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|-------------------------------------------------|-----------------------------|----------------------|----------|
| Offer name                                      | Mercer KiwiSaver Scheme     | Offer number         | OFR10255 |
| Fund name                                       | Sustainable Growth fund     | Fund number          | FND16    |
| Period disclosure applies [dd/mm/yyyy]          | 31/03/2025                  |                      |          |
| <b>Asset name</b>                               | <b>% of fund net assets</b> | <b>Security code</b> |          |
| FISHER & PAYKEL HEALTHCARE CORPORATION L        |                             | 2.76 NZFAPE0001S2    |          |
| Liquidity Identifier                            |                             | 2.19                 |          |
| APPLE INC                                       |                             | 2.17 US0378331005    |          |
| NVIDIA CORP                                     |                             | 2.08 US67066G1040    |          |
| FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND |                             | 1.96 DU0FSIGLINZ2    |          |
| MICROSOFT CORP                                  |                             | 1.89 US5949181045    |          |
| AUCKLAND INTERNATIONAL AIRPORT LTD              |                             | 1.79 NZAIAE0002S6    |          |
| INFRATIL LIMITED                                |                             | 1.67 NZIFTE0003S3    |          |
| CONTACT ENERGY LIMITED                          |                             | 1.22 NZCENE0001S6    |          |
| MERIDIAN ENERGY LT NPV                          |                             | 1.00 NZMELE0002S7    |          |
| AMAZON COM INC                                  |                             | 0.99 US0231351067    |          |
| THE A2 MILK COMPANY LIMITED                     |                             | 0.95 NZATME0002S8    |          |
| MAINFREIGHT LIMITED                             |                             | 0.91 NZMFTE0001S9    |          |
| EBOS GROUP LIMITED                              |                             | 0.89 NZEBOE0001S6    |          |
| META PLATFORMS INC                              |                             | 0.70 US30303M1027    |          |
| SUMMERSET GROUP HOLDINGS LTD                    |                             | 0.68 NZSUME0001S0    |          |
| NZD BNP PARIBAS A/C                             |                             | 0.67                 |          |
| VISA INC - A                                    |                             | 0.64 US92826C8394    |          |
| SPARK NEW ZEALAND LIMITED                       |                             | 0.61 NZTELE0001S4    |          |
| LILLY (ELI) & CO USD                            |                             | 0.59 US5324571083    |          |
| ALPHABET INC CAP STK CL A                       |                             | 0.58 US02079K3059    |          |
| RYMAN HEALTHCARE LTD                            |                             | 0.57 NZRYME0001S4    |          |
| GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE      |                             | 0.56                 |          |
| CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE        |                             | 0.52                 |          |
| HOUSING NEW ZEALAND LTD 120625 3.36 GB          |                             | 0.51 NZHNZD0625L3    |          |
| AIR LIQUIDE                                     |                             | 0.47 FR0000120073    |          |
| MASTERCARD INC - CLASS A                        |                             | 0.46 US57636Q1040    |          |
| TESLA INC                                       |                             | 0.43 US88160R1014    |          |
| ECOLAB LTD                                      |                             | 0.43 US2788651006    |          |
| NEW ZEALAND GOVERNMENT 140433 3.50 GB           |                             | 0.43 NZGOVDT433C9    |          |
| ALPHABET INC CAP CL C                           |                             | 0.43 US02079K1079    |          |
| NEW ZEALAND GOVERNMENT 150535 4.50 GB           |                             | 0.43 NZGOVDT535C1    |          |
| BROADCOM ORD SHS                                |                             | 0.42 US11135F1012    |          |
| NEW ZEALAND GOVERNMENT 150531 1.50 GB           |                             | 0.41 NZGOVDT531C0    |          |
| SCHNEIDER ELECTRIC SE                           |                             | 0.40 FR0000121972    |          |
| JP MORGAN CHASE & CO                            |                             | 0.40 US46625H1005    |          |
| NEW ZEALAND GOVERNMENT 150437 2.75 GB           |                             | 0.40 NZGOVDT437C0    |          |
| FLETCHER BUILDING LTD                           |                             | 0.40 NZFBUE0001S0    |          |
| WASTE MANAGEMENT INC COM                        |                             | 0.40 US94106L1098    |          |
| INVESTA COMMERCIAL PROPERTY FUNDAFS             |                             | 0.39                 |          |
| MERCURY NZ LIMITED                              |                             | 0.38 NZMRPE0001S2    |          |
| NEW ZEALAND GOVERNMENT 150541 1.75 GB           |                             | 0.38 NZGOVDT541C9    |          |
| NEW ZEALAND GOVERNMENT 150532 2.00 GB           |                             | 0.38 NZGOVDT532C8    |          |
| TAIWAN SEMICONDUCT MANUFACTURING USD            |                             | 0.36 US8740391003    |          |
| CHORUS LIMITED ORDINARY FULLY PAID              |                             | 0.36 NZCNUE0001S2    |          |
| NEW ZEALAND GOVERNMENT 150536 4.25 GB           |                             | 0.36 NZGOVDT536C9    |          |
| NEW ZEALAND GOVERNMENT 200429 3.0 GB            |                             | 0.35 NZGOVDT429C7    |          |
| BERKSHIRE HATHAWAY INC - CLASS B                |                             | 0.33 US0846707026    |          |
| NOVO NORDISK ORD SHS CLASS B                    |                             | 0.31 DK0062498333    |          |
| LINDE PLC                                       |                             | 0.30 IE00059YS762    |          |
| NEW ZEALAND GOVERNMENT 150427 4.50 GB           |                             | 0.30 NZGOVDT427C1    |          |
| EBAY INC                                        |                             | 0.29 US2786421030    |          |
| Cash Adjustment                                 |                             | 0.29                 |          |
| NEW ZEALAND GOVERNMENT 150534 4.25 GB           |                             | 0.28 NZGOVDT534C4    |          |

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|--------------------------------------------------|-------------------|
| DEXUS WHOLESALE PROPERTY FUND AUUT               | 0.28              |
| IBERDROLA SA                                     | 0.28 ES0144580Y14 |
| TRANE TECHNOLOGIES PLC                           | 0.28 IE00BK9ZQ967 |
| SAP AG                                           | 0.28 DE0007164600 |
| MCKESSON CORP                                    | 0.28 US58155Q1031 |
| COSTCO WHOLESALE CORP                            | 0.27 US22160K1051 |
| CHARTER HALL RETAIL PARTNERSHIP NO. 6PE          | 0.27              |
| PRECINCT PROPERTIES NEW ZEALAND LIMITED          | 0.27 NZAPTE0001S3 |
| BOSTON SCIENTIFIC CORP COM USD                   | 0.27 US1011371077 |
| FREIGHTWAYS GROUP LTD                            | 0.26 NZFREE0001S0 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY      | 0.26 NZLGFD008C2  |
| 150425 2.75 GB                                   |                   |
| CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD | 0.26              |
|                                                  |                   |
| XYLEM INC COM                                    | 0.25 US98419M1009 |
| THERMO FISHER SCIENTIFIC INC                     | 0.25 US8835561023 |
| BOOKING HLDGS INC COM                            | 0.25 US09857L1089 |
| DEERE & CO                                       | 0.25 US2441991054 |
| APTIV PLC NEW ORD USD0.01                        | 0.25 JE00BTDN8H13 |
| KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE      | 0.25              |
| CASH                                             | 0.25              |
| NEW ZEALAND GOVERNMENT 150554 5.00 GB            | 0.25 NZGOVDT554C2 |
| KIWI PROPERTY GROUP LIMITED                      | 0.24 NZKPG0001S9  |
| UNITED STATES DOLLAR                             | 0.24              |
| AGILENT TECHNOLOGIES INC                         | 0.24 US00846U1016 |
| SKY NETWORK TELEVISION LTD                       | 0.24 NZSKTE0001S6 |
| US. TSY. INFL. 0.625% IL 15/1/2026               | 0.23 US912828N712 |
| USD BNP PARIBAS A/C                              | 0.23              |
| AUTOZONE INC                                     | 0.22 US0533321024 |
| SCALES CORP LTD                                  | 0.22 NZSCLE0002S8 |
| UNITEDHEALTH GROUP INC COM STK                   | 0.21 US91324P1021 |
| DANAHER CORP                                     | 0.21 US2358511028 |
| INTERACTIVE BROKERS GRO-CL                       | 0.20 US45841N1072 |
| NETFLIX INC                                      | 0.20 US64110L1061 |
| PROCTER & GAMBLE COMPANY                         | 0.20 US7427181091 |
| ASML HOLDING NV                                  | 0.20 NL0010273215 |
| ROPER TECHNOLOGIES INC                           | 0.20 US7766961061 |
| NEW ZEALAND GOVERNMENT 150528 0.25 GB            | 0.19 NZGOVDT528C6 |
| SALESFORCE INC                                   | 0.19 US79466L3024 |
| AUCKLAND COUNCIL 170425 PNOTE                    | 0.19              |
| NEW ZEALAND GOVERNMENT 150526 0.50 GB            | 0.19 NZGOVDT526C0 |
| RESMED INC                                       | 0.18 AU000000RMD6 |
| JOHNSON & JOHNSON COM                            | 0.18 US4781601046 |
| ACCENTURE PLC                                    | 0.18 IE00B4BNMY34 |
| SERVICENOW INC                                   | 0.18 US81762P1021 |
| ELEVANCE HEALTH INC                              | 0.18 US0367521038 |
| NEW ZEALAND GOVT 200930 3.00 INDEXED BOND        | 0.18 NZIIBDT003C0 |
| CHANNEL INFRASTRUCTURE NZ LTD                    | 0.18 NZNZRE0001S9 |
| AMERICAN TWR REIT INC                            | 0.18 US03027X1000 |
| PALO ALTO NETWORKS INC                           | 0.18 US6974351057 |
| ABBOTT LABS                                      | 0.18 US0028241000 |
| STONEPEAK ZENO HOLDINGS (CYM) LP - EUR           | 0.18              |
| TEXAS INSTRUMENTS                                | 0.18 US8825081040 |
| HMC WHF NO. 1 PTY LTD - AUDPE                    | 0.18              |
| NEW ZEALAND GOVERNMENT 150530 4.50 GB            | 0.17 NZGOVDT530C2 |
| PORT OF TAURANGA LTD                             | 0.17 NZPOTE0003S0 |
| VERALTO ORD SHS                                  | 0.17 US92338C1036 |
| ADVANCED MICRO DEV                               | 0.17 US0079031078 |
| ABBVIE INC COM                                   | 0.17 US00287Y1091 |
| INFRALEMON SCA                                   | 0.17              |
| UNION PACIFIC CORP                               | 0.16 US9078181081 |
| AUTODESK INC                                     | 0.16 US0527691069 |
| INTUITIVE SURGICAL INC                           | 0.16 US46120E6023 |
| ESSILORLUXOTTICA                                 | 0.16 FR0000121667 |
| HOME DEPOT INC                                   | 0.16 US4370761029 |

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| COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE<br>INCOMEFUND           | 0.16              |
| DARLING INGREDIENTS INC                                            | 0.16 US2372661015 |
| ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE                 | 0.16              |
| CISCO SYSTEMS INC                                                  | 0.16 US17275R1023 |
| ASTRAZENECA PLC                                                    | 0.16 GB0009895292 |
| HUBBELL INC                                                        | 0.16 US4435106079 |
| MCP REAL ESTATE DE BT FUND (AUD)                                   | 0.15              |
| COCA COLA CO USD                                                   | 0.15 US1912161007 |
| OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN                       | 0.15              |
| IMPERIAL BANK OF COMMERCE<br>Outstanding Settlement Receipts - USD | 0.15              |
| IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS                  | 0.15              |
| MEDIATEK INC                                                       | 0.15 TW0002454006 |
| NEXTERA ENERGY INC                                                 | 0.15 US65339F1012 |
| REPUBLIC SERVICES INC                                              | 0.14 US7607591002 |
| MERCK & CO INC NEW COM                                             | 0.14 US58933Y1055 |
| SEKISUI HOUSE                                                      | 0.14 JP3420600003 |
| Accruals                                                           | 0.14              |
| WELLTOWER INC                                                      | 0.14 US95040Q1040 |
| SHOPIFY INC COM NPV CL A                                           | 0.14 CA82509L1076 |
| US. TSY. NOTE/BON 3.875% 30/4/20255 USD BA-2025                    | 0.13 US91282CGX39 |
| ADYEN NV                                                           | 0.13 NL0012969182 |
| BANK OF AMERICA CORPORATION                                        | 0.13 US0605051046 |
| GENTRACK GROUP LIMITED ORDINARY SHARES                             | 0.13 NZGTKE0002S9 |
| APPLIED MATERIALS US                                               | 0.13 US0382221051 |
| RAYONIER INC                                                       | 0.13 US7549071030 |
| TJX COS INC                                                        | 0.13 US8725401090 |
| Westpac New Zealand                                                | 0.13              |
| DSM FIRMENICH AG EURO.01                                           | 0.13 CH1216478797 |
| UNILEVER PLC                                                       | 0.13 GB00B10RZP78 |
| STRIDE STAPLED GRP NPV UNITS                                       | 0.13 NZSPGE0001S2 |
| AMPHENOL ORD SHS CLASS A                                           | 0.13 US0320951017 |
| WORLEY LIMITED                                                     | 0.13 AU000000WOR2 |
| NEW ZEALAND GOVERNMENT 150425 2.75 GB                              | 0.13 NZGOVDT425C5 |
| KKR QUARTZ CO-INVEST GP LLCPE                                      | 0.12              |
| ALCON AG                                                           | 0.12 CH0432492467 |
| CONSOLIDATED EDISON INC COM                                        | 0.12 US2091151041 |
| TENABLE HOLDINGS INC                                               | 0.12 US88025T1025 |
| KKR DIVERSIFIED CORE INFRA B SR                                    | 0.12              |
| NATIONAL GRID                                                      | 0.12 GB00BDR05C01 |
| SERKO LTD                                                          | 0.12 NZSKOE0001S7 |
| KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE                     | 0.12              |
| SIEMENS AG NPV EUR                                                 | 0.12 DE0007236101 |
| NEC CORPORATION                                                    | 0.12 JP3733000008 |
| INVESTORE PROPERTY LTD                                             | 0.12 NZIPLE0001S3 |
| SYNOPSIS INC                                                       | 0.12 US8716071076 |
| ORACLE CORP                                                        | 0.12 US68389X1054 |
| BE SEMICONDUCTOR EURO                                              | 0.12 NL0012866412 |
| RYAN SPECIALTY HOLDINGS ORD SHS CLASS A                            | 0.12 US78351F1075 |
| US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-<br>2025         | 0.11 US91282CHD65 |
| NESTLE SA                                                          | 0.11 CH0038863350 |
| INTERNATIONAL BUSINESS MACHINES CORP CAP STK                       | 0.11 US4592001014 |
| GIP AQUARIUS FUND SECONDARY                                        | 0.11              |
| STONEPEAK INFRASTRUCTURE FUND II LPPE                              | 0.11              |
| TERNA SPA                                                          | 0.11 IT0003242622 |
| DEUTSCHE TELEKOM AG DEM                                            | 0.11 DE0005557508 |
| GLOBE LIFE INC                                                     | 0.11 US37959E1029 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC                | 0.11              |
| RELX PLC                                                           | 0.11 GB00B2B0DG97 |
| VAUBAN IP ENERGY SOLUTIONS                                         | 0.11              |

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| WELLS FARGO & COMPANY                                  | 0.11 US9497461015 |
| DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE       | 0.11              |
| AT & T INC                                             | 0.11 US00206R1023 |
| BEAZLEY P L C                                          | 0.11 GB00BYQ0JC66 |
| S AND P GLOBAL INC COM                                 | 0.11 US78409V1044 |
| AMERICAN WATER WORKS CO INC                            | 0.11 US0304201033 |
| NEXTDC LIMITED ORDINARY FULLY PAID                     | 0.11 AU000000NXT8 |
| HOWMET AEROSPACE I COM USD                             | 0.11 US4432011082 |
| UK. GILT 4.25% 07/12/2027                              | 0.10 GB00B16NNR78 |
| RIGHTMOVE ORD GBP                                      | 0.10 GB00BGDT3G23 |
| TE CONNECTIVITY COM USD0.01                            | 0.10 IE000IVNQZ81 |
| VERIZON COMMUNICATIONS                                 | 0.10 US92343V1044 |
| NOVARTIS AG                                            | 0.10 CH0012005267 |
| KERRY GROUP PLC-A                                      | 0.10 IE0004906560 |
| METTLER TOLEDO INTL                                    | 0.10 US5926881054 |
| MCDONALD'S CORP                                        | 0.10 US5801351017 |
| EXELON CORPORATION                                     | 0.10 US30161N1019 |
| GXO LOGISTICS INC                                      | 0.10 US36262G1013 |
| BLACKROCK INC                                          | 0.10 US09290D1019 |
| KKR TAURUS CO-INVEST LPPE                              | 0.10              |
| WASTE CONNECTIONS COM NPV                              | 0.10 CA94106B1013 |
| GODADDY INC                                            | 0.10 US3802371076 |
| HSBC HOLDINGS PLC                                      | 0.10 GB0005405286 |
| ROCHE HLDGS AD GENUSSSCHEINE NPV                       | 0.10 CH0012032048 |
| AIA GROUP LTD                                          | 0.09 HK0000069689 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA 240425 RCD     | 0.09              |
| SES FDR                                                | 0.09 LU0088087324 |
| IIF AUSTRALIA 1 TRUSTPE                                | 0.09              |
| BANK OF NEW ZEALAND                                    | 0.09              |
| ROYAL BANK OF CANADA                                   | 0.09 CA7800871021 |
| STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR | 0.09              |
| PEPSICO INC CAP 2/3                                    | 0.09 US7134481081 |
| Income Due - NZD                                       | 0.09              |
| SYMRISE AG                                             | 0.09 DE000SYM9999 |
| ANSYS INC                                              | 0.09 US03662Q1058 |
| UBER TECHNOLOGIES INC                                  | 0.09 US90353T1007 |
| PALANTIR TECHNOLOGIES INC                              | 0.09 US69608A1088 |
| MITSUBISHI UFJ FINANCIAL                               | 0.09 JP3902900004 |
| FERGUSON ENTERPRIS USD0.0001                           | 0.09 US31488V1070 |
| STRYKER CORP                                           | 0.09 US8636671013 |
| WABTEC CORP                                            | 0.09 US9297401088 |
| AUTOMATIC DATA PROC.                                   | 0.09 US0530151036 |
| F5 NETWORKS INC                                        | 0.09 US3156161024 |
| CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2            | 0.09              |
| CORE INFRASTRUCTURE FUND IV SCA                        | 0.09              |
| CARRIER GLOBAL COR COM                                 | 0.09 US14448C1045 |
| SEVERN TRENT PLC                                       | 0.08 GB00B1FH8J72 |
| HMC Australian Retail Partnership                      | 0.08              |
| FIRST SOLAR INC                                        | 0.08 US3364331070 |
| CANADIAN PAC KANS COM NPV                              | 0.08 CA13646K1084 |
| CHARTER HALL RETAIL PARTNERSHIP 2PE                    | 0.08              |
| THE WALT DISNEY CO                                     | 0.08 US2546871060 |
| INTUIT INC                                             | 0.08 US4612021034 |
| RENAISSANCERE HOLDINGS LTD                             | 0.08 BMG7496G1033 |
| VISTA GROUP INTERNATIONAL LTD                          | 0.08 NZVGLE0003S1 |
| EDP SA                                                 | 0.08 PTEDP0AM0009 |
| PENTAIR PLC COM                                        | 0.08 IE00BLS09M33 |
| GOLDMAN SACHS GROUP INC.                               | 0.08 US38141G1040 |
| EQUINIX INC COM                                        | 0.08 US29444U7000 |
| ALLIANZ SE-REG                                         | 0.08 DE0008404005 |
| US. TSY. NOTE/BON 4.625% 30/6/20252025 USD1000 BD-2025 | 0.08 US91282CHL81 |
| MARVELL TECHNOLOGY COM                                 | 0.08 US5738741041 |

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| WATERS CORPORATION                                    | 0.08 US9418481035 |
| PROGRESSIVE CORP                                      | 0.08 US7433151039 |
| IDEX CORP                                             | 0.08 US45167R1041 |
| MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE                  | 0.08              |
| CINTAS CORP                                           | 0.08 US1729081059 |
| AMGEN INC                                             | 0.08 US0311621009 |
| MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX              | 0.08              |
| QUALCOMM INC                                          | 0.08 US7475251036 |
| CENTURIA INDUSTRIAL REIT ORDINARY UNITS FULLY PAID    | 0.08 AU000000CIP0 |
| ASB BANK LTD 230525 RCD                               | 0.08              |
| TRANSPower NEW ZEALAND LIMITED 260825 PNOTE           | 0.08              |
| GEA GROUP AG                                          | 0.08 DE0006602006 |
| ADTALEM GLOBAL EDUCATION INC                          | 0.08 US00737L1035 |
| CATERPILLAR INC                                       | 0.08 US1491231015 |
| TERUMO CORP                                           | 0.08 JP3546800008 |
| MERCADOLIBRE INC                                      | 0.08 US58733R1023 |
| US. TSY. NOTE/BOND 3.50% 15/9/2025025 USD1000 AS-2025 | 0.07 US91282CFK27 |
| LAUREATE EDUCATION INC                                | 0.07 US5186132032 |
| ADOBE INC COM                                         | 0.07 US00724F1012 |
| ABB LTD                                               | 0.07 CH0012221716 |
| TAIWAN SEMICON MANUFACTURING CO LTD                   | 0.07 TW0002330008 |
| FIRST QUANTUM MINERALS LTD                            | 0.07 CA3359341052 |
| DELTA ELECTRONICS INC                                 | 0.07 TW0002308004 |
| MACQUARIE GROUP LTD                                   | 0.07 AU000000MQG1 |
| FISERV INC COM                                        | 0.07 US3377381088 |
| CYBERARK SOFTWARE LTD                                 | 0.07 IL0011334468 |
| LVMH MOET HENNESSY VUITTON SE                         | 0.07 FR0000121014 |
| TOYOTA FINANCE NEW ZEALAND LTD 290525 PNOTE           | 0.07              |
| US TREASURY N/B 4.5% 31/MAR/2026                      | 0.07 US91282CKH33 |
| ZURICH FINANCIAL SERVICES                             | 0.07 CH0011075394 |
| GOODMAN GROUP                                         | 0.07 AU000000GMG2 |
| KONINKLIJKE AHOLD DELHAIZE NV                         | 0.07 NL0011794037 |
| STRIDE INC                                            | 0.07 US86333M1080 |
| HOUSING NEW ZEALAND LTD 051026 2.247 GB               | 0.07 NZHNZD0001L7 |
| SIKA AG                                               | 0.07 CH0418792922 |
| INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF           | 0.07              |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM        | 0.07              |
| JPMORGAN CHASE                                        |                   |
| TOYOTA MOTOR CORP                                     | 0.07 JP3633400001 |
| INSULET CORP                                          | 0.07 US45784P1012 |
| CBRE GROUP INC CLASS A                                | 0.07 US12504L1098 |
| MORGAN STANLEY                                        | 0.07 US6174464486 |
| SONY CORP                                             | 0.07 JP3435000009 |
| WOLTERS KLUWER                                        | 0.07 NL0000395903 |
| SUMITOMO MITSUI FINANCIAL GROUP                       | 0.07 JP3890350006 |
| CSL LIMITED                                           | 0.07 AU000000CSL8 |
| US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100       | 0.07 US912810EV62 |
| ITALY BUONI POLIEN 1.65% 01/03/2032                   | 0.07              |
| DOLLARAMA INC                                         | 0.07 CA25675T1075 |
| EDWARDS LIFESCIENCES CORP                             | 0.07 US28176E1082 |
| SPIRAX SARCO ENG ORD                                  | 0.07 GB00BWFQGN14 |
| ASHTAD GROUP PLC                                      | 0.07 GB0000536739 |
| KBC GROUP NV                                          | 0.07 BE0003565737 |
| PROLOGIS INC COM                                      | 0.07 US74340W1036 |
| GILEAD SCIENCES INC                                   | 0.07 US3755581036 |
| PFIZER INC COM                                        | 0.07 US7170811035 |
| ICON PLC                                              | 0.07 IE0005711209 |
| TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID     | 0.06 AU000000TLX2 |
| DEFERRED                                              |                   |
| WATTS WATER TECHNOLOGIES INC                          | 0.06 US9427491025 |
| LOBLAW COMPANIES LTD                                  | 0.06 CA5394811015 |
| PEMBINA PIPELINE                                      | 0.06 CA7063271034 |
| CITIGROUP INC USD                                     | 0.06 US1729674242 |
| KKR AQUEDUCT CO-INVEST L.P.PE                         | 0.06              |

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| EURO                                            | 0.06              |
| BUILDERS FIRSTSOURCE INC                        | 0.06 US12008R1077 |
| INGENIA COMMUNITIES GROUP                       | 0.06 AU000000INA9 |
| SUN COMMUNITIES INC                             | 0.06 US8666741041 |
| T MOBILE US INC COM                             | 0.06 US8725901040 |
| MOTOROLA SOLUTIONS INC                          | 0.06 US6200763075 |
| WESTPAC NEW ZEALAND LTD 280525 RCD              | 0.06              |
| ASB BANK LTD 040625 RCD                         | 0.06              |
| WESTPAC NEW ZEALAND LTD 130625 RCD              | 0.06              |
| DIF VI CO-INVEST PROJECT 3 C.V                  | 0.06              |
| WESTPAC NEWZEALAND LTD 300625 RCD               | 0.06              |
| WILLIAMS COMPANIES INC                          | 0.06 US9694571004 |
| ASTRAZENCA PLC SPONS ADR                        | 0.06 US0463531089 |
| KEYENCE CORP NPV                                | 0.06 JP3236200006 |
| LEGAL & GENERAL GROUP PLC                       | 0.06 GB0005603997 |
| BANK OF NEW YORK MELLON CORP                    | 0.06 US0640581007 |
| FERGUSON ENTERPRISE USD 0.0001                  | 0.06 US31488V1070 |
| WESTPAC NEW ZEALAND LTD 300925 RCD              | 0.06              |
| KONINKLIJKE KPN NV                              | 0.06 NL0000009082 |
| Bank of China                                   | 0.06              |
| MUENCHENER RUECKVER RG-REG                      | 0.06 DE0008430026 |
| SPOTIFY TECHNOLOGY COM                          | 0.06 LU1778762911 |
| WESTPAC NEW ZEALAND LTD 150126 RCD              | 0.06              |
| DBS GROUP HOLDINGS LTD                          | 0.06 SG1L01001701 |
| AMERICAN EXPRESS USD                            | 0.06 US0258161092 |
| ASB BANK LTD 310326 RCD                         | 0.06              |
| WESTPAC NEW ZEALAND LTD 310326 RCD              | 0.06              |
| OREILLY AUTO NEW COM                            | 0.06 US67103H1077 |
| BLOCK INC                                       | 0.06 US8522341036 |
| MARSH & MCLENNAN COM                            | 0.06 US5717481023 |
| SCHWAB (CHARLES) CORP                           | 0.06 US8085131055 |
| ADVANCED DRAINAGE SYTEMS INC                    | 0.06 US00790R1041 |
| HITACHI NPV                                     | 0.06 JP3788600009 |
| HYDRO ONE LTD                                   | 0.06 CA4488112083 |
| CHENIERE ENERGY INC                             | 0.06 US16411R2085 |
| HERMES INTERNATIONAL                            | 0.06 FR0000052292 |
| VERTEX PHARMACEUTICALS INC                      | 0.06 US92532F1003 |
| CRH PUBLIC LIMITED ORD SHS                      | 0.06 IE0001827041 |
| ALTAMIRA CO-INVESTMENT SCA                      | 0.06              |
| SANOFI SA                                       | 0.06 FR0000120578 |
| ARDIAN AMERICAS INFRASTRUCTURE FUND V           | 0.06              |
| CHUBB LIMITED ORD                               | 0.06 CH0044328745 |
| INTERCONTINENTAL EXCHANGE INC                   | 0.06 US45866F1049 |
| CROWDSTRIKE HOLDINGS INC                        | 0.06 US22788C1053 |
| UNITED STATES TREA 3.50% 30/09/2026             | 0.06 US91282CLP40 |
| WAYPOINT REIT FULLY PAID ORDINARY UNITS STAPLED | 0.06 AU0000088064 |
| SECURITIES                                      |                   |
| SSE PLC                                         | 0.06 GB0007908733 |
| GSK PLC SPON ADS EACH REP 2 ORD SHS             | 0.06 US37733W2044 |
| ARCADIS NV                                      | 0.06 NL0006237562 |
| EDISON INTERNATIONAL                            | 0.06 US2810201077 |
| MIZUHO FINANCIAL GROUP INC                      | 0.06 JP3885780001 |
| AXIUM INFRASTRUCTURE                            | 0.05              |
| AZEK COMPANY INC                                | 0.05 US05478C1053 |
| CENCORA INC COM                                 | 0.05 US03073E1055 |
| COMPAGNIE DE SAINT-GOBAIN                       | 0.05 FR0000125007 |
| COMCAST CORP                                    | 0.05 US20030N1019 |
| AENA SME S.A.                                   | 0.05 ES0105046009 |
| INTERNATIONAL FINA 4.00% 03/04/2025             | 0.05 AU3CB0224491 |
| NOMAD FOODS LTD                                 | 0.05 VGG6564A1057 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY     | 0.05 NZLGFDT014C0 |
| 150426 1.50 GB                                  |                   |
| SMURFIT WESTROCK P ORD USD0.001 DI              | 0.05 IE00028FXN24 |
| ARISTA NETWORKS INC                             | 0.05 US0404132054 |
| VEEVA SYSTEMS INC                               | 0.05 US9224751084 |

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|----------------------------------------------------------|-------------------|
| NEW ZEALAND GOVT 200925 2.0 INDEXED BOND                 | 0.05 NZIIBDT002C2 |
| SOUTHERN CO COM USD                                      | 0.05 US8425871071 |
| SNAM SPA                                                 | 0.05 IT0003153415 |
| UNITED UTILITIES GROUP PLC                               | 0.05 GB00B39J2M42 |
| XERO LIMITED ORDINARY FULLY PAID                         | 0.05 NZXROE0001S2 |
| BANCO BICAYA ARGENTARIA SA                               | 0.05 ES0113211835 |
| UBS GROUP AG                                             | 0.05 CH0244767585 |
| VITAL FARMS INC                                          | 0.05 US92847W1036 |
| KEYERA CORP COM                                          | 0.05 CA4932711001 |
| COLGATE PALMOLIVE                                        | 0.05 US1941621039 |
| POPULAR INC COM USD6 POST REV SPLIT                      | 0.05 PR7331747001 |
| BANCO SANTANDER CENTRAL HISP                             | 0.05 ES0113900J37 |
| SMITH A.O CORP                                           | 0.05 US8318652091 |
| US. TSY. NOTE/BON 4.875% 31/10/20288                     | 0.05 US91282CJF95 |
| ROLLINS INC                                              | 0.05 US7757111049 |
| US TREASURY N/B 3.0% 15/JUL/2025                         | 0.05              |
| ASB BANK LTD 040625 5.92 TD                              | 0.05              |
| BRISTOL MYERS SQUIBB COMPANY                             | 0.05 US1101221083 |
| ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE      | 0.05              |
| US. TSY. NOTE/BOND 1.75% 15/11/2029                      | 0.05 US912828YS30 |
| TOKIO MARINE HOLDINGS INC                                | 0.05 JP3910660004 |
| CHINA CONSTRUCT NZ 110925 5.35 TD                        | 0.05              |
| GETLINK SE                                               | 0.05 FR0010533075 |
| UNICREDIT SPA                                            | 0.05 IT0005239360 |
| PINNACLE WEST CAPITAL                                    | 0.05 US7234841010 |
| STARBUCKS CORP                                           | 0.05 US8552441094 |
| TETRA TECH ORD SHS                                       | 0.05 US88162G1031 |
| BUZZARD MIDSTREAM                                        | 0.05              |
| CHINA CONSTRUCT NZ 281125 4.80 TD                        | 0.05              |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY              | 0.05 NZLGFDT009C0 |
| 140433 3.50 GB                                           |                   |
| KSL CAPITAL PARTNERS CV I                                | 0.05              |
| AGCO CORP                                                | 0.05 US0010841023 |
| SHERWIN WILLIAMS COM                                     | 0.05 US8243481061 |
| HAMILTON CITY COUNCIL 050525 PNOTE                       | 0.05              |
| EMERSON ELECTRIC CO                                      | 0.05 US2910111044 |
| ASB BANK LTD 250725 RCD                                  | 0.05              |
| MEDTRONIC PLC                                            | 0.05 IE00BTN1Y115 |
| NEXTRACKER INC                                           | 0.05 US65290E1010 |
| FERRARI NV COM                                           | 0.05 NL0011585146 |
| EUR BNP PARIBAS A/C                                      | 0.05              |
| PORTLAND GENERAL ELECTRIC COMPANY                        | 0.05 US7365088472 |
| ANALOG DEVICES INCORPORATED COM                          | 0.05 US0326541051 |
| BLACKSTONE INC                                           | 0.05 US09260D1072 |
| CREDIT AGRICOLE SA                                       | 0.05 FR0000045072 |
| BNP PARIBAS SA                                           | 0.05 FR0000131104 |
| INFINEON TECHNOLOGIES AG                                 | 0.05 DE0006231004 |
| US TREASURY N/B 2.75% 15/AUG/2032                        | 0.05 US91282CFF32 |
| THE CIGNA GROUP                                          | 0.05 US1255231003 |
| RECRUIT HLDGS CO LNPV                                    | 0.05 JP3970300004 |
| MICRON TECHNOLOGY INC USD                                | 0.05 US5951121038 |
| TECNOGLASS INC                                           | 0.05 KYG872641009 |
| VODACOM GROUP PTY LTD                                    | 0.05 ZAE000132577 |
| PARKER HANNIFIN CORP                                     | 0.05 US7010941042 |
| CLEAN HARBORS INC                                        | 0.05 US1844961078 |
| ASB BANK LTD 200126 4.12 TD                              | 0.04              |
| AXA                                                      | 0.04 FR0000120628 |
| PG AND E CORP                                            | 0.04 US69331C1080 |
| CHURCH & DWIGHT CO                                       | 0.04 US1713401024 |
| MANULIFE FINANCIAL CORP                                  | 0.04 CA56501R1064 |
| GOODMAN PROPERTY TRUST                                   | 0.04 NZCPTE0001S9 |
| AON PLC IE COM CL A                                      | 0.04 IE00BLP1HW54 |
| ATMOS ENERGY CORP                                        | 0.04 US0495601058 |
| US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-2026 | 0.04 US91282CKK61 |

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|-----------------------------------------------------|-------------------|
| CHROMA ATE INC                                      | 0.04 TW0002360005 |
| HARTFORD INSURANCE GROUP INC T                      | 0.04 US4165151048 |
| NEW ZEALAND GOVT 200935 2.50 INDEXED BOND           | 0.04 NZIIBDT004C8 |
| US. T-BILL. 0.00% 13/05/20252025 USD100             | 0.04 US912797PH49 |
| ARDIAN INFRASTRUCTURE TSH FUNDPE                    | 0.04              |
| GAZTRANSPORT ET TECHNIGAZ SA                        | 0.04 FR0011726835 |
| REPUBLIC OF POLA FRN IL 25/08/2036                  | 0.04              |
| KLA TENCOR CORPORATION COM                          | 0.04 US4824801009 |
| L'OREAL                                             | 0.04 FR0000120321 |
| LOWE'S COS INC                                      | 0.04 US5486611073 |
| CROWN HOLDINGS INC                                  | 0.04 US2283681060 |
| OVERSEA-CHINESE BANKING CORP                        | 0.04 SG1504926220 |
| BUNDESREPUBLIK DEU 2.20% 15/02/2034.01              | 0.04 DE000BU2Z023 |
| COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND     | 0.04              |
| FX POSITIONS                                        | 0.04              |
| HCA HEALTHCARE INC                                  | 0.04 US40412C1018 |
| ILLINOIS TOOL WORKS                                 | 0.04 US4523081093 |
| ENEOS HOLDINGS INC                                  | 0.04 JP3386450005 |
| INTEL CORP                                          | 0.04 US4581401001 |
| KINGSPAN GROUP PLC                                  | 0.04 IE0004927939 |
| EUROFIMA EUROPAEIS 3.90% 19/12/2025                 | 0.04 AU3CB0230548 |
| INTESA SANPAOLO SPA                                 | 0.04 IT0000072618 |
| GSK PLC                                             | 0.04 GB00BN7SWP63 |
| HEARTLAND GROUP HLNVP                               | 0.04 NZHGHE0007S9 |
| Outstanding Settlement Receipts - NZD               | 0.04              |
| SEA LTD                                             | 0.04 US81141R1005 |
| LAM RESEARCH CORP COM USD 0.001 P S                 | 0.04 US5128073062 |
| TELEFONICA BRASIL SA                                | 0.04 BRVIVTACNORO |
| DEUTSCHE BOERSE AG                                  | 0.04 DE0005810055 |
| 3M CO                                               | 0.04 US88579Y1010 |
| ELIA GROUP SA/NV                                    | 0.04 BE0003822393 |
| ITALY BUONI POLIEN 3.85% 15/09/2026                 | 0.04 IT0005556011 |
| US. TSY. INFL. 1.875% IL 15/07/2034.875% 15/07/2034 | 0.04 US91282CLE92 |
| HOCHTIEF AG                                         | 0.04 DE0006070006 |
| SIMON PROPERTY GROUP INC USD                        | 0.04 US8288061091 |
| OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE | 0.04              |
| PLC                                                 |                   |
| CONSTELLATION SOFTWARE COM                          | 0.04 CA21037X1006 |
| SINGAPORE TELECOMM NPV B/L 100                      | 0.04 SG1T75931496 |
| GE AEROSPACE                                        | 0.04 US3696043013 |
| NEC ELECTRONICS CORP                                | 0.04 JP3164720009 |
| DUNEDIN CITY TREASURY 120525 PNOTE                  | 0.04              |
| DIGITAL REALTY TRUST INC                            | 0.04 US2538681030 |
| KIMBERLY CLARK CORP                                 | 0.04 US4943681035 |
| ONEMAIN HOLDINGS INC                                | 0.04 US68268W1036 |
| SKELLERUP HOLDINGS LIMITED                          | 0.04 NZSKXE0001S8 |
| INDONESIA TSY. BD. 6.50% 15/02/2031                 | 0.04 IDG000015207 |
| MOODYS CORPORATION                                  | 0.04 US6153691059 |
| SINGAPORE GOV. BD 2.875% 01/07/2029                 | 0.04 SG3263998209 |
| PNC FINANCIAL SERVICES GROUP                        | 0.04 US6934751057 |
| GE VERNOVA ORS SHS                                  | 0.04 US36828A1016 |
| GBP BNP PARIBAS A/C                                 | 0.04              |
| EIFFAGE INC                                         | 0.04 FR0000130452 |
| HA SUSTAINABLE INFRASTRUCTURE CAPITAL INC           | 0.04 US41068X1000 |
| MSTB03- WEST PAC                                    | 0.04              |
| OLD MUTUAL LTD NPV                                  | 0.04 ZAE000255360 |
| VESTAS WIND SYSTEM                                  | 0.04 DK0061539921 |
| US. TSY. NOTE/BOND 5.00% 31/10/20255                | 0.04              |
| JAPAN GOV. FORTY Y 2.20% 20/03/2064                 | 0.04 JP1400171Q50 |
| LANDIS AND GYR GROUP AG                             | 0.04 CH0371153492 |
| LENNOX INTL INC COM                                 | 0.04 US5261071071 |
| ISRAEL GOVERNMENT 2.80% 29/11/2052                  | 0.03 IL0011840761 |
| INTEREST RATE SWAPS                                 | 0.03              |
| AXON ENTERPRISE I COM USD 0.00001                   | 0.03 US05464C1018 |
| HILTON WORLDWIDE H COM                              | 0.03 US43300A2033 |

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|------------------------------------------------------|-------------------|
| HOYA CORPORATION JPY                                 | 0.03 JP3837800006 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY          | 0.03              |
| 270525 TBILL                                         |                   |
| JAPAN GOV. FIVE YE 0.40% 20/12/2028                  | 0.03 JP1051661Q33 |
| AUSTRALIAN CAP. TE 4.75% 23/10/2030                  | 0.03 AU3SG0003106 |
| THE TORONTO DOMINION BANK                            | 0.03 CA8911605092 |
| NINTENDO CO LTD                                      | 0.03 JP3756600007 |
| JAPAN GOV. TWENTY 0.60% 20/12/2037                   | 0.03 JP1201631HC6 |
| LONDON STOCK EXCHANG                                 | 0.03 GB00B0SWJX34 |
| SUN LIFE FINANCIAL INC                               | 0.03 CA8667961053 |
| INDEPENDENCE REALTY TRUST INC                        | 0.03 US45378A1060 |
| Outstanding Settlement Receipts - EUR                | 0.03              |
| TASMANIAN PUBLIC F 5.25% 23/01/2036                  | 0.03 AU3SG0003130 |
| DAI ICHI MUTUAL LIFE INSURANCE TEMP                  | 0.03 JP3476480003 |
| VITAL HEALTHCARE PROPERTY TRUST                      | 0.03 NZCHPE0001S4 |
| FAIRFAX FINL HOLDINGS LTD CAD                        | 0.03 CA3039011026 |
| BARRATT REDROW PLC                                   | 0.03 GB0000811801 |
| BROADRIDGE FINANCIAL SOLUTIONS LLC                   | 0.03 US11133T1034 |
| DUNEDIN CITY TREASURY 240425 PNOTE                   | 0.03              |
| JAPAN GOV. FORTY Y 1.30% 20/03/2063                  | 0.03 JP1400161P53 |
| ENBRIDGE INC                                         | 0.03 CA29250N1050 |
| NEW ZEALAND GOVERNMENT 150551 2.75 GB                | 0.03 NZGOVDT551C8 |
| ELIA GROUP XX                                        | 0.03 DU00ELIAGRP4 |
| WESTPAC BANKING CORPORATION                          | 0.03 AU000000WBC1 |
| KROGER CO COM                                        | 0.03 US5010441013 |
| CADENCE DESIGN SYSTEMS INC                           | 0.03 US1273871087 |
| COPART INC                                           | 0.03 US2172041061 |
| ONEOK INC                                            | 0.03 US6826801036 |
| KINDER MOR INC DEL COM                               | 0.03 US49456B1017 |
| US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41 | 0.03 US912810SW99 |
| GARMIN ORD                                           | 0.03 CH0114405324 |
| DUPONT DE NEMOURS INC                                | 0.03 US26614N1028 |
| TREASURY CORP OF V 4.75% 15/9/2036                   | 0.03 AU3SG0002710 |
| OMNES CO-INVEST TA G - EUR                           | 0.03              |
| KIWIBANK LTD 211125 4.45 TD                          | 0.03              |
| QUEENSLAND TSY. 4.50% 22/8/2035                      | 0.03 AU3CB0296580 |
| PAYPAL HOLDINGS INC                                  | 0.03 US70450Y1038 |
| US BANCORP                                           | 0.03 US9029733048 |
| KDDI CORP NPV TEMP                                   | 0.03 JP3496400007 |
| MONDELEZ INTERNATIONAL INC                           | 0.03 US6092071058 |
| CHRISTCHURCH CITY HOLDINGS LIMITED 170425 PNOTE      | 0.03              |
| RABOBANK NEW ZEALAND LTD 160425 RCD                  | 0.03              |
| TOYOTA FINANCE NEW ZEALAND LTD 020525 PNOTE          | 0.03              |
| KEURIG DR PEPPER INC                                 | 0.03 US49271V1008 |
| BRAMBLES LIMITED                                     | 0.03 AU000000BXB1 |
| CHRISTCHURCH CITY HOLDINGS LIMITED 200525 PNOTE      | 0.03              |
| WELLINGTON REGIONAL COUNCIL 210525 PNOTE             | 0.03              |
| SINGAPORE GOV. BD 2.875% 01/09/2030                  | 0.03 SG7U32949426 |
| LIFE360 INC                                          | 0.03 AU0000045098 |
| AGREE REALTY CORP                                    | 0.03 US0084921008 |
| GENERALI                                             | 0.03 IT0000062072 |
| RABOBANK NEW ZEALAND LTD 200226 RCD                  | 0.03              |
| EXPERIAN GROUP LTD                                   | 0.03 GB00B19NLV48 |
| RESTAURANT BRANDS NEW ZEALAND LTD                    | 0.03 NZRBDE0001S1 |
| PAYCHEX INC                                          | 0.03 US7043261079 |
| AIRSERVICES AUSTRA 3.25% 15/05/2026                  | 0.03 AU3CB0237444 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY          | 0.03 NZLGFD020C7  |
| 150530 4.5 GB                                        |                   |
| GREATER WELLINGTON REGIONAL COUNCIL 130625 PNOTE     | 0.03              |
| ASSURANT INC                                         | 0.03 US04621X1081 |
| GENUS PLC                                            | 0.03 GB0002074580 |
| XIAOMI CORP                                          | 0.03 KYG9830T1067 |
| ENPHASE ENERGY INC                                   | 0.03 US29355A1079 |

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|---------------------------------------------------------|-------------------|
| WAL MART DE MEXICO                                      | 0.03 MX01WA000038 |
| NEW ZEALAND GOV. 2.50% IL 20/09/2035                    | 0.03 NZIIBDT004C8 |
| TRADE DESK INC                                          | 0.03 US88339J1051 |
| FUJIKURA LIMITED                                        | 0.03 JP3811000003 |
| TRUIST FINL CORP COM                                    | 0.03 US89832Q1094 |
| ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID          | 0.03 AU000000ANZ3 |
| CONSTELLATION ENERGY CORP                               | 0.03 US21037T1097 |
| FAIR ISAAC CORPORATION                                  | 0.03 US3032501047 |
| CUMMINS INC                                             | 0.03 US2310211063 |
| MIPS AB                                                 | 0.03 SE0009216278 |
| DUNEDIN CITY TREASURY 170625 PNOTE                      | 0.03              |
| US TREASURY N/B 0.75% 31/01/20282028 USD G-2028         | 0.03 US91282CBJ99 |
| JAPAN GOV. THIRTY 1.20% 20/06/2053                      | 0.03 JP1300791P79 |
| MITSUBISHI ESTATE                                       | 0.03 JP3899600005 |
| VICI PROPERTIES INC                                     | 0.03 US9256521090 |
| ENDESA SA                                               | 0.03 ES0130670112 |
| HONG KONG EXCHANGE & CLEAR                              | 0.03 HK0388045442 |
| TARGA RESOURCES IN COM                                  | 0.03 US87612G1013 |
| FORTINET INC COM                                        | 0.03 US34959E1091 |
| ITALGAS SPA                                             | 0.03 IT0005211237 |
| ORSTED AS                                               | 0.03 DK0060094928 |
| NORWAY GOV. BD. 1.375% 19/08/2030                       | 0.03 NO0010875230 |
| OMEGA HEALTHCARE INVESTORS                              | 0.03 US6819361006 |
| VERISK ANALYTICS I COM                                  | 0.03 US92345Y1064 |
| JAPAN ELEVATOR SERVICE HOLDINGS CO LTD                  | 0.03 JP3389510003 |
| ZOETIS INC                                              | 0.03 US98978V1035 |
| OTIS WORLDWIDE COR COM                                  | 0.03 US68902V1070 |
| VODAFONE GROUP ORD                                      | 0.03 GB00BH4HKS39 |
| AUSTRALIA GOVERNME 3.25% 21/04/2025                     | 0.03 AU3TB0000168 |
| LANDESKREDITBANK B 4.25% 07/08/2025                     | 0.03 AU3CB0223097 |
| QUEST DIAGNOSTICS                                       | 0.03 US74834L1008 |
| US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031 | 0.03 US91282CCB54 |
| UNITED OVERSEAS BANK                                    | 0.03 SG1M31001969 |
| METLIFE INC                                             | 0.03 US59156R1086 |
| ZSCALER INC                                             | 0.03 US98980G1022 |
| ATLAS COPCO AB                                          | 0.03 SE0017486889 |
| GENESIS ENERGY LTD                                      | 0.03 NZGNEE0001S7 |
| RED ELECTRICA DE ES                                     | 0.03 ES0173093024 |
| NATWEST GROUP PLC ORD                                   | 0.03 GB00BM8PJY71 |
| NUTANIX INC                                             | 0.03 US67059N1081 |
| APPLOVIN CORP                                           | 0.03 US03831W1080 |
| JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033                  | 0.03 JP1103711P74 |
| SENTINELONE INC                                         | 0.03 US81730H1095 |
| VULCAN MATERIALS CO                                     | 0.03 US9291601097 |
| QUANTA SERVICES INC                                     | 0.03 US74762E1029 |
| SULZER AG                                               | 0.03 CH0038388911 |
| BARCLAYS PLC                                            | 0.03 GB0031348658 |
| MALAYSIA GOV. BD. 3.955% 15/09/2025                     | 0.03 MYBMO1500010 |
| PACCAR INC                                              | 0.03 US6937181088 |
| HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST           | 0.03 US4281031058 |
| MEXICAN BONOS 7.75% 13/11/2042                          | 0.03 MX0MGO0000R8 |
| US. TSY. NOTE/BOND 2.00% 15/02/2050                     | 0.03 US912810SL35 |
| BUREAU VERITAS SA                                       | 0.03 FR0006174348 |
| DISCOVER FINANCIAL SERVICES                             | 0.03 US2547091080 |
| WELLINGTON CITY COUNCIL 180825 PNOTE                    | 0.02              |
| AMERICAN INTERNATIONAL GROUP                            | 0.02 US0268747849 |
| METRO INC - A                                           | 0.02 CA59162N1096 |
| SNOWFLAKE INC                                           | 0.02 US8334451098 |
| SUMITOMO ELECTRIC                                       | 0.02 JP3407400005 |
| LAFARGEHOLCIM LTD                                       | 0.02 CH0012214059 |
| KIMCO REALTY CORP                                       | 0.02 US49446R1095 |
| UNITED THERAPEUTICS CORP                                | 0.02 US91307C1027 |
| NISOURCE INC                                            | 0.02 US65473P1057 |
| NATWEST MKTS. 5.022% 21/03/2030                         | 0.02 USG6382RGF94 |

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|-------------------------------------------------------|-------------------|
| CLOUDFLARE INC                                        | 0.02 US18915M1071 |
| COMMONWEALTH BANK OF AUSTRALIA                        | 0.02 AU000000CBA7 |
| TUI TOPCO LIMITED - NON INTEREST BEARING LOAN         | 0.02              |
| IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS     | 0.02              |
| GOODMAN GRP.                                          | 0.02 AU000000GMG2 |
| PROPERTY FOR INDUSTRY LTD                             | 0.02 NZPFIE0001S5 |
| HOUSING NEW ZEALAND LTD 151027 4.422 GB               | 0.02 NZHNZD0008L2 |
| HENKEL AG & CO KGAA NON VTG PREF                      | 0.02 DE0006048432 |
| E.ON SE                                               | 0.02 DE000ENAG999 |
| CHIPOTLE MEXICAN GRILL ORD                            | 0.02 US1696561059 |
| INGERSOLL RAND INC                                    | 0.02 US45687V1061 |
| VOLKSWAGEN FINL. 3.875% 10/9/2030                     | 0.02 XS2837886287 |
| GRAINGER W W INC                                      | 0.02 US3848021040 |
| AUSTRALIA GOV. BD. 2.75% 21/05/2041                   | 0.02              |
| NEW ZEALAND GOV. B 3.00% 20-APR-29                    | 0.02 NZGOVDT429C7 |
| MODINE MANUFACTURING CO                               | 0.02 US6078281002 |
| SWISS RE AG                                           | 0.02 CH0126881561 |
| US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS   | 0.02 US912810TT51 |
| 08/53                                                 |                   |
| AIR NEW ZEALAND LTD                                   | 0.02 NZAIRE0001S2 |
| DEXUS WHOLESALE SHOPPING CENTRE FUNDPE                | 0.02              |
| MSCI INC                                              | 0.02 US55354G1004 |
| RECORDATI SPA - NEW                                   | 0.02 IT0003828271 |
| ING GROEP NV                                          | 0.02 NL0011821202 |
| COGNEX CORP COM USD                                   | 0.02 US1924221039 |
| AMERIPRISE FINANCIAL INC                              | 0.02 US03076C1062 |
| PUBLIC STORAGE                                        | 0.02 US74460D1090 |
| ITALY BUONI POLIEN 4.50% 01/10/20534A                 | 0.02 IT0005534141 |
| US. TSY. INFL. 2.125% IL 15/02/2041                   | 0.02 US912810QP66 |
| DEN DANSKE BANK AS DKK                                | 0.02 DK0010274414 |
| PHILLIPS COM                                          | 0.02 US7185461040 |
| KMD BRANDS LIMITED                                    | 0.02 NZKMDE0001S3 |
| UNITED RENTALS INC                                    | 0.02 US9113631090 |
| ASSA ABLOY AB                                         | 0.02 SE0007100581 |
| VECTOR LIMITED                                        | 0.02 NZVCTE0001S7 |
| MS & AD INSURANCE GROUP HOLDINGS                      | 0.02 JP3890310000 |
| SVENSK EXPORTKRED 4.625% 28/11/20251/2025 USD G       | 0.02 US87031CAH60 |
| CAISSE D AMORTISSE 4.00% 25/01/202601/2026 USD1000 35 | 0.02 XS2580310246 |
| REGS                                                  |                   |
| MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M         | 0.02              |
| BONOS                                                 |                   |
| KOMATSU LTD JPY                                       | 0.02 JP3304200003 |
| MICROSTRATEGY COM USD0.001 CLASS A                    | 0.02 US5949724083 |
| EXELIXIS INC                                          | 0.02 US30161Q1040 |
| ORBIA ADVANCE CO 1.875% 11/05/2026                    | 0.02 USP7S81YAB11 |
| IMI ORD GBP0.2857                                     | 0.02 GB00BGLP8L22 |
| MEXICAN BONOS 8.00% 07/11/2047                        | 0.02 MX0MGO000102 |
| DEV. BANK OF JAPAN 3.25% 28/04/202727 USD1000 GG26    | 0.02 XS2470975033 |
| SANWA HOLDINGS CORPORATION                            | 0.02 JP3344400001 |
| US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028   | 0.02 US91282CGP05 |
| ADVANTEST CORP                                        | 0.02 JP3122400009 |
| JAPAN GOV. TEN YEA 0.10% 20/6/2026                    | 0.02 JP1103431G66 |
| TC ENERGY CORP                                        | 0.02 CA87807B1076 |
| CAPCOM CO LTD                                         | 0.02 JP3218900003 |
| TOKYO ELECTRON LTD JPY                                | 0.02 JP3571400005 |
| NEW YORK LIFE GBL. F FRN 24/07/2029                   | 0.02 AU3FN0089843 |
| SPAIN GOV. BD. 0.50% 30/04/2030                       | 0.02 ES0000012F76 |
| OVERSEA-CHINESE BANK FRN 08/03/2027                   | 0.02 AU3FN0085312 |
| Income Due - JPY                                      | 0.02              |
| REGENERON PHARMACEUTICALS INC                         | 0.02 US75886F1075 |
| MARATHON PETROL COM                                   | 0.02 US56585A1025 |
| STOCKLAND                                             | 0.02 AU000000SGP0 |

|                                                       |                   |
|-------------------------------------------------------|-------------------|
| RADIAN GROUP INC                                      | 0.02 US7502361014 |
| JOHNSON CONTROLS I 5.50% 19/04/2029                   | 0.02 US477921AA87 |
| NXP SEMICONDUCTORS                                    | 0.02 NL0009538784 |
| KBC GRP. F2V 16/10/2030                               | 0.02 USB5341FAD36 |
| VERTIV HOLDINGS CO                                    | 0.02 US92537N1081 |
| AVALONBAY COMMUNITIES INC                             | 0.02 US0534841012 |
| PRUDENTIAL FINANCIAL INC                              | 0.02 US7443201022 |
| CAPITAL ONE FINANCIAL CORPORATION                     | 0.02 US14040H1059 |
| VISTRA CORP                                           | 0.02 US92840M1027 |
| NATIONAL BANK OF CANADA                               | 0.02 CA6330671034 |
| M & T BANK CORPORATION                                | 0.02 US55261F1049 |
| NN GROUP NV                                           | 0.02 NL0010773842 |
| NEW ZEALAND GOV. 1.75% 15/5/2041                      | 0.02 NZGOVDT541C9 |
| AJINOMOTO CO INC JPY                                  | 0.02 JP3119600009 |
| KONINKLIJKE VOPAK NV                                  | 0.02 NL0009432491 |
| COINBASE GLOBAL INC                                   | 0.02 US19260Q1076 |
| TRATON FIN. LUXEMB 3.75% 27/03/2030                   | 0.02 DE000A3LWGF9 |
| Income Due - USD                                      | 0.02              |
| SOCIETE GENERALE SA                                   | 0.02 FR0000130809 |
| DUNEDIN CITY TREASURY 070425 PNOTE                    | 0.02              |
| US. TSY. NOTE/BON 0.625% 15/5/2030                    | 0.02 US912828ZQ64 |
| US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027 | 0.02 US91282CAU53 |
|                                                       |                   |
| AUSTRALIA GOV. BD. 1.75% 21/6/2051                    | 0.02 AU0000097495 |
| TAUPO DISTRICT COUNCIL 300725 PNOTE                   | 0.02              |
| YANGZIJANG SHIPBUILDING NPV                           | 0.02 SG1U76934819 |
| HOUSING NEW ZEALAND LTD 100935 1.534 GB               | 0.02 NZHNZD0935L6 |
| ARGOSY PROPERTY LIMITED                               | 0.02 NZARGE0010S7 |
| ARCH CAPITAL GROUPCOM                                 | 0.02 BMG0450A1053 |
| NATL. BANK OF GREECE F2F 29/01/2029                   | 0.02 XS2756298639 |
| US TREASURY N/B 4.12% 15/NOV/2032                     | 0.02 US91282CFV81 |
| MIZUHO FINL. GRP. F2V 6/7/2029/07/2029                | 0.02 US60687YCZ07 |
| BHP GROUP LIMITED ORDINARY FULLY PAID                 | 0.02 AU000000BHP4 |
| ATI INC                                               | 0.02 US01741R1023 |
| ZF EUR. FIN. 4.75% 31/01/2029                         | 0.02 XS2757520965 |
| HEIDELBERGCEMENT AG                                   | 0.02 DE0006047004 |
| SEMPRA ORD                                            | 0.02 US8168511090 |
| MALAYSIA GOV. BD. 4.232% 30/06/2031                   | 0.02 MYBMX1100044 |
| DATADOG INC                                           | 0.02 US23804L1035 |
| NRG ENERGY INC                                        | 0.02 US6293775085 |
| DEUTSCHE BANK AG F2V 19/05/2031000 REGS               | 0.02 DE000DL19VB0 |
| RPM INTERNATIONAL INC                                 | 0.02 US7496851038 |
| GEDEON RICHTER PLC                                    | 0.02 HU0000123096 |
| VALERO ENERGY CORP                                    | 0.02 US91913Y1001 |
| TRADEWEB MARKETS INC                                  | 0.02 US8926721064 |
| BNP PARIBAS NOMINEES                                  | 0.02              |
| Outstanding Settlement Receipts - GBP                 | 0.02              |
| THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1       | 0.02              |
| COLOMBIAN TES 6.00% 28/4/2028                         | 0.02 COL17CT02914 |
| OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD     | 0.02 NZOCAE0002S0 |
|                                                       |                   |
| ARMSTRONG WORLD INDUSTRIES INC                        | 0.02 US04247X1028 |
| EBARA CORP NPV                                        | 0.02 JP3166000004 |
| HD HYUNDAI                                            | 0.02 KR7267250009 |
| FUJI ELECTRIC CO LTD                                  | 0.02 JP3820000002 |
| NETHERLANDS GOV. B 2.50% 15/01/2033                   | 0.02 NL0010071189 |
| INTL PAPER CO                                         | 0.02 US4601461035 |
| AIB GROUP PLC                                         | 0.02 IE00BF0L3536 |
| HYUNDAI ELECTRIC ENERGY SYST                          | 0.02 KR7267260008 |
| SNAP ON INC                                           | 0.02 US8330341012 |
| CITIGROUP FRN 04/03/2029                              | 0.02 US17327CAW38 |
| T&D HOLDINGS INC NPV                                  | 0.02 JP3539220008 |
| VULCAN STEEL AUSTRALIA PTY LTD                        | 0.02 AU0000181984 |
| ING GROEP FRN 17/08/2031                              | 0.02 XS3002547563 |
| CARLISLE COS INC                                      | 0.02 US1423391002 |

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|-----------------------------------------------------|-------------------|
| AIRSERVICES AUSTRA 5.00% 15/05/2031                 | 0.02 AU3CB0309938 |
| PROLOGIS INTL. FND 1.75% 15/03/2028TN 15/03/28      | 0.02 XS1789176846 |
| EUR125000 4                                         |                   |
| LEGRAND SA                                          | 0.02 FR0010307819 |
| SUMITOMO FORESTRY CO LTD                            | 0.02 JP3409800004 |
| FDXEX CORP COM                                      | 0.02 US31428X1063 |
| EXPORT-IMPORT BANK O FRN 26/06/2026                 | 0.02 AU3FN0079117 |
| NORWAY GOV. BD. 1.50% 19/02/2026                    | 0.02 NO0010757925 |
| STANDARD CHARTERED B FRN 30/08/2027                 | 0.02 AU3FN0090874 |
| BENDIGO & ADELAIDE B FRN 28/11/2029                 | 0.02 AU3FN0094165 |
| INTERCONTINENTAL HOTELS GROUP PLC                   | 0.02 GB00BHJYC057 |
| LLOYDS BANKING GRP. 4.5% 11/1/2029                  | 0.02 XS2569069375 |
| MEDIOBANCA BANCA DI ITL                             | 0.02 IT0000062957 |
| STANDARD CHARTERED                                  | 0.02 GB0004082847 |
| ACUITY INC                                          | 0.02 US00508Y1029 |
| SHIN-ETSU CHEMICAL NPV                              | 0.02 JP3371200001 |
| AGEAS NPV POST SPLIT                                | 0.02 BE0974264930 |
| NORWEGIAN GOVERNMENT 1.25% 17/09/2031               | 0.02 NO0010930522 |
| US. T-BILL. 0.00% 01/04/20252025 USD100             | 0.02 US912797NT05 |
| AUSTRALIA & NEW ZEAL FRN 21/05/202727               | 0.02 XS2822525205 |
| KOREA ELEC. POWER 4.75% 13/02/2028                  | 0.02 USY4907LAL63 |
| OKTA INC                                            | 0.02 US6792951054 |
| TORONTO-DOMINION BANK FRN 17/12/2029                | 0.02 US89115A3D29 |
| HYUNDAI CAPITAL AMER FRN 24/06/2027EGS              | 0.02 US44891CDE03 |
| ERSTE GROUP BANK AG                                 | 0.02 AT0000652011 |
| ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024         | 0.02 ES0167050915 |
| KAJEMA CORP                                         | 0.02 JP3210200006 |
| US. T-BILL. 0.00% 12/06/20252025 USD100             | 0.02 US912797LN52 |
| VENTAS INC                                          | 0.02 US92276F1003 |
| ASR NEDERLAND NV                                    | 0.02 NL0011872643 |
| BANCA TRANSILVANIA F2F 27/04/20277/04/27 EUR1000    | 0.02 XS2616733981 |
| PRYSMIAN SPA                                        | 0.02 IT0004176001 |
| EMCOR GROUP INC                                     | 0.02 US29084Q1004 |
| BANCO SANTANDER 5.439% 15/07/2031                   | 0.02 US05964HBG92 |
| DELL TECHNOLOGIES INC                               | 0.02 US24703L2025 |
| NETHERLANDS GOV. B 0.25% 15/07/2029                 | 0.02 NL0013332430 |
| CHINA CONSTRUCTION BANK NZ LTD 090226 FRN           | 0.02 NZCCBDT014C9 |
| SWISSCOM AG                                         | 0.02 CH0008742519 |
| ZIMMER BIOMET HLDG 5.20% 15/09/2034                 | 0.02 US98956PAZ53 |
| ENEL F2V PERP                                       | 0.02 XS2312744217 |
| DUKE ENERGY CORP COM                                | 0.02 US26441C2044 |
| EQUITY RESIDENTIAL                                  | 0.02 US29476L1070 |
| NITTO DENKO CORPORATION                             | 0.02 JP3684000007 |
| PACKAGING CORP OF AMERICA                           | 0.02 US6951561090 |
| US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032 | 0.02 US91282CDY49 |
| NORDIC INV. BANK 2.40% 22/09/2025                   | 0.02 AU3CB0287639 |
| TUI TOPCO LIMITED - INTEREST BEARING LOAN           | 0.02              |
| SANTANDER UK GRP. HL F2V 08/05/2026                 | 0.02 XS1816338914 |
| N/WIDE. B/SOC. 5.127% 29/07/20295.127% 29/07/2029   | 0.02 US63861VAK35 |
| UK. GILT 1.75% 7/9/2037                             | 0.02 GB00BZB26Y51 |
| SANTANDER UK 3.346% 25/03/20302030                  | 0.02 XS3032020136 |
| AUSNET SERVS. HLD 1.625% 11/03/2081                 | 0.02 XS2308313860 |
| US. TSY. NOTE/BON 2.375% 15-MAY-29                  | 0.02 US9128286T26 |
| KOREA DEV. BANK/T 1.375% 25/04/2027                 | 0.02 US500630DN56 |
| COMPAGNIE FINANCIERE RICHEMONT SA                   | 0.02 CH0210483332 |
| OBAYASHI CORPORATION                                | 0.02 JP3190000004 |
| SPAIN GOV. BD. 1.85% 30/07/2035                     | 0.02 ES0000012E69 |
| KONECRANES OYJ                                      | 0.02 FI0009005870 |
| TORAY INDS INC                                      | 0.02 JP3621000003 |
| JAPAN GOV. TWENTY 2.20% 20/06/2029                  | 0.02 JP1201111968 |
| CME GROUP INC COM                                   | 0.02 US12572Q1058 |
| NIPPON TEL AND TEL CP NPV                           | 0.02 JP3735400008 |
| SOCIETE GENERALE F2V 19/01/202828                   | 0.02 US83368RBH49 |
| BANCO SANTANDER SA 4.17% 24/MAR/2028                | 0.02 US05964HAQ83 |

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|----------------------------------------------------|-------------------|
| HSBC HLDGS. F2F 22/05/20300000                     | 0.02 US404280CC17 |
| INVITATION HOMES INC                               | 0.02 US46187W1071 |
| MITSUBISHI UFJ FINL. F2V 20/07/2027                | 0.02 US606822BY90 |
| METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000 | 0.02 XS2606297864 |
| 2023-6                                             |                   |
| DR HORTON INC                                      | 0.01 US23331A1097 |
| NEW ZEALAND GOV. B 4.50% 15/05/2030                | 0.01 NZGOVDT530C2 |
| EURONEXT NV                                        | 0.01 NL0006294274 |
| CNH INDL. CAP. 5.10% 20/04/2029                    | 0.01 US12592BAS34 |
| ABN AMRO BANK N V DR EACH REP SHS                  | 0.01 NL0011540547 |
| NOVARTIS CAP. 3.80% 18/09/2029                     | 0.01 US66989HAT59 |
| HKD BNP PARIBAS A/C                                | 0.01              |
| THERMO FISHER SCIE 5.00% 31/01/2029                | 0.01 US883556DA77 |
| PFIZER INV. ENTS. 5.30% 19/05/2053                 | 0.01 US716973AG71 |
| UK. GILT 4.25% 31/07/2034                          | 0.01 GB00BQC82C90 |
| CVS HEALTH CORP                                    | 0.01 US1266501006 |
| AXIS CAPITAL HOLDING                               | 0.01 BMG0692U1099 |
| ROYAL CARIBBEAN GROUP                              | 0.01 LR0008862868 |
| TEVA PHARM. FIN. 7.875% 15/09/2031                 | 0.01 XS2592804194 |
| GREAT WEST LIFECO                                  | 0.01 CA39138C1068 |
| NORWAY GOV. BD. 2.00% 26/04/2028                   | 0.01 NO0010821598 |
| REGIONS FINANCIAL CORP                             | 0.01 US7591EP1005 |
| AUCKLAND COUNCIL 070525 PNOTE                      | 0.01              |
| US BANCORP FRN 21/05/2032CC                        | 0.01 XS2823993261 |
| JYSKE BANK A/S 0.25% 17/FEB/2028                   | 0.01 XS2409134371 |
| ASICS ORD SHS                                      | 0.01 JP3118000003 |
| CAIXABANK SA F2V 30/5/20340 36                     | 0.01 XS2630417124 |
| UNITED PARCEL SERVICE - B                          | 0.01 US9113121068 |
| ARTHUR J GALLAGHER CO                              | 0.01 US3635761097 |
| METROPOLITAN LIFE GB FRN 11/07/2029                | 0.01 AU3FN0089405 |
| MERCURY NZ 5.247% 21/03/2031                       | 0.01 AU3CB0319382 |
| ROYAL BANK OF CANADA F2F 18/10/20288 USD           | 0.01 US78017FZ554 |
| SWEDBANK AB                                        | 0.01 SE0000242455 |
| NEDERLANDSE WATERS 2.25% 04/09/202525              | 0.01 AU3CB0287019 |
| INDONESIA TSY. BD. 7.50% 15/06/2035                | 0.01 IDG000013509 |
| FONTERRA SHAREHOLDER FUND                          | 0.01 NZFSFE000155 |
| HEWLETT PACKARD CO                                 | 0.01 US40434L1052 |
| TRANSPOWER NEW ZEALAND LTD 040925 1.735 GB         | 0.01 NZTRPD0070L9 |
| RAIFFEISENBANK AS FRN 09/JUN/2028                  | 0.01 XS2348241048 |
| NORDEA BANK ABP F2V 25/2/2029                      | 0.01 XS3009452528 |
| ALLEGION PLC                                       | 0.01 IE00BFRT3W74 |
| BMW INTL. INV. 3.25% 17/11/2028                    | 0.01 XS2823825711 |
| BLACKSTONE PP EUR HOLD 1.0% 04/MAY/2028            | 0.01 XS2338355014 |
| TAISEI CORP                                        | 0.01 JP3443600006 |
| BANCO SANTANDER S 3.375% 11/1/20300000 41          | 0.01 ES0413900913 |
| FUTU HOLDINGS LTD                                  | 0.01 US36118L1061 |
| CITIGROUP F2F 05/11/2030                           | 0.01 US17308CC539 |
| COX COMMS. 5.45% 15/09/202815/09/2028              | 0.01 US224044CR68 |
| LG ENERGY SOLUTIO 5.625% 25/09/2026                | 0.01 USY5S5CGAA01 |
| PRIMERICA INC                                      | 0.01 US74164M1080 |
| US. TSY. NOTE/BON 4.125% 31/07/20312031            | 0.01 US91282CLD10 |
| MEXICAN BONOS 7.75% 23/11/2034                     | 0.01 MX0MGO0000U2 |
| NUCOR CORP                                         | 0.01 US6703461052 |
| MONOLITHIC POWER SYSTEMS INC                       | 0.01 US6098391054 |
| PULTE GROUP INC                                    | 0.01 US7458671010 |
| TARGET CORPORATION                                 | 0.01 US87612E1064 |
| UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P- | 0.01 US91282CLJ89 |
| 2031                                               |                   |
| AEGON FNDG. 5.50% 16/04/202704/2027                | 0.01 USU0158VAA62 |
| MEDALLION TRUST SERIES 201 1 A1-R FRN 21/01/2052   | 0.01 AU3FN0093159 |
| HALEON UK CAPITAL 2.875% 18/09/2028                | 0.01 XS2902024772 |
| SEMPRA F2V 01/10/2054                              | 0.01 US816851BS71 |
| UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M- | 0.01 US91282CKW00 |
| 2031                                               |                   |
| AXA SA AXA SA F2F PERP                             | 0.01 XS2737652474 |

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|---------------------------------------------------------|-------------------|
| T-MOBILE USA 4.70% 15/01/2035                           | 0.01 US87264ADM45 |
| MEXICAN BONOS 8.50% 18/11/2038                          | 0.01 MX0MGO0000J5 |
| OLD DOMINION FREIGHT LINE INC                           | 0.01 US6795801009 |
| REXEL SA                                                | 0.01 FR0010451203 |
| RIO TINTO PLC ORD                                       | 0.01 GB0007188757 |
| NIKE INC CL B                                           | 0.01 US6541061031 |
| JAPAN GOV. TEN YEA 0.10% 20/06/2027                     | 0.01 JP1103471H66 |
| HSBC HOLDINGS PLC (HK REGD) USD 0.50                    | 0.01 GB0005405286 |
| RAIFFEISEN BANK INTE F2V 18/6/2032                      | 0.01 XS2189786226 |
| FUTURES MARGIN-NZD                                      | 0.01              |
| FRENCH REPUBLIC GO 3.25% 25/5/2055                      | 0.01 FR0014000HF4 |
| IDEMITSU KOSAN CO LTD                                   | 0.01 JP3142500002 |
| HUNTINGTON BANCSHARES INC                               | 0.01 US4461501045 |
| NEXT PLC                                                | 0.01 GB0032089863 |
| OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI      | 0.01              |
| UNUMPROVIDENT CORPORATION                               | 0.01 US91529Y1064 |
| BRIDGESTONE CORP                                        | 0.01 JP3830800003 |
| SEVERN TRENT                                            | 0.01 GB00B1FH8J72 |
| MEXICAN BONOS 7.50% 3/6/2027MXN M BONOS                 | 0.01 MX0MGO0000D8 |
| UNITED STATES TRE 3.625% 30/09/2031/2031 USD Q-2031     | 0.01 US91282CLM19 |
| US. TSY. NOTE/BON 4.375% 30/11/2028                     | 0.01 US91282CJN20 |
| KKR AND CO INC                                          | 0.01 US48251W1045 |
| MARS 4.80% 1/3/2030                                     | 0.01 US571676AY11 |
| SOUTHERN CALIFORNI 5.90% 01/03/2055                     | 0.01 US842400JH78 |
| HOUSING NEW ZEALA 2.247% 05/10/20260000                 | 0.01 NZHNZD0001L7 |
| SK HYNIX 6.25% 17/1/2026                                | 0.01 USY8085FBJ85 |
| NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26          | 0.01 NZLGFD014C0  |
| NZD10000 REGS                                           |                   |
| TELSTRA CORPORATION LIMITED                             | 0.01 AU000000TSL2 |
| VINCI SA                                                | 0.01 FR0000125486 |
| ENEL SPA                                                | 0.01 IT0003128367 |
| DEUTSCHE BANK AG/NEW F2F 10/01/202973% 10/01/2029       | 0.01 US25160PAQ00 |
| BILIBILI INC                                            | 0.01 US0900401060 |
| VICINITY CENTRES ORDINARY UNITS FULLY PAID              | 0.01 AU000000VCX7 |
| UNITED STATES TREA 4.25% 30/11/20262026 USD1000 BL-2026 | 0.01 US91282CLY56 |
| CREDIT SUISSE GRP. F2F 1/3/2029                         | 0.01 CH1214797172 |
| ESSEX PROPERTY TRUST INC                                | 0.01 US2971781057 |
| MS. F2F 13/02/2032                                      | 0.01 US6174468U61 |
| KOREA HOUSING FIN 4.082% 25/09/2027                     | 0.01 XS2678945317 |
| CANADIAN IMPERIAL BA FRN 20/12/2027                     | 0.01 AU3FN0094678 |
| NATWEST GRP. F2F 14/9/2029                              | 0.01 XS2387060259 |
| ALSTOM SA                                               | 0.01 FR0010220475 |
| MBANK F2F 11/09/2027                                    | 0.01 XS2680046021 |
| ABN AMRO BANK F2V PERPS                                 | 0.01 XS2131567138 |
| BANK OF AMERICA F2F 25/10/2035                          | 0.01 US06051GMD87 |
| US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030      | 0.01 US91282CGQ87 |
| DKK BNP PARIBAS A/C                                     | 0.01              |
| EQUINIX EUR. 2 FIN 3.65% 03/09/2033                     | 0.01 XS2892321501 |
| BECTON DICKINSON AND COMPANY                            | 0.01 US0758871091 |
| JPM. CHASE F2F 4/2/2032                                 | 0.01 US46647PBX33 |
| BNP PARIBAS F2F 11/07/2030                              | 0.01 FR0014007LK5 |
| NIBC BANK 6.00% 16/11/2028                              | 0.01 XS2713801780 |
| COMPASS GROUP ORD                                       | 0.01 GB00BD6K4575 |
| NZ EXCHANGE LTD                                         | 0.01 NZNZXE0001S7 |
| TENNET HLDG. 2.125% 17/11/20290000 25                   | 0.01 XS2478299204 |
| CAIXABANK SA F2F 14/11/2030                             | 0.01 XS2555187801 |
| JAPAN GOVERNMENT F 0.70% 20/03/2061                     | 0.01 JP1400141M51 |
| US. TSY. NOTE/BON 3.875% 31/12/2027                     | 0.01 US91282CGC91 |
| KINDER MORGAN 5.30% 1/12/2034                           | 0.01 US49456BAG68 |
| AIB GRP. F2F 13/9/2029                                  | 0.01 US00135TAD63 |
| T-MOBILE USA 3.875% 15/04/2030                          | 0.01 US87264ABF12 |

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|--------------------------------------------------------------|-------------------|
| COLOMBIAN TES 7.25% 18/10/2034                               | 0.01              |
| USAA CAPITAL CORP 2.125% 1/5/2030604 2.125%<br>01/05/2030    | 0.01 US90327QD552 |
| EXPEDIA GRP. 5.40% 15/2/2035                                 | 0.01 US30212PBL85 |
| HYUNDAI CAPITAL AM 5.80% 26/6/2025                           | 0.01 US44891CCF86 |
| HEIMSTADEN BOSTAD 1.375% 24/07/2028/07/2028                  | 0.01 XS2435611244 |
| CANADIAN GOVERNMENT 2.75% 01/JUN/2033                        | 0.01 CA135087Q236 |
| NATWEST MKTS. 5.41% 17/05/2029                               | 0.01 USG6382G7P18 |
| JOHN DEERE CAP. 4.90% 11/06/20270.0% 11/06/2027              | 0.01 US24422EXR51 |
| RAIFFEISEN BANK INTL F2F 15/09/2028                          | 0.01 XS2682093526 |
| NEW ZEALAND GOV. 2.50% IL 20/09/2040                         | 0.01 NZIIBDT005C5 |
| BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026                      | 0.01 FR001400F794 |
| ELECTRICITE DE FRA 5.65% 22/04/2029                          | 0.01 USF2893TBD75 |
| NETAPP INC                                                   | 0.01 US64110D1046 |
| SUZUKI MOTOR CORP                                            | 0.01 JP3397200001 |
| TOKAI HOLDINGS CORP                                          | 0.01 JP3552260006 |
| SEAGATE TECH HLDGS                                           | 0.01 IE00BKVD2N49 |
| HEWLETT PACKARD ENTERPRISE CO                                | 0.01 US42824C1099 |
| MANAWA ENERGY LTD                                            | 0.01 NZTPXE0001S5 |
| BANCO BPM SPA 3.375% 21/01/2030                              | 0.01 IT0005632267 |
| TRAVELERS COS INC / THE                                      | 0.01 US89417E1091 |
| DE VOLKSBANK 4.625% 23/11/2027R100000                        | 0.01 XS2626691906 |
| US. TSY. NOTE/BON 4.625% 15/02/2035/2035 USD100 B-2035       | 0.01 US91282CMM00 |
| <br>BANCO DE CREDITO D 5.85% 11/01/2029                      | 0.01 US05971V2E48 |
| MARRIOTT INTL INCUSD                                         | 0.01 US5719032022 |
| KOREA ELEC. POWER 4.875% 31/01/2027000                       | 0.01 USY4907LAI18 |
| MEDTRONIC 4.375% 15/03/2035                                  | 0.01 US585055BT26 |
| WESTPAC BANKING FRN 16/04/2029                               | 0.01 US961214FU20 |
| MS. BANK NA F2F 26/05/202828                                 | 0.01 US61690U8B93 |
| SUMITOMO MITSUI FINL FRN 15/04/20305/04/2030                 | 0.01 US86562MDR88 |
| AIRPORT AUTHORITY 4.875% 12/01/2026                          | 0.01 USY000AKAJ65 |
| MS. F2F 28/4/2026                                            | 0.01 US6174468Q59 |
| NIPPON YUSEN KK NPV                                          | 0.01 JP3753000003 |
| COMMONWEALTH BANK OF FRN 27/11/20267/11/2026                 | 0.01 US2027A1KV89 |
| GPT                                                          | 0.01 AU000000GPT8 |
| ROYAL BANK OF CANA 4.65% 27/01/2026                          | 0.01 US780082AD52 |
| AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025        | 0.01 US05253JAL52 |
| <br>ROYAL BANK OF CANADA FRN 04/02/2031                      | 0.01 US78017DAC20 |
| ARGENTUM NETHERLANDS F2V 01/06/2048                          | 0.01 XS1795323952 |
| CIE DE SAINT-GOBAI 3.75% 29/11/202600000 49 REGS             | 0.01 XS2723549528 |
| US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000                 | 0.01 US912810TX63 |
| BONDS02/2054                                                 |                   |
| US. TSY. NOTE/BOND 4.25% 15/11/20344 USD F-2034              | 0.01 US91282CLW90 |
| BANK OF MONTREAL CAD                                         | 0.01 CA0636711016 |
| SES                                                          | 0.01 LU0088087324 |
| PFIZER INV. ENTS. 4.45% 19/05/2026                           | 0.01 US716973AB84 |
| MGIC INVESTMENT CORP                                         | 0.01 US5528481030 |
| SCENTRE GRP.                                                 | 0.01 AU000000SCG8 |
| BANK OF AMERICA 3.248% 21/10/2027                            | 0.01 US06051GGA13 |
| US. TSY. NOTE/BOND 1.50% 15/08/2026                          | 0.01 US9128282A70 |
| NYKREDIT REALKRED 3.875% 09/07/2029                          | 0.01 DK0030394986 |
| LULULEMON ATHLETIC                                           | 0.01 US5500211090 |
| TENCENT HLDGS LIMITED                                        | 0.01 KYG875721634 |
| COMMONWEALTH BANK 2.552% 14/03/20270226 2.552%<br>14/03/2027 | 0.01 US2027A1KK25 |
| US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000               | 0.01 US912810UA42 |
| BONDS05/2054                                                 |                   |
| DE VOLKSBANK F2V 22/10/2030924 REGS                          | 0.01 XS2202902636 |
| AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026                   | 0.01 US00774MAV72 |
| NVR INC                                                      | 0.01 US62944T1051 |
| UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033           | 0.01 US91282CHT18 |
| NEDERLANDSE WATERS 3.40% 22/07/2025                          | 0.01 AU3CB0226801 |
| NATIONAL GRID PLC 0.25% 01/09/2028                           | 0.01 XS2381853279 |

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| BANK OF AMERICA F2F 23/07/2031                          | 0.01 US06051GJF72 |
| SUNCORP GRP. FRN 27/06/2034                             | 0.01 AU3FN0081386 |
| AMERICAN TOWER 1.50% 31/01/20280                        | 0.01 US03027XBJ81 |
| AIR PROD & CHEMS INC COM USD                            | 0.01 US0091581068 |
| MITSUBISHI CORP                                         | 0.01 JP3898400001 |
| CELLNEX FIN. 0.75% 15/11/20265% 15/11/2026              | 0.01 XS2300292617 |
| ING GROEP F2F 11/9/2034                                 | 0.01 US456837BH52 |
| AFLAC INC                                               | 0.01 US0010551028 |
| KOREA INTERNATIONAL 4.51% 10/12/2029                    | 0.01 AU3CB0316420 |
| PACIFIC GAS & ELEC 6.70% 01/04/2053                     | 0.01 US694308KK29 |
| SHINHAN BANK CO LTD FRN 26/11/2029                      | 0.01 AU3FN0093837 |
| CHARTER HALL GRP.                                       | 0.01 AU000000CHC0 |
| CSX CORP COM                                            | 0.01 US1264081035 |
| US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028         | 0.01 US91282CHK09 |
| CARPENTER TECHNOLOGY CORP                               | 0.01 US1442851036 |
| PROVINCE OF MANITO 3.75% 9/6/2026R DUE                  | 0.01 AU3CB0234581 |
| NEW YORK LIFE GBL. 4.95% 07/12/2029                     | 0.01 XS2730682528 |
| UBS GRP. F2F 13/09/2030                                 | 0.01 US902613BL18 |
| HYUNDAI CARD 5.75% 24/04/2029                           | 0.01 XS2798085416 |
| PROSUS NV                                               | 0.01 NL0013654783 |
| NATIONAL AUSTRALIA BANK LIMITED                         | 0.01 AU000000NAB4 |
| FEDERATION DES CAI 5.25% 26/04/20299                    | 0.01 US31429KAL70 |
| AES 5.45% 01/06/2028                                    | 0.01 US00130HCH66 |
| FIFTH THIRD BANCORP                                     | 0.01 US3167731005 |
| DOORDASH INC                                            | 0.01 US25809K1051 |
| INGERSOLL RAND IN 5.197% 15/06/2027                     | 0.01 US45687VAC00 |
| TUI TOPCO LIMITED - ORDINARY SHARES                     | 0.01              |
| INTL. BANK FOR RECON STP 31/07/2033                     | 0.01 XS2884011011 |
| APOLLO GLOBAL MANA COM                                  | 0.01 US03769M1062 |
| MASTERCARD 4.55% 15/01/2035                             | 0.01 US57636QBC78 |
| US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034 | 0.01 US91282CKQ32 |
| NEW HAMPSHIRE BUSIN ADJ 7/1/2033                        | 0.01 US63609FAC32 |
| PG&E REC. FNDG. 5.529% 01/06/2049                       | 0.01 US71710TAJ79 |
| MEITEC CORPORATION NPV                                  | 0.01 JP3919200000 |
| CITIZENS FINANCIAL GROUP INC                            | 0.01 US1746101054 |
| FISERV 4.75% 15/03/2030                                 | 0.01 US337738BM99 |
| ING GROEP F2F 23/05/20298 REGS                          | 0.01 XS2624976077 |
| GILEAD SCIENCES 5.55% 15/10/205300                      | 0.01 US375558CA99 |
| AMERICAN ELECTRIC POWER COMPANY INC                     | 0.01 US0255371017 |
| 4.50% 15/04/2027                                        | 0.01 NZGOVDT427C1 |
| KBC GRP. F2F 28/11/2029                                 | 0.01 BE0002987684 |
| SOCIETE GENERALE 4.677% 15/6/20276 4.677% 15/06/2027    | 0.01 US83368TBM99 |
| CIP FNDG. PTY 3.026% 16/12/2027                         | 0.01 AU3CB0285310 |
| ZHENRO PROPS. GRP. 3.25% 04/07/2042                     | 0.01 DE0001135432 |
| YARA INTL. 4.75% 01/06/2028D2000 144A                   | 0.01 US984851AF24 |
| UNILEVER CAP. 4.625% 12/08/2034                         | 0.01 US904764BV84 |
| AMERICAN HEALTHCARE REIT ORD SHS                        | 0.01 US3981823038 |
| EDISON INTL.                                            | 0.01 US2810201077 |
| TOYOTA INDUSTRIES CORPORATION                           | 0.01 JP3634600005 |
| BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032               | 0.01 DE0001102580 |
| ING GROEP F2F 12/08/2029                                | 0.01 XS2764264607 |
| EASTMAN CHEM. 5.00% 01/08/2029                          | 0.01 US277432AZ35 |
| US. TSY. NOTE/BOND 2.25% 15/11/2027                     | 0.01 US9128283F58 |
| LLOYDS BANKING GROUP PLC                                | 0.01 GB0008706128 |
| DANONE 3.481% 03/05/2030                                | 0.01 FR001400PU35 |
| CITIBANK NA 5.803% 29/9/2028                            | 0.01 US17325FBB31 |
| FREEPORT MCMORAN INC                                    | 0.01 US35671D8570 |
| BNP PARIBAS 3.625% 1/9/2029                             | 0.01 FR001400CFW8 |
| NEXTERA ENERGY CAP 2.25% 1/6/2030                       | 0.01 US65339KBR05 |
| NEW ZEALAND GOV. B 4.25% 15/05/2034                     | 0.01 NZGOVDT534C4 |
| PERM. TSB GRP. HLDGS F2V 25/4/2028                      | 0.01 XS2611221032 |
| COLOMBIAN TES 7.50% 26/08/2026                          | 0.01 COL17CT02625 |
| RABOBANK NEDERLA 160625 FRN                             | 0.01 NZRABDT019C3 |

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| ALLSTATE CORP                                          | 0.01 US0200021014  |
| BRITISH STERLING POUND                                 | 0.01               |
| PURE STORAGE INC                                       | 0.01 US74624M1027  |
| NATL. GRID NORTH 4.151% 12/9/2027                      | 0.01 XS2680745119  |
| TEMASEK FINANCIAL 1.50% 1/3/20288 EUR150000 15         | 0.01 XS1373131546  |
| SANRIO CO LTD NPV                                      | 0.01 JP3343200006  |
| CNH INDL. 3.75% 11/6/2031                              | 0.01 XS2829592679  |
| AFRICAN DEV. BANK AFRICAN DEV. BANK F2V PERP           | 0.01 US008281BF39  |
| MEXICAN BONOS 8.00% 31/7/20533 MXN                     | 0.01 MX0MGO0001E4  |
| CAP. ONE FINL. F2F 26/7/2030                           | 0.01 US14040HCV50  |
| MARRIOTT INTL. MD 5.50% 15/04/2037                     | 0.01 US571903BU68  |
| MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS              | 0.01 MX0MGO0000H9  |
| JPM. CHASE F2F 22/7/2030                               | 0.01 US46647PEJ12  |
| US TREASURY N/B 4.0% 15/NOV/2042                       | 0.01 US912810TM09  |
| DANONE                                                 | 0.01 FR0000120644  |
| ROYAL BANK OF CANADA FRN 2/7/2028                      | 0.01 XS2853494602  |
| CPPIB CAPITAL INC 1.50% 23/06/2028                     | 0.01 XS2356317177  |
| FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN                  | 0.01 AU3FN0084703  |
| 12/06/2055AUD500000 A-1                                |                    |
| BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN          | 0.01 US05584KAN81  |
| SNRMTN 18/01/2027 USD REGS                             |                    |
| KEPPEL DC REIT UNITS                                   | 0.01 SG1AF6000009  |
| MONSTER BEVERAGE SHS ORD                               | 0.01 US61174X1090  |
| UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028 | 0.01 US91282CBS98  |
| AIRBNB INC                                             | 0.01 US0090661010  |
| US. TSY. NOTE/BOND 4.50% 15/11/20544 USD1000 BONDS     | 0.01 US912810UE63  |
| 11/54                                                  |                    |
| MALAYAN BANKING BHD                                    | 0.01 MYL1155OO0000 |
| NGK INSULATORS LTD                                     | 0.01 JP3695200000  |
| US TREASURY N/B 3.37% 15/MAY/2033                      | 0.01 US91282CHC82  |
| CRH PLC LONDON LISTING                                 | 0.01 IE0001827041  |
| DEUTSCHE BANK F2V 26/2/2029                            | 0.01 XS3008530134  |
| NORFOLK SOUTHERN CORP USD                              | 0.01 US6558441084  |
| APTIV PLC / APTIV GL F2V 15/12/205454                  | 0.01 US03837AAD28  |
| US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-    | 0.01 US91282CLF67  |
| 2034                                                   |                    |
| NEXANS SA                                              | 0.01 FR0000044448  |
| BANCO SANTANDER F2V 4/10/2032                          | 0.01 XS2393518597  |
| MITSUI FUDOSAN CO                                      | 0.01 JP3893200000  |
| MONOTARO CO LTD                                        | 0.01 JP3922950005  |
| WORKDAY INC                                            | 0.01 US98138H1014  |
| US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS     | 0.01 US912810TL26  |
| 11/52                                                  |                    |
| JOHNSON CONTROLS INTERNATIONAL PLC                     | 0.01 IE00BY7QL619  |
| ORACLE CORP 2.5% 01/04/2025                            | 0.01 US68389XBT19  |
| YOKOGAWA ELECTRIC JPY                                  | 0.01 JP3955000009  |
| CISCO SYS. 4.85% 26/02/2029                            | 0.01 US17275RBR21  |
| MITSUBISHI HEAVY INDUSTRIES LTD                        | 0.01 JP3900000005  |
| BANK OF NOVA SCOTIA CAD                                | 0.01 CA0641491075  |
| KEYCORP                                                | 0.01 US4932671088  |
| SUMITOMO REALTY & DEVELOPMENT CO                       | 0.01 JP3409000001  |
| ITOCHU CORP JPY                                        | 0.01 JP3143600009  |
| AUSTRALIA GOV. BD. 3.50% 21/12/2034                    | 0.01 AU0000274706  |
| BPCE F2F 18/01/2030                                    | 0.01 US05571AAV70  |
| BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028       | 0.01 US05946KAL52  |
| USD1000                                                |                    |
| TESCO COR. TSY. S 1.875% 02/11/2028                    | 0.01 XS2403381069  |
| EQUINIX 1.80% 15/07/2027                               | 0.01 US29444UBG04  |
| DEUTSCHE BANK AG DEUTSCHE BANK AG F2V PERP             | 0.01 DE000A383JS3  |
| US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028        | 0.01 US91282CCH25  |
| FIRST INDUSTRIAL REALTY TRUST                          | 0.01 US32054K1034  |
| SUN COMMUNITIES OP 4.20% 15/04/2032                    | 0.01 US866677AH07  |
| HALLENSTEIN GLASSON HOLDINGS LTD                       | 0.01 NZHLGE0001S4  |
| SOCIETE GENERALE F2F 28/09/2029                        | 0.01 FR001400KZQ1  |

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| DANSKE BANK F2F 09/01/2032                              | 0.01 XS2741808898 |
| ABN AMRO BANK 4.375% 20/10/2028                         | 0.01 XS2613658710 |
| WESFARMERS LIMITED                                      | 0.01 AU000000WES1 |
| DNB BANK F2F 05/11/2030                                 | 0.01 US23341CAE30 |
| BNP PARIBAS F2F 26/9/2032                               | 0.01 FR001400KY44 |
| MASTERCARD 4.875% 09/05/2034                            | 0.01 US57636QAZ72 |
| US TREASURY N/B 2.87% 15/MAY/2032                       | 0.01 US91282CEP23 |
| VICINITY CENTRES                                        | 0.01 AU000000VCX7 |
| GEN. MILLS 5.50% 17/10/2028                             | 0.01 US370334CW20 |
| VOLKSWAGEN BANK 4.625% 3/5/2031                         | 0.01 XS2617457127 |
| STEEL DYNAMICS INC                                      | 0.01 US8581191009 |
| DEUTSCHE TELEKOM 4.375% 21/6/2028                       | 0.01 US25156PBB85 |
| SWISSQUOTE GROUP HOLDING SA                             | 0.01 CH0010675863 |
| GENERAL MOTORS CO                                       | 0.01 US37045V1008 |
| US. TSY. NOTE/BOND 4.25% 15/5/2039                      | 0.01 US912810QB70 |
| REALTY INC. 2.20% 15/06/2028                            | 0.01 US756109BJ21 |
| TURNERS AUTOMOTIVE GROUP LIMITED                        | 0.01 NZVNLE0001S1 |
| UNITED KINGDOM GIL 1.25% 31/7/2051                      | 0.01 GB00BLH38158 |
| GS. GRP. F2F 25/04/2030                                 | 0.01 US38141GA872 |
| AGNICO EAGLE MINES                                      | 0.01 CA0084741085 |
| COREBRIDGE FINL. 3.65% 5/4/2027                         | 0.01 US21871XAD12 |
| MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028             | 0.01 XS2238789460 |
| EUR100000                                               |                   |
| TOWER LIMITED                                           | 0.01 NZTWRE0011S2 |
| GROUPE DES ASSURAN 3.75% 30/04/2029                     | 0.01 FR001400PT38 |
| BRIXMOR OPERATING 4.05% 1/7/2030                        | 0.01 US11120VAJ26 |
| REALTY INCOME CORPORATION                               | 0.01 US7561091049 |
| STIFEL FINANCIAL COM USD0.15                            | 0.01 US8606301021 |
| US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034      | 0.01 US91282CJZ59 |
| US. TSY. NOTE/BON 0.625% 15/8/2030                      | 0.01 US91282CAE12 |
| NEXTERA ENERGY CAP 4.90% 28/2/2028                      | 0.01 US65339KCM09 |
| TECHNOLOGY ONE LIMITED                                  | 0.01 AU000000TNE8 |
| US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030  | 0.01 US91282CHZ77 |
| NEW ZEALAND GOV. B 0.25% 15/5/2028                      | 0.01 NZGOVDT528C6 |
| AMERIPRISE FINL. 5.70% 15/12/2028SD1000                 | 0.01 US03076CAN65 |
| CNA FINANCIAL CORP 3.9% 01/MAY/2029                     | 0.01 US126117AV22 |
| US TREASURY N/B 4.0% 31/OCT/2029                        | 0.01 US91282CFT36 |
| BANK OF AMERICA F2F 20/12/2028                          | 0.01 US06051GHD43 |
| HEIMSTADEN BOSTAD 1.625% 13/10/2031                     | 0.01 XS2397252011 |
| LLOYDS BANKING GROUP F2V 15/12/2031                     | 0.01 XS2351166421 |
| AMERICAN HONDA FIN 3.95% 3/19/2032                      | 0.01 XS3032019476 |
| AFG 2024-1 TRUST 1 A1L FRN 10/11/2055                   | 0.01 AU3FN0088399 |
| LOGICOR FINANCING 4.25% 18/07/2029EUR100000 16          | 0.01 XS2860968085 |
| US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031       | 0.01 US91282CBL46 |
| COX COMMUNICATIONS 5.70% 06/15/2033USD1000 144A         | 0.01 US224044CS42 |
| US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031 | 0.01 US91282CDJ71 |
| TRANSURBAN GRP.                                         | 0.01 AU000000TCL6 |
| CITIGROUP 4.30% 20/11/2026                              | 0.01 US172967JC62 |
| FASTENAL CO                                             | 0.01 US3119001044 |
| CREDIT AGRICOLE FRN 16/01/2035                          | 0.01 AU3FN0094819 |
| GRAPHIC PACKAGING 1.512% 15/04/2026026                  | 0.01 US38869PAP99 |
| SANFORD LTD                                             | 0.01 NZSANE0001S0 |
| Outstanding Settlement Receipts - CHF                   | 0.01              |
| NTT FIN. 5.11% 2/7/2029                                 | 0.01 USJ5S39RAM64 |
| INGENIA COMMUNITIES GRP.                                | 0.01 AU000000INA9 |
| SYSCO CORPORATION COM                                   | 0.01 US8718291078 |
| MITSUMI MINING AND SMELTING CO LTD                      | 0.01 JP3888400003 |
| INDITEX                                                 | 0.01 ES0148396007 |
| LINDE 3.375% 12/06/2029                                 | 0.01 XS2634593938 |
| NATIONALE-NEDERLAN 3.25% 28/5/20277                     | 0.01 NL0015001BV1 |
| ENGIE 3.625% 6/12/2026                                  | 0.01 FR001400MF78 |

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| CHARTER HALL PRIME OFFICE FUND                                | 0.01              |
| HIMS & HERS HEALTH ORD SHS CLASS A                            | 0.01 US4330001060 |
| BNP PARIBAS F2V 31/03/2032EGS                                 | 0.01 FR0014009HA0 |
| INTEL 4.875% 10/2/2028                                        | 0.01 US458140CE86 |
| CANADIAN IMP BANK COM NPV                                     | 0.01 CA1360691010 |
| US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028                | 0.01 US91282CDL28 |
| STANDARD CHARTERED F2V 06/07/20277                            | 0.01 USG84228FU76 |
| UTD. UTILITIES WAT 3.50% 27/02/20332033                       | 0.01 XS3011736108 |
| INTESA SANPAOLO FRN 16/04/2027                                | 0.01 XS2804483381 |
| AXA F2F 07/10/2041                                            | 0.01 XS2314312179 |
| MEXICAN BONOS 7.75% 29/05/2031                                | 0.01 MX0MGO0000P2 |
| VOLKSWAGEN FINL. 3.625% 19/05/2029                            | 0.01 XS2941605078 |
| CANADIAN NATL RAILWAY CO                                      | 0.01 CA1363751027 |
| 3I GROUP PLC                                                  | 0.01 GB00B1YW4409 |
| RCI BANQUE 3.375% 26/07/2029                                  | 0.01 FR001400U4M6 |
| BANCO DE SABADELL SA F2F 27/05/2031                           | 0.01 XS2947089012 |
| INVESTOR AB SER B NPV                                         | 0.01 SE0015811963 |
| BPCE 0.625% 28/04/2025                                        | 0.01 FR0013509726 |
| FIRST ABU DHABI BANK FRN 22/01/20308% 22/01/2030              | 0.01 XS2979644536 |
| US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030       | 0.01 US91282CAV37 |
| US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031            | 0.01 US91282CCS89 |
| SHOWA DENKO KK JPY50                                          | 0.01 JP3368000000 |
| WELLTOWER 3.10% 15/01/2030                                    | 0.01 US95040QAJ31 |
| PENSKE TRUCK LEASI 4.40% 01/07/2027/07/2027 USD1000 144A      | 0.01 US709599BN39 |
| RECKITT BENCKISER GROUP PLC                                   | 0.01 GB00B24CGK77 |
| BANK OF MONTREAL FRN 27/06/2029                               | 0.01 AU3FN0089298 |
| INTL. BANK FOR REC 4.00% 27/08/2026USD                        | 0.01 US459058LK77 |
| N/WIDE. B/SOC. 3.00% 03/03/2030                               | 0.01 XS3014215324 |
| JPM. CHASE F2F 22/04/2035                                     | 0.01 US46647PEH55 |
| BANK OF AMERICA F2F 25/04/2029                                | 0.01 US06051GLG28 |
| UK. GILT 0.875% 22/10/2029                                    | 0.01 GB00BJMHB534 |
| IBM INTL. CAP. PTE 4.90% 05/02/2034                           | 0.01 US449276AE42 |
| AUSTRALIAN GOVERN 4.25% 21/04/2026                            | 0.01 AU000XCLWAI8 |
| TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000                | 0.01 USQ9194UAG78 |
| AT&T 3.875% 15/01/2026                                        | 0.01 US00206RHT23 |
| MS. F2F 19/04/2035                                            | 0.01 US61747YFR18 |
| HUB24 LIMITED ORDINARY FULLY PAID                             | 0.01 AU000000HUB4 |
| CANADIAN GOV. BD. 2.25% 01/06/2025                            | 0.01 CA135087D507 |
| BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027 EUR100000      | 0.01 PTBCPHOM0066 |
| TRANSURBAN QUEENSL 4.50% 19/04/2028                           | 0.01 XS1808838434 |
| THERMO FISHER SCI 5.086% 10/08/203310/08/2033                 | 0.01 US883556CX89 |
| DEUTSCHE BANK F2F 23/02/2028                                  | 0.01 DE000DL19WL7 |
| CELLNEX TELECOM SA                                            | 0.01 ES0105066007 |
| CAIXABANK F2F 13/09/2027                                      | 0.01 US12803RAB06 |
| US. TSY. NOTE/BOND 3.00% 15/11/2044                           | 0.01 US912810RJ97 |
| MALAYSIA GOV. BD. 3.828% 5/7/2034                             | 0.01 MYBMS1900047 |
| TENNET HOLDING BV 1.12% 09/JUN/2041                           | 0.01 XS2348325650 |
| BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27 EUR100000 168 | 0.01 XS2322289385 |
| PROVINCE OF QUEBEC 3.70% 20/5/2026                            | 0.01 AU3CB0234029 |
| MUENCHENER RUECKVERS F2V 23/5/20423/05/2042 USD1000 144A      | 0.01 US62582PAA84 |
| US TREASURY N/B 3.5% 15/FEB/2033                              | 0.01 US91282CGM73 |
| FRESENIUS FIN. IRE 0.50% 01/10/202810/2028 EUR1000 12         | 0.01 XS2325565104 |
| DEUTSCHE BANK AG (REG)                                        | 0.01 DE0005140008 |
| CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81 REGS      | 0.01 FR001400CGA2 |
| UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27 USD2000     | 0.01 US911365BM59 |
| BNP PARIBAS F2F 13/01/2027                                    | 0.01 US09659X2N16 |

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| AIB GRP. F2F 14/10/2026                                        | 0.01 US00135TAC80 |
| CADENT FIN. 0.625% 19/03/2030EUR100000                         | 0.01 XS2320438653 |
| BANCO SANTANDER F2V 15/07/2028                                 | 0.01 US05964HBF10 |
| OTIS WORLDWIDE 2.565% 15/2/2030                                | 0.01 US68902VAK35 |
| MORGAN STANLEY F2F 20/4/2029                                   | 0.01 US61747YFD22 |
| INTER-AMERICAN DEV 2.00% 02/06/2026/06/2026                    | 0.01 US4581X0CU04 |
| AMETEK INC                                                     | 0.01 US0311001004 |
| DOMINION ENERGY INC                                            | 0.01 US25746U1097 |
| SUMITOMO MITSUI TS 5.20% 7/3/2027                              | 0.01 US86563VBP31 |
| BARCLAYS FRN 25/02/2031                                        | 0.01 US06738ECY95 |
| US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND<br>02/44   | 0.01 US912810TZ12 |
| BANK OF IRELAND GRP. F2V 16/09/2026                            | 0.01 US06279JAC36 |
| US. T-BILL. 0.00% 22/05/20252025 USD100                        | 0.01 US912797NM51 |
| NEXTDC                                                         | 0.01 AU000000NXT8 |
| FMG RES. AUGUST 20 4.50% 15/09/2027                            | 0.01 USQ3919KAM38 |
| BARCLAYS F2F 25/02/2036                                        | 0.01 US06738ECZ60 |
| DAIMLER TRUCK FIN. 5.40% 20/9/2028                             | 0.01 US233853AT77 |
| US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033          | 0.01 US91282CJJ18 |
| BRISTOL-MYERS SQUI 3.40% 26/07/2029                            | 0.01 US110122CP17 |
| AUTO TRADER GROUP PLC                                          | 0.01 GB00BVYVFW23 |
| CANADIAN GOV. BD. 5.75% 01-JUN-33                              | 0.01 CA135087XG49 |
| BANQUE FEDERATIVE 4.753% 13/07/202713/07/2027<br>USD1000 144A  | 0.01 US06675DCE04 |
| MEIJI YASUDA LIFE IN FRN 11/06/2055                            | 0.01 USJ41838AQ65 |
| ELECTRICITE DE FRANCE SA 3.37% PERP                            | 0.01 FR0013534336 |
| JPM. CHASE F2F 24/01/2036                                      | 0.01 US46647PEW23 |
| INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000<br>SEC   | 0.01 XS1843459782 |
| FUTURE MARGINS-USD                                             | 0.01              |
| BASF SE                                                        | 0.01 DE000BASF111 |
| JAPAN EXCHANGE GROUP INC                                       | 0.01 JP3183200009 |
| ABBVIE 4.05% 21/11/2039                                        | 0.01 US00287YCA55 |
| IDOL 2024-1 TST. 1 A FRN 21/08/2054                            | 0.01 AU3FN0087383 |
| US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029              | 0.01 US91282CLC37 |
| FORD MOTOR CREDIT 4.95% 28/05/2027                             | 0.01 US345397C270 |
| BMW US CAP. 4.90% 02/04/2029                                   | 0.01 USU09513JW07 |
| FAST RETAILING CO LTD                                          | 0.01 JP3802300008 |
| US. TSY. NOTE/BOND 4.75% 15/02/2037                            | 0.01 US912810PT97 |
| YUM! BRANDS INC                                                | 0.01 US9884981013 |
| ICPF FINANCE PTY 2.725% 11/10/2030                             | 0.01 AU3CB0283646 |
| SONOCO PRODS. 4.60% 01/09/2029                                 | 0.01 US835495AR34 |
| US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS<br>08/51    | 0.01 US912810SZ21 |
| JPM. CHASE F2F 22/4/2026                                       | 0.01 US46647PBK12 |
| CADILLAC FAIRVIEW PRP TR 4.12% 01/FEB/2029                     | 0.01 US68327LAC00 |
| TOURISM HOLDINGS LTD                                           | 0.01 NZHELE000159 |
| TANGER INC                                                     | 0.01 US8754651060 |
| T-MOBILE USA 3.75% 15/04/2027                                  | 0.01 US87264ABD63 |
| NATL. AUSTRALIA BANK FRN 11/06/2027                            | 0.01 USQ6535DBT02 |
| CO OPERATIVE BANK HL F2V 19/09/2028                            | 0.01 XS2884724837 |
| ROTHESAY LIFE 8.0% 30/OCT/2025                                 | 0.01 XS1312953596 |
| EXELON CORP                                                    | 0.01 US30161N1019 |
| ALLIANZ ALLIANZ F2V PERP                                       | 0.01 USX10001AA78 |
| VESTEDA FINANCE BV 1.5% 24/MAY/2027                            | 0.01 XS2001183164 |
| RCI BANQUE 4.625% 02/10/2026                                   | 0.01 FR001400KXW4 |
| UTD. UTLS. GRP.                                                | 0.01 GB00B39J2M42 |
| TESCO ORD                                                      | 0.01 GB00BLGZ9862 |
| ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028<br>USD1000 144A | 0.01 US01309QAA67 |
| ATHENE GBL. FNDG. 2.717% 7/1/2029                              | 0.01 US04685A3G46 |
| BAXTER INTL. 2.272% 1/12/2028                                  | 0.01 US071813CP23 |
| BANCO DE SABADELL 5.00% 13/10/2029                             | 0.01 XS2898158485 |
| CITIGROUP INC F2F 24/01/2036                                   | 0.01 US172967PU96 |

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| NITERRA CO LTD                                                      | 0.01 JP3738600000 |
| VOLVO AB - B                                                        | 0.01 SE0000115446 |
| CELLNEX TELECOM 0.75% 20/11/2031                                    | 0.01 XS2257580857 |
| INDONESIA TSY. BD 8.375% 15/09/2026                                 | 0.01 IDG000009507 |
| TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056                     | 0.01 AU3FN0084414 |
| SOCIETE GENERALE 4.875% 13/10/2026000                               | 0.01 XS1503159219 |
| US. TSY. NOTE/BOND 0.25% 31/5/2025                                  | 0.01 US912828ZT04 |
| BANCO SANTANDER SA 3.30% 27/JUN/2029                                | 0.01 US05971KAC36 |
| MS. F2F 16/10/2026I                                                 | 0.01 US61747YEX94 |
| UK. GILT 0.50% 31/1/2029                                            | 0.01 GB00BLPK7227 |
| KENVUE INC                                                          | 0.01 US49177J1025 |
| TEVA PHARM. FIN. N 6.75%01/03/2028                                  | 0.01 US88167AAK79 |
| GLENCORE PLC                                                        | 0.01 JE00B4T3BW64 |
| US. TSY. NOTE/BON 1.625% 15/08/2029                                 | 0.01 US912828YB05 |
| KIA 1.75% 16/10/2026                                                | 0.01 USY4760JAA17 |
| US. TSY. NOTE/BOND 0.50% 31/5/2027                                  | 0.01 US912828ZS21 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA NZD 260525<br>FRN           | 0.01 NZICBDT010C1 |
| COMCAST 4.25% 15/10/2030                                            | 0.01 US20030NCU37 |
| CROWN CASTLE INTL CORP                                              | 0.01 US22822V1017 |
| CAIXABANK SA 6.87% 25/OCT/2033                                      | 0.01 XS2579488201 |
| AT&T INC 3.65% 15/09/2059                                           | 0.01 US00206RLV23 |
| SONOCO PRODS. 5.00% 01/09/2034                                      | 0.01 US835495AS17 |
| FURUKAWA ELECTRIC NPV                                               | 0.01 JP3827200001 |
| EDP S.A EUR1(REGD)                                                  | 0.01 PTEDP0AM0009 |
| CARRIER GBL. 4.125% 29/05/2028                                      | 0.01 XS2751688826 |
| NOMURA HLDGS. 2.172% 14/07/20281000                                 | 0.01 US65535HAY53 |
| JPM. CHASE F2F 04/02/20271000                                       | 0.01 US46647PBW59 |
| CORNING 3.875% 15/05/2026                                           | 0.01 XS2621757405 |
| SOFTBANK GROUP CORP                                                 | 0.01 JP3436100006 |
| SARTORIUS FINANCE 4.25% 14/9/2026                                   | 0.01 XS2678111050 |
| MERCEDES-BENZ GROUP AG                                              | 0.01 DE0007100000 |
| ACCTON TECHNOLOGY CORPORATION                                       | 0.01 TW0002345006 |
| ABBVIE 4.80% 15/03/2029                                             | 0.01 US00287YDS54 |
| SLOVENSKA SPORITELNA F2F 4/10/2028                                  | 0.01 AT0000A377W8 |
| KINGDOM OF BELGIUM 5.00% 28/03/2035                                 | 0.01 BE0000304130 |
| BOOKING HLDGS INC 4.625% 13/04/2030                                 | 0.01 US09857LAR96 |
| US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026                  | 0.01 US91282CBQ33 |
| HONDA MOTOR CO LTD                                                  | 0.01 JP3854600008 |
| NEW ZEALAND GOV. B 3.50% 14/04/2033                                 | 0.01 NZGOVDT433C9 |
| LG ENERGY SOLUTIO 5.375% 02/07/2027                                 | 0.01 USY555CGAK82 |
| GS. GRP. 1.25% 7/2/2029                                             | 0.01 XS2441552192 |
| ENGIE                                                               | 0.01 FR0010208488 |
| SOGECAP F2F 16/05/2044GS                                            | 0.01 FR001400M1X9 |
| COGNIZANT TECH SOLUTIONS A                                          | 0.01 US1924461023 |
| US. TSY. NOTE/BON 2.625% 15/02/2029                                 | 0.01 US9128286B18 |
| TRATON FIN. LUXEM 5.625% 16/01/2029                                 | 0.01 DE000A3LSV01 |
| KEYCORP 2.25% 06/04/2027                                            | 0.01 US49326EEK55 |
| EQUINIX EUR. 2 FI 3.625% 22/11/2034034                              | 0.01 XS2941363637 |
| XCEL ENERGY INC                                                     | 0.01 US98389B1008 |
| LOGICOR FINC. SAR 4.625% 25/07/2028                                 | 0.01 XS2753547673 |
| GS. GRP. FRN 28/01/2056                                             | 0.01 US38141GC514 |
| CRELAN F2F 28/02/2030                                               | 0.01 BE0002936178 |
| EQUIFAX 5.10% 1/6/2028                                              | 0.01 US294429AW53 |
| SEVEN AND I HOLDINGS NPV                                            | 0.01 JP3422950000 |
| INTESA SANPAOLO 5.125% 29/08/2031                                   | 0.01 XS2673808726 |
| TAKEDA PHARMACEUTICAL CO LTD                                        | 0.01 JP3463000004 |
| DEUTSCHE POST AG                                                    | 0.01 DE0005552004 |
| BARCLAYS PLC F2F 28/05/2035                                         | 0.01 AU3CB0310597 |
| HOST HOTELS & RESO 5.70% 01/07/2034                                 | 0.01 US44107TBB17 |
| VOLKSWAGEN INTERNATIONAL FINANCE F2V PERPSUB PERP<br>EUR100000 REGS | 0.01 XS2675884576 |
| EUROGRID 3.075% 18/10/2027                                          | 0.01 XS2919679816 |
| LLOYDS BANKING GRP. FRN 06/03/2030                                  | 0.01 AU3FN0085296 |

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| CORTEVA INC                                                  | 0.01 US22052L1044 |
| LEG IMMOBILIEN SE                                            | 0.01 DE000LEG1110 |
| US. TSY. NOTE/BON 3.125% 15/11/2028                          | 0.01 US9128285M81 |
| US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR-2025       | 0.01 US91282CFE66 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS | 0.01              |
| ROSS STORES INC                                              | 0.01 US7782961038 |
| US TREASURY N/B 1.25% 30/04/2028                             | 0.01 US91282CBZ32 |
| NBN FRN 28/08/2027                                           | 0.01 AU3FN0090635 |
| JAPAN GOV. FIVE YE 0.10% 20/09/2025                          | 0.01 JP1051451LA6 |
| BNP PARIBAS FRN 23/08/2034                                   | 0.01 AU3FN0090353 |
| PPL ELEC. UTILITIE 4.85% 15/02/2034                          | 0.01 US69351UBC62 |
| SUN HUNG KAI PROPERTY HKD                                    | 0.01 HK0016000132 |
| TOYOTA FINANCE AUSTR FRN 17/09/2027                          | 0.01 AU3FN0091682 |
| GOLDMAN SACHS GROUP FRN 22/06/202727 AUD                     | 0.01 AU3FN0060729 |
| OLYMPUS 2025-1 TST. 1 A2 FRN 10/10/2056                      | 0.01 AU3FN0095436 |
| TOYOTA FIN. AUSTRALI FRN 22/01/2030                          | 0.01 AU3FN0094868 |
| APOLLO SERIES 2025-1 TST. 1 A FRN 13/07/2025                 | 0.01 AU3FN0095345 |
| PERM. TSB GRP. HLDGS F2F 30/6/2029                           | 0.01 XS2641927574 |
| COLES GROUP TREASURY FRN 27/08/2025                          | 0.01 AU3FN0055695 |
| ASPEN GROUP LTD/AUSTRALIA                                    | 0.01 AU000000APZ8 |
| BENDIGO & ADELAIDE B FRN 24/10/2028                          | 0.01 AU3FN0092821 |
| UK. GILT 4.50% 7/9/2034                                      | 0.01 GB00B52WS153 |
| US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029       | 0.01 US91282CKD29 |
| JPM CCP                                                      | 0.01              |
| N/WIDE. B/SOC. F2F 24/7/2032                                 | 0.01 XS2866379220 |
| MIRVAC GRP. FIN. 2.60% 18/09/2029                            | 0.01 AU3CB0278653 |
| SCENTRE GROUP TRUST FRN 31/3/2055                            | 0.01 AU3FN0097184 |
| METROPOLITAN EDISO 4.30% 15/01/2029                          | 0.01 US591894CC27 |
| PENTAIR FIN. SARL 4.50% 01/07/2029SD2000                     | 0.01 US709629AR06 |
| US TREASURY N/B 4.12% 30/NOV/2029                            | 0.01 US91282CMA61 |
| US. TSY. NOTE/BON 1.375% 31/10/2028                          | 0.01 US91282CDF59 |
| US. TSY. NOTE/BOND 4.00% 15/11/2027                          | 0.01 US91282CLX73 |
| ALIMENTATION COUC 3.625% 13/05/2051USD 144A                  | 0.01 US01626PAQ90 |
| US TSY. N/B 1.25% 30/09/20282028 USD Q-2028                  | 0.01 US91282CCY57 |
| DSV A/S                                                      | 0.01 DK0060079531 |
| BANCA MONTE DEI P 3.375% 16/07/203030 3.375% 16/07/2030      | 0.01 IT0005603367 |
| AUTONATION 4.75% 01/06/2030                                  | 0.01 US05329WAQ50 |
| DAIICHI SANKYO COMPANY LIMITED                               | 0.01 JP3475350009 |
| LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055                 | 0.01 AU3FN0087870 |
| US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028            | 0.01 US91282CCV19 |
| US. TSY. NOTE/BOND 4.25% 21/12/20252025 USD1000 BM-2025      | 0.01 US91282CJS17 |
| VESTEDA FIN. 4.00% 07/05/2032                                | 0.01 XS2815987834 |
| ATHENE GLOBAL FUND 4.76% 21/04/2027                          | 0.01 AU3CB0288553 |
| SWEDBANK 3.375% 29/05/2030                                   | 0.01 XS2831017467 |
| BANK OF NOVA SCOTI 5.35% 7/12/2026                           | 0.01 US06418JAA97 |
| OTC CASH COLLATERAL RECEIVABLE FROM WESTPAC                  | 0.01              |
| BANQUE FEDERATIVE 0.625% 19/11/2027                          | 0.01 FR0014007PV3 |
| DISCOVERY COMMS. 3.95% 20/03/2028                            | 0.01 US25470DAR08 |
| NEW YORK LIFE GBL. 4.85% 09/01/20280 144A                    | 0.01 US64952WEY57 |
| UNITED STATES TREA 2.00% 15/8/2025                           | 0.01 US912828K742 |
| NSTAR ELEC. 1.95% 15/8/2031D2000                             | 0.01 US67021CAR88 |
| PINNACLE WEST CAPITAL CORP                                   | 0.01 US7234841010 |
| GS. GRP. F2F 27/01/2032                                      | 0.01 US38141GXR00 |
| GBL. PAYMENTS 4.875% 17/03/2031                              | 0.01 XS2597994065 |
| ORACLE 5.50% 03/08/2035                                      | 0.01 US68389XDA00 |
| HALEON PLC                                                   | 0.01 GB00BMX86B70 |
| SEVERN TRENT UTIL 3.875% 04/08/2035                          | 0.01 XS2991273462 |
| BANK OF NOVA SCOTI 4.85% 1/2/2030                            | 0.01 US06417XAP69 |
| FORD MOTOR COMPANY                                           | 0.01 US3453708600 |
| BANK OF AMERICA CORP F2F 22/7/2027                           | 0.01 US06051GJS93 |

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| ROYAL BANK OF CANADA F2F 23/7/2027                      | 0.01 US78016HZX15 |
| Income Due - AUD                                        | 0.01              |
| US. TSY. NOTE/BON 1.625% 15/2/2026                      | 0.01 US912828P469 |
| UNITEDHEALTH GROU 5.625% 15/07/2054SD1000               | 0.01 US91324PFL13 |
| LONZA AG - REG                                          | 0.01 CH0013841017 |
| VERIZON COMMS. 2.10% 22/03/2028                         | 0.01 US92343VGH15 |
| NYKREDIT REALKRED 3.625% 24/07/2030                     | 0.01 DK0030523030 |
| BANCO SANTANDER F2F 18/10/2027                          | 0.01 XS2705604077 |
| SVENSKA HANDELSBANKEN AB 4.62% 23/AUG/2032              | 0.01 XS2523511165 |
| SK ON 5.375% 11/5/2026                                  | 0.01 XS2612749908 |
| LEASYS 4.625% 16/2/2027                                 | 0.01 XS2720896047 |
| NETFLIX 3.625% 15/6/2030GS                              | 0.01              |
| BPCE SFH 3.375%13/3/2029                                | 0.01 FR001400KLW9 |
| WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID            | 0.01 AU000000WOW2 |
| AT&T 2.25% 1/2/2032                                     | 0.01 US00206RKH48 |
| ORION OYJ                                               | 0.01 FI0009014377 |
| ORACLE 3.60% 1/4/2050                                   | 0.01 US68389XBX21 |
| SINGAPORE GOV. BD 2.375% 01/06/2025                     | 0.01 SG31A0000001 |
| NETWORK FIN. PTY 2.25% 11/11/2026                       | 0.01 AU3CB0268035 |
| SINGAPORE GOV. BD 2.125% 01/06/2026                     | 0.01 SG31A8000003 |
| DP WORLD 2.375% 25/09/2026                              | 0.01 XS1883878966 |
| DEUTSCHE BANK F2F 13/02/2031                            | 0.01 DE000A4DE9Y3 |
| JAPAN GOV. TWENTY 2.30% 20/06/2028                      | 0.01 JP1201031877 |
| DEUTSCHE BANK F2F 12/7/2028                             | 0.01 DE000A383J95 |
| US. TSY. NOTE/BOND 2.25% 15/2/2027                      | 0.01 US912828V988 |
| MITSUBISHI ELECTRIC                                     | 0.01 JP3902400005 |
| UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026  | 0.01 US91282CBW01 |
| US. TSY. NOTE/BOND 2.25% 15/08/2027                     | 0.01 US9128282R06 |
| UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026  | 0.01 US91282CCF68 |
| SELP FIN. SARL 3.75% 10/8/2027                          | 0.01 XS2511906310 |
| STRYKER 3.375% 11/12/2028                               | 0.01 XS2732952838 |
| ELIA GRP. SA/NV 3.875% 11/6/2031                        | 0.01 BE6352705782 |
| US. TSY. NOTE/BOND 1.50% 15/02/2030                     | 0.01 US912828Z948 |
| COVENTRY BUILDING 3.125% 29/10/2029                     | 0.01 XS2925933413 |
| US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026     | 0.01 US91282CDK45 |
| PUBLIC SERVICE ENTERPRISE GROUP INC                     | 0.01 US7445731067 |
| BANQUE FEDERATIVE DU F2V 16/6/203232                    | 0.01 FR001400AY79 |
| US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026 | 0.01 US91282CDQ15 |
| US. TSY. NOTE/BOND 4.25% 31/12/20262026 USD100 BM-2026  | 0.01 US91282CME83 |
| AEGON NV AEGON NV F2V PERP                              | 0.01 XS1886478806 |
| NXP BV/NXP FDG/NXP 3.40% 01/05/2030                     | 0.01 US62954HAY45 |
| BANCO SANTANDER SA F2F 02/04/2029                       | 0.01 XS2908735504 |
| ALLIANZ F2F 25/07/2055                                  | 0.01 DE000A4DFLN3 |
| MERCURY NZ 2.918% 17/11/2028                            | 0.01 AU3CB0284677 |
| GIVAUDAN - REG                                          | 0.01 CH0010645932 |
| DSM 3.625% 02/07/2034                                   | 0.01 XS2852136063 |
| HCA 5.00% 01/03/2028                                    | 0.01 US404119CY34 |
| DAIMLER TRUCK FIN. 2.50% 14/12/20311                    | 0.01 US233853AH30 |
| LIBERTY MUTUAL GRP 2.75% 04/05/2026EUR100000            | 0.01 XS1403499848 |
| DE VOLKSBANK NV 3.625% 21/10/2031                       | 0.01 XS2922125344 |
| TARGA RES. 5.20% 01/07/20272027 USD1000                 | 0.01 US87612KAA07 |
| ATMOS ENERGY 2.625% 15/09/20290                         | 0.01 US049560AR65 |
| RTE RESEAU DE TRAN 3.75% 4/7/203535                     | 0.01 FR001400J150 |
| NEWMONT CORP                                            | 0.01 US6516391066 |
| GENERAL MILLS INC                                       | 0.01 US3703341046 |
| SOUTHERN POWER 1.85% 20/6/2026EUR100000 2016B           | 0.01 XS1435056426 |
| US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026  | 0.01 US91282CCW91 |
| NORDEA BANK ABP                                         | 0.01 FI4000297767 |
| NATL. GRID NORTH 4.061% 03/09/2036                      | 0.01 XS2894931588 |

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| STORA ENSO 7.25% 15/4/2036144A                                        | 0.01 US86210MAC01 |
| CADENT FIN. 3.75% 16/04/2033UR100000                                  | 0.01 XS2801122917 |
| KOREA MIDLAND POWE 1.25% 9/8/2026                                     | 0.01 XS2367816076 |
| STOCKLAND TST. 2.30% 24/03/2028                                       | 0.01 AU3CB0278893 |
| US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027                  | 0.01 US912828Z781 |
| PUBLIC SERV. ELEC. 2.45% 15/01/2030/01/2030 USD2000 N                 | 0.01 US74456QCB05 |
| FIDELITY NATIONAL INFORMATION SERVICES I                              | 0.01 US31620M1062 |
| ROCKWELL AUTOMATION INC                                               | 0.01 US7739031091 |
| COMMERZBANK F2F 25/03/2029                                            | 0.01 DE000CZ439B6 |
| EUROGRID 3.732% 18/10/2035                                            | 0.01 XS2919680236 |
| NSW ELECTRICITY N 2.732% 23/04/2029                                   | 0.01 AU3CB0279578 |
| CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK N.A.              | 0.01              |
| JPM. CHASE F2F 18/05/2028                                             | 0.01 XS1615079974 |
| NIPPON PROLOGIS REIT INC                                              | 0.01 JP3047550003 |
| US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-2025              | 0.01 US91282CBC47 |
| SINGAPORE GOV. BD. 2.25% 01/08/2036                                   | 0.01 SG31A9000002 |
| US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029                 | 0.01 US91282CDW82 |
| US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029                   | 0.01 US91282CKP58 |
| UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028                | 0.01 US91282CCE93 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050 | 0.01              |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE               | 0.01              |
| CITIGROUP F2F 08/10/20270 83                                          | 0.01 XS2063232727 |
| PORTLAND GEN. ELEC.                                                   | 0.01 US7365088472 |
| CENTURIA INDUSTRIAL REIT                                              | 0.01 AU000000CIP0 |
| LLOYDS BANKING GRP. FRN 29/08/2034                                    | 0.01 AU3FN0090866 |
| CHARTER COMMUN INC COM                                                | 0.01 US16119P1084 |
| ROCHE HOLDINGS IN 5.338% 13/11/2028                                   | 0.01 US771196CF76 |
| NYKREDIT REALKRED 4.625% 19/01/202929 EUR100000 4                     | 0.01 DK0030512421 |
| LA BANQUE POSTALE 1.0% 09/FEB/2028                                    | 0.01 FR00140087C4 |
| GEORGIA-PACIFIC 2.30% 30/4/2030                                       | 0.01 US37331NAK72 |
| US. TSY. NOTE/BON 4.375% 31/12/20292029 USD100 AH-2029                | 0.01 US91282CMD01 |
| WESTPAC SECURITISATION TST. 2 A FRN 18/08/20568/2056                  | 0.01 AU3FN0092763 |
| AUSTRALIA GOVERNME 3.00% 21/03/2047                                   | 0.01 AU000XCLWAS7 |
| UNICREDIT F2V 03/06/2032                                              | 0.01 US904678AY53 |
| ALIMENTATION COUCHE TARD INC                                          | 0.01 CA01626P1484 |
| US. TSY. NOTE/BOND 2.25% 15/11/2025                                   | 0.01 US912828M565 |
| ABN AMRO BANK F2F 22/2/2033100000 290                                 | 0.01 XS2558022591 |
| US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028               | 0.01 US91282CDP32 |
| LOGICOR FINC. SAR 1.625% 15/07/2027                                   | 0.01 XS2027364327 |
| US. TSY. NOTE/BOND 4.75% 15/05/2027                                   | 0.01 US91282CKR15 |
| US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027                  | 0.01 US912828ZN34 |
| JOHNSON & JOHNSON 3.60% 26/02/2045                                    | 0.01 XS3005215093 |
| ARGENX SE                                                             | 0.01 NL0010832176 |
| Income Due - GBP                                                      | 0.01              |
| ADIDAS AG                                                             | 0.01 DE000A1EWWW0 |
| PROCTER & GAMBLE 1.2% 30/10/2028                                      | 0.01 XS1900752814 |
| ACADIA REALTY TRUST                                                   | 0.01 US0042391096 |
| CHARTER HALL LWR 2.656% 17/12/2029                                    | 0.01 AU3CB0280956 |
| NUVEEN 5.55% 15/01/2030                                               | 0.01 US67080LAC90 |
| FIRST HORIZON CORP                                                    | 0.01 US3205171057 |
| COSTAR GROUP INC COM                                                  | 0.01 US22160N1090 |

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| NORDIC INVESTMENT BANK 070725 0.75 GB                                       | 0.01 NZNIBDT012C4 |
| BANK OF AMERICA F2F 22/04/2032                                              | 0.01 US06051GJT76 |
| UNITED STATES TRE 3.875% 15/10/2027/2027 USD1000 AT-2027                    | 0.01 US91282CLQ23 |
| TESLA ELEC. VEHICLE TST. 2 1 A4 5.38%<br>20/02/202920/02/2029               | 0.01 US881943AE49 |
| BRISTOL-MYERS SQUI 4.90% 22/2/2029D1000                                     | 0.01 US110122EF17 |
| ANGLO AMERICAN PLC                                                          | 0.01 GB00B1XZS820 |
| SOFTBANK CORP                                                               | 0.01 JP3732000009 |
| NATL. GRID                                                                  | 0.01 GB00BDR05C01 |
| FORD MOTOR 3.25% 12/02/2032                                                 | 0.01 US345370DA55 |
| JPM. CHASE F2F 1/6/20341000                                                 | 0.01 US46647PDR47 |
| UNITED STATES TRE 3.375% 15/09/2027/2027 USD1000 AS-2027                    | 0.01 US91282CLL36 |
| CIE DE SAINT-GOBAI 3.25% 09/08/2029                                         | 0.01 XS2874384279 |
| ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000                          | 0.01 US015857AF21 |
| IHG FINANCE LLC 3.625% 27/09/2031                                           | 0.01 XS2909822517 |
| GS. GRP. GS. GRP. F2V PERP                                                  | 0.01 US38148BAE83 |
| SUTTER HEALTH 5.547% 15/08/2053023A                                         | 0.01 US86944BAL71 |
| VOLVO TSY. 3.125% 26/08/2029UR100000                                        | 0.01 XS2887184401 |
| HUNTINGTON BANCSHARE F2F 8/21/2029                                          | 0.01 US446150BC73 |
| CENTENE CORPORATION                                                         | 0.01 US15135B1017 |
| TRUIST FINL. F2F 30/10/2029                                                 | 0.01 US89788MAQ50 |
| US TREASURY N/B 2.75% 30/APR/2027                                           | 0.01 US91282CEN74 |
| UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028                     | 0.01 US91282CBP59 |
| RWE FIN. US 6.25% 16/04/2054                                                | 0.01 US749983AB83 |
| NATWEST GROUP PLC 7.41% 06/JUN/2033                                         | 0.01 XS2563349765 |
| US. TSY. NOTE/BON 1.625% 15/5/2026                                          | 0.01 US912828R366 |
| MARS INC 4.55% 20/04/2028                                                   | 0.01 US571676AT26 |
| DIGITAL INTREPID 1.375% 18/07/2032                                          | 0.01 XS2428716000 |
| BANK OF AMERICA F2F 21/07/2032                                              | 0.01 US06051GKA66 |
| SERBIA INTL. BD. 6.00% 12/06/2034                                           | 0.01 US817477AJ18 |
| PANORAMA AUTO TST. 2024-3 3 A FRN 15/09/2032                                | 0.01 AU3FN0091146 |
| TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029                                    | 0.01 FR0014006TQ7 |
| ING GROEP F2F 18/02/20299 REGS                                              | 0.01 XS2258452478 |
| US. TSY. NOTE/BON 0.375% 30/9/2027                                          | 0.01 US91282CAL54 |
| ELI LILLY 5.50% 12/02/2055                                                  | 0.01 US532457CY24 |
| VERIZON COMMS. 1.25% 08/04/2030R1000 SEC                                    | 0.01 XS1979280937 |
| VESTEDA FINANCE BV 2.00% 10/07/2026R100000 5                                | 0.01 XS1854166078 |
| ZF NORTH AMERICA C 6.75% 23/04/2030                                         | 0.01 US98877DAF24 |
| JPY BNP PARIBAS A/C                                                         | 0.01              |
| JAPAN GOVERNMENT 0.005% 20/06/2026                                          | 0.01 JP1051481M76 |
| WHEATON PRECIOUS M COM NPV                                                  | 0.01 CA9628791027 |
| SIEMENS ENERGY AG                                                           | 0.01 DE000ENER6Y0 |
| MERCEDES-BENZ FINANCE NORTH AMERI 5% GTD SNR NTS<br>11/01/2034 USD1000 144A | 0.01 US58769JAS69 |
| NATL. STORAGE REIT                                                          | 0.01 AU000000NSR2 |
| SOUTHERN CAL EDISO 3.65% 01/06/2051                                         | 0.01 US842400HF31 |
| FRESENIUS MEDICAL 2.375% 16/2/2031                                          | 0.01 US35805BAB45 |
| CHARTER COMM OPT L 3.90% 01/06/20522                                        | 0.01 US161175CA05 |
| HOMECO DAILY NEEDS REIT                                                     | 0.01 AU0000113136 |
| US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND<br>08/54               | 0.01 US912810UC08 |
| CANTOR FITZGERALD 7.20% 12/12/2028                                          | 0.01 US138616AM99 |
| US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026                         | 0.01 US91282CLH24 |
| IQVIA HOLDINGS INC                                                          | 0.01 US46266C1053 |
| NASDAQ INC                                                                  | 0.01 US6311031081 |
| US. TSY. NOTE/BOND 3.75% 31/12/2028                                         | 0.01 US91282CJR34 |
| UK. GILT 3.75% 29/01/2038                                                   | 0.01 GB00BQC4R999 |
| BANK OF AMERICA F2F 24/10/2026                                              | 0.01 US06051GJK67 |
| GARTNER INC CL-A                                                            | 0.01 US3666511072 |
| TAKE TWO INTERACTIVE SOFTWARE INC                                           | 0.01 US8740541094 |

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| FRENCH REPUBLIC GO 2.75% 25/2/2029                               | 0.01 FR001400HI98 |
| MS. F2F 18/04/2030                                               | 0.01 US61747YFQ35 |
| MERLIN PROPERTIES SOCIMI SA                                      | 0.01 ES0105025003 |
| GE HEALTHCARE HOLDING LLC                                        | 0.01 US36266G1076 |
| BROADCOM 3.187% 15/11/2036                                       | 0.01 US11135FBQ37 |
| IDEXX LABORATORIES INC                                           | 0.01 US45168D1046 |
| US TREASURY N/B 3.62% 31/AUG/2029                                | 0.01 US91282CLK52 |
| AMADEUS IT HLDGS                                                 | 0.01 ES0109067019 |
| CHARTER COMMS. OPE 6.10% 01/06/2029                              | 0.01 US161175CQ56 |
| ELI LILLY 5.10% 12/02/2035                                       | 0.01 US532457CX41 |
| RAYMOND JAMES FINL                                               | 0.01 US7547301090 |
| SPAIN GOV. BD. 4.70% 30/07/2041                                  | 0.01 ES00000121S7 |
| INTESA SANPAOLO 4.875% 19/5/2030R100000 1027                     | 0.01 XS2625196352 |
| US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029           | 0.01 US91282CEB37 |
| <br>                                                             |                   |
| MARTIN MARIETTA MATERIALS                                        | 0.01 US5732841060 |
| CORNING INC                                                      | 0.01 US2193501051 |
| ELECTRONIC ARTS INC                                              | 0.01 US2855121099 |
| ALNYLAM PHARMACEUTICALS INC                                      | 0.01 US02043Q1076 |
| CAPITAL ONE FINANCIA F2F 1/2/2029                                | 0.01 US14040HCX17 |
| JAPAN GOVERNMENT 0.005% 20/03/2026                               | 0.01 JP1051471M45 |
| SANTANDER UK GRP. 3.625% 14/1/2026                               | 0.01 XS1345415472 |
| AIB GRP. F2F 23/7/2029                                           | 0.01 XS2578472339 |
| ANTHEM 3.60% 15/03/2051                                          | 0.01 US036752AS28 |
| SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS             | 0.01 USG82296AG21 |
| <br>                                                             |                   |
| HUMANA INC                                                       | 0.01 US4448591028 |
| MS. F2F 20/7/2029                                                | 0.01 US61747YFF79 |
| ATLASSIAN CL A ORD                                               | 0.01 US0494681010 |
| NATWEST MKTS. FRN 23/08/2028                                     | 0.01 AU3FN0080586 |
| EP INFRA. 1.698% 30/07/20261000 REGS                             | 0.01 XS2034622048 |
| SMBC AVIATION CAP. 5.30% 03/04/20299                             | 0.01 USG82296AK33 |
| BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01                         | 0.01 DE0001102473 |
| AIRPORT AUTHORITY 4.75% 15/07/2028                               | 0.01 USY000AKAK39 |
| N/WIDE. B/SOC. 5.35% 15/03/2028                                  | 0.01 AU3CB0297711 |
| JAPAN GOV. FIVE Y 0.005% 20/06/2027                              | 0.01 JP1051531N75 |
| E INK HOLDINGS INC                                               | 0.01 TW0008069006 |
| CREDIT AGRICOLE FRN 11/09/2028VAR DTD 11/09/2028                 | 0.01 US22536PAM32 |
| US TREASURY N/B 1.87% 28/FEB/2027                                | 0.01 US91282CEC10 |
| US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026             | 0.01 US91282CCJ80 |
| <br>                                                             |                   |
| SMURFIT KAPPA TSY 3.454% 27/11/2032% 27/11/2032                  | 0.01 XS2948452326 |
| HSBC HLDGS. FRN 19/11/2028                                       | 0.01 US404280EK15 |
| FISERV 5.15% 12/08/2034                                          | 0.01 US337738BN72 |
| MIZUHO FINL. GRP. FRN 13/05/203113/05/2031                       | 0.01 US60687YDK29 |
| VILLAGE OF DEERFIELD 4% 1/12/2028                                | 0.01 US244415JP13 |
| DELTA AIR LINES SK 4.75% 20/10/2028                              | 0.01 US830867AB33 |
| AES F2V 15/01/2055                                               | 0.01 US00130HCK95 |
| US. TSY. NOTE/BON 1.125% 31/10/2026                              | 0.01 US91282CDG33 |
| AIB GRP. F2V 30/5/2031000 5                                      | 0.01 XS2230399441 |
| FERGUSON FINANCE P 4.50% 24/10/2028SD 144A                       | 0.01 US314890AA22 |
| AUCKLAND COUNCIL 100725 2.013 GB                                 | 0.01 NZAKCDT484C5 |
| CDW LLC/CDW FIN. 2.67% 01/12/2026                                | 0.01 US12513GBG38 |
| CARDINAL HEALTH INC                                              | 0.01 US14149Y1082 |
| WESTPAC BANKING FRN 20/05/2025/05/2025                           | 0.01 AU3FN0069209 |
| NU HOLDINGS LTD                                                  | 0.01 KYG6683N1034 |
| BRAMBLES USA 4.125% 23/10/202500 REGS                            | 0.01 USU10517AC12 |
| CHUGAI PHARMACEUTICAL JPY                                        | 0.01 JP3519400000 |
| CHARTER HALL GROUP                                               | 0.01 AU000000CHCO |
| SUNNOVA HESTIA II ISSU GRID1 1A 5.63% 20/07/20515.63% 20/07/2051 | 0.01 US86746FAA21 |
| THE LINK REAL ESTATE INVESTMENT TRUST                            | 0.01 HK0823032773 |
| VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000                 | 0.01 US92277GAN79 |
| BNP PARIBAS 2.518% 5/6/2025                                      | 0.01 FR0013515764 |

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| US. TSY. NOTE/BON 4.125% 31/10/20292029 USD1000 AF-2029  | 0.01 US91282CLR06 |
| JAPAN GOV. TEN YEA 0.10% 20/9/2029                       | 0.01 JP1103561KA2 |
| PROCTER & GAMBLE C 3.25% 2/8/2031                        | 0.01 XS2617256149 |
| KROGER CO 2.2% 01/MAY/2030                               | 0.01 US501044DP37 |
| US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029    | 0.01 US91282CES61 |
| US. TSY. NOTE/BOND 4.00% 31/01/2029                      | 0.01 US91282CJW29 |
| BARCLAYS F2V 14/11/2032                                  | 0.01 XS2552367687 |
| 200 PARK FNDG. TST 5.74% 15/02/2055                      | 0.01 US901928AA97 |
| WILLIS TOWERS WATS COM                                   | 0.01 IE00BDB6Q211 |
| JOHNSON & JOHNSON 2.45% 01/03/2026                       | 0.01 US478160BY94 |
| PACCAR FINL. 4.00% 26/09/2029                            | 0.01 US69371RT486 |
| JAPAN GOV. TEN YEA 0.20% 20/03/2032                      | 0.01 JP1103661N43 |
| BWP TST. 3.30% 10/04/2026                                | 0.01 AU3CB0262350 |
| DEXERIALS CORP                                           | 0.01 JP3548770001 |
| TUOLUMNE WIND PRO 6.918% 01/01/2034                      | 0.01 US89978KAV89 |
| GAIF BD. ISSUER PT 3.40% 30/09/202626 USD1000 REGS       | 0.01 USQ3958YAC77 |
| NBK TIER 2 LTD F2V 24/11/2030                            | 0.01 XS2252513713 |
| KOREA NATL. OIL 0.875% 05/10/2025                        | 0.01 US50066RAM88 |
| ALTAGAS F2V 15/10/2054                                   | 0.01 US021361AD20 |
| KRAFT HEINZ CO COM                                       | 0.01 US5007541064 |
| MIZUHO FINL. GRP. F2F 28/08/2029                         | 0.01 XS2672744013 |
| FRENCH REPUBLIC GO 1.50% 25/05/2031                      | 0.01 FR0012993103 |
| US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028     | 0.01 US91282CGH88 |
| BARCLAYS 5.501% 9/8/2028                                 | 0.01 US06738EBY05 |
| WEC ENERGY GROUP INC                                     | 0.01 US92939U1060 |
| CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027   | 0.01 US22536PAH47 |
| Outstanding Settlement Receipts - CAD                    | 0.01              |
| AROUNDTOWN 5.375% 21/03/2029REGS                         | 0.01 XS1964701822 |
| BARRICK GOLD CORP                                        | 0.01 CA0679011084 |
| ONE BRYANT PARK TST. 2 OBP A 2.51641% 15/9/2054          | 0.01 US68236JAA97 |
| ORACLE 6.00% 03/08/2055                                  | 0.01 US68389XDB82 |
| TRANSCONTINENTAL G 3.25% 15/5/2030                       | 0.01 US893574AP88 |
| INTACT FINANCIAL CORPORATION                             | 0.01 CA45823T1066 |
| PROLOGIS LP 2.25% 15/APR/2030                            | 0.01 US74340XBM20 |
| GENERAL MILLS INC 0.125% 15/11/2025                      | 0.01 XS2405467528 |
| BARCLAYS PLC BARCLAYS PLC F2V PERP                       | 0.01 XS2813323503 |
| UNICREDIT F2V 15/01/203200000                            | 0.01 XS2101558307 |
| NEW YORK LIFE GBL. 5.35% 19/09/2028                      | 0.01 AU3CB0302685 |
| ENTERGY CORP NEW                                         | 0.01 US29364G1031 |
| FRONTIER ISSUER LLC 1 C 11.50% 20/8/20530/08/2053        | 0.01 US35910EAC84 |
| US TREASURY N/B 4.5% 15/NOV/2025                         | 0.01 US91282CFW64 |
| CREDIT AGRICOLE F2V 10/01/203300 21 144A                 | 0.01 US225313AK19 |
| NORTHERN GAS NETW 6.125% 2/6/2033                        | 0.01 XS2619757185 |
| MITSUBISHI UFJ FIN G F2F 08/06/20276/2027                | 0.01 XS2349788377 |
| LLOYDS BANKING GROUP F2V 2/6/2033                        | 0.01 XS2591847970 |
| CITY OF NEW YORK 5.828% 1/10/2053                        | 0.01 US64966Q7G98 |
| JAPAN (10 YEAR ISS 0.10% 20/12/2030                      | 0.01 JP1103611M11 |
| SOCIETE GENERALE SA F2V 10/01/2034                       | 0.01 US83368RBS04 |
| NETSTREIT CORP                                           | 0.01 US64119V3033 |
| US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028         | 0.01 US91282CCR07 |
| UK. GILT 3.50% 22/01/2045                                | 0.01 GB00BN65R313 |
| WLB ASSET VI PTE 7.25% 21/12/2027                        | 0.01 XS2723388257 |
| ARES MANAGEMNT COR COM                                   | 0.01 US03990B1017 |
| JAPAN (5 YEAR ISSU 0.10% 20/12/2025                      | 0.01 JP1051461M13 |
| US TREASURY N/B 4.5% 31/MAY/2029                         | 0.01 US91282CKT70 |
| SUNCORP-METWAY FRN 24/05/2027                            | 0.01 AU3FN0083135 |
| SENTARA HEALTHCAR 2.927% 1/11/2051                       | 0.01 US81728XAA63 |
| HYATT HOTELS CORP-CL A                                   | 0.01 US4485791028 |
| UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-2026 | 0.01 US91282CCZ23 |
| JAPAN GOVERNMENT T 0.90% 20/09/2034                      | 0.01 JP1103761QA5 |

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| MACQUARIE BANK FRN 20/02/2035                             | 0.01 AU3FN0090262 |
| MALAYSIA GOV. BD. 3.502% 31/05/2027                       | 0.01 MYBMX0700034 |
| HIGHLAND HOLDINGS 0.318% 15/12/202626                     | 0.01 XS2406914346 |
| FAIRFAX FINANCIAL 6.00% 7/12/2033                         | 0.01 US303901BN18 |
| PARTNERS GROUP                                            | 0.01 CH0024608827 |
| BANQUE FEDERATIVE DU FRN 24/05/2027                       | 0.01 AU3FN0088043 |
| ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055           | 0.01 AU3FN0084224 |
| US. TSY. NOTE/BOND 4.25% 31/01/20302030 USD100 U-2030     | 0.01 US91282CMG32 |
| COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030               | 0.01 US19828TAA43 |
| ANZ NEW ZEALAND I 2.993% 3/27/2028.993% 27/03/2028        | 0.01 XS3023809703 |
| US TREASURY N/B 4.25% 30/JUN/2029                         | 0.01 US91282CKX82 |
| OLYMPUS 2025-1 TST. 1 A1L FRN 10/10/2056                  | 0.01 AU3FN0095428 |
| KITE REALTY GROUP COM                                     | 0.01 US49803T3005 |
| MIZUHO BANK LTD/SYDN FRN 19/05/2028                       | 0.01 AU3FN0095816 |
| INDL. BANK OF KOREA FRN 27/02/2030                        | 0.01 AU3FN0096152 |
| GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000            | 0.01 US37045XDH61 |
| ATLAS COPCO AB SER'B NPV (POST SPLIT)                     | 0.01 SE0017486897 |
| BRISTOL-MYERS SQUI 1.45% 13/11/2030                       | 0.01 US110122DQ80 |
| EXPORT DEV CDA 4.75% 05/06/2034                           | 0.01 US30216BKF84 |
| NEXTERA ENERGY CAP 4.85% 30/04/2031                       | 0.01 CA65339KDA57 |
| CITY & COUNTY OF S 5.77% 15/6/2045                        | 0.01 US79773KPV07 |
| WELLS FARGO COMMERCIAL SVEN A 6.0109% 10/06/2037          | 0.01 US949937AA46 |
| GOLDMAN SACHS GROUP F2F 23/01/2033                        | 0.01 XS2983840518 |
| INTL. FIN. FACILIT 2.75% 7/6/2025                         | 0.01 XS2507889835 |
| NHP FOUNDATION/THE 5.85% 01/12/2028                       | 0.01 US62925MAA18 |
| US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029   | 0.01 US91282CEE75 |
| CHENIERE ENERGY PA 5.95% 6/30/2033                        | 0.01 US16411QAQ47 |
| GS. GRP. F2F 10/8/2026                                    | 0.01 US38145GAM24 |
| MS. F2F 10/12/2026                                        | 0.01 US6174468V45 |
| ONEOK INC 5.65% 1/11/2028                                 | 0.01 US682680BJ18 |
| BANK OF NEW YORK MELLON                                   | 0.01 US064058AN00 |
| INS. AUSTRALIA GRP. FRN 15/06/2037                        | 0.01 AU3FN0096251 |
| US. TSY. NOTE/BON 4.125% 31/10/2026                       | 0.01 US91282CLS88 |
| NATWEST MKTS. 5.00% 18/11/2029                            | 0.01 XS2939364803 |
| MYLAN 5.25% 15/6/2046                                     | 0.01 US62854AAP93 |
| US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026       | 0.01 US91282CBH34 |
| AMCOR GRP. FIN. 5.45% 23/05/2029                          | 0.01 US02344BAA44 |
| DIGITAL DUTCH FINCO BV 1.25% 01/FEB/2031                  | 0.01 XS2191362859 |
| BPCE F2F 22/10/2031                                       | 0.01 FR001400QIH3 |
| NEW YORK LIFE GBL 4.875% 30/4/2031                        | 0.01 XS2811733240 |
| INGERSOLL RAND 5.40% 14/08/2028                           | 0.01 US45687VAA44 |
| FRONTIER ISSUER LLC 1 A2 6.60% 20/8/2053/08/2053          | 0.00 US35910EAA29 |
| BANK OF AMERICA F2F 7/2/2030                              | 0.00 US06051GHQ55 |
| AMERICAN MUNICIPAL 6.27% 15/02/2050                       | 0.00 US02765UEQ31 |
| MARYLAND ECONOMIC 5.942% 05/31/2057                       | 0.00 US574205HW36 |
| JAPAN (10 YEAR ISS 0.10% 20/12/2031                       | 0.00 JP1103651N11 |
| SVENSKA HANDELSBA 5.125% 28/05/20275.125% 28/05/2027      | 0.00 US86959NAQ25 |
| BANK OF MONTREAL F2V 26/05/2084                           | 0.00 US06368LQ586 |
| BANK OF IRELAND GRP. F2V 1/3/2033                         | 0.00 XS2561182622 |
| ENBRIDGE 5.625% 5/4/2034                                  | 0.00 US29250NCC74 |
| CIF CAPITAL MARKET 4.75% 22/01/202801/2028                | 0.00 XS2980846518 |
| KIMCO REALTY 2.25% 01/12/2031                             | 0.00 US49446RAY53 |
| SANDVIK AB                                                | 0.00 SE0000667891 |
| TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES | 0.00 AU000000TCL6 |
| NATWEST GRP. F2V 28/03/2027                               | 0.00 XS1970533219 |
| VISTRA VISTRA F2V PERP                                    | 0.00 US92840MAC64 |
| ENT. PRODS. OPERAT 3.70% 31/01/2051                       | 0.00 US29379VBY83 |
| PRUDENTIAL PLC                                            | 0.00 GB0007099541 |

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| JOHN DEERE CAP. 5.10% 11/04/2034                   | 5.1% 11/04/2034          | 0.00 US24422EXP95 |
| LPL FINANCIAL HOLDINGS INC                         |                          | 0.00 US50212V1008 |
| PUBLIC FIN. AUTHO 5.292% 1/7/2029                  |                          | 0.00 US74442PG257 |
| CHENIERE ENERGY 5.65% 15/4/2034                    |                          | 0.00 US16411RAN98 |
| US. TSY. NOTE/BOND 0.50% 30/6/2027                 |                          | 0.00 US912828ZV59 |
| CENTRAL AMERICAN B 4.75% 24/01/2028                | 4.75% 24/01/2028         | 0.00 US15238RAK86 |
| MS. BANK NA F2F 14/07/2028                         |                          | 0.00 US61690U8E33 |
| VERIZON COMMS. 4.125% 16/03/2027                   |                          | 0.00 US92343VDY74 |
| ADOBE 4.95% 04/04/2034                             |                          | 0.00 US00724PAG46 |
| DAIMLER TRUCK FIN 5.125% 25/09/2027                |                          | 0.00 US233853AY62 |
| CRITERIA CAIXACORP SA                              |                          | 0.00 ES0140609019 |
| NYKREDIT REALKREDIT F2V 29/12/2032                 | EUR100000 1              | 0.00 DK0030507694 |
| FREDDIE MAC MULTICLASS CE P016 A2 VAR 25/09/2033   |                          | 0.00 US3137HDJU50 |
| CONNECTICUT LIGHT 4.65% 01/01/2029                 | 01/01/2029               | 0.00 US207597ER21 |
| VERIZON COMMUNICAT 5.05% 9/5/2033                  | D1000                    | 0.00 US92343VGT52 |
| BPCE F2F 18/01/2027                                | VAR DTD 5.975 18/01/2027 | 0.00 US05583JAN28 |
| SMURFIT WESTROCK 5.418% 15/01/2035                 |                          | 0.00 US83272YAA01 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC |                          | 0.00              |
| KAISER FOUNDATION HOSPIT 2.81% 01/JUN/2041         |                          | 0.00 US48305QAF00 |
| TESLA AUTO LEASE TST. 2023 A A4 5.94% 20/07/2027   | USD                      | 0.00 US88167PAD06 |
| 144A A-4                                           |                          |                   |
| UNITED STATES TREA 3.50% 30/09/2029                |                          | 0.00 US91282CLN91 |
| US. TSY. NOTE/BON 4.125% 31/03/2032                | USD J-2032               | 0.00 US91282CMT52 |
| MINNESOTA HOUSING 5.897% 01/08/2049                |                          | 0.00 US60416UGK51 |
| OPEC FOR INTL. DEV 4.50% 26/1/2026/2026            | USD1000 144A             | 0.00 US683483AA98 |
| PUBLIC SERV. ELEC. 3.10% 15/03/2032                |                          | 0.00 US74456QCJ31 |
| COLES GROUP LTD                                    |                          | 0.00 AU0000030678 |
| VIACOM 5.85% 1/9/2043                              |                          | 0.00 US92553PAU66 |
| JAPAN GOV. TEN YEA 0.10% 20-MAR-29                 |                          | 0.00 JP1103541K42 |
| HSBC HLDGS. FRN 03/03/2036                         |                          | 0.00 US404280ES41 |
| DAIMLER TRUCKS FIN 2.00% 14/12/2026/2026           | USD1000 144A             | 0.00 US233853AF73 |
| MARS 4.65% 20/4/2031                               | A                        | 0.00 US571676AU98 |
| CROWN CASTLE 4.80% 01/09/2028                      |                          | 0.00 US22822VBB62 |
| ONEOK 4.45% 01/09/2049                             |                          | 0.00 US682680AZ68 |
| LYB INTL. FIN. III 5.50% 01/03/2034                |                          | 0.00 US50249AAM53 |
| BROADCOM INC 3.419% 15/04/2033                     |                          | 0.00 US11135FBK66 |
| SUZANO AUSTRIA 6.00% 15/01/2029                    |                          | 0.00 US86964WAF95 |
| ING GROEP F2V 01/07/2026                           | 44A                      | 0.00 US456837AU72 |
| ICG US CLO 2020-1 LTD 1A ARR FRN 20/01/2035        |                          | 0.00 US449251AU17 |
| MS. F2F 24/10/2035                                 |                          | 0.00 XS2927570858 |
| PUBLIC SERV. OF CO 5.75% 15/05/2054                |                          | 0.00 US744448DA65 |
| ARCHER DANIELS MIDLAND CO COM STK NPV              |                          | 0.00 US0394831020 |
| LENDLEASE US CAP. 4.50% 26/05/2026/2026            | USD250000 1              | 0.00 XS1418635337 |
| JAPAN GOV. FIVE Y 0.005% 20/12/2026                |                          | 0.00              |
| RIO TINTO LIMITED                                  |                          | 0.00 AU000000RIO1 |
| CADENT FIN. 5.625% 11/01/2036                      |                          | 0.00 XS2743029923 |
| MOTOROLA SOLUTIONS 2.75% 24/05/2031                |                          | 0.00 US620076BU23 |
| INTEL CORP 5.20% 10/02/2033                        |                          | 0.00 US458140CG35 |
| JAPAN GOV. FIVE Y 0.005% 20/03/2027                |                          | 0.00 JP1051511N46 |
| FMG RESOURCES AU 6.125% 15/4/2032/04/2032          | USD 144A                 | 0.00 US30251GBE61 |
| BNP PARIBAS F2F 19/11/2035                         | 56.192% 19/11/2035       | 0.00 US09659T2D24 |
| US. TSY. NOTE/BON 4.625% 31/05/2031/2031           | USD1000 L-2031           | 0.00 US91282CKU44 |
| INDONESIA TSY. BD. 7.00% 15/02/2033                | FR0096                   | 0.00 IDG000020801 |
| REGIONS FINL. F2F 06/09/2035                       |                          | 0.00 US7591EPAV24 |
| BANQUE FEDERATIVE 1.00% 16/7/2026                  |                          | 0.00 FR0014005DW1 |
| FRENCH REPUBLIC GO 2.50% 25/05/2030                |                          | 0.00 FR0011883966 |
| LOWE S COS 5.75% 1/7/2053                          | 000                      | 0.00 US548661ER45 |
| MEDTRONIC GBL. HL 1.125% 7/3/2027                  |                          | 0.00 XS1960678255 |

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| FANUC CORP NPV                                               | 0.00 JP3802400006 |
| CUMMINS 5.45% 20/02/2054                                     | 0.00 US231021AX49 |
| FRENCH REPUBLIC GO 0.75% 25/05/2028                          | 0.00 FR0013286192 |
| COMISION FED. DE E 5.70% 24/01/20304A 5.7% 24/01/2030        | 0.00 US200447AN00 |
| STELLANTIS N V                                               | 0.00 NL00150001Q9 |
| UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026         | 0.00 US91282CCP41 |
| AMGEN 5.65% 2/3/2053                                         | 0.00 US031162DT45 |
| MARYLAND ECONOMIC 5.433% 31/05/2056                          | 0.00 US574205JJ07 |
| VONOVIA SE NPV SUBS RTS DIV CASH                             | 0.00 DE000A1ML7J1 |
| US TREASURY N/B 2.62% 31/MAY/2027                            | 0.00 US91282CET45 |
| RAIZEN FUELS FIN. 6.95% 05/03/2054                           | 0.00 USL7909CAH09 |
| US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000              | 0.00 US912810TV08 |
| BONDS 11/53                                                  |                   |
| EQUIFAX INC                                                  | 0.00 US2944291051 |
| LLOYDS BANKING GROUP F2F 12/04/2028                          | 0.00 XS2430704655 |
| HUBSPOT INC                                                  | 0.00 US4435731009 |
| BPCE SA FRN 23/10/2029                                       | 0.00 AU3FN0092797 |
| COOPERATIEVE RABOBAN F2V 24/02/20272 1.106%<br>24/02/2027    | 0.00 US74977RDK77 |
| NESTLE HOLDINGS INC 4.0% 24/SEP/2048                         | 0.00 US641062AN41 |
| JPM. CHASE F2F 22/9/2027                                     | 0.00 US46647PCP99 |
| FRENCH REPUBLIC GO 2.75% 25/10/2027                          | 0.00 FR0011317783 |
| INTL. FIN. FACILIT 1.00% 21/4/20264/2026 USD1000 34 REGS     | 0.00 XS2333299324 |
| JAPAN GOV. FIVE YE 0.20% 20/12/2027                          | 0.00 JP1051561P27 |
| GEN. MILLS 3.65% 23/10/2030                                  | 0.00 XS2809270072 |
| BOOKING HLDGS. 3.50% 1/3/2029                                | 0.00 XS2776511060 |
| COMCAST 3.45% 2/1/2050                                       | 0.00 US20030NCZ24 |
| ROCHE HLDGS. 5.489% 13/11/2030                               | 0.00 US771196CG59 |
| US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026         | 0.00 US91282CJK80 |
| US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ-<br>2027  | 0.00 US91282CKZ31 |
| GLOBAL PAYMENTS INC                                          | 0.00 US37940X1028 |
| ROCHE HLDGS. 2.607% 13/12/20511000 144A                      | 0.00 US771196BY74 |
| US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC-<br>2026  | 0.00 US91282CKS97 |
| FUT 06 JUN 25 EURX EUR-BOBL                                  | 0.00              |
| US TREASURY N/B 4.62% 30/JUN/2026                            | 0.00 US91282CKY65 |
| KINDER MORGAN 5.05% 15/02/2046                               | 0.00 US49456BAJ08 |
| US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS<br>05/41  | 0.00 US912810SY55 |
| VISTRA ZERO OPERATING COMPANY TERM LOAN 30/04/2031           | 0.00 US92841DAB73 |
| US. TSY. NOTE/BON 4.375% 31/07/2026                          | 0.00 US91282CLB53 |
| COMMERZBANK F2V 05/12/203000 956                             | 0.00 DE000CZ45V25 |
| THE HERSHEY COMPANY                                          | 0.00 US4278661081 |
| US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-<br>2026 | 0.00 US91282CKB62 |
| DAIKIN INDUSTRIES                                            | 0.00 JP3481800005 |
| ROYAL BANK OF CANA 1.05% 14/09/2026026 USD1000               | 0.00 US780082AH66 |
| SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS            | 0.00 XS2156510021 |
| EXTRA SPACE STORAGE INC                                      | 0.00 US30225T1025 |
| DENSO CORP NPV                                               | 0.00 JP3551500006 |
| FISERV INC 4.50% 24/5/2031                                   | 0.00 XS2626288257 |
| CIGNA 5.60% 15/02/2054                                       | 0.00 US125523CW86 |
| US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR-<br>2027  | 0.00 US91282CLG41 |
| JAPAN GOV. TEN YEA 0.10% 20-SEP-28                           | 0.00 JP1103521JA8 |
| MIDAMERICAN ENERGY 5.30% 01/02/20552055                      | 0.00 US595620AZ81 |
| STATE STREET CORP USD                                        | 0.00 US8574771031 |
| SPAIN GOV. BD. 2.90% 31/10/2046                              | 0.00 ES00000128C6 |

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| ERAC USA FIN. 4.50% 15/02/2045                                         | 0.00 US26884TAN28 |
| JAPAN GOV. TEN YEA 0.10% 20/09/2030                                    | 0.00 JP1103601LA4 |
| DNB BANK ASA                                                           | 0.00 NO0010161896 |
| DEUTSCHE BANK F2F 22/12/2028                                           | 0.00 XS2303762475 |
| SAN JOSE FINC. AU 4.662% 1/5/2037                                      | 0.00 US798153QF25 |
| NATIONAL RURAL UTILS COOP 4.15% 4.15% 15/DEC/2032                      | 0.00 US637432NZ43 |
| JOHN DEERE CAP. 3.45% 16/07/2032                                       | 0.00 XS2856698126 |
| CARGILL 2.125% 10/11/2031                                              | 0.00 US141781BS20 |
| JAPAN GOVERNMENT T 0.10% 20/03/2031                                    | 0.00 JP1103621M43 |
| GEORGETOWN UNIVER 2.943% 01/04/2050000 2020A                           | 0.00 US37310PAD33 |
| AERCAP IRELAND CAP 3.00% 29/10/2028                                    | 0.00 US00774MAW55 |
| CONSERVATION A NO 3.474% 15/12/202915/12/2029 USD 2019                 | 0.00 US20848FAA84 |
| JAPAN GOVERNMENT T 0.10% 20/06/2031                                    | 0.00 JP1103631M74 |
| SOUTHERN NATURAL G 4.80% 15/03/204747 USD2000 144A                     | 0.00 US84346LAA89 |
| BANCO NACIONAL DE CO F2V 11/08/2031144A 2.72% 11/08/2031               | 0.00 US05973JAA88 |
| OMERS FINANCE TRUS 3.50% 19/04/2032                                    | 0.00 USC68012AF72 |
| FRENCH REPUBLIC GO 3.50% 25/11/2033                                    | 0.00 FR001400L834 |
| JAPAN GOV. FIVE YE 0.10% 20/03/2028                                    | 0.00 JP1051581P56 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP PARIBAS              | 0.00              |
| BROWN BROWN INC                                                        | 0.00 US1152361010 |
| PIEDMONT NATURAL G 3.35% 1/6/2050                                      | 0.00 US720186AM78 |
| NEXTERA ENERGY OPE 7.25% 15/01/2029                                    | 0.00 US65342QAM42 |
| NEW ZEALAND GOV. B 1.50% 15/5/2031                                     | 0.00 NZGOVDT531C0 |
| SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027                      | 0.00 US83368TBQ04 |
| METROPOLITAN LIFE 3.45% 12/18/2026                                     | 0.00 US59217GBY44 |
| INVITATION HOMES O 4.15% 15/04/2032                                    | 0.00 US46188BAD47 |
| AMERICA MOVIL SAB 2.875% 07/05/2030USD1000                             | 0.00 US02364WBJ36 |
| JAPAN GOV. TEN YEA 0.20% 20/09/2032                                    | 0.00 JP1103681NA2 |
| CALIFORNIA HEALTH 4.19% 1/6/2037                                       | 0.00 US13032UD885 |
| NOKIA OYJ                                                              | 0.00 FI0009000681 |
| INTESA SANPAOLO 7.80% 28/11/2053                                       | 0.00 US46115HCF29 |
| ENEL FIN. INTL. 4.25% 15/6/2025                                        | 0.00 USN30707AN87 |
| WESTERN MIDSTREAM 5.25% 01/02/2050                                     | 0.00 US958667AA50 |
| HSBC HLDGS. F2F 23/5/2033                                              | 0.00 XS2621539910 |
| PPG INDUSTRIES INC                                                     | 0.00 US6935061076 |
| GS. BANK USA/NEW YOR F2F 21/05/2027                                    | 0.00 US38151LAG59 |
| CBOE GLOBAL MARKET                                                     | 0.00 US12503M1080 |
| SUMITOMO CORP JPY                                                      | 0.00 JP3404600003 |
| JAPAN GOV. TEN YEA 0.10% 20/12/2029                                    | 0.00 JP1103571L10 |
| SUNRUN NEPTUNE ISSUER 2024 1A A 6.27% 01/02/2055NT CL 6.27% 01/02/2055 | 0.00 US86773CAA53 |
| ONEOK INC 6.05% 1/9/2033                                               | 0.00 US682680BL63 |
| DS SMITH 4.50% 27/07/2030                                              | 0.00 XS2654098222 |
| FIVE CORNERS FNDG. 2.85% 15/5/20300 USD100000 144A                     | 0.00 US33834DAA28 |
| WP CAREY 5.375% 30/06/2034                                             | 0.00 US92936UAM18 |
| DSV FIN. 3.25% 06/11/2030                                              | 0.00 XS2932834604 |
| MS. F2F 16/01/2030000 I                                                | 0.00 US61747YFK64 |
| PLENTI AUTO ABS 2025-1 1 A FRN 12/08/2033A                             | 0.00 AU3FN0093977 |
| DEXCOM INC                                                             | 0.00 US2521311074 |
| AMERICAN WATER CAP 5.25% 3/1/2035                                      | 0.00 US03040WBF14 |
| NORDSON 5.60% 15/09/2028                                               | 0.00 US655663AA07 |
| JAPAN GOV. TEN YEA 0.50% 20/12/2032                                    | 0.00 JP1103691P11 |
| NOK CORP                                                               | 0.00 JP3164800009 |
| JAPAN GOVERNMENT 0.005% 20/09/2026                                     | 0.00 JP1051491MA0 |
| CANON INC                                                              | 0.00 JP3242800005 |
| CENTURY PLAZA TOWERS 201 CPT A 2.865% 13-11-2039                       | 0.00 US12654YAA73 |
| SYSCO 2.40% 15/02/2030                                                 | 0.00 US871829BK24 |
| UNITED STATES TRE 4.625% 15/06/2027                                    | 0.00 US91282CKV27 |
| PPL ELEC. UTILITIE 4.15% 15/06/2048048 USD                             | 0.00 US69351UAV52 |

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| AUSTRALIA & NEW ZEAL F2V 03/02/2033/02/2033         | 0.00 XS2577127967 |
| EUR100000                                           |                   |
| BAYER AG                                            | 0.00 DE000BAY0017 |
| ZF FINANCE GMBH 3.75% 21/09/20280000 2              | 0.00 XS2231331260 |
| DAVITA INC                                          | 0.00 US23918K1088 |
| NBN 4.125% 15/3/2029                                | 0.00 XS2590621103 |
| ZIMMER BIOMET HLD 3.518% 15/12/2032                 | 0.00 XS2875106168 |
| BANK OF AMERICA F2F 11/03/2032                      | 0.00 US06051GJP54 |
| US. TSY. NOTE/BOND 4.50% 15/04/2027                 | 0.00 US91282CKJ98 |
| DOLLAR GENERAL                                      | 0.00 US2566771059 |
| DNB BANK F2F 19/7/2028                              | 0.00 XS2652069480 |
| KBC GROUP NV F2V 17/04/2035                         | 0.00 BE0002990712 |
| JAPAN GOV. FIVE YE 0.10% 20/09/2027                 | 0.00 JP1051541NA0 |
| NOVARTIS CAP. 4.00% 18/09/2031                      | 0.00 US66989HAU23 |
| SOCIETE GENERALE 4.00% 16/11/2027                   | 0.00 FR001400DZM5 |
| DEUTSCHE BANK 4.00% 29/11/2027                      | 0.00 DE000A30VQ09 |
| US TREASURY N/B 4.12% 31/MAR/2029                   | 0.00 US91282CKG59 |
| KBC GRP. F2V 25/4/2033                              | 0.00 BE0002914951 |
| MICROCHIP TECHNOLOGY INC                            | 0.00 US5950171042 |
| US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS  | 0.00 US912810SX72 |
| 05/51                                               |                   |
| COLOMBIAN TES 9.25% 28/05/2042500000 B              | 0.00 COL17CT03813 |
| ALLIANZ F2F 7/9/2038                                | 0.00 DE000A30VTT8 |
| BANCO BILBAO VIZCAYA F2V 08/02/2036                 | 0.00 XS2762369549 |
| SOCIETE GENERALE F2F 6/12/2030                      | 0.00 FR001400EHG3 |
| WERFEN SA/SPAIN 4.25% 03/05/2030                    | 0.00 XS2811962195 |
| PROLOGIS INTERNATI 3.70% 07/10/2034                 | 0.00 XS2908897742 |
| INTESA SANPAOLO 7.20% 28/11/2033                    | 0.00 US46115HCD70 |
| US. TSY. NOTE/BON 4.625% 15/11/2044/2044 USD1000    | 0.00 US912810UF39 |
| BOND 11/44                                          |                   |
| P3 GRP. SARL 4.625% 13/02/2030                      | 0.00 XS2764853425 |
| JAPAN GOV. TEN YEA 0.10% 20/06/2030                 | 0.00 JP1103591L73 |
| TERNA RETE ELETTRICA NAZIONALE                      | 0.00 IT0003242622 |
| COCA-COLA EUROPACIFIC PARTNERS                      | 0.00 GB00BDCPN049 |
| MARUBENI CORPORATION                                | 0.00 JP3877600001 |
| DEMETER INVESTMENTS F2F 8/15/2050                   | 0.00 XS1261170515 |
| ADIF ALTA VELOCIDA 3.50% 30/07/20290000 REGS        | 0.00 ES0200002071 |
| TRACTOR SUPPLY COMPANY                              | 0.00 US8923561067 |
| ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049        | 0.00 FR001400QOL3 |
| MOTABILITY OPERAT 3.625% 24/07/2029                 | 0.00 XS2742660157 |
| BAXTER INTL. 1.915% 1/2/2027USD1000                 | 0.00 US071813CL19 |
| MS. F2F 21/03/2030                                  | 0.00 XS2790333707 |
| CITIGROUP F2F 22/9/2028                             | 0.00 XS2536364081 |
| AEP TEXAS 5.40% 01/06/2033                          | 0.00 US00108WAR16 |
| LENDLEASE GRP.                                      | 0.00 AU000000LLC3 |
| ALEXANDRIA REAL ES 5.50% 01/10/20355                | 0.00 US015271BE86 |
| RYMAN HOSPITALITY PROPERTIES INC                    | 0.00 US78377T1079 |
| ROBLOX CORPORATION COM CL A ORD SHS                 | 0.00 US7710491033 |
| BANK OF IRELAND GRP. F2F 4/7/2031                   | 0.00 XS2643234011 |
| ILLINOIS TOOL WORK 3.25% 17/05/2028                 | 0.00 XS2823909143 |
| SANTANDER UK GROUP H F2F 15/04/203131               | 0.00 US80281LAV71 |
| WESTPAC BANKING F2V 23/11/20312031 USD2000          | 0.00 US961214DF70 |
| ELECTRICITE DE FRANCE SA F2V PERP                   | 0.00 FR001400SMT6 |
| LOGICOR FINANCING 4.25% 18/07/2029                  | 0.00 XS2860968085 |
| SOMPO HOLDINGS INC NPV                              | 0.00 JP3165000005 |
| CNH INDL. CAP. 5.50% 12/01/2029                     | 0.00 US12592BAR50 |
| CALIFORNIA BUYER 5.625% 15/02/2032                  | 0.00 XS2929941503 |
| MIZUHO FINL. GRP. F2F 27/08/2030                    | 0.00 XS2886269013 |
| SYNOPSIS 5.70% 01/04/2055                           | 0.00 US871607AG29 |
| NORFOLK SOUTHERN 2.30% 15/5/2031000                 | 0.00 US655844CK21 |
| FLUVIUS SYSTEM OP 3.875% 09/05/2033                 | 0.00 BE0002939206 |
| US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T- | 0.00 US91282CBB63 |
| 2027                                                |                   |
| MICHELIN CGDE                                       | 0.00 FR001400AJ45 |
| NATWEST GRP. F2F 05/08/2031                         | 0.00 XS2871577115 |

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| LLOYDS BANKING GROUP F2F 14/05/2032                             | 0.00 XS2815980664 |
| BRITISH TELECOMS. 3.875% 20/01/2034                             | 0.00 XS2839008948 |
| JAPAN GOV. TEN YEA 0.80% 20/09/2033                             | 0.00 JP1103721PA1 |
| DOW INC                                                         | 0.00 US2605571031 |
| COMMERZBANK F2F 16/07/2032                                      | 0.00 DE000CZ45YV9 |
| ZF FINANCE GMBH 2.25% 03/05/2028000 5                           | 0.00 XS2399851901 |
| LINDE PLC 3.625% 12/6/2034                                      | 0.00 XS2634594076 |
| UBS GRP. UBS GRP. F2V PERP                                      | 0.00 US902613BF40 |
| KON. PHILIPS 3.75% 31/05/2032                                   | 0.00 XS2826712551 |
| SWEDBANK F2V 23/08/203200                                       | 0.00 XS2522879654 |
| MASTERCARD 1.90% 15/03/2031D2000                                | 0.00 US57636QAS30 |
| TOPAZ SOLAR FARMS 5.75% 30/9/2039                               | 0.00 US89054XAC92 |
| CITIGROUP FRN 14/05/2028                                        | 0.00 XS2819338091 |
| BANK OF IRELAND GRP. F2V 06/12/2032                             | 0.00 XS2528657567 |
| LSEG NETHERLANDS 2.75% 20/09/2027                               | 0.00 XS2904651093 |
| FMC 5.65% 18/05/2033                                            | 0.00 US302491AX31 |
| CESKA SPORITELNA AS 4.57% -FR SNR NPF EMTN 03/07/31             | 0.00 XS2852933329 |
| FRENCH REPUBLIC GO 0.75% 25/11/2028                             | 0.00 FR0013341682 |
| METRO FINANCE 2024-1 TRUST 1 A FRN 17/09/2030                   | 0.00 AU3FN0090536 |
| JEFFERIES F2F 06/02/2028                                        | 0.00 XS2987635328 |
| HIGHLAND HLDGS. S 2.875% 19/11/2027                             | 0.00 XS2939370107 |
| CREDIT AGRICOLE SA F2F 26/01/2029                               | 0.00 FR0014005VD1 |
| AMERICAN MEDICAL S 3.50% 08/03/2032                             | 0.00 XS2772266693 |
| SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS               | 0.00 US797440BW34 |
| ILLINOIS TOOL WOR 3.375% 17/05/2032                             | 0.00 XS2823909903 |
| STANDARD CHARTERED FRN 17/03/2033                               | 0.00 XS3022397460 |
| LOGICOR FINC. SAR 1.625% 17/1/2030                              | 0.00 XS2431318802 |
| SK HYNIX INC 2.375% 19/1/2031                                   | 0.00 USY8085FBD16 |
| LANSFORSKRINGAR B 3.25% 22/01/2030000                           | 0.00 XS2982126927 |
| BPCE SA F2F 20/01/2034                                          | 0.00 FR001400WP90 |
| FRENCH REPUBLIC GO 0.00% 25/11/2031                             | 0.00 FR0014002WK3 |
| ROYAL BANK OF CANADA F2F 2/8/2030                               | 0.00 US78016HZZ62 |
| TORONTO-DOMINION 5.423% 10/7/2026D1                             | 0.00 CA89117GK301 |
| BARCLAYS PLC F2F 13/9/2034                                      | 0.00 US06738ECL74 |
| LENNAR CORPORATION CLASS A                                      | 0.00 US5260571048 |
| AXA 3.375% 31/05/2034                                           | 0.00 XS2834471463 |
| UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026              | 0.00 US91282CBT71 |
| US. TSY. NOTE/BON 2.875% 15/08/2028                             | 0.00 US9128284V99 |
| JAPAN GOV. TEN YEA 0.50% 20/03/2033                             | 0.00 JP1103701P43 |
| COOPERATIEVE RABOB 5.25% 14/09/2027                             | 0.00 XS0827563452 |
| VONOVIA SE 1.375% 28/01/2026                                    | 0.00 DE000A3MQS56 |
| ABN AMRO BANK 3.00% 25/02/2031                                  | 0.00 XS3009603831 |
| ITALY BUONI POLIEN 5.25% 01/11/2029                             | 0.00 IT0001278511 |
| TENNET HOLDING BV TENNET HOLDING BV F2V PERP                    | 0.00 XS2207430120 |
| VIER GAS TRANSPOR 3.375% 11/11/2031                             | 0.00 XS2929985385 |
| DIGITALBRIDGE GROU COM                                          | 0.00 US25401T6038 |
| FRENCH REPUBLIC GO 1.25% 5/25/2034                              | 0.00 FR0013313582 |
| MERCK 4.15% 18/5/2043                                           | 0.00 US58933YAJ47 |
| EXPERIAN FIN. 3.51% 15/12/2033                                  | 0.00 XS2982065018 |
| ABN AMRO BANK NV 3.00% 01/10/2031                               | 0.00 XS2910610364 |
| CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000             | 0.00 US13607HVE97 |
| BELFIUS BANK 3.375% 20/02/2031                                  | 0.00 BE0390167337 |
| ORANGE SA                                                       | 0.00 FR0000133308 |
| GS. GRP. F2F 22/04/2032                                         | 0.00 US38141GYB49 |
| SUNNOVA HELIOS XII ISSUER B A 5.30% 22/08/2050.3%<br>22/08/2050 | 0.00 US86745YAA29 |
| SOUTHERN CALIFORNI 2.75% 01/02/2032                             | 0.00 US842400HM81 |
| UK. GILT 1.25% 22/07/2027                                       | 0.00 GB00BDRHNP05 |
| DEUTSCHE BANK DEUTSCHE BANK F2V PERP                            | 0.00 DE000A4DE982 |
| FRENCH REPUBLIC GO 2.50% 24/9/2026                              | 0.00 FR001400FYQ4 |
| SEALED AIR 1.573% 15/10/2026D2000                               | 0.00 US81211KAZ30 |
| KEYSIGHT TECHNOLOGCOM USD                                       | 0.00 US49338L1035 |

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|-----------------------------------------------------------|-------------------|
| BARCLAYS PLC 6.36% 31/JAN/2031                            | 0.00 XS2570940226 |
| BANKINTER F2F 04/02/2033                                  | 0.00 ES0213679057 |
| BANCO SANTANDER 6.921% 08/08/2033                         | 0.00 US05964HAV78 |
| MATHER FOUNDATION 2.675% 1/10/20310 2021                  | 0.00 US576722AA04 |
| IBERDROLA INTL. IBERDROLA INTL. F2V PERPUR100000 REGS     | 0.00 XS2244941063 |
| US. TSY. NOTE/BON 2.875% 31/07/2025                       | 0.00 US912828Y792 |
| NY STATE ELECTRIC & GAS 2.15% 01/OCT/2031                 | 0.00 US649840CT03 |
| IDOL 2023-1 TST. 1 A FRN 17/11/2053                       | 0.00 AU3FN0079703 |
| CANADIAN IMPERIAL 6.092% 03/10/20333                      | 0.00 US13607LWW98 |
| PENSKE TRUCK LEASI 1.70% 15/06/2026/06/2026 USD1000 144A  | 0.00 US709599BM55 |
| LOGICOR FINC. SARL 1.50% 13/07/2026EUR100000 10           | 0.00 XS2200175839 |
| COMMONWEALTH EDISO 2.75% 01/09/2051000 131                | 0.00 US202795JU55 |
| TELEFONICA EMISIO 3.724% 23/01/2034                       | 0.00 XS2984223102 |
| BANK OF AMERICA F2F 25/4/2028                             | 0.00 XS1811435251 |
| KREDITANSTALT FUE 2.625% 10/01/2034                       | 0.00 DE000A352ED1 |
| FRENCH REPUBLIC GO 2.50% 24/09/2027                       | 0.00 FR001400NBC6 |
| DASSAULT SYSTEMES SE                                      | 0.00 FR0014003TT8 |
| PRUDENTIAL PLC F2V 03/11/2033                             | 0.00 XS2403426427 |
| MARKEL CORPORATION                                        | 0.00 US5705351048 |
| NATWEST GRP. NATWEST GRP. F2V PERP                        | 0.00 US639057AQ15 |
| BNP PARIBAS F2F 5/12/20347 5.894% 05/12/2034              | 0.00 US05581KAG67 |
| CREDIT AGRICOLE ASSU F2V 29/01/2048                       | 0.00 FR0013312154 |
| COCA COLA HBC AG ORD                                      | 0.00 CH0198251305 |
| SANTANDER UK GROUP H F2F 15/3/2032/03/2032 USD1000        | 0.00 US80281LAP04 |
| TARGA RES. 6.125% 15/05/2055                              | 0.00 US87612GAN16 |
| VERIZON COMMUNICA 3.875% 01/03/2052                       | 0.00 US92343VGP31 |
| AIB GRP. F2F 17/11/2027                                   | 0.00 XS2343340852 |
| FRENCH REPUBLIC GO 0.00% 25/11/2030                       | 0.00 FR0013516549 |
| SWISS LIFE HOLDING AG                                     | 0.00 CH0014852781 |
| US TREASURY N/B 3.62% 15/FEB/2053                         | 0.00 US912810TN81 |
| SANTANDER UK GRP. HL F2F 10/1/2029                        | 0.00 US80281LAT26 |
| SOLVAY FIN. AMERIC 5.85% 04/06/2034                       | 0.00 US834423AF20 |
| NEDERLANDSE GASUN 3.875% 29/04/2044EUR100000 REGS         | 0.00 XS2806495896 |
| FRENCH REPUBLIC GO 0.50% 25/05/2026                       | 0.00 FR0013131877 |
| AEON CO LTD                                               | 0.00 JP3388200002 |
| REDZED TRUST SERIES 2024-3 3 A1L FRN 09/03/20560000 A-1-L | 0.00 AU3FN0092532 |
| STEDIN HLDG. STEDIN HLDG. F2V PERP                        | 0.00 XS2314246526 |
| HMC CAPITAL LTD                                           | 0.00 AU0000058943 |
| JAPAN GOV. TEN YEA 0.10% 20/12/2028                       | 0.00 JP1103531K10 |
| ITALY BUONI POLIEN 6.00% 01/05/2031                       | 0.00 IT0001444378 |
| JAPAN GOV. TEN YEA 0.10% 20-JUN-29                        | 0.00 JP1103551K72 |
| US. TSY. NOTE/BOND 2.00% 15/11/2026                       | 0.00 US912828U246 |
| US. TSY. NOTE/BOND 2.75% 15/02/2028                       | 0.00 US9128283W81 |
| EPH FINC. INTL. 5.875% 30/11/202930/11/29 EUR100000 2     | 0.00 XS2822505439 |
| BNP PARIBAS F2V 24/5/2031                                 | 0.00 FR0014003N10 |
| TENNET HLDG. 1.375% 26/6/2029                             | 0.00 XS1632897929 |
| PANASONIC HOLDINGS CORP                                   | 0.00 JP3866800000 |
| STARBUCKS 4.45% 15-AUG-49                                 | 0.00 US855244AU31 |
| BPCE F2F 06/10/2026MTN 06/10/2026 USD250000               | 0.00 US05584KAH14 |
| AMEREN CORP                                               | 0.00 US0236081024 |
| BANCO BILBAO VIZCAYA F2V 13/03/2035                       | 0.00 US05946KAR23 |
| AMERICAN INTL. GR 5.125% 27/3/2033/03/2033 USD1000        | 0.00 US026874DS37 |
| SIEMENS FINANCIER 3.625% 22/2/2044                        | 0.00 XS2769892600 |
| BANCO BILBAO VIZC 5.381% 13/03/2029029                    | 0.00 US05946KAQ40 |
| BARCLAYS PLC F2F 13/9/2027                                | 0.00 US06738ECJ29 |
| HSBC HLDGS. F2F 11/8/2028                                 | 0.00 US404280DG12 |
| US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000 BONDS_05/52 | 0.00 US912810TG31 |

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| LG ENERGY SOLUTION 5.75% 25/9/2028                            | 0.00 USY555CGAB83 |
| HSBC HLDGS. F2F 17/05/2028                                    | 0.00 US404280EF20 |
| BANCO SANTANDER F2V 14/03/2030USD1000                         | 0.00 US05964HBB06 |
| BANQUE FEDERATIVE 5.896% 13/7/2026                            | 0.00 US06675GBA22 |
| ONE GAS 5.10% 01/04/2029                                      | 0.00 US68235PAN87 |
| EXPEDIA GROUP INC                                             | 0.00 US30212P3038 |
| AIB GRP. F2F 14/10/20260000                                   | 0.00 USG0R4HJAC07 |
| FRENCH REPUBLIC GO 0.50% 25/05/2029                           | 0.00 FR0013407236 |
| POWER FIN. 1.841% 21/9/202800000                              | 0.00 XS2384373341 |
| J.P. MORGAN CHASE COMMERCIAL 609M B FRN 15/10/2033            | 0.00 US46652RAG92 |
| STANDARD CHARTERED P F2V 21/01/202972 5.545%<br>21/01/2029    | 0.00 US85325C2D33 |
| T-MOBILE USA 3.00% 15/02/2041                                 | 0.00 US87264ABL89 |
| REGS GALAXY PIPELINE ASSETS 2.62% 31/MAR/2036                 | 0.00 XS2249741245 |
| TURKCELL ILETISIM 7.65% 24/01/2032                            | 0.00 XS2981975613 |
| SAMPO PLC NPV A                                               | 0.00 FI4000552500 |
| VENTURE GLOBAL CALCASIEU 6.25% 15/JAN/2030                    | 0.00 US92328MAE30 |
| US. TSY. NOTE/BOND 3.75% 15/08/2041                           | 0.00 US912810QS06 |
| BANCO SANTANDER 5.294% 18/08/20277                            | 0.00 US05964HAS40 |
| AUSTRALIAN GOV. 3.00% 21/11/2033                              | 0.00 AU0000217101 |
| BNP PARIBAS F2F 09/01/20308 5.176% 09/01/2030                 | 0.00 US05581KAH41 |
| N/WIDE. B/SOC. 4.85% 27/7/20274.85% 27/07/2027                | 0.00 US63861VAH06 |
| DANSKE BANK F2V 22/9/202626                                   | 0.00 US23636BBE83 |
| LIFESTYLE COMMUNITIES                                         | 0.00 AU000000LIC9 |
| KOREA HOUSING FIN 4.625% 24/02/2028                           | 0.00 USY4841MWD73 |
| US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS<br>05/53  | 0.00 US912810TR95 |
| US. TSY. NOTE/BOND 2.25% 31/03/2026                           | 0.00 US9128286L99 |
| CNP ASSURANCES SAC 1.25% 27/1/2029                            | 0.00 FR0014007YA9 |
| SOCIETE GENERALE 5.25% 19/02/20278 5.25% 19/02/2027           | 0.00 US83368RBZ47 |
| US TREASURY N/B 3.25% 30/JUN/2029                             | 0.00 US91282CEV90 |
| VOLKSWAGEN AG                                                 | 0.00 DE0007664039 |
| WESTERN MIDSTREAM 4.05% 01/02/2030                            | 0.00 US958667AC17 |
| NATWEST MARKETS P 5.022% 21/03/2030                           | 0.00 US63906YAP34 |
| JOHN DEERE CAP. 4.95% 14/7/202807/2028                        | 0.00 US24422EXB00 |
| LPL HLDGS. 6.75% 17/11/2028000                                | 0.00 US50212YAH71 |
| AT&T INC 4.25% 1/6/2043                                       | 0.00 XS0932036154 |
| P3 GRP. SARL 1.625% 26/01/2029000 2                           | 0.00 XS2436807940 |
| JAPAN GOV. TEN YEA 0.10% 20-JUN-28                            | 0.00 JP1103511J74 |
| AMAZON CONSERVATI 6.034% 16/01/2042                           | 0.00 USG0248JAA19 |
| AUSTRALIA & NEW ZE 4.40% 19/5/202619/05/2026                  | 0.00 US052528AK26 |
| ING GROEP F2F 3/25/2036                                       | 0.00 US456837BS18 |
| US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025          | 0.00 US91282CAZ41 |
| US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS<br>11/40 | 0.00 US912810ST60 |
| BNP PARIBAS F2F 09/06/2026                                    | 0.00 US09659W2L77 |
| PUMA SERIES 2024-1 1 A FRN 23/09/2055                         | 0.00 AU3FN0085999 |
| LLOYDS BANKING GRP. VAR 31/08/2033                            | 0.00 AU3CB0302115 |
| DE VOLKSBANK NV 0.37% 03/MAR/2028                             | 0.00 XS2308298962 |
| STANDARD CHARTERED F2V 15/10/2030                             | 0.00 US85325C2A93 |
| AGENCE FRANCAISE D 4.00% 15/06/2027                           | 0.00 FR001400SD82 |
| GALAXY PIPELINE AS 2.94% 30/09/2040                           | 0.00 XS2300197030 |
| ENBW ENERGIE BADEN-WUERTTEMBERG 1.375% 31/8/2081              | 0.00 XS2381272207 |
| MURATA MANUFACTURING CO                                       | 0.00 JP3914400001 |
| US. TSY. NOTE/BON 2.875% 15/05/2028                           | 0.00 US9128284N73 |
| HOLCIM FIN. LUXEMB 0.50% 23/4/2031                            | 0.00 XS2261215011 |
| GS. GRP. F2F 23/7/2035                                        | 0.00 US38141GB375 |
| COMMONWEALTH BANK OF FRN 14/03/2046                           | 0.00 USQ2704MAN85 |
| JAPAN GOV. TWENTY 2.10% 20/12/2026                            | 0.00 JP12009216C0 |
| DTE ELECTRIC CO 3.95% 01/MAR/2049                             | 0.00 US23338VAJ52 |
| HANNON ARMSTRONG 6.375% 01/07/2034                            | 0.00 US41068XAE04 |

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| ATHORA HOLDING LT 6.625% 16/6/2028                            | 0.00 XS2628821790 |
| ERP OPERATING 4.15% 1/12/20282028 USD                         | 0.00 US26884ABK88 |
| KIMCO REALTY OP 2.70% 01/10/2030                              | 0.00 US49446RAW97 |
| GPS BLUE FINC. DA 5.645% 9/11/204144A                         | 0.00 US38403FAA75 |
| JAPAN GOV. TEN YEA 0.40% 20/9/2025                            | 0.00 JP1103401F97 |
| OMERS FIN. TST. 4.00% 19/4/2052052                            | 0.00 US682142AH70 |
| ALLIANZ F2V 03/09/2054                                        | 0.00 USX10001AD18 |
| US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND<br>08/52     | 0.00 US912810TJ79 |
| US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-<br>2029   | 0.00 US91282CEM91 |
| AIA GROUP LTD F2V 09/09/20330                                 | 0.00 XS2356311139 |
| APTIV PLC / APTIV 4.65% 13/09/2029                            | 0.00 US03837AAA88 |
| UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND<br>08/41 | 0.00 US912810TA60 |
| COMCAST CORP 4.65% 15/02/2033                                 | 0.00 US20030NEC11 |
| US. TSY. NOTE/BON 3.125% 31/08/2029                           | 0.00 US91282CFJ53 |
| Income Due - DKK                                              | 0.00              |
| WARNERMEDIA HLDGS 5.141% 15/3/2052                            | 0.00 US55903VBE20 |
| UTD. O/SEAS. BANK F2V 07/10/20322                             | 0.00 US91127LAH33 |
| UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS           | 0.00 XS2264978623 |
| DOVER CORPORATION COM                                         | 0.00 US2600031080 |
| DOW CHEM. 6.90% 15/5/2053                                     | 0.00 US260543DH36 |
| NEXI SPA 0.00% 24/02/2028                                     | 0.00 XS2305842903 |
| FRENCH REPUBLIC GO 2.00% 25/11/2032                           | 0.00 FR001400BKZ3 |
| TAKEDA PHARM. 5.80% 5/7/2064                                  | 0.00 US874060BN56 |
| FISERV 5.15% 15/03/2027                                       | 0.00 US337738BJ60 |
| CMS ENERGY FRN 01/06/2055                                     | 0.00 US125896BY50 |
| INVINCIBLE INVESTMENT CORP REIT                               | 0.00 JP3046190009 |
| LINCOLN NATL. 5.852% 15/3/2034                                | 0.00 US534187BT58 |
| WR BERKLEY ORD SHS                                            | 0.00 US0844231029 |
| FRANCE GOV. BD. 1.00% 25/11/2025                              | 0.00 FR0012938116 |
| DAIMLER TRUCK HOLDING AG                                      | 0.00 DE000DTR0CK8 |
| NIPPON STEEL CORPORATION                                      | 0.00 JP3381000003 |
| UPJOHN FIN. 1.908% 23/06/2032                                 | 0.00 XS2193983108 |
| HEALTH CARE SERV. 2.20% 01/06/2030SD1000 144A                 | 0.00 US42218SAF56 |
| HAT HOLDINGS I LL 3.375% 15/06/2026                           | 0.00 US418751AE33 |
| COLGATE-PALMOLIVE 0.30% 10/11/20290000                        | 0.00 XS2405875480 |
| LLOYDS BANKING GRP. F2F 21/09/2031                            | 0.00 XS2690137299 |
| NBN 7.625% 22/04/2025                                         | 0.00 XS0503834821 |
| ESSENTIAL PROPERTIES REALTY TRUST INC                         | 0.00 US29670E1073 |
| NUTRIEN LTD COM NPV                                           | 0.00 CA67077M1086 |
| INM COLONIAL SOCIM EUR                                        | 0.00 ES0139140174 |
| US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND<br>02/52    | 0.00 US912810TD00 |
| ENEL FIN. INTL. 4.25% 15/6/20256/2025                         | 0.00 US29278GAV05 |
| AGILENT TECHS. 4.75% 09/09/2034                               | 0.00 US00846UAR23 |
| CAPGEMINI SA                                                  | 0.00 FR0000125338 |
| HEXAGON AB                                                    | 0.00 SE0015961909 |
| BARCLAYS FRN 25/02/2029                                       | 0.00 US06738ECX13 |
| FRENCH REPUBLIC GO 5.75% 25/10/2032                           | 0.00 FR0000187635 |
| US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41              | 0.00 US912810TC27 |
| FORD MOTOR CREDIT 4.125% 17/08/2027                           | 0.00 US345397A860 |
| BAYERISCHE MOTOREN WERKE AG                                   | 0.00 DE0005190003 |
| DOLLAR TREE INC                                               | 0.00 US2567461080 |
| FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026               | 0.00 US35805BAC28 |
| DUKE ENERGY PROGRESS LLC 4.0% 01/APR/2052                     | 0.00 US26442UAP93 |
| QBE INSURANCE GROUP LTD                                       | 0.00 AU000000QBE9 |
| JAPAN GOV. TEN YEA 1.10% 20/6/2034                            | 0.00 JP1103751Q74 |
| SKANDINAVISKA ENSKIL SEK                                      | 0.00 SE0000148884 |
| US. TSY. NOTE/BON 2.375% 15/11/2049                           | 0.00 US912810SK51 |
| JAPAN GOV. TEN YEA 0.10% 20/9/2031                            | 0.00 JP1103641MA8 |
| COMMERZBANK AG NPV                                            | 0.00 DE000CBK1001 |
| NIPPON BUILDING FUND INC                                      | 0.00 JP3027670003 |

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|----------------------------------------------------------|-------------------|
| BUONI POLIENNALI D 0.25% 15/03/2028EGS                   | 0.00 IT0005433690 |
| STERIS PLC                                               | 0.00 IE00BFY8C754 |
| VESTEDA FIN. 0.75% 18/10/2031EUR1000 7                   | 0.00 XS2398710546 |
| VOLVO TSY. 2.625% 20/2/2026                              | 0.00 XS2534276717 |
| BUNDESREPUBLIK DEU 0.00% 15/08/2031                      | 0.00 DE0001102564 |
| FRENCH REPUBLIC GO 0.00% 25/02/2026                      | 0.00 FR0013508470 |
| THOMSON REUTERS CP COM NPV POST REV SPLIT                | 0.00 CA8849038085 |
| INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100          | 0.00 IDG000023607 |
| MARKEL GRP. 3.45% 07/05/2052                             | 0.00 US570535AX23 |
| DTE ENERGY CO USD                                        | 0.00 US2333311072 |
| CVS HEALTH 5.875% 1/6/2053                               | 0.00 US126650DZ02 |
| RWE AG                                                   | 0.00 DE0007037129 |
| BUNDESREPUBLIK DEU 0.25% 15/02/2027                      | 0.00 DE0001102416 |
| CDW CORP                                                 | 0.00 US12514G1085 |
| RAIFFEISEN BANK INTL F2F 31/05/20302030 EUR100000 REGS   | 0.00 XS2826609971 |
| SOUTHERN CALIFORNI 5.25% 15/03/2030                      | 0.00 US842400JJ35 |
| US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51     | 0.00 US912810TB44 |
| FORTIS INC                                               | 0.00 CA3495531079 |
| BRASKEM NETHERLAND 7.25% 13/02/2033                      | 0.00 USN15516AG70 |
| WARNER BROS DISCOVERY INC                                | 0.00 US9344231041 |
| UK. GILT 4.75% 07/12/2030                                | 0.00 GB00B24FF097 |
| CARNIVAL CORP USD                                        | 0.00 PA1436583006 |
| CINCINNATI FINANCIAL CORP                                | 0.00 US1720621010 |
| BANCA TRANSILVANIA S F2F 30/09/2030                      | 0.00 XS2908597433 |
| LYONDELLBASELL INDUSTRIES                                | 0.00 NL0009434992 |
| LENNOX INTL. 5.50% 15/09/202828 USD2000                  | 0.00 US526107AG24 |
| UNIVERSAL MUSIC GROUP NV                                 | 0.00 NL0015000IY2 |
| CENTERPOINT ENERGY INC                                   | 0.00 US15189T1079 |
| US. TSY. NOTE/BOND 0.25% 30/9/2025                       | 0.00 US91282CAM38 |
| MOLINA HEALTHCARE INC                                    | 0.00 US60855R1005 |
| PROVINCE OF ONTARI 4.05% 02/02/2032R DMTN257             | 0.00 CA68333ZAX56 |
| UBS AG LONDON 0.5% 31/MAR/2031                           | 0.00 XS2326546350 |
| US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51     | 0.00 US912810SU34 |
| INTERCONTINENTAL H 3.75% 14/8/2025                       | 0.00 XS1275957121 |
| MARS 5.20% 01/03/2035                                    | 0.00 US571676BA26 |
| HEIMSTADEN BOSTAD 3.875% 05/11/2029                      | 0.00 XS2931248848 |
| WILLIAMS COS 5.30% 15/8/2052                             | 0.00 US969457CA67 |
| HSBC HOLDINGS PLC F2F 17/08/2029                         | 0.00 US404280CV97 |
| COOPERATIEVE RABOBAN F2V 22/8/20288 4.655%<br>22/08/2028 | 0.00 US74977SDR04 |
| UK. GILT 1.625% 22-OCT-28                                | 0.00 GB00BFX0ZL78 |
| BROADCOM 5.05% 12/7/2029                                 | 0.00 US11135FBX87 |
| SIMON PROP. GRP. 2.45% 13/09/2029                        | 0.00 US828807DF17 |
| HCA 5.90% 01/06/2053                                     | 0.00 US404119CR82 |
| US. TSY. NOTE/BON 2.375% 15/05/2027                      | 0.00 US912828X885 |
| JAPAN GOV. TEN YEA 0.60% 20/12/2033                      | 0.00 JP1103731Q12 |
| MONDELEZ INTL. 4.625% 03/07/2031                         | 0.00 CA609207BD62 |
| FRENCH REPUBLIC GO 3.00% 25/5/2033                       | 0.00 FR001400H7V7 |
| NEXTERA ENERGY CAP. F2V 15/8/2055                        | 0.00 US65339KDE73 |
| JPM. CHASE F2F 23/01/2030                                | 0.00 US46647PEB85 |
| GEBERIT AG-REG                                           | 0.00 CH0030170408 |
| GELF BOND ISSUER 3.625% 27/11/2031                       | 0.00 XS2944926406 |
| PROLOGIS LP 4.70% 01/03/2029                             | 0.00 CA74340XCL34 |
| NEXTERA ENERGY CAP 5.55% 15/3/2054                       | 0.00 US65339KCV08 |
| JAPAN GOV. TEN YEA 0.80% 20/03/2034                      | 0.00 JP1103741Q44 |
| CORPAY INC COM USD 0.001                                 | 0.00 US2199481068 |
| ALBERTSONS COMPANIES INC                                 | 0.00 US0130911037 |
| COMCAST 0.75% 20/2/2032                                  | 0.00 XS2114852564 |
| MBANK SA F2F 27/09/2030                                  | 0.00 XS2907137736 |
| COX COMMS. 5.45% 01/09/2034                              | 0.00 US224044CU97 |
| WILLIAMS COS 4.90% 15/03/20291000                        | 0.00 US88339WAB28 |
| BUNDESobligation 0.0% 10/04/2026                         | 0.00 DE0001141836 |

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| MERCK KGAA                                           | 0.00 DE0006599905 |
| JAPAN GOV. TEN YEA 0.20% 20/06/2032                  | 0.00 JP1103671N74 |
| XCEL ENERGY 5.50% 15/03/2034                         | 0.00 US98389BBB53 |
| NSTAR ELEC. 4.95% 15/9/2052                          | 0.00 US67021CAT45 |
| QPH FIN. PTY 2.30% 29/7/2027                         | 0.00 AU3CB0273365 |
| DANSKE BANK FRN 10/04/2027                           | 0.00 XS2798276270 |
| TOLL BROS. FIN. 4.875% 15/3/2027                     | 0.00 US88947EAS90 |
| BRISTOL-MYERS SQUI 4.25% 26/10/2049                  | 0.00 US110122CR72 |
| ORIENTAL LAND CO LTD                                 | 0.00 JP3198900007 |
| EVERSOURCE ENERGY COM                                | 0.00 US30040W1080 |
| ITALY BUONI POLIEN 5.00% 01/08/2034                  | 0.00 IT0003535157 |
| VOLVO TSY. 3.125% 08/09/2026                         | 0.00 XS2760218185 |
| JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028                | 0.00 JP1051631PB2 |
| ROBINHOOD MARKETS INC                                | 0.00 US7707001027 |
| FORD MOTOR CREDIT 4.00% 13/11/2030                   | 0.00 US345397B363 |
| NATL. AUSTRALIA BANK F2F 03/08/2032                  | 0.00 AU3CB0291284 |
| US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100        | 0.00 US912810EY02 |
| FRENCH REPUBLIC GO 0.75% 25/2/2028                   | 0.00 FR001400AIN5 |
| BIOGEN INC                                           | 0.00 US09062X1037 |
| UNION CHIMIQUE UCB SA                                | 0.00 BE0003739530 |
| NOVOZYMES A S                                        | 0.00 DK0060336014 |
| PROLOGIS INTL. FN 4.375% 01/07/2036                  | 0.00 XS2847688251 |
| AGI FIN. PTY FRN 10/7/2030                           | 0.00 AU3FN0079372 |
| FRENCH REPUBLIC GO 0.00% 25/02/2027                  | 0.00 FR0014003513 |
| ASM INTERNATIONAL NV                                 | 0.00 NL0000334118 |
| CANADIAN PACIFIC R 3.50% 01/05/20505/2050 USD1000    | 0.00 US13648TAG22 |
| NEWCASTLE GREATER MU FRN 14/02/2029                  | 0.00 AU3FN0085023 |
| FERROVIAL SE EURO.01                                 | 0.00 NL0015001F58 |
| SYNCHRONY FINANCIAL                                  | 0.00 US87165B1035 |
| STARWOOD PROP. TST 6.00% 15/04/2030                  | 0.00 US85571BBC81 |
| BANCO SANTANDER FRN 23/01/2029                       | 0.00 AU3FN0084307 |
| MCCORMICK AND COMPANY INC                            | 0.00 US5797802064 |
| CREDIT AGRICOLE FRN 01/06/2028                       | 0.00 AU3FN0078515 |
| SCENTRE GRP. TST. 1 FRN 10/09/2054                   | 0.00 AU3FN0091567 |
| DEUTSCHE BANK NY 3.74% 07/JAN/2033                   | 0.00 US25160PAG28 |
| JAPAN GOV. TWENTY 1.50% 20/09/2043                   | 0.00 JP1201861PA6 |
| DANSKE BANK F2V 13/4/2027                            | 0.00 XS2586741543 |
| US. TSY. NOTE/BOND 4.50% 31/12/2031031 USD100 T-2031 | 0.00 US91282CMC28 |
| T-MOBILE USA 3.50% 11/2/2037                         | 0.00 XS2997535062 |
| TYLER TECHNOLOGIES INC                               | 0.00 US9022521051 |
| INDONESIA TSY. BD. 7.00% 15/09/2030                  | 0.00 IDG000013806 |
| UBS AG/AUSTRALIA FRN 24/11/2026                      | 0.00 AU3FN0083150 |
| BANK OF NY MELLON CORP 4.59% 26/JUL/2030             | 0.00 US06406RBK23 |
| UNITED STATES TREA 4.75% 15/11/20432043 USD1000      | 0.00 US912810TW80 |
| BONDS 11/43                                          |                   |
| TRITON BOND TRUST 2024-1 IN 2 A2 FRN 17/05/2056      | 0.00 AU3FN0089215 |
| AUSTRALIA & NEW ZEAL FRN 26/02/2031                  | 0.00 AU3FN0055687 |
| IRON MTN INC NEW COM NPV                             | 0.00 US46284V1017 |
| T ROWE PRICE GROUP                                   | 0.00 US74144T1088 |
| INPOST SA                                            | 0.00 LU2290522684 |
| OWENS CORNING 3.95% 15/08/2029                       | 0.00 US690742AJ00 |
| NORTHERN TRUST CORP                                  | 0.00 US6658591044 |
| NBN 4.75% 28/09/2026                                 | 0.00 AU3CB0292597 |
| SBA COMMUNICATIONS COM                               | 0.00 US78410G1040 |
| US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100          | 0.00 US912810EW46 |
| DBS BANK FRN 16/08/2027                              | 0.00 AU3FN0080313 |
| COOPERATIEVE RABOBAN FRN 22/05/2026                  | 0.00 AU3FN0078150 |
| NEWCASTLE GREATER MU FRN 21/01/2030                  | 0.00 AU3FN0094827 |
| CANADIAN IMPERIAL BA FRN 21/04/2026                  | 0.00 AU3FN0077574 |
| KONE CORPORATION NEW                                 | 0.00 FI0009013403 |
| UTD. O/SEAS. BANK SY FRN 16/03/202626                | 0.00 AU3FN0076170 |
| AERCAP HOLDINGS NV                                   | 0.00 NL0000687663 |
| INS. AUSTRALIA GRP. FRN 15/06/2045                   | 0.00 AU3FN0047544 |

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| BARCLAYS PLC FRN 20/05/2027                                          | 0.00 AU3FN0060448 |
| US TREASURY N/B 3.25% 15/MAY/2042                                    | 0.00 US912810TH14 |
| ETSA UTILITIES FI 4.612% 27/03/2028                                  | 0.00 AU3CB0320075 |
| JOHN DEERE FINL. 4.90% 28/07/2025                                    | 0.00 AU3CB0291078 |
| NSW ELECTRICITY NETW FRN 11/03/2055                                  | 0.00 AU3FN0096392 |
| TRITON TST. 2025-1 IN RESPE 1 A2 FRN 12/03/2057UD500000              | 0.00 AU3FN0095543 |
| A2                                                                   |                   |
| WEYERHAEUSER CO USD                                                  | 0.00 US9621661043 |
| BUNDESREPUBLIK DEU 0.50% 15/02/2026                                  | 0.00 DE0001102390 |
| AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000                     | 0.00 AU3CB0233856 |
| FRENCH REPUBLIC GO 1.25% 25/05/2036                                  | 0.00 FR0013154044 |
| VICTORIA POWER NETWO FRN 21/04/2026                                  | 0.00 AU3FN0059994 |
| METROPOLITAN LIFE GB FRN 01/12/2025                                  | 0.00 AU3FN0057451 |
| PACCAR FINL. PTY 4.05% 02/06/2025                                    | 0.00 AU3CB0289932 |
| DBNGP FIN. PTY 4.225% 28/05/2025                                     | 0.00 AU3CB0253417 |
| NOMURA REAL EST MA REIT                                              | 0.00 JP3048110005 |
| NBN 4.20% 14/04/20274/2027                                           | 0.00 AU3CB0288397 |
| LOEWS CORP                                                           | 0.00 US5404241086 |
| US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027              | 0.00 US91282CAY75 |
| UNIVERSITY OF SYDN 3.75% 28/8/2025                                   | 0.00 AU3CB0232288 |
| NSW PORTS FINANCE 5.042% 19/09/2031                                  | 0.00 AU3CB0313591 |
| CARVANA CO                                                           | 0.00 US1468691027 |
| WOOLWORTHS GRP. 1.85% 20/5/2025                                      | 0.00 AU3CB0272219 |
| VICINITY CENTRES T 2.60% 27/06/2025                                  | 0.00 AU3CB0264505 |
| INCITEC PIVOT 4.30% 18/03/2026                                       | 0.00 AU3CB0261576 |
| TARGA RES. 5.50% 15/02/2035                                          | 0.00 US87612GAK76 |
| AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000                          | 0.00 AU300ENL0021 |
| FIRST CITIZENS BCSHS - CL A                                          | 0.00 US31946M1036 |
| US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026                      | 0.00 US91282CHU80 |
| US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031              | 0.00 US91282CKF76 |
| SUNRUN JULIUS ISSUER 2023 2A A1 6.60% 30/01/2059T CL 0.0% 30/01/2059 | 0.00 US86772JAA16 |
| US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027                  | 0.00 US91282CKA89 |
| MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056                     | 0.00 AU3FN0082194 |
| US. TSY. NOTE/BON 4.125% 31/10/2031/2031 USD1000 R-2031              | 0.00 US91282CLU35 |
| US. TSY. NOTE/BON 4.125% 30/11/2031/2031 USD1000 S-2031              | 0.00 US91282CLZ22 |
| ORIX CORPORATION                                                     | 0.00 JP3200450009 |
| DEXUS FIN. PTY 4.25% 11/05/2027                                      | 0.00 AU3CB0244168 |
| WATSCO INC                                                           | 0.00 US9426222009 |
| US. TSY. NOTE/BON 4.125% 15/6/2026/2026 USD1000 AP-2026              | 0.00 US91282CHH79 |
| BURLINGTON NORTHER 5.20% 15/04/20544/2054 USD1000                    | 0.00 US12189LBK61 |
| US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026               | 0.00 US91282CJV46 |
| ORIGIN ENERGY FIN. 5.35% 26/09/2031                                  | 0.00 AU3CB0313625 |
| TESLA AUTO LEASE TRUST 202 B A3 6.13% 21/9/20261/09/2026             | 0.00 US88167QAC06 |
| NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12                       | 0.00 DK0030506886 |
| US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026                  | 0.00 US91282CGL90 |
| PROVINCE OF ONTARI 3.50% 27/1/2027AD15                               | 0.00 AU3CB0242139 |
| FACTSET RESEARCH SYSTEMS INC                                         | 0.00 US3030751057 |
| US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031                  | 0.00 US91282CJX02 |
| US TREASURY N/B 3.87% 15/JAN/2026                                    | 0.00 US91282CGE57 |
| SPP-DISTRIBUCIA 1.00% 09/06/2031REGS                                 | 0.00 XS2348408514 |
| US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029              | 0.00 US91282CFY21 |
| PINTEREST INC                                                        | 0.00 US72352L1061 |

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| FANNIE MAE POOL 5.00% 1/10/2052                            | 0.00              |
| POWER CORP OF CANADA CAD                                   | 0.00 CA7392391016 |
| BRISBANE AIRPORT P 3.10% 30/6/2026                         | 0.00 AU3CB0272847 |
| CATENA AB                                                  | 0.00 SE0001664707 |
| PUBLICIS GROUPE                                            | 0.00 FR0000130577 |
| ERICSSON LM - B SHS                                        | 0.00 SE0000108656 |
| JAPAN GOV. TEN YEA 0.10% 20/09/2026                        | 0.00 JP1103441G98 |
| US. TSY. NOTE/BOND 1.25% 15/05/2050                        | 0.00 US912810SN90 |
| JAPAN POST HOLDINGS CO LTD                                 | 0.00 JP3752900005 |
| AMERICAN TOWER 5.25% 15/7/2028                             | 0.00 US03027XCC20 |
| KONINKLIJKE PHILIPS NV                                     | 0.00 NL0000009538 |
| FRANCE GOV. BD. 4.75% 25/04/2035                           | 0.00 FR0010070060 |
| PPG INDS. 1.20% 15/03/2026                                 | 0.00 US693506BU04 |
| SHINHAN BANK 5.00% 30/08/2028                              | 0.00 AU3CB0256113 |
| AVIVA ORD                                                  | 0.00 GB00BPQY8M80 |
| KOMMUNALBANKEN 3.40% 24/07/2028                            | 0.00 AU3CB0250132 |
| INTERNATIONAL BANK 3.30% 14/08/2028                        | 0.00 AU3CB0250652 |
| UK. GILT 1.50% 22/07/2026                                  | 0.00 GB00BYZW3G56 |
| EVEREST GROUP LTD                                          | 0.00 BMG3223R1088 |
| UK. GILT 3.75% 7/3/2027                                    | 0.00 GB00BPSNB460 |
| AMPRION 0.625% 23/9/2033EGS                                | 0.00 DE000A3E5VX4 |
| FRENCH REPUBLIC GO 5.50% 25/04/2029                        | 0.00 FR0000571218 |
| BANQUE FEDERATIVE 1.875% 18/06/202918/06/2029              | 0.00 FR0013425162 |
| EUR100000 487                                              |                   |
| FLORIDA GAS TRANSM 2.30% 01/10/20311 USD1000 144A          | 0.00 US340711BA72 |
| ZIMMER BIOMET HOLDINGS INC                                 | 0.00 US98956P1021 |
| FUJI FILM HOLDINGS CORP                                    | 0.00 JP3814000000 |
| US. TSY. NOTE/BON 1.125% 15/5/2040                         | 0.00 US912810SR05 |
| NESTLE HLDGS. 5.25% 13/3/2026                              | 0.00 USU64106CD47 |
| US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50 | 0.00 US912810SS87 |
| US. TSY. NOTE/BOND 4.50% 15/08/2039                        | 0.00 US912810QC53 |
| AUCKLAND COUNCIL 2.90% 16/9/2027DUE                        | 0.00 AU3CB0239754 |
| QBE INSURANCE GROUP F2V 17/06/2046                         | 0.00 XS1423722823 |
| VERISIGN INC                                               | 0.00 US92343E1029 |
| SPAIN GOV. BD. 2.50% 31/05/2027                            | 0.00 ES0000012M77 |
| US. TSY. NOTE/BON 2.125% 31-MAY-26                         | 0.00 US9128286X38 |
| LONSDALE FIN. PTY 2.45% 20/11/2026                         | 0.00 AU3CB0268548 |
| US. TSY. NOTE/BOND 0.25% 31/10/20252025 USD1000 AF-2025    | 0.00 US91282CAT80 |
| UK. GILT 4.50% 7/6/2028                                    | 0.00 GB00BMF9LG83 |
| KELLANOVA                                                  | 0.00 US4878361082 |
| FANNIE MAE POOL 5.50% 1/10/2053                            | 0.00 US31418EW300 |
| CGI INC                                                    | 0.00 CA12532H1047 |
| US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026    | 0.00 US9128287B09 |
| RELX CAP. 5.25% 27/03/2035                                 | 0.00              |
| US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027       | 0.00 US91282CEF41 |
| RESTAURANT BRNDS ICOM NPV                                  | 0.00 CA76131D1033 |
| BARCLAYS 4.836% 09/05/2028                                 | 0.00 US06738EAW57 |
| CMS ENERGY CORP                                            | 0.00 US1258961002 |
| AEGON F2F 11/04/2048                                       | 0.00 US007924AJ23 |
| US. TSY. NOTE/BOND 0.50% 31/8/2027                         | 0.00 US91282CAH43 |
| PEPSICO 2.875% 15/10/2049                                  | 0.00 US713448EP96 |
| US. TSY. NOTE/BON 1.375% 15/8/2050                         | 0.00 US912810SP49 |
| HONGKONG LAND HOLDINGS LTD                                 | 0.00 BMG4587L1090 |
| UNITED KINGDOM GI 4.125% 22/7/2029                         | 0.00 GB00BQC82B83 |
| US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026    | 0.00 US912828YQ73 |
| BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029                  | 0.00 DE0001102622 |
| US. TSY. NOTE/BON 1.625% 30/11/2026                        | 0.00 US912828YU85 |
| JAPAN GOV. TWENTY 0.40% 20/3/2039                          | 0.00 JP1201681K44 |
| AGI FINANCE PTY L 2.119% 24/06/2027                        | 0.00 AU3CB0281145 |

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| SEVERN TRENT UTILI 4.00% 5/3/2034                      | 0.00 XS2775728269 |
| WELLTOWER INC 2.05% 15/01/2029                         | 0.00 US95040QAN43 |
| FRENCH REPUBLIC GO 0.00% 25/11/2029                    | 0.00 FR0013451507 |
| US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100          | 0.00 US912810UB25 |
| BONDS05/2044                                           |                   |
| JAPAN GOV. TWENTY 2.30% 20/03/2026                     | 0.00 JP1200861647 |
| UNITEDHEALTH GRP. 5.20% 15/4/2063                      | 0.00 US91324PEX69 |
| LONSDALE FIN. PTY 2.10% 15/10/2027                     | 0.00 AU3CB0275253 |
| US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-    | 0.00 US91282CFC01 |
| 2029                                                   |                   |
| FRENCH REPUBLIC GO 1.00% 25/05/2027                    | 0.00 FR0013250560 |
| DAIWA HOUSE INDUSTRY JPY                               | 0.00 JP3505000004 |
| BANCA MONTE DEI P 10.50% 23/07/2029                    | 0.00 XS2031926731 |
| FRANCE GOV. BD. 0.25% 25/11/2026                       | 0.00 FR0013200813 |
| SK HYNIX INC                                           | 0.00 KR7000660001 |
| STANDARD CHARTERED F2V 12/01/2028/01/2028              | 0.00 US853254CG39 |
| SKANDINAVISKA ENSK 3.70% 9/6/2025                      | 0.00 USW8454EAR90 |
| FRENCH REPUBLIC GO 4.50% 25/04/2041                    | 0.00 FR0010773192 |
| US. TSY. NOTE/BON 1.125% 15/8/2040                     | 0.00 US912810SQ22 |
| UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030  | 0.00 US91282CHF14 |
|                                                        |                   |
| WSP GLOBAL INC                                         | 0.00 CA92938W2022 |
| MID-AMERICA APARTMENT COMMUNITIES                      | 0.00 US59522J1034 |
| US. TSY. NOTE/BOND 4.75% 15/02/2041                    | 0.00 US912810QN19 |
| NUTRIEN 5.40% 21/6/2034                                | 0.00 US67077MBD92 |
| FMC 5.15% 18/05/2026                                   | 0.00 US302491AW57 |
| US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-    | 0.00 US912828ZE35 |
| 2027                                                   |                   |
| US. TSY. NOTE/BOND 2.75% 15/08/2042                    | 0.00 US912810QX90 |
| US. TSY. NOTE/BON 4.125% 15/08/2044 USD BOND 08/44     | 0.00 US912810UD80 |
|                                                        |                   |
| CHRISTCHURCH CITY HOLDINGS LIMITED 190625 PNOTE        | 0.00              |
| HEATHROW FNDG. 4.15% 11/10/2028                        | 0.00 XS1891780691 |
| AT&T INC 2.9% 04/DEC/2026                              | 0.00 XS1879223565 |
| US. TSY. NOTE/BON 3.375% 15/11/2048                    | 0.00 US912810SE91 |
| MUTUAL OF OMAHA CO 4.75% 15/10/20295% 15/10/2029       | 0.00 US62829D2E95 |
|                                                        |                   |
| PARAMOUNT GBL. 4.90% 15/08/2044                        | 0.00 US124857AK99 |
| GECINA                                                 | 0.00 FR0010040865 |
| TYSON FOODS INC CLASS A                                | 0.00 US9024941034 |
| ELECTRANET PTY L 2.4737% 15/12/2028                    | 0.00 AU3CB0283034 |
| FRESENIUS MEDICAL 3.00% 1/12/2031/2031 USD1000 144A    | 0.00 US35805BAE83 |
|                                                        |                   |
| IBERDROLA FINANZAS 5.38% 28/11/2030                    | 0.00 AU3CB0315802 |
| US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031 | 0.00 US91282CKN01 |
|                                                        |                   |
| CITY OF DETROIT M 6.844% 1/5/2028                      | 0.00 US2510936D73 |
| CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029     | 0.00 XS2022084367 |
| EUR1000                                                |                   |
| BANK LEUMI LE-ISRAEL                                   | 0.00 IL0006046119 |
| DOMINION ENERGY INC F2V 01/06/2054                     | 0.00 US25746UDU07 |
| EAST JAPAN RAILWAY JPY                                 | 0.00 JP3783600004 |
| SMC CORP                                               | 0.00 JP3162600005 |
| BERRY GBL. 5.50% 15/04/2028                            | 0.00 US08576PAL58 |
| KREDITANSTALT FUER 4.40% 12/07/2029                    | 0.00 AU3CB0305845 |
| JAPAN GOV. TEN YEA 0.10% 3/20/2030                     | 0.00 JP1103581L42 |
| US. TSY. NOTE/BON 0.375% 31/7/2027                     | 0.00 US91282CAD39 |
| CHARTER COMMUNICAT 2.25% 15/01/2029                    | 0.00 US161175CD44 |
| JAPAN GOV. TEN YEA 0.10% 20/09/2027                    | 0.00 JP1103481H98 |
| NEXTERA ENERGY CAP 1.90% 15/06/2028                    | 0.00 US65339KBW99 |
| BUNDESREPUBLIK DEU 2.60% 15/05/2041.01                 | 0.00 DE000BU2F009 |
| DEUTSCHE BANK AG/NEW F2F 14/7/2026                     | 0.00 US25160PAJ66 |
| UK. GILT 4.125% 29/01/2027                             | 0.00 GB00BL6C7720 |
| VISA 4.30% 14/12/2045                                  | 0.00 US92826CAF95 |
| DWPF FIN. PTY 1.90% 04/08/2028                         | 0.00 AU3CB0282010 |

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|------------------------------------------------------------|-------------------|
| JAPAN GOV. TEN YEA 0.10% 20/12/2027                        | 0.00 JP1103491HC4 |
| FIFTH THIRD BANCORP F2F 27/7/2029                          | 0.00 US316773DK32 |
| US. TSY. NOTE/BOND 4.25% 15/11/2040                        | 0.00 US912810QL52 |
| PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232            | 0.00 AU3FN0081790 |
| US. TSY. NOTE/BON 4.375% 31/01/2032/2032 USD100 G-2032     | 0.00 US91282CMK44 |
| UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43 | 0.00 US912810TS78 |
| ON SEMICONDUCTOR CORPORATION                               | 0.00 US6821891057 |
| US. TSY. NOTE/BOND 4.50% 15/2/2036                         | 0.00 US912810FT08 |
| US. TSY. NOTE/BOND 3.00% 15/02/2049                        | 0.00 US912810SF66 |
| WEST PHARMACEUTICAL SERVICES                               | 0.00 US9553061055 |
| PPL CORPORATION                                            | 0.00 US69351T1060 |
| MOTABILITY OPERAT 3.625% 22/01/2033                        | 0.00 XS2978917156 |
| TELEDYNE TECHNOLOGIES INC                                  | 0.00 US8793601050 |
| PECO ENERGY 4.60% 15/05/2052                               | 0.00 US693304BD82 |
| HANNOVER RUECK SE                                          | 0.00 DE0008402215 |
| LONDONMETRIC PROPERTY PLC                                  | 0.00 GB00B4WFW713 |
| WAREHOUSES DE PAUWNPV                                      | 0.00 BE0974349814 |
| US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031      | 0.00 US91282CKC46 |
| OTSUKA HLDGS CO NPV                                        | 0.00 JP3188220002 |
| ELI LILLY 4.75% 12/02/2030                                 | 0.00 US532457CV84 |
| ORACLE 4.50% 6/5/2028                                      | 0.00 US68389XCM56 |
| UK. GILT 3.50% 22/10/2025                                  | 0.00              |
| MORGAN STANLEY F2F 18/10/2030                              | 0.00 US61747YFU47 |
| PROGRESS 2023-2 TST. 2 A FRN 12/07/2054                    | 0.00 AU3FN0080883 |
| KINGDOM OF BELGIUM 1.60% 22/06/2047                        | 0.00 BE0000338476 |
| TDK CORPORATION                                            | 0.00 JP3538800008 |
| FISERV 5.375% 8/21/2028                                    | 0.00 US337738BG22 |
| COMCAST 5.35% 15/11/2027                                   | 0.00 US20030NEA54 |
| LABCORP HOLDINGS I COM USD0.1                              | 0.00 US5049221055 |
| ABBVIE 4.875% 15/03/2030                                   | 0.00 US00287YDZ97 |
| LIVE NATION INC                                            | 0.00 US5380341090 |
| SUPER MICRO COMPUTCOM USD 0.001 POST REV SPT               | 0.00 US86800U3023 |
| US. TSY. NOTE/BOND 3.75% 11/15/2043                        | 0.00 US912810RD28 |
| UK. GILT 0.25% 31/07/2031                                  | 0.00 GB00BMGR2809 |
| TELEFONICA SA                                              | 0.00 ES0178430E18 |
| MTU AERO ENGINES AG                                        | 0.00 DE000A0D9PT0 |
| CITIGROUP F2F 01/05/2032                                   | 0.00 US172967MY46 |
| US. TSY. NOTE/BON 4.375% 15/05/2041                        | 0.00 US912810QQ40 |
| BANDAI NAMCO HOLDINGS NPV                                  | 0.00 JP3778630008 |
| SHAFTESBURY CAPITAL PLC                                    | 0.00 GB00B62G9D36 |
| SYNOPSIS 5.15% 01/04/2035                                  | 0.00 US871607AE70 |
| US. TSY. NOTE/BON 2.875% 15-MAY-49                         | 0.00 US912810SH23 |
| SOLAR STAR FNDG. 3.95% 30/6/2035/35 USD100000              | 0.00 US83416WAB90 |
| ALEXANDRIA REAL ES 5.25% 15/05/203636                      | 0.00 US015271BC21 |
| ITALY BUONI POLIEN 3.35% 1/7/2029                          | 0.00 IT0005584849 |
| NSW ELECTRICITY N 2.543% 23/9/2030                         | 0.00 AU3CB0274645 |
| MSD NETHERLANDS CA 3.75% 30/05/2054                        | 0.00 XS2825486231 |
| KERING                                                     | 0.00 FR0000121485 |
| ZOOM VIDEO COMMUNICATIONS INC                              | 0.00 US98980L1017 |
| NEXTERA ENERGY CAP 4.85% 04/02/2028                        | 0.00 US65339KDG22 |
| CHECK POINT SOFTWARE TECH                                  | 0.00 IL0010824113 |
| ADVANCE RES INV REIT                                       | 0.00 JP3047160001 |
| US. TSY. NOTE/BON 3.625% 15/08/2043                        | 0.00 US912810RC45 |
| CK HUTCHISON HOLDINGS LTD                                  | 0.00 KYG217651051 |
| CENTRAL JAPAN RAILWAY CO                                   | 0.00 JP3566800003 |
| UK. GILT 0.125% 30/01/2026                                 | 0.00 GB00BL68HJ26 |
| US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43       | 0.00 US912810TU25 |
| FRANCE GOVERNMENT 3.50% 25/4/2026                          | 0.00 FR0010916924 |
| GS. GRP. F2F 25/4/2035                                     | 0.00 US38141GA955 |
| JAPAN GOV. TWENTY 0.80% 20/03/2042                         | 0.00 JP1201801N46 |
| DOMINICAN REPUBLIC 6.60% 01/06/2036                        | 0.00 US25714PEZ71 |

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|----------------------------------------------------|-------------------|
| NOMURA HOLDINGS INC                                | 0.00 JP3762600009 |
| LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C       | 0.00 US5312297550 |
| HCA 5.25% 15/04/2025                               | 0.00 US404119BQ19 |
| DOMINOS PIZZA INC                                  | 0.00 US25754A2015 |
| JAPAN GOV. TWENTY 2.10% 20/09/2029                 | 0.00 JP1201131990 |
| WILLIAMS SONOMA ORD SHS                            | 0.00 US9699041011 |
| PRINCIPAL FINANCIAL GROUP                          | 0.00 US74251V1026 |
| JAPAN (20 YEAR ISS 2.10% 20/06/2029                | 0.00 JP1201121975 |
| CHF BNP PARIBAS A/C                                | 0.00              |
| INTL FLAVORS & FRAGRANCES USD                      | 0.00 US4595061015 |
| ELI LILLY 4.90% 12/02/2032                         | 0.00 US532457CW67 |
| FRENCH REPUBLIC GO 0.00% 25/05/2032                | 0.00 FR0014007L00 |
| GENUINE PARTS CO USD                               | 0.00 US3724601055 |
| US. TSY. NOTE/BON 4.625% 15-FEB-40                 | 0.00 US912810QE10 |
| DISCO CORPORATION NPV                              | 0.00 JP3548600000 |
| PRUDENTIAL FINL. F2V 15/03/2054                    | 0.00 US744320BP63 |
| US. TSY. NOTE/BOND 2.25% 15/08/2049                | 0.00 US912810SJ88 |
| KEYCORP F2F 06/03/2035                             | 0.00 US49326EEP43 |
| BUNDESREPUBLIK DEU 2.50% 15/08/2046                | 0.00 DE0001102341 |
| UNITE GROUP PLC                                    | 0.00 GB0006928617 |
| NATL. BANK OF CAN 5.023% 01/02/2029                | 0.00 CA63306AHT66 |
| ULTA BEAUTY INC COM                                | 0.00 US90384S3031 |
| JOHNSON & JOHNSON 2.25% 1/9/2050                   | 0.00 US478160CS18 |
| LOW INC. INV. 3.386% 01/07/2026                    | 0.00 US54750AAA43 |
| JAPAN GOV. TEN YEA 0.10% 20/12/2026                | 0.00 JP1103451GCO |
| BUNDESREPUBLIK DEU 2.60% 15/08/2034.01             | 0.00 DE000BU2Z031 |
| JAPAN GOV. TWENTY 0.20% 20/06/2036                 | 0.00 JP1201571G68 |
| US. TSY. NOTE/BON 3.125% 15/05/2048                | 0.00 US912810SC36 |
| BUNDESOBLIGATION 0.00% 10/10/2025                  | 0.00 DE0001141828 |
| GS. GRP. F2F 19/11/2045                            | 0.00 US38141GB862 |
| US. TSY. NOTE/BON 1.125% 28/2/2027                 | 0.00 US912828ZB95 |
| UNITED KINGDOM GILT 4.62% 31/JAN/2034              | 0.00 GB00BPJJKN53 |
| US TREASURY N/B 2.37% 15/FEB/2042                  | 0.00 US912810TF57 |
| DSV FIN. 3.125% 06/11/2028                         | 0.00 XS2932831923 |
| FIRST HORIZON FRN 07/03/2031                       | 0.00 US320517AE51 |
| LOTES CO LTD ORD                                   | 0.00 TW0003533006 |
| CANADIAN GOV. BD. 0.25% 1/3/2026                   | 0.00 CA135087L518 |
| MORGAN STANLEY F2F 04/05/2027                      | 0.00 US61772BAB99 |
| BUNDESOBLIGATION 1.30% 15/10/2027.01 .186          | 0.00 DE0001141869 |
| FRONTIER ISSUER LLC 1 A2 6.19% 20/6/2054A A-2      | 0.00 US35910EAK01 |
| BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033          | 0.00 DE000BU2Z007 |
| US. TSY. NOTE/BON 4.375% 15/11/2039                | 0.00 US912810QD37 |
| METROPOLITAN LIFE 5.00% 10/1/2030                  | 0.00 XS2570858303 |
| UK. GILT 4.25% 07/06/2032                          | 0.00 GB0004893086 |
| NEWMONT CORPORATION                                | 0.00 AU0000297962 |
| TESLA AUTO LEASE TRUST 202 A A3 5.89% 22/6/202631% | 0.00 US88167PAC23 |
| 22/06/2026                                         |                   |
| US. TSY. NOTE/BON 4.375% 15/05/2040                | 0.00 US912810QH41 |
| US. TSY. NOTE/BON 3.875% 15/08/2040                | 0.00 US912810QK79 |
| UK. GILT 0.375% 22/10/2030                         | 0.00 GB00BL68HH02 |
| NEW ENGLAND POWER 5.936% 25/11/20521000 144A       | 0.00 US644188BH66 |
| SALUTE SERIES 2024-1 1 A FRN 15/06/2056            | 0.00 AU3FN0086344 |
| DECKERS OUTDOOR ORD SHS A                          | 0.00 US2435371073 |
| MIRVAC GRP.                                        | 0.00 AU000000MGR9 |
| MARS 5.70% 1/5/2055                                | 0.00 US571676BC81 |
| BPCE 5.25% 22/10/2030                              | 0.00 FR001400WKF1 |
| COMERICA F2F 30/01/2030                            | 0.00 US200340AW72 |
| SUMITOMO MITSUI TRUST GROUP IN                     | 0.00 JP3892100003 |
| INTERRENT REAL ESTATATE INVESTMENT TRUST           | 0.00 CA46071W2058 |
| UK. GILT 3.25% 31/1/2033                           | 0.00 GB00BMV7TC88 |
| AT&T 5.40% 15/2/2034                               | 0.00 US00206RMT67 |
| DSV FINANCE BV 2.875% 06/11/2026                   | 0.00 XS2932831766 |
| NORSK HYDRO ASA                                    | 0.00 NO0005052605 |
| SAINSBURY (J) PLC                                  | 0.00 GB00B019KW72 |
| FIRSTENERGY CORP USD                               | 0.00 US3379321074 |

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| SPAIN GOV. BD. 3.55% 31/10/2033                               | 0.00 ES0000012L78 |
| SPAIN GOV. BD. 0.10% 30/04/2031REGS                           | 0.00 ES0000012H41 |
| US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS<br>02/43 | 0.00 US912810TQ13 |
| ZIMMER BIOMET HLDG 5.35% 01/12/2028                           | 0.00 US98956PAX06 |
| RESONA HOLDINGS INC                                           | 0.00 JP3500610005 |
| UNITED KINGDOM GI 0.875% 31/7/2033                            | 0.00 GB00BM8Z2S21 |
| TECK RESOURCES LTD-CLS B                                      | 0.00 CA8787422044 |
| CREDIT AGRICOLE F2F 09/01/2029                                | 0.00 US22536PAP62 |
| NESTE OYJ                                                     | 0.00 FI0009013296 |
| NIAGARA MOHAWK PO 2.759% 10/01/2032                           | 0.00 US65364UAQ94 |
| DELTA AIR LINES 20 2.50% 10/6/2028                            | 0.00 US247361ZW11 |
| GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000                 | 0.00 US37045XDW39 |
| SPAIN GOV. BD. 4.90% 30/7/2040                                | 0.00              |
| SVENSKA HANDELSBANK 3.25% 01/06/2033                          | 0.00 XS2486857431 |
| TWILIO INC                                                    | 0.00 US90138F1021 |
| BUNDESOBLIGATION 2.40% 19/10/2028.01 .188                     | 0.00 DE000BU25018 |
| US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-<br>2026   | 0.00 US91282CHB00 |
| CVS HEALTH 5.125% 20/07/2045                                  | 0.00 US126650CN80 |
| PUGET ENERGY 2.379% 15/06/20282000                            | 0.00 US745310AM41 |
| FORTINET 2.20% 15/03/2031                                     | 0.00 US34959EAB56 |
| US TREASURY N/B 3.62% 31/MAY/2028                             | 0.00 US91282CHE49 |
| UK. GILT 0.125% 31/1/2028                                     | 0.00 GB00BMBL1G81 |
| GRACO INC                                                     | 0.00 US3841091040 |
| RB GLOBAL INC COM NPV                                         | 0.00 CA74935Q1072 |
| BANQUE OUEST AFRIC 2.75% 22/01/2033                           | 0.00 XS2288825263 |
| BNP PARIBAS FRN 24/02/2028                                    | 0.00 FR0014008M24 |
| AMGEN 5.60% 2/3/2043                                          | 0.00 US031162DS61 |
| BUNDESREPUBLIK DEU 2.40% 15/11/2030                           | 0.00 DE000BU27006 |
| APPLE INC 2.7% 05/AUG/2051                                    | 0.00 US037833EK23 |
| KROGER 5.65% 15/09/2064                                       | 0.00 US501044DX60 |
| UK. GILT 1.00% 31/01/2032                                     | 0.00 GB00BM8Z2T38 |
| W R BERKLEY 4.00% 12/05/2050                                  | 0.00 US084423AU64 |
| TEVA PHARMACEUTICAL SP ADR                                    | 0.00 US8816242098 |
| ORIX JREIT INC                                                | 0.00 JP3040880001 |
| DOCUSIGN INC                                                  | 0.00 US2561631068 |
| SVENSKA HANDELSBKN SER A NPV                                  | 0.00 SE0007100599 |
| US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030            | 0.00 US91282CHW47 |
| PHILLIPS EDISON GR 4.95% 15/01/2035                           | 0.00 US71845JAC27 |
| PTC INC                                                       | 0.00 US69370C1009 |
| SPAIN GOV. BD. 0.80% 30/7/2029                                | 0.00 ES0000012K53 |
| FRENCH REPUBLIC GO 2.50% 25/5/2043                            | 0.00 FR001400CMX2 |
| SANDOZ GROUP ORD SHS                                          | 0.00 CH1243598427 |
| NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000<br>40    | 0.00 XS2434710799 |
| US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030            | 0.00 US91282CHR51 |
| JAPAN GOV. TWENTY 0.30% 20/09/2039                            | 0.00 JP1201701KA5 |
| STANDARD CHARTERED F2V 16/11/2028                             | 0.00 USG84228FL77 |
| US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-<br>2027  | 0.00 US91282CFZ95 |
| FRESENIUS SE CO KGAA                                          | 0.00 DE0005785604 |
| COOPERATIEVE RABOBAN F2V 24/09/2026                           | 0.00 US74977SDJ87 |
| BIG YELLOW GROUP PLC                                          | 0.00 GB0002869419 |
| EQUIFAX INC 4.80% 15/09/2029                                  | 0.00 US294429AX37 |
| NIDEC CORPORATION                                             | 0.00 JP3734800000 |
| METROPOLITAN LIFE 3.625% 26/3/203434                          | 0.00 XS2792184421 |
| US. TSY. NOTE/BOND 3.00% 30/09/2025                           | 0.00 US9128285C00 |
| JOHN DEERE CAPITAL 4.70% 10/6/2030D I                         | 0.00 US24422EWZ86 |
| BRITISH LAND CO GBP                                           | 0.00 GB0001367019 |
| US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-<br>2030   | 0.00 US91282CJM47 |
| JAPAN GOV. TWENTY 2.10% 20/12/2027                            | 0.00 JP12009917C3 |
| LIBERTY MUTUAL GR 3.951% 15/10/2050                           | 0.00 US53079EBJ29 |

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| FREDDIE MAC MULTIFAMILY ML12 XUS VAR 25/07/2041        | 0.00 US35833TAB17 |
| FANNIE MAE POOL 3.00% 01/05/2052                       | 0.00 US3140XPDD82 |
| CITIGROUP F2F 29/01/2031                               | 0.00 US172967ML25 |
| BANK HAPOALIM LTD                                      | 0.00 IL0006625771 |
| US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030 | 0.00 US91282CJQ50 |
| HELIOS TOWERS PLC                                      | 0.00 GB00BJVQC708 |
| ASTELLAS PHARMA NPV                                    | 0.00 JP3942400007 |
| US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030  | 0.00 US91282CGJ45 |
| APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055           | 0.00 AU3FN0086559 |
| MOWI ASA                                               | 0.00 NO0003054108 |
| US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030    | 0.00 US91282CJG78 |
| SIEMENS HEALTHINEERS AG                                | 0.00 DE000SHL1006 |
| CF INDUSTRIES HOLDINGS INC                             | 0.00 US1252691001 |
| SPAIN GOVERNMENT B 1.95% 30/07/2030                    | 0.00 ES00000127A2 |
| INTERCONTINENTAL E 5.25% 15/06/2031                    | 0.00 US45866FBA12 |
| ONCOR ELECTRIC DEL 4.15% 1/6/2032                      | 0.00 US68233JCF93 |
| US. TSY. NOTE/BOND 2.75% 15/11/2042                    | 0.00 US912810QY73 |
| ACCOR SA                                               | 0.00 FR0000120404 |
| ENEL FIN. INTL. 1.875% 12/7/2028                       | 0.00 USN30706VD93 |
| BT GROUP PLC                                           | 0.00 GB0030913577 |
| US. TSY. NOTE/BON 3.125% 15/08/2044                    | 0.00 US912810RH32 |
| FISERV 5.625% 8/21/2033                                | 0.00 US337738BH05 |
| JAPAN GOV. THIRTY 1.90% 20/09/2042                     | 0.00 JP1300371C98 |
| US. TSY. NOTE/BOND 6.25% 15/05/2030                    | 0.00 US912810FM54 |
| US. TSY. NOTE/BON 1.625% 30/09/2026                    | 0.00 US912828YG91 |
| FRENCH REPUBLIC GO 6.00% 25/10/2025                    | 0.00              |
| BAXTER INTL INC COM                                    | 0.00 US0718131099 |
| US TREASURY N/B 3.37% 15/AUG/2042                      | 0.00 US912810TK43 |
| KAO CORPORATION                                        | 0.00 JP3205800000 |
| SOUTHERN CALIFORN 4.125% 01/03/2048                    | 0.00 US842400GK35 |
| AIR CANADA 2020-2 5.25% 01/04/20291/10/2030            | 0.00 US00909DAA19 |
| MARKS & SPENCER GROUP                                  | 0.00 GB0031274896 |
| ITALY BUONI POLIEN 3.50% 01/03/2030                    | 0.00 IT0005024234 |
| BUNDESOBLIGATION 2.20% 13/4/2028                       | 0.00 DE000BU25000 |
| CANADIAN GOV. BD. 4.00% 01/03/2029                     | 0.00 CA135087Q988 |
| NEW ZEALAND GOVERN 2.75% 15/05/2051                    | 0.00 NZGOVDT551C8 |
| JAPAN GOV. TWENTY 2.10% 20/03/2029                     | 0.00 JP1201101944 |
| ROTHESAY LIFE 7.019% 12/10/2034                        | 0.00 XS2805328601 |
| PARKWAY LIFE REAL ESTATE INVESTMENT TRUST              | 0.00 SG1V52937132 |
| BANCO SANTANDER 5.50% 11/06/2029                       | 0.00 XS2837803928 |
| CNH INDUSTRIAL NV COM                                  | 0.00 NL0010545661 |
| INDONESIA TSY. BD. 7.00% 15/5/2027                     | 0.00 IDG000009804 |
| WOLTERS KLUWER NV 0.25% 30/MAR/2028                    | 0.00 XS2324836878 |
| Income Due - BRL                                       | 0.00              |
| JPM. CHASE F2F 1/6/2029                                | 0.00 US46647PCJ30 |
| UK. GILT 0.375% 22/10/2026                             | 0.00 GB00BNNGP668 |
| US. TSY. NOTE/BON 3.375% 15/05/2044                    | 0.00 US912810RG58 |
| TARGA RES. 4.20% 01/02/2033                            | 0.00 US87612GAA94 |
| CENTRAL AMERICAN 4.625% 14/2/2028                      | 0.00 XS2997425637 |
| BUNDESREPUBLIK DEU 2.60% 15/08/2033.01                 | 0.00 DE000BU2Z015 |
| FASTIGHETS AB BALD SER B NPV POST SPLIT                | 0.00 SE0017832488 |
| US. TSY. NOTE/BON 3.125% 15/11/2041                    | 0.00 US912810QT88 |
| US. TSY. NOTE/BOND 3.00% 15/08/2048                    | 0.00 US912810SD19 |
| SHERWIN-WILLIAMS 3.30% 15/05/20500                     | 0.00 US824348BM72 |
| FOX 6.50% 13/10/2033                                   | 0.00 US35137LAN55 |
| ABN AMRO BANK 4.75% 24/10/2029                         | 0.00 XS3008633888 |
| BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01               | 0.00 DE0001102556 |
| CAIXABANK F2F 23/2/2033                                | 0.00 XS2558978883 |
| MEX BONOS DESARR FIX RT 7.5% 26/MAY/2033               | 0.00 MX0MGO0001D6 |
| NEW ZEALAND GOV. B 5.00% 15/05/2054                    | 0.00 NZGOVDT554C2 |
| UPM KYMMENE CORP                                       | 0.00 FI0009005987 |
| CENTRICA PLC                                           | 0.00 GB00B033F229 |

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|-----------------------------------------------------|-------------------|
| BANCO DE SABADELL F2V 16/08/203300000 5 REGS        | 0.00 XS2588884481 |
| AFFINITY WATER FIN 6.25% 12/09/2040                 | 0.00 XS3019786428 |
| ITALY BUONI POLIEN 0.50% 01/02/2026GS               | 0.00 IT0005419848 |
| CANADIAN GOV. BD. 1.25% 01/06/2030                  | 0.00 CA135087K379 |
| US. TSY. NOTE/BOND 0.25% 30/6/2025                  | 0.00 US912828ZW33 |
| US. TSY. NOTE/BOND 3.00% 15/05/2045                 | 0.00 US912810RM27 |
| FORTESCUE LTD ORDINARY FULLY PAID                   | 0.00 AU000000FMG4 |
| WESSEX WATER SERV 6.125% 19/9/2034                  | 0.00 XS3025173710 |
| WESSEX WATER SERVS 6.50% 19/9/2040                  | 0.00 XS3025173983 |
| SPAIN GOV. BD. 0.00% 31/01/2026                     | 0.00 ES0000012G91 |
| NATL. GRID ELECTRI 3.50% 16/10/2026                 | 0.00 XS1893807120 |
| MET LIFE GLOB FNDG 1.55% 07/01/2031TS 07/01/2031    | 0.00 US59217GGU76 |
| USD150000                                           |                   |
| RELIANCE INC                                        | 0.00 US7595091023 |
| FRANCE GOV. BD. 3.25% 25/05/2045                    | 0.00 FR0011461037 |
| SPAIN GOV. BD. 0.00% 31/01/2028                     | 0.00 ES0000012I08 |
| US. TSY. NOTE/BOND 3.00% 15/02/2048                 | 0.00 US912810SA79 |
| JAPAN POST BANK CO LTD                              | 0.00 JP3946750001 |
| MELROSE INDUSTRIES PLC                              | 0.00 GB00BNGDN821 |
| ITALY BUONI POLIEN 4.00% 01/02/2037                 | 0.00 IT0003934657 |
| ALEXANDRIA REAL ESTATE EQUITIES                     | 0.00 US0152711091 |
| PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322       | 0.00 AU3FN0085361 |
| INDONESIA TSY. BD. 7.50% 15/4/2040                  | 0.00 IDG000014101 |
| UK. GILT 4.50% 07/12/2042                           | 0.00 GB00B1VWPJ53 |
| ING GROEP F2F 11/09/2027                            | 0.00 US456837BF96 |
| UK. GILT 4.75% 22/10/2043                           | 0.00 GB00BPJJKP77 |
| JABIL INC                                           | 0.00 US4663131039 |
| AIR CANADA 2017-1 3.30% 15/01/2030A 3.3% 15/07/2031 | 0.00 US00908PAA57 |
|                                                     |                   |
| FRENCH REPUBLIC GO 3.00% 25/11/2034                 | 0.00              |
| NORTHERN STAR RESOURCES LTD                         | 0.00 AU000000NST8 |
| PEARSON FNDG. 5.375% 12/09/2034                     | 0.00 XS2887786478 |
| ITALY BUONI POLIEN 5.00% 1/9/2040                   | 0.00 IT0004532559 |
| BUNDESREPUBLIK DEU 0.50% 15/08/2027                 | 0.00 DE0001102424 |
| MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002  | 0.00 MYBMO2000028 |
|                                                     |                   |
| US. TSY. NOTE/BOND 2.75% 15/11/2047                 | 0.00 US912810RZ30 |
| BURLINGTN NORTH SANTA FE 3.3% 15/SEP/2051           | 0.00 US12189LBG59 |
| MONGODB INC                                         | 0.00 US60937P1066 |
| TECHTRONIC INDUSTRIES CO                            | 0.00 HK0669013440 |
| ESTEE LAUDER COMPANIES                              | 0.00 US5184391044 |
| SPAIN GOV. BD. 1.40% 30/04/2028                     | 0.00 ES0000012B39 |
| OLYMPUS CORP                                        | 0.00 JP3201200007 |
| NATERA INC                                          | 0.00 US6323071042 |
| NORDSON 4.50% 15/12/2029                            | 0.00 US655663AC62 |
| JAPAN GOV. TEN YEA 1.20% 20/12/2034                 | 0.00              |
| BUNDESREPUBLIK DEU 0.00% 15/11/20277 EURO.01        | 0.00 DE0001102523 |
| TOYOTA TSUSHO CORP                                  | 0.00 JP3635000007 |
| BUNDESREPUBLIK DEU 1.70% 15/08/2032                 | 0.00 DE0001102606 |
| SPAIN GOV. BD. 4.20% 31/01/2037                     | 0.00 ES0000012932 |
| ORKLA ASA                                           | 0.00 NO0003733800 |
| MANCHESTER AIRPORT 5.75% 30/9/2042                  | 0.00 XS2804656663 |
| TESCO COR. TSY. S 5.125% 22/05/2034                 | 0.00 XS2824047372 |
| PAYCOM SOFTWARE INC                                 | 0.00 US70432V1026 |
| NORTHUMBRIAN WATER 4.50% 14/2/2031                  | 0.00 XS3019019176 |
| VOLKSWAGEN INTL. FIN F2V PERP                       | 0.00 XS2675884733 |
| US. TSY. NOTE/BON 3.125% 15/02/2042                 | 0.00 US912810QU51 |
| AMERICAN TOWER 5.80% 15/11/2028                     | 0.00 US03027XCE85 |
| KUBOTA CORPORATION                                  | 0.00 JP3266400005 |
| TRATON FINANCE LU 3.375% 14/01/2028                 | 0.00 DE000A3L69X8 |
| EASTERN POWER NET 5.375% 02/10/2039                 | 0.00 XS2911000235 |
| UNION PACIFIC 3.799% 06/04/207100                   | 0.00 US907818FS27 |
| NATL. GRID ELECTRI 5.35% 10/07/2039                 | 0.00 XS2741906809 |
| NORTHUMBRIAN WATER 5.50% 02/10/2037                 | 0.00 XS2794482351 |
| EUROBANK SA F2F 24/09/2030                          | 0.00 XS2904504979 |

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|-------------------------------------------------------------|-------------------|
| LINDT & SPRUENGLI AG-PC                                     | 0.00 CH0010570767 |
| ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A              | 0.00 AU3FN0083648 |
| US. TSY. NOTE/BOND 3.00% 15/11/2045                         | 0.00 US912810RP57 |
| UNUM GROUP 4.125% 15/06/2051                                | 0.00 US91529YAR71 |
| WARNERMEDIA HLDGS. 5.05% 15/3/2042                          | 0.00 US55903VBD47 |
| FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN<br>18/04/2032/04/2032 | 0.00 AU3FN0083036 |
| SAGE GROUP                                                  | 0.00 GB00B8C3BL03 |
| CARREFOUR SA                                                | 0.00 FR0000120172 |
| US. TSY. NOTE/BON 3.625% 15/02/2044                         | 0.00 US912810RE01 |
| JULIUS BAER GROUP LTD                                       | 0.00 CH0102484968 |
| SPAIN GOV. BD. 1.25% 31/10/2030                             | 0.00 ES0000012G34 |
| TRANSUNION                                                  | 0.00 US89400J1079 |
| SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055             | 0.00 AU3FN0082608 |
| JAPAN GOV. TWENTY 2.10% 20/09/2028                          | 0.00 JP1201051891 |
| UK. GILT 4.00% 22/10/2031                                   | 0.00 GB00BPSNBF73 |
| US. TSY. NOTE/BOND 3.00% 15/02/2047                         | 0.00 US912810RV26 |
| ANTOFAGASTA PLC                                             | 0.00 GB0000456144 |
| US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030           | 0.00 US91282CHJ36 |
| SYNOPSIS 5.00% 01/04/2032                                   | 0.00 US871607AD97 |
| JAPAN GOV. TWENTY 1.90% 20/12/2028                          | 0.00 JP1201081914 |
| DYNATRACE INC                                               | 0.00 US2681501092 |
| PENSION INSURANCE 4.62% 07/MAY/2031                         | 0.00 XS2170092600 |
| BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033                   | 0.00 IT0005518128 |
| US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-<br>2030 | 0.00 US91282CGS44 |
| SINGAPORE GOV. BD 3.375% 01/09/2033                         | 0.00 SG3261987691 |
| RENTOKIL INITIAL PLC                                        | 0.00 GB00B082RF11 |
| US. TSY. NOTE/BOND 3.00% 15/05/2042                         | 0.00 US912810QW18 |
| BUNGE GLOBAL SA COM USD0.01                                 | 0.00 CH1300646267 |
| BANK OF IRELAND GR EUR1                                     | 0.00 IE00BD1RP616 |
| FRENCH REPUBLIC GO 1.75% 25-JUN-39                          | 0.00 FR0013234333 |
| US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-<br>2026 | 0.00 US912828Y958 |
| CANADIAN GOVERNMENT 1.00% 01/09/2026                        | 0.00 CA135087L930 |
| SPAIN GOV. BD. 1.40% 30/07/2028                             | 0.00 ES0000012B88 |
| UK. GILT 4.25% 07/03/2036                                   | 0.00 GB0032452392 |
| US. TSY. NOTE/BON 2.875% 15/11/2046                         | 0.00 US912810RU43 |
| ESSITY AB SER B NPV                                         | 0.00 SE0009922164 |
| SECOM CO LTD                                                | 0.00 JP3421800008 |
| BUNDESREPUBLIK DEU 0.00% 15/02/2030                         | 0.00 DE0001102499 |
| UK. GILT 0.625% 31/7/2035                                   | 0.00 GB00BMGR2916 |
| JAPAN GOV. TWENTY 1.70% 20/09/2032                          | 0.00 JP1201401C92 |
| UNUM GRP. 6.00% 15/06/2054                                  | 0.00 US91529YAT38 |
| BUNDESREPUBLIK DEU 0.25% 15-FEB-29                          | 0.00 DE0001102465 |
| COMCAST 1.50% 15/2/2031                                     | 0.00 US20030NDN84 |
| FOX CORP                                                    | 0.00 US35137L1052 |
| FRENCH REPUBLIC GO 4.00% 25/10/2038                         | 0.00 FR0010371401 |
| JYSKE BANK A/S F2F 26/10/2028                               | 0.00 XS2615271629 |
| VIER GAS TRANSPOR 4.625% 26/9/2032                          | 0.00 XS2535725159 |
| SPAIN GOV. BD. 6.00% 31/01/2029                             | 0.00 ES0000011868 |
| CONT. WIND 6.00% 28/2/2033USD100000                         | 0.00 US212168AA64 |
| CHARTER COMMS. OP 6.484% 23/10/2045                         | 0.00 US161175BA14 |
| US. TSY. NOTE/BON 2.875% 15/05/2043                         | 0.00 US912810RB61 |
| DELTA AIR LINES 2 3.625% 30/07/2027029 USD AA               | 0.00 US24736XAA63 |
| ABN AMRO BANK F2V 21/09/203300000 305                       | 0.00 XS2637967139 |
| SK HYNIX 5.50% 16/01/2027                                   | 0.00 USY8085FBT67 |
| HORMEL FOODS CORPORATION                                    | 0.00 US4404521001 |
| STRAUMANN HLDG                                              | 0.00 CH1175448666 |
| CREDIT AGRICOLE F2V 28/08/2033                              | 0.00 FR001400KDS4 |
| SOLVAY FIN. AMERIC 5.65% 4/6/2029                           | 0.00 US834423AE54 |
| BUNZL PLC                                                   | 0.00 GB00B0744B38 |
| GAMING AND LEISURE P COM                                    | 0.00 US36467J1088 |
| US. TSY. NOTE/BON 2.875% 15/8/2045                          | 0.00 US912810RN00 |
| AUSTRALIA GOV. BD. 1.25% 21/05/2032                         | 0.00 AU0000075681 |

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| AKZO NOBEL NV                                       | 0.00 NL0013267909 |
| MATSUKIYOCOCOKARA AND CO                            | 0.00 JP3869010003 |
| BOC HONG KONG (HOLDINGS) LIMITED                    | 0.00 HK2388011192 |
| M&G F2V 20/10/2048                                  | 0.00 XS1888930150 |
| ACHMEA F2V 02/11/2044                               | 0.00 XS2809859536 |
| SWEDBANK 6.136% 12/09/2026                          | 0.00 XS2678312112 |
| ILLUMINA INC                                        | 0.00 US4523271090 |
| UNITEDHEALTH GRP. 2.90% 15/5/2050                   | 0.00 US91324PDZ27 |
| US. TSY. NOTE/BOND 4.50% 15/05/2038                 | 0.00 US912810PX00 |
| KINROSS GOLD CORP                                   | 0.00 CA4969024047 |
| COOPER COS INC COM USD0.10 (P/S)                    | 0.00 US2166485019 |
| ITALY BUONI POLIEN 4.50% 1/3/2026                   | 0.00 IT0004644735 |
| LOGICOR FINC. SARL 2.75% 15/01/2030                 | 0.00 XS2102293029 |
| INTESA SANPAOLO 7.00% 21/11/2025                    | 0.00 US46115HBU05 |
| ENBW INTL. FIN. 4.30% 23/5/2034                     | 0.00 XS2722717555 |
| ALFA LAVAL AB                                       | 0.00 SE0000695876 |
| EXPORT FIN. & INS 4.625% 26/10/2027                 | 0.00 XS2534663245 |
| VIENNA INSURANCE GRP AGW 4.87% 15/JUN/2042          | 0.00 AT0000A2XST0 |
| THE WAREHOUSE GROUP LIMITED                         | 0.00 NZWHSE0001S6 |
| OWENS CORNING INC                                   | 0.00 US6907421019 |
| ITALY BUONI POLIEN 3.85% 1/7/2034                   | 0.00 IT0005584856 |
| THE JM SMUCKER COMPANY                              | 0.00 US8326964058 |
| US. TSY. NOTE/BON 3.125% 15/2/2043                  | 0.00 US912810QZ49 |
| NATWEST GRP. F2V 02/03/2027                         | 0.00 US639057AJ71 |
| SCHINDLER HOLDING-PART CERT                         | 0.00 CH0024638196 |
| ANZ COLLATERAL                                      | 0.00              |
| GPE BRUXELLES LAM NPV                               | 0.00 BE0003797140 |
| AKAMAI TECHNOLOGIES                                 | 0.00 US00971T1016 |
| ENBW INTL. FIN. 3.85% 23/05/2030/05/2030 EUR1000 32 | 0.00 XS2722717472 |
| WALGREENS BOOTS AL COM                              | 0.00 US9314271084 |
| MOTABILITY OPERATI 4.00% 17/01/2030                 | 0.00 XS2838537566 |
| TOYOTA MOTOR CREDI 3.85% 24/07/2030EUR100000 639    | 0.00 XS2655865546 |
| BARCLAYS 5.20% 12/05/2026                           | 0.00 US06738EAP07 |
| MARS 2.375% 16/07/204044A                           | 0.00 US571676AN55 |
| VESTA REAL ESTATE CORPORATION SAB DE CV             | 0.00 US92540K1097 |
| BBVA BANCOMER SA/T 5.25% 10/09/20292029             | 0.00 USP1S81BAC21 |
| LA MONDIALE SAM F2V 26/1/2047EGS                    | 0.00 XS1556395710 |
| DEUTSCHE BOERSE 3.875% 28/9/2033                    | 0.00 DE000A351ZT4 |
| AMERICAN TOWER 4.125% 16/05/2027CURR SEC            | 0.00 XS2622275886 |
| HUNTINGTON BANCSHARE F2F 02/02/2035                 | 0.00 US446150BD56 |
| WESTERN DIGITAL CORP                                | 0.00 US9581021055 |
| KINGDOM OF BELGIUM 5.50% 28/03/2028                 | 0.00 BE0000291972 |
| KINGDOM OF BELGIUM 0.90% 22/06/2029                 | 0.00 BE0000347568 |
| SPAIN GOV. BD. 3.25% 30/4/2034                      | 0.00 ES0000012M85 |
| VIER GAS TRANSPORT 4.00% 26/09/202700000 4 REGS     | 0.00 XS2535724772 |
| BEST BUY CO INC                                     | 0.00 US0865161014 |
| ICELAND GOV. INTL. 3.50% 21/03/2034                 | 0.00 XS2788435050 |
| L&G. GRP. F2V 21/03/204700000 7 REGS                | 0.00 XS1580239207 |
| VERIZON COMMUNICATIONS 2.5% 08/APR/2031             | 0.00 XS1979281158 |
| ROBERT BOSCH 3.625% 2/6/203000000 2                 | 0.00 XS2629468278 |
| FINECOBANK BANCO FINECO SPA                         | 0.00 IT0000072170 |
| ALD 3.875% 22/02/2027                               | 0.00 FR001400O457 |
| WESTERN POWER DIS 3.949% 20/9/2032                  | 0.00 XS2528341766 |
| EUROGRID 3.598% 01/02/2029                          | 0.00 XS2756341314 |
| TENNET HLDG. TENNET HLDG. F2V PERP                  | 0.00 XS2783649176 |
| DEUTSCHE BAHN FIN GMBH 3.87% 13/OCT/2042            | 0.00 XS2541394750 |
| JB HUNT TRANSPORT SERVICES INC                      | 0.00 US4456581077 |
| WESTERN POWER DIST 3.53% 20/9/2028                  | 0.00 XS2528341501 |
| BIOMARIN PHARMACEUTICAL INC                         | 0.00 US09061G1013 |
| CREDIT AGRICOLE F2F 23/1/2031                       | 0.00 FR001400RMM3 |
| ITALY BUONI POLIEN 3.85% 15/12/2029                 | 0.00 IT0005519787 |
| KYOCERA CORP                                        | 0.00 JP3249600002 |
| ENTEGRIS INC                                        | 0.00 US29362U1043 |

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| JAPANESE YEN                                  | 0.00              |
| STATKRAFT 3.125% 13/12/2026                   | 0.00 XS2723597923 |
| SPAIN GOV. BD. 1.30% 31/10/2026               | 0.00 ES00000128H5 |
| AMPRION 3.45% 22/09/2027EGS                   | 0.00 DE000A30VPL3 |
| ZF EUR. FIN. 6.125% 13/03/2029EUR100000 7     | 0.00 XS2681541327 |
| ING GROEP F2V 26/08/2035                      | 0.00 XS2886191589 |
| ORSTED AS F2V 14/03/3024                      | 0.00 XS2778385240 |
| ENGIE 4.50% 06/09/2042                        | 0.00 FR001400KHI6 |
| CONAGRA BRANDS INC                            | 0.00 US2058871029 |
| Income Due - EUR                              | 0.00              |
| SWISSCOM FIN. 3.50% 29/11/2031                | 0.00 XS2827696035 |
| FLUVIUS SYSTEM OP 3.875% 02/05/2034           | 0.00 BE0390128917 |
| BUNDESREPUBLIK DEU 0.00% 15/08/2050           | 0.00 DE0001102481 |
| NTT DATA GROUP CORPORATION                    | 0.00 JP3165700000 |
| BARRY CALLEBAUT SE 4.25% 19/08/2031           | 0.00 BE6360449621 |
| PRYSMIAN 3.625% 28/11/2028                    | 0.00 XS2948435743 |
| NBN 3.75% 22/3/2034                           | 0.00 XS2788379472 |
| ITALY BUONI POLIEN 4.75% 01/09/2028           | 0.00 IT0004889033 |
| SOGECAP SOGECAP F2V PERP                      | 0.00 FR0012383982 |
| UK. GILT 4.50% 7/3/2035                       | 0.00 GB00BT7J0027 |
| BARRY CALLEBAUT SE 4.00% 14/06/2029           | 0.00 BE6352800765 |
| TRATON FINANCE LUX 3.75% 14/01/2031           | 0.00 DE000A3L69Y6 |
| OMNICOM GROUP                                 | 0.00 US6819191064 |
| NETHERLANDS GOV. B 3.75% 15/01/2042           | 0.00 NL0009446418 |
| SK HYNIX 1.50% 19/1/2026                      | 0.00 USY8085FBA76 |
| WILLIAMS COS INC/T 5.80% 15/11/20541000       | 0.00 US969457CN88 |
| SWISS RE SUBORDINATE F2V 26/03/2033           | 0.00 XS3025207807 |
| UNITEDHEALTH GRP. 5.75% 15/07/2064            | 0.00 US91324PFM95 |
| HCA 5.25% 01/03/2030                          | 0.00 US404119CZ09 |
| LA MONDIALE SAM F2V 18/1/2048GS               | 0.00 XS1751476679 |
| SVENSKA CELLULOSA AB - B SHARES               | 0.00 SE0000112724 |
| ITM ENTREPRISES S 4.125% 29/01/2030           | 0.00 FR001400WTD7 |
| BUNDESREPUBLIK DEU 0.00% 15/8/2026            | 0.00 DE0001102408 |
| DAIMLER TRUCK FIN. 5.00% 15/01/2027027        | 0.00 US233853AV24 |
| EXPEDITORS INTL WASH INC                      | 0.00 US3021301094 |
| NORSK HYDRO 3.625% 23/01/2032                 | 0.00 XS2969693113 |
| IPSEN 3.875% 25/03/2032                       | 0.00 FR001400YD27 |
| CREDIT AGRICOLE IT 3.25% 15/02/2034/2034      | 0.00 IT0005631491 |
| SUMITOMO MITSUI F 3.318% 07/10/2031           | 0.00 XS2903312002 |
| TEREGA 4.00% 17/09/2034                       | 0.00 FR001400SGZ5 |
| CONTOURGLOBAL POWE 5.00% 28/02/2030           | 0.00 XS2988562554 |
| MARS 5.65% 01/05/2045                         | 0.00 US571676BB09 |
| EPIROC AB                                     | 0.00 SE0015658109 |
| BUNDESOBLIGATION 0.00% 09/10/2026             | 0.00 DE0001141844 |
| JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042        | 0.00 JP1201821NA5 |
| INTEL 4.10% 11/5/2047                         | 0.00 US458140AY68 |
| SOUTHERN GAS NETWO 3.50% 16/10/2030           | 0.00 XS2914661843 |
| REGENCY CENTERS CORPORATION                   | 0.00 US7588491032 |
| INTL. BANK FOR REC 1.25% 10/12/2030           | 0.00 NZIBDDT017C5 |
| ITALY BUONI POLIEN 0.95% 15/9/2027            | 0.00 IT0005416570 |
| ITALY BUONI POLIEN 3.35% 01/03/2035           | 0.00 IT0005358806 |
| ITALY BUONI POLIEN 5.00% 01/08/2039           | 0.00 IT0004286966 |
| US. TSY. NOTE/BOND 2.50% 15/02/2045           | 0.00 US912810RK60 |
| TDF INFRA. SASU 4.125% 23/10/2031/10/2031     | 0.00 FR001400TG54 |
| KROGER 5.00% 15/09/2034                       | 0.00 US501044DV05 |
| GSK CAP. 3.125% 28/11/20320000 2              | 0.00 XS2553817763 |
| MONCLER SPA                                   | 0.00 IT0004965148 |
| IBERDROLA FINANZAS 3.00% 30/09/2031           | 0.00 XS2909822194 |
| RELX FIN. 3.375% 20/3/2033                    | 0.00 XS2779010300 |
| BEIERSDORF AG                                 | 0.00 DE0005200000 |
| UK. GILT 4.25% 07/09/2039                     | 0.00 GB00B3KJDS62 |
| LOUIS DREYFUS FIN. 3.50% 22/10/2031S 22/10/31 | 0.00 XS2923451194 |
| EUR100000 REGS                                |                   |
| BUNDESREPUBLIK DEU 0.00% 15/08/2030           | 0.00 DE0001102507 |
| JAPAN GOV. TWENTY 1.70% 20/06/2033            | 0.00 JP1201451D66 |

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| HEALTHPEAK PROPERTIES INC                             | 0.00 US42250P1030 |
| ITALY BUONI POLIEN 4.20% 01/03/2034                   | 0.00 IT0005560948 |
| ASSOCIATED BRITISH FOODS PLC                          | 0.00 GB0006731235 |
| PROLOGIS INTL. FN 3.125% 01/06/2031MTN 01/06/2031     | 0.00 XS2485265214 |
| EUR100000                                             |                   |
| UPM-KYMMENE 2.25% 23/05/20293 REGS                    | 0.00 XS2478685931 |
| JOHNSON & JOHNSON 3.35% 26/02/2037                    | 0.00 XS3005214799 |
| COMPUTERSHARE LTD                                     | 0.00 AU000000CPU5 |
| ITALY BUONI POLIEN 0.90% 01/04/2031GS                 | 0.00 IT0005422891 |
| SPAIN GOV. BD. 3.50% 31/5/2029                        | 0.00 ES0000012M51 |
| ROTHESAY LIFE 3.37% 12/JUL/2026                       | 0.00 XS2027400063 |
| ENGIE 4.25% 6/3/2044                                  | 0.00 FR001400OJE3 |
| US. TSY. NOTE/BOND 3.00% 15/05/2047                   | 0.00 US912810RX81 |
| SUBARU CORP                                           | 0.00 JP3814800003 |
| US. TSY. NOTE/BOND 2.75% 15/08/2047                   | 0.00 US912810RY64 |
| MEDTRONIC 4.15% 15/10/2053                            | 0.00 XS2834368453 |
| JAPAN GOV. TWENTY 1.60% 20/12/2033                    | 0.00 JP1201471DC6 |
| JAPAN GOV. TWENTY 0.40% 20/6/2040                     | 0.00 JP1201731L76 |
| FRENCH REPUBLIC GO 3.00% 25/05/2054                   | 0.00 FR001400FTH3 |
| DSM 3.375% 25/02/2036                                 | 0.00 XS3009012637 |
| JAPAN GOV. TWENTY 1.60% 20/03/2044                    | 0.00 JP1201881Q46 |
| ALLIANDER NV 3.00% 07/10/2034                         | 0.00 XS2913310095 |
| YARA INTERNATIONAL ASA                                | 0.00 NO0010208051 |
| IQVIA 6.25% 01/02/2029                                | 0.00 US46266TAF57 |
| AUSTRALIA GOVERNME 2.75% 21/11/2027                   | 0.00 AU000XCLWAQ1 |
| BUNDESREPUBLIK DEU 2.50% 04/07/2044                   | 0.00 DE0001135481 |
| EDENRED                                               | 0.00 FR0010908533 |
| US. TSY. NOTE/BON 4.625% 15/02/2055/2055 USD100 BONDS | 0.00 US912810UG12 |
| 02/55                                                 |                   |
| HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027            | 0.00 XS2225207468 |
| BANCO DE SABADELL SA                                  | 0.00 ES0113860A34 |
| EMERA INC                                             | 0.00 CA2908761018 |
| CLOROX CO DEL                                         | 0.00 US1890541097 |
| GEN. MOTORS FINL. 4.90% 06/10/2029                    | 0.00 US37045XEZ50 |
| NORFOLK SOUTHERN 5.95% 15/03/20641000                 | 0.00 US655844CU03 |
| WP CAREY 3.70% 19/11/2034                             | 0.00 XS2941598786 |
| AMPRION 3.85% 27/08/2039                              | 0.00 DE000A383QR0 |
| CANADIAN GOV. BD. 2.00% 1/12/2051                     | 0.00 CA135087H722 |
| SONOVA HOLDING AG - REG                               | 0.00 CH0012549785 |
| ARENA REIT                                            | 0.00 AU000000ARF6 |
| W P CAREY INC                                         | 0.00 US92936U1097 |
| UK. GILT 3.75% 22/10/2053                             | 0.00 GB00BPCJD997 |
| SINGAPORE GOV. BD. 2.75% 01/03/2046                   | 0.00 SG31A7000004 |
| STMICROELECTRONICS NV                                 | 0.00 NL0000226223 |
| CANADIAN DOLLAR                                       | 0.00              |
| SAAB ORD SHS CLASS B                                  | 0.00 SE0021921269 |
| UNITED STATES TRE 3.875% 30/09/2029                   | 0.00 US91282CFL00 |
| US. TSY. NOTE/BOND 2.75% 30/06/2025                   | 0.00              |
| LOGITECH INTERNATIONAL SA                             | 0.00 CH0025751329 |
| UK. GILT 1.25% 22/10/2041                             | 0.00 GB00BJQWYH73 |
| ITALY BUONI POLIEN 6.50% 01/11/2027                   | 0.00 IT0001174611 |
| WHITBREAD PLC                                         | 0.00 GB00B1KJJ408 |
| US. TSY. NOTE/BOND 3.00% 31/10/2025                   | 0.00 US9128285J52 |
| BUNDESREPUBLIK DEU 1.25% 15/08/2048                   | 0.00 DE0001102432 |
| JAPAN GOV. TWENTY 4.00% 04/01/2037                    | 0.00 DE0001135275 |
| JACK HENRY & ASSOCIATES INC                           | 0.00 US4262811015 |
| ITC HOLDINGS CORP 5.65% 09/05/2034                    | 0.00 US465685AT20 |
| SOUTH32 LIMITED ORDINARY FULLY PAID                   | 0.00 AU000000S320 |
| PAN PACIFIC INTL H NPV                                | 0.00 JP3639650005 |
| FIDELITY NATL. INF 2.00% 21/05/20305/2030 EUR1000 SEC | 0.00 XS1843435923 |
|                                                       |                   |
| JAPAN GOV. TEN YEA 0.10% 20/03/2028                   | 0.00 JP1103501J35 |
| SPAIN GOV. BD. 5.75% 30/07/2032                       | 0.00 ES0000012411 |
| US. TSY. NOTE/BON 2.625% 31/01/2026                   | 0.00 US9128286A35 |
| KINGDOM OF BELGIUM 3.00% 22/6/203397 144A             | 0.00 BE0000357666 |

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| UK. GILT 4.25% 07/12/2040                            | 0.00 GB00B6460505 |
| TERADYNE INC                                         | 0.00 US8807701029 |
| EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050            | 0.00 US299808AH86 |
| ILLUMINA 5.80% 12/12/2025                            | 0.00 US452327AN93 |
| BLACKSTONE PROPERT 1.75% 12/03/2029                  | 0.00 XS2051670300 |
| UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030 | 0.00              |
| COLOPLAST                                            | 0.00 DK0060448595 |
| APA INFRA. 2.00% 15/07/2030EUR100000 9               | 0.00 XS2164646304 |
| CHUBB INA HLDGS. 5.00% 15/03/2034                    | 0.00 US171239AK24 |
| SOUTH COAST BRITIS 4.15% 12/12/205312/12/2053 CAD1   | 0.00 CA83740TAK30 |
| CLP HOLDINGS LIMITED HKD                             | 0.00 HK0002007356 |
| HEIMSTADEN BOSTAD 1.00% 13/04/2028                   | 0.00 XS2397252102 |
| SPAIN GOV. BD. 1.45% 31/10/2027                      | 0.00 ES0000012A89 |
| BUNDESREPUBLIK DEU 4.75% 04/07/2034                  | 0.00 DE0001135226 |
| CANADIAN GOVERNMENT 1.50% 01/06/2031                 | 0.00 CA135087M276 |
| JAPAN GOV. THIRTY 0.70% 20/06/2051                   | 0.00 JP1300711M79 |
| FUT JUN 25 LIF LONG GILT                             | 0.00              |
| REPUBLIC SERVS. 3.95% 15/5/20282000                  | 0.00 US760759AT74 |
| FRASERS CENTREPOINT TRUST                            | 0.00 SG1T60930966 |
| FRENCH REPUBLIC GO 1.25% 25/5/2038                   | 0.00 FR0014009062 |
| UTD. AIRLINES 4.375% 15/04/2026                      | 0.00 US90932LAG23 |
| STANLEY BLACK & DECKER INC                           | 0.00 US8545021011 |
| JPM. CHASE F2F 22/4/2031                             | 0.00 US46647PBL94 |
| JAMES HARDIE INDUSTRIES PLC                          | 0.00 AU000000JHX1 |
| SGS SA                                               | 0.00 CH1256740924 |
| CANADIAN GOV. BD. 3.00% 01/06/2034                   | 0.00 CA135087R481 |
| PACIFIC GAS & ELEC 6.15% 01/03/2055                  | 0.00 US694308KV83 |
| ITALY BUONI POLIEN 4.35% 1/11/2033                   | 0.00 IT0005544082 |
| SPAIN GOV. BD. 1.45% 30-APR-29                       | 0.00 ES0000012E51 |
| TRIMBLE INC COM NPV                                  | 0.00 US8962391004 |
| US. TSY. NOTE/BOND 2.50% 15/02/2046                  | 0.00 US912810RQ31 |
| CONTINENTAL AG                                       | 0.00 DE0005439004 |
| LINDT & SPRUENGLI AG-REG                             | 0.00 CH0010570759 |
| DAYFORCE INC                                         | 0.00 US15677J1088 |
| SUNCORP GROUP LTD                                    | 0.00 AU000000SUN6 |
| EPAM SYSTEMS INC                                     | 0.00 US29414B1044 |
| COVESTRO AG NPV                                      | 0.00 DE000A40KY26 |
| CARLYLE GROUP INC                                    | 0.00 US14316J1088 |
| GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026    | 0.00 US37190AAA79 |
| USD                                                  |                   |
| FACTSET RESEARCH S 2.90% 01/03/2027SD1000            | 0.00 US303075AA30 |
| JAPAN GOV. TWO YEA 0.10% 01/02/2026                  | 0.00 JP1024571Q21 |
| SINGAPORE EXCHANGE LTD                               | 0.00 SG1J26887955 |
| EQUITABLE HLDGS IN COM                               | 0.00 US29452E1010 |
| INFORMA PLC                                          | 0.00 GB00BMJ6DW54 |
| BOUYGUES                                             | 0.00 FR0000120503 |
| JAPAN GOV. THIRTY 2.30% 20/03/2039                   | 0.00 JP1300301940 |
| TOAST INC                                            | 0.00 US8887871080 |
| AVANTOR INC                                          | 0.00 US05352A1007 |
| ITALY BUONI POLIEN 5.75% 01/02/2033                  | 0.00 IT0003256820 |
| CANADIAN GOV. BD. 4.50% 01/11/2025                   | 0.00 CA135087Q806 |
| ASIA VITAL COMPONE TWD10                             | 0.00 TW0003017000 |
| ITALY BUONI POLIEN 3.80% 01/08/2028                  | 0.00 IT0005548315 |
| HUNTSMAN INTL. 4.50% 01/05/2029                      | 0.00 US44701QBE17 |
| JAPAN GOV. TWENTY 2.10% 20/03/2030                   | 0.00 JP1201171A43 |
| US. TSY. NOTE/BOND 2.50% 15/05/2046                  | 0.00 US912810RS96 |
| BUNDESREPUBLIK DEU 1.00% 15/8/2025                   | 0.00              |
| ITALY BUONI POLIEN 3.45% 01/03/2048                  | 0.00 IT0005273013 |
| FIDELITY NATL FINL FNF GROUP                         | 0.00 US31620R3030 |
| UK. GILT 4.75% 07/12/2038                            | 0.00 GB00B00NY175 |
| BUNDESREPUBLIK DEU 0.25% 15/08/2028                  | 0.00 DE0001102457 |
| UK. GILT 4.375% 31/7/2054                            | 0.00 GB00BPSNBB36 |
| KINGDOM OF BELGIUM 3.75% 22/06/2045                  | 0.00 BE0000331406 |

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| STANTEC INC                                    | 0.00 CA85472N1096 |
| BUNDESREPUBLIK DEU 1.00% 15/5/20381            | 0.00 DE0001102598 |
| AMCOR PLC COM USD                              | 0.00 JE00BJ1F3079 |
| SOLVENTUM ORD SHS                              | 0.00 US83444M1018 |
| UK. GILT 3.25% 22/1/2044                       | 0.00 GB00B84Z9V04 |
| MS. F2F 19/7/2035                              | 0.00 US61747YFT73 |
| ILLUMINA 4.65% 09/09/2026                      | 0.00 US452327AQ25 |
| SPAIN GOV. BD. 5.15% 31/10/2028                | 0.00 ES00000124C5 |
| PEARSON PLC ORD                                | 0.00 GB0006776081 |
| CITIGROUP INC F2F 13/02/2035                   | 0.00 US172967PG03 |
| NEW YORK LIFE GLOB 4.55% 28/1/2033USD2000 144A | 0.00 US64952WEZ23 |
| NORTONLIFELOCK                                 | 0.00 US6687711084 |
| SPAIN GOV. BD. 3.90% 30/07/2039                | 0.00 ES0000012L60 |
| ALIGN TECHNOLOGY INC                           | 0.00 US0162551016 |
| ZILLOW GROUP INC                               | 0.00 US98954M2008 |
| SINGAPORE GOV. BD. 2.75% 01/04/2042            | 0.00 SG3254976487 |
| JAPAN GOV. THIRTY 2.20% 20-MAR-41              | 0.00 JP1300341B39 |
| ELIA GROUP NPV SR 03042025                     | 0.00 BE0970187903 |
| COCHLEAR LIMITED                               | 0.00 AU000000COH5 |
| WISE CL A ORD SHS                              | 0.00 GB00BL9YR756 |
| JAPAN GOV. THIRTY 1.80% 20/03/2043             | 0.00 JP1300381D38 |
| CANADIAN GOV. BD. 2.00% 01/06/2028             | 0.00 CA135087H235 |
| NOMURA RESEARCH INSTITUTE LTD                  | 0.00 JP3762800005 |
| TARGA RES. 6.50% 15/2/2053                     | 0.00 US87612GAD34 |
| FANNIE MAE POOL 2.50% 01/02/20522 USD CB2804F  | 0.00 US3140QNDJ87 |
| HEIMSTADEN BOSTAD 0.75% 06/09/20299            | 0.00 XS2384269366 |
| UK. GILT 4.25% 7/12/2055                       | 0.00 GB00B06YGN05 |
| SPAIN GOV. BD. 3.45% 31/10/2034                | 0.00 ES0000012N35 |
| WESTERN MIDSTREAM 6.15% 1/4/2033               | 0.00 US958667AE72 |
| SMURFIT WESTROCK P COM USD0.001                | 0.00 IE00028FXN24 |
| MERCK 5.15% 17/05/2063                         | 0.00 US58933YBN40 |
| BUNDESSCHATZANWEIS 3.10% 12/12/2025.01         | 0.00 DE000BU22031 |
| HCA 5.125% 15/6/2039                           | 0.00 US404119BY43 |
| CANADIAN GOV. BD. 2.50% 1/12/2032              | 0.00 CA135087P329 |
| GFL ENVIRONMENTAL INC                          | 0.00 CA36168Q1046 |
| US. TSY. NOTE/BOND 5.00% 15/05/2037            | 0.00 US912810PU60 |
| JAPAN GOV. TWENTY 1.80% 20/09/2031             | 0.00 JP1201301B94 |
| FRENCH REPUBLIC GO 2.75% 25/02/2030            | 0.00              |
| JAPAN GOV. TWENTY 1.40% 20/12/2042             | 0.00 JP1201831P14 |
| EQT AB                                         | 0.00 SE0012853455 |
| BUNDESobligation 2.10% 12/04/2029.01 .189      | 0.00 DE000BU25026 |
| VAT GROUP AG                                   | 0.00 CH0311864901 |
| INDO RUPIAH                                    | 0.00              |
| ITALY BUONI POLIEN 2.00% 1/2/2028              | 0.00 IT0005323032 |
| UDR INC                                        | 0.00 US9026531049 |
| AUSTRALIA GOVERNME 0.50% 21/09/2026            | 0.00 AU0000106411 |
| ITALY BUONI POLIEN 3.15% 15/11/2031            | 0.00 IT0005619546 |
| JAPAN GOV. TEN YEA 0.30% 20/12/2025            | 0.00 JP1103411FC6 |
| SPAIN GOV. BD. 1.50% 30/04/2027                | 0.00 ES00000128P8 |
| AUSTRALIA GOVERNME 4.25% 21/04/2026            | 0.00 AU000XCLWAI8 |
| JAPAN GOVERNMENT T 0.50% 20/03/2041            | 0.00 JP1201761M45 |
| INTEL 4.75% 25/03/2050                         | 0.00 US458140BM12 |
| JAPAN GOV. THIRTY 2.00% 20/03/2042             | 0.00 JP1300361C33 |
| TENNET HOLDING BV 0.125% 30/11/20320000 18     | 0.00 XS2262065159 |
| LINDE 1.625% 31/03/2035                        | 0.00 XS2463961677 |
| SSE                                            | 0.00 GB0007908733 |
| FRENCH REPUBLIC GO 1.50% 25/05/2050            | 0.00 FR0013404969 |
| ROCHE HOLDING AG                               | 0.00 CH0012032113 |
| TOKYO GAS CO LTD                               | 0.00 JP3573000001 |
| TENNET HLDG. 0.875% 16/06/20350000 23          | 0.00 XS2406569579 |
| REVVITY INC                                    | 0.00 US7140461093 |
| REA GROUP LTD                                  | 0.00 AU000000REA9 |
| ITALY BUONI POLIEN 2.95% 01/09/2038            | 0.00 IT0005321325 |
| VIACOM 6.875% 30/04/2036                       | 0.00 US925524AX89 |
| UK. GILT 2.00% 7/9/2025                        | 0.00 GB00BTHH2R79 |

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| HANG SENG BANK                                | 0.00 HK0011000095 |
| SYENSQO SA NPV                                | 0.00 BE0974464977 |
| GOODMAN US FIN. S 5.125% 07/10/2034           | 0.00 USU38277AC05 |
| JAPAN GOV. TWENTY 1.20% 20/12/2034            | 0.00 JP1201511EC7 |
| SPAIN GOVERNMENT B 3.15% 30/04/20334A         | 0.00 ES0000012L52 |
| BUNDESOBLIGATION 0.0% 16/APR/2027             | 0.00 DE0001141851 |
| ALBERMARLE CORP                               | 0.00 US0126531013 |
| UNITED KINGDOM GI 4.375% 7/3/2028             | 0.00 GB00BSQNR93  |
| SPAIN GOV. BD. 5.15% 31/10/2044               | 0.00 ES00000124H4 |
| KUEHNE & NAGEL INTERNATIONAL AG               | 0.00 CH0025238863 |
| BOLIDEN ORD SHS                               | 0.00 SE0020050417 |
| BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS    | 0.00 DE0001102614 |
| JAPAN GOV. THIRTY 1.30% 20/06/2052            | 0.00 JP1300751N79 |
| BUNDESREPUBLIK DEU 0.50% 15/02/2028           | 0.00 DE0001102440 |
| HOST HOTELS & RESORTS INC                     | 0.00 US44107P1049 |
| CANADIAN GOV. BD. 1.50% 1/6/2026              | 0.00 CA135087E679 |
| AUSTRALIA GOV. BD. 4.75% 21/4/2027            | 0.00 AU3TB0000135 |
| EXOR NV                                       | 0.00 NL0012059018 |
| SCHRODERS PLC ORD GB                          | 0.00 GB00BP9LHF23 |
| ROYALTY PHARMA PLC                            | 0.00 GB00BMVP7Y09 |
| UK. GILT 3.75% 22/07/2052                     | 0.00 GB00B6RNH572 |
| BONOS Y OBLIG DE 0.50% 31/10/2031             | 0.00 ES0000012I32 |
| NEUROCRINE BIOSCIENCES INC                    | 0.00 US64125C1099 |
| MONDI PLC ORD EURO.22                         | 0.00 GB00BMW6P49  |
| EQUITY LIFESTYLE PROPERTIES INC               | 0.00 US29472R1086 |
| SMITH & NEPHEW PLC                            | 0.00 GB0009223206 |
| ERIE INDEMNITY CO                             | 0.00 US29530P1021 |
| JAPAN GOV. THIRTY 2.50% 20/3/2038             | 0.00 JP1300281845 |
| ITALY BUONI POLIEN 2.05% 01/08/2027           | 0.00 IT0005274805 |
| US. TSY. NOTE/BOND 2.25% 15/08/2046           | 0.00 US912810RT79 |
| SPAIN GOVERNMENT B 0.00% 31/01/2027           | 0.00 ES0000012J15 |
| UK. GILT 4.00% 22/1/2060                      | 0.00 GB00B54QLM75 |
| NETHERLANDS GOV. B 0.75% 15/07/2027           | 0.00 NL0012171458 |
| POOL CORPORATION                              | 0.00 US73278L1052 |
| KOREA HOUSING FIN 3.714% 11/04/2027           | 0.00 XS2545732484 |
| SEGRO PLC                                     | 0.00 GB00B5ZN1N88 |
| ITALY BUONI POLIEN 2.80% 01/12/2028           | 0.00 IT0005340929 |
| US. TSY. NOTE/BOND 3.50% 15/02/2039           | 0.00 US912810QA97 |
| ITALY BUONI POLIEN 1.65% 1/12/2030            | 0.00 IT0005413171 |
| ITALY BUONI POLIEN 3.40% 1/4/2028             | 0.00 IT0005521981 |
| CANADIAN GOVERNMENT 3.25% 01/DEC/2033         | 0.00 CA135087Q723 |
| US TREASURY N/B 3.87% 31/DEC/2029             | 0.00 US91282CGB19 |
| CAMDEN PROPERTY TRUST                         | 0.00 US1331311027 |
| GRAB HOLDINGS LTD                             | 0.00 KYG4124C1096 |
| US. TSY. NOTE/BOND 2.75% 31/8/2025            | 0.00 US9128284Z04 |
| JAPAN GOV. THIRTY 2.00% 20/09/2040            | 0.00 JP1300331A99 |
| GENMAB AS                                     | 0.00 DK0010272202 |
| SS AND C TECHNOLOGIES HOLDINGS                | 0.00 US78467J1007 |
| BROADSTONE NET LEA 2.60% 15/09/203131 USD1000 | 0.00 US11135EAA29 |
| JAPAN GOV. THIRTY 1.60% 20/12/2053            | 0.00 JP1300811Q17 |
| ITALY BUONI POLIEN 1.45% 01/03/2036           | 0.00 IT0005402117 |
| BROOKLYN UNION GA 6.415% 18/07/2054           | 0.00 US114259AY07 |
| GEORGE WESTON LTD                             | 0.00 CA9611485090 |
| JPM CCP EUR BROKER ACCOUNT                    | 0.00              |
| FRENCH REPUBLIC GO 4.00% 25/04/2055           | 0.00 FR0010171975 |
| ALLIANT ENERGY CORP                           | 0.00 US0188021085 |
| SPAIN GOV. BD. 2.80% 31/5/2026                | 0.00 ES0000012L29 |
| CANADIAN GOV. BD. 0.50% 1/09/2025             | 0.00 CA135087K940 |
| CAP. ONE FINL. F2F 08/06/2029                 | 0.00 US14040HCZ64 |
| AUSTRALIA GOV. BD. 2.75% 21/11/2028           | 0.00 AU000XCLWAU3 |
| JAPAN GOV. THIRTY 0.50% 20/03/2049            | 0.00 JP1300621K47 |
| LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A    | 0.00 US53079EBN31 |
| SHIMANO INC                                   | 0.00 JP3358000002 |
| FUT JUN 25 U.S. T-BONDS                       | 0.00              |
| AUSTRALIA GOV. BD. 1.00% 21/11/2031           | 0.00 AU0000101792 |

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| FANNIE MAE POOL 4.50% 1/11/2052                                | 0.00 US31418EKT63  |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA | 0.00               |
| ENT. PRODS. OPERAT 2.80% 31/01/2030                            | 0.00 US29379VBX01  |
| SPAIN GOV. BD. 2.15% 31/10/2025                                | 0.00               |
| JAPAN GOV. TWENTY 1.80% 20/06/2031                             | 0.00 JP1201291B88  |
| SPAIN GOVERNMENT B 1.95% 30/4/2026                             | 0.00 ES0000012729  |
| UK. GILT 4.25% 07/12/2046                                      | 0.00 GB00B128DP45  |
| JAPAN GOV. TWENTY 0.30% 20/06/2039                             | 0.00 JP1201691K75  |
| AUSTRALIA GOV. BD. 3.25% 21/04/2029                            | 0.00 AU3TB0000150  |
| NORDSON CORP                                                   | 0.00 US6556631025  |
| US. TSY. NOTE/BON 1.375% 31/8/2026                             | 0.00 US912828YD60  |
| AUSTRALIA GOV. BD. 2.75% 21/11/2029                            | 0.00 AU000XCLWAX7  |
| US. TSY. NOTE/BOND 1.75% 31/12/2026                            | 0.00 US912828YX25  |
| EPIROC AB SER B NPV POST SPLIT                                 | 0.00 SE0015658117  |
| LAND SECURITIES GROUP PLC                                      | 0.00 GB00BYW0PQ60  |
| INTEL CORP 4.90% 05/08/2052                                    | 0.00 US458140CB48  |
| LABORATORY CORP OF 4.80% 01/10/20342034                        | 0.00 US50540RBB78  |
| INSURANCE AUSTRALIA GROUP LIMITED                              | 0.00 AU000000IAG3  |
| BURLINGTON STORES INC                                          | 0.00 US1220171060  |
| NETHERLANDS GOV. B 0.50% 15/7/2026                             | 0.00 NL0011819040  |
| WIHLBORGS FAST. AB NPV                                         | 0.00 SE0018012635  |
| OBIC CO LTD                                                    | 0.00 JP3173400007  |
| FRENCH REPUBLIC GO 2.00% 25/05/2048                            | 0.00 FR0013257524  |
| BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS                  | 0.00 DE0001102549  |
| SODEXO                                                         | 0.00 FR0000121220  |
| CHARTER COMMS. OP 4.908% 23/07/2025                            | 0.00 US161175AY09  |
| QIAGEN ORD SHS                                                 | 0.00 NL0015002CX3  |
| AIB GRP. F2F 17/11/2027REGS                                    | 0.00 XS2343340852  |
| JAPAN GOV. TWENTY 2.00% 20/12/2025                             | 0.00 JP1200841615  |
| CARMAX INC                                                     | 0.00 US1431301027  |
| JAPAN GOV. TWENTY 0.50% 20/9/2041                              | 0.00 JP1201781MA3  |
| LKQ CORP COM                                                   | 0.00 US5018892084  |
| KESKO OYJ-B SHS                                                | 0.00 FI0009000202  |
| REGAL REXNORD CORP 6.05% 15/02/2026                            | 0.00 US758750AL75  |
| SPAIN GOV. BD. 0.80% 30/07/2027                                | 0.00 ES0000012G26  |
| BUNDESREPUBLIK DEU 0.00% 15/02/2031                            | 0.00 DE0001102531  |
| SPAIN GOV. BD. 2.55% 31/10/2032                                | 0.00 ES0000012K61  |
| UK. GILT 1.75% 22-JUL-57                                       | 0.00 GB00BD0XH204  |
| JAPAN (20 YEAR ISS 0.50% 20/12/2041                            | 0.00 JP1201791N14  |
| JPM. CHASE F2F 22/7/2035                                       | 0.00 US46647PEK84  |
| ADMIRAL GROUP PLC                                              | 0.00 GB00B02J6398  |
| ZEBRA TECHNOLOGIES CORP                                        | 0.00 US9892071054  |
| AUSTRALIA GOV. BD. 2.50% 21/05/2030                            | 0.00 AU0000013740  |
| JAPAN (20 YEAR ISS 0.40% 20/06/2041                            | 0.00 JP1201771M76  |
| OSK MITSUI OSK LINES LTD                                       | 0.00 JP3362700001  |
| GEN. MOTORS 5.20% 1/4/2045                                     | 0.00 US37045VAJ98  |
| JAPAN GOV. THIRTY 2.00% 20/09/2041                             | 0.00 JP1300351B93  |
| UK. GILT 4.00% 22/10/2063                                      | 0.00 GB00BMF9LF76  |
| SNAP INC                                                       | 0.00 US83304A1060  |
| JAPAN GOV. THIRTY 1.40% 20/03/2053                             | 0.00 JP1300781P48  |
| PAN AMERICAN SILVER CORP                                       | 0.00 CA6979001089  |
| FANNIE MAE POOL 3.00% 01-04-2052                               | 0.00 US31418ECCR99 |
| SPAIN GOV. BD. 0.70% 30/04/2032                                | 0.00 ES0000012K20  |
| JAPAN GOV. THIRTY 1.80% 20/09/2053                             | 0.00 JP1300801PA2  |
| CHUBU ELECTRIC POWER CO INC                                    | 0.00 JP3526600006  |
| DAIWA SECURITIES GROUP INC.                                    | 0.00 JP3502200003  |
| ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027                      | 0.00 XS2389757944  |
| UNIBAIL RODAMCO WESTFIELD                                      | 0.00 FR0013326246  |
| ROGERS COMMUNICATIONS INC-B                                    | 0.00 CA7751092007  |
| BANCO BPM SPA                                                  | 0.00 IT0005218380  |
| RENAULT SA                                                     | 0.00 FR0000131906  |
| T-MOBILE USA 5.75% 15/01/2034                                  | 0.00 US87264ADC62  |
| JDE PEETS BV                                                   | 0.00 NL0014332678  |
| ESSENTIAL UTILS                                                | 0.00 US29670G1022  |

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|--------------------------------------------------|-------------------|
| ITALY BUONI POLIEN 4.75% 01/09/2044              | 0.00 IT0004923998 |
| AUSTRALIA GOVERNME 0.25% 21/11/2025              | 0.00 AU0000095457 |
| ONCOR ELEC. DELIVE 4.55% 15/09/2032/2032 USD2000 | 0.00 US68233JCK88 |
| JAPAN GOV. TEN YEA 2.30% 20-MAR-40               | 0.00 JP1300321A34 |
| PANDORA                                          | 0.00 DK0060252690 |
| BALOISE HOLDING-REG                              | 0.00 CH0012410517 |
| JAPAN GOV. TWENTY 1.10% 20/03/2043               | 0.00 JP1201841P46 |
| MODERNA INC                                      | 0.00 US60770K1079 |
| NETHERLANDS GOV. B 2.75% 15/1/2047               | 0.00              |
| AMERICAN FINANCIAL GROUP INC                     | 0.00 US0259321042 |
| US BANCORP F2F 12/6/2034                         | 0.00 US91159HJN17 |
| NETHERLANDS GOV. B 4.00% 15/01/2037              | 0.00 NL0000102234 |
| JAPAN GOVERNMENT T 0.70% 20/12/2050              | 0.00 JP1300691M16 |
| ITALY BUONI POLIEN 1.35% 1/4/2030                | 0.00 IT0005383309 |
| COREBRIDGE FINANCIAL ORD                         | 0.00 US21871X1090 |
| SKYWORKS SOLUTION 1.80% 01/06/2026               | 0.00 US83088MAK80 |
| INTERTEK GROUP INC                               | 0.00 GB0031638363 |
| ALTAGAS INCOME LTD                               | 0.00 CA0213611001 |
| MASCO CORP USD                                   | 0.00 US5745991068 |
| NATWEST MKTS. 6.625% 22/6/2026                   | 0.00 XS2638487566 |
| CANADIAN GOV. 0.50% 01/12/20303                  | 0.00 CA135087L443 |
| ABBVIE 4.50% 14/05/2035                          | 0.00 US00287YAR09 |
| Income Due - SEK                                 | 0.00              |
| MANHATTAN ASSOCIATES INC                         | 0.00 US5627501092 |
| FRENCH REPUBLIC GO 4.00% 25/04/2060              | 0.00 FR0010870956 |
| UK. GILT 3.50% 22/07/2068                        | 0.00 GB00BBJNQY21 |
| HCA 3.375% 15/03/2029                            | 0.00 US404119CJ66 |
| JAPAN GOV. TWENTY 0.90% 20/6/2042                | 0.00 JP1201811N77 |
| SKANSKA AB                                       | 0.00 SE0000113250 |
| ITALY BUONI POLIEN 4.00% 30/4/2035               | 0.00 IT0005508590 |
| SPAIN GOV. BD. 5.90% 30/07/2026                  | 0.00              |
| SMITHS GROUP PLC                                 | 0.00 GB00B1WY2338 |
| FRENCH REPUBLIC GO 0.50% 25/5/2040               | 0.00 FR0013515806 |
| ITALY BUONI POLIEN 3.50% 15/02/2031              | 0.00 IT0005580094 |
| UK. GILT 1.75% 22/1/2049                         | 0.00 GB00BFWFPP71 |
| MEDTRONIC GLOBAL 1.375% 15/10/2040/10/2040       | 0.00 XS2238792332 |
| EUR100000                                        |                   |
| MOTABILITY OPERAT 2.125% 18/1/2042               | 0.00 XS2431784441 |
| SGH LIMITED ORDINARY FULLY PAID                  | 0.00 AU0000364754 |
| ITALY BUONI POLIEN 3.45% 15/07/2031              | 0.00 IT0005595803 |
| ITALY BUONI POLIEN 0.95% 1/8/2030                | 0.00 IT0005403396 |
| MONDAY COM LTD                                   | 0.00 IL0011762130 |
| HONG KONG CHINA GA                               | 0.00 HK0003000038 |
| ITALY BUONI POLIEN 3.00% 01/08/2029              | 0.00 IT0005365165 |
| BANCO BPM 4.625% 29/11/2027                      | 0.00 IT0005572166 |
| HCA 5.45% 15/09/2034                             | 0.00 US404121AK12 |
| ITALY BUONI POLIEN 2.65% 1/12/2027               | 0.00 IT0005500068 |
| THE CAMPBELL S COMPANY                           | 0.00 US1344291091 |
| KIMCO REALTY OP 1.90% 01/03/2028                 | 0.00 US49446RAX70 |
| VIATRIS INC                                      | 0.00 US92556V1061 |
| ARTHUR J GALLAGHER 5.15% 15/02/2035              | 0.00 US04316JAN90 |
| NETHERLANDS GOV. B 2.50% 15/01/2030              | 0.00 NL0015001DQ7 |
| ITALY BUONI POLIEN 2.00% 1/12/2025               | 0.00 IT0005127086 |
| BUNDESREPUBLIK DEU 2.50% 15/8/2054               | 0.00 DE000BU2D004 |
| SKYWORKS SOLUTIONS INC                           | 0.00 US83088M1027 |
| AUSTRALIA GOV. BD. 1.50% 21/06/2031              | 0.00 AU0000047003 |
| ELI LILLY 4.875% 27/02/2053D1000                 | 0.00 US532457CG18 |
| HALMA PLC                                        | 0.00 GB0004052071 |
| NETHERLANDS GOV. B 2.50% 15/07/2034UR1           | 0.00 NL0015001XZ6 |
| JAPAN (20 YEAR IS 0.50% 20/12/2040               | 0.00 JP1201751M13 |
| ANALOG DEVICES INC 1.7% 01/OCT/2028              | 0.00 US032654AU97 |
| N/WIDE. B/SOC. F2F 07/12/2027                    | 0.00 XS2562898143 |
| PACIFIC EDGE LTD NPV                             | 0.00 NZPEBE0002S1 |
| JAPAN GOV. TWENTY 1.70% 20/9/2033                | 0.00 JP1201461D98 |
| BUONI POLIENNALI D 1.25% 01/12/20260 REGS        | 0.00 IT0005210650 |

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| UNITED KINGDOM GI 0.625% 07/06/2025                  | 0.00 GB00BK5CVX03 |
| Income Due - CHF                                     | 0.00              |
| JERONIMO MARTINS SGPS SA                             | 0.00 PTJMT0AE0001 |
| JAPAN (20 YEAR ISS 0.30% 20/12/2039                  | 0.00 JP1201711L13 |
| AUSTRALIA GOV. BD. 1.00% 21/12/2030                  | 0.00 AU0000087454 |
| HOLOGIC INC                                          | 0.00 US4364401012 |
| NIPPON PAINT HOLDINGS CO LTD                         | 0.00 JP3749400002 |
| JAPAN GOV. TWENTY 2.10% 20/12/2030                   | 0.00 JP1201231AC0 |
| UK. GILT 4.25% 12/7/2049                             | 0.00 GB00B39R3707 |
| OSAKA GAS CO LTD JPY                                 | 0.00 JP3180400008 |
| UK. GILT 4.375% 31/01/2040                           | 0.00 GB00BQC82D08 |
| KLEPIERRE                                            | 0.00 FR0000121964 |
| JAPAN GOV. TWENTY 0.50% 20-DEC-38                    | 0.00 JP1201671K12 |
| CRODA INTL                                           | 0.00 GB00BJFVLV09 |
| CARGILL 4.76% 23/11/2045                             | 0.00 US141781BF09 |
| KINGDOM OF BELGIUM 0.80% 22/06/2027                  | 0.00 BE0000341504 |
| JAPAN GOV. TWENTY 1.90% 20/6/2031                    | 0.00 JP1201281B64 |
| ABBVIE 5.20% 15/03/2035                              | 0.00 US00287YEA38 |
| FUTURES MARGIN-GBP                                   | 0.00              |
| KANSAI ELECTRIC POWER JPY                            | 0.00 JP3228600007 |
| CANADIAN GOV. 1.50% 01/12/2031                       | 0.00 CA135087N266 |
| BUNDESREPUBLIK DEU 4.25% 4/7/2039                    | 0.00 DE0001135325 |
| ITALY BUONI POLIEN 4.30% 01/10/2054                  | 0.00 IT0005611741 |
| HCA 5.50% 01/03/2032                                 | 0.00 US404119DA49 |
| HCA 5.75% 01/03/2035                                 | 0.00 US404119DB22 |
| WPP PLC                                              | 0.00 JE00B8KF9B49 |
| OTIS WORLDWIDE 5.125% 19/11/2031                     | 0.00 US68902VAR87 |
| UK. GILT 1.50% 7/22/2047                             | 0.00 GB00BDCHBW80 |
| BXP INC                                              | 0.00 US1011211018 |
| AMUNDI SA                                            | 0.00 FR0004125920 |
| SCENTRE GROUP                                        | 0.00 AU000000SCG8 |
| JAPAN GOV. TWENTY 1.50% 20/06/2034                   | 0.00 JP1201491E67 |
| SINGAPORE GOV. BD. 3.50% 01/03/2027                  | 0.00 SG7J60932174 |
| CHARTER COMMS. OPE 5.75% 1/4/2048                    | 0.00 US161175BN35 |
| MINEBEA MITSUMI INC                                  | 0.00 JP3906000009 |
| JAPAN GOV. TWENTY 1.00% 20/12/2035                   | 0.00 JP1201551FC0 |
| PACIFIC GAS & ELEC 4.00% 01/12/2046                  | 0.00 US694308HR19 |
| JAPAN GOV. FORTY Y 0.50% 20/3/2060                   | 0.00 JP1400131L54 |
| EVERGY INC COM NPV                                   | 0.00 US30034W1062 |
| BRENNTAG SE                                          | 0.00 DE000A1DAH00 |
| CANADIAN GOVERNMENT 1.25% 01/MAR/2027                | 0.00 CA135087M847 |
| JAPAN GOV. TWENTY 0.50% 20/06/2038                   | 0.00 JP1201651J76 |
| WESTPAC                                              | 0.00              |
| SPAIN GOV. BD. 2.35% 30/07/2033                      | 0.00 ES00000128Q6 |
| ITALY BUONI POLIEN 2.50% 01/12/2032                  | 0.00 IT0005494239 |
| ITALY BUONI POLIEN 0.50% 15/7/2028                   | 0.00 IT0005445306 |
| JARDINE MATHESON HOLDINGS LIMITED                    | 0.00 BMG507361001 |
| CONCORDIA FINANCIAL GROUP LTD                        | 0.00 JP3305990008 |
| ROKU INC                                             | 0.00 US77543R1023 |
| BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N     | 0.00 US06051GKD06 |
| JAPAN GOV. TWENTY 1.20% 20/03/2035                   | 0.00 JP1201521F37 |
| SWO USD RCV SOFR 1D PAY 4.1 120925                   | 0.00              |
| JAPAN GOV. THIRTY 1.80% 20/03/2054                   | 0.00 JP1300821Q49 |
| UK. GILT 1.125% 31/1/2039                            | 0.00 GB00BLPK7334 |
| LY CORPORATION                                       | 0.00 JP3933800009 |
| MEDTRONIC GLOBAL HLDGS S C A 1.75% GTD SNR NTS       | 0.00 XS2020671157 |
| 02/07/2049 EUR1000 SEC                               |                   |
| C.H. ROBINSON WORLDWIDE INC                          | 0.00 US12541W2098 |
| NETHERLANDS GOV. B 5.50% 15/01/2028                  | 0.00 NL0000102317 |
| WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED | 0.00 AU000000WTC3 |
| SETTLEM                                              |                   |
| VERIZON COMMS. 5.50% 23/02/2054                      | 0.00 US92343VW81  |
| JAPAN GOV. TWENTY 1.40% 20/09/2034                   | 0.00 JP1201501E99 |
| EXACT SCIENCES CORP                                  | 0.00 US30063P1057 |
| ITALY BUONI POLIEN 0.45% 15/02/2029                  | 0.00 IT0005467482 |

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| AMERICAN EXPRESS F2F 30/01/2036           | 0.00 US025816DZ98 |
| ARKEMA                                    | 0.00 FR0010313833 |
| KIKKOMAN CORPORATION JPY                  | 0.00 JP3240400006 |
| JAPAN GOV. TWENTY 0.40% 20/09/2040        | 0.00 JP1201741LA9 |
| JAPAN GOV. TWENTY 1.10% 20/06/2043        | 0.00 JP1201851P76 |
| US. TSY. NOTE/BON 2.625% 31/12/2025       | 0.00 US9128285T35 |
| DR ING HC F PORSCHE AG                    | 0.00 DE000PAG9113 |
| TELENOR ASA                               | 0.00 NO0010063308 |
| FRESENIUS MEDICAL CARE AG & CO            | 0.00 DE0005785802 |
| ZALANDO SE NPV                            | 0.00 DE000ZAL1111 |
| SPAIN GOV. BD. 0.60% 31/10/2029           | 0.00 ES0000012F43 |
| MAGNA INTERNATIONAL INC                   | 0.00 CA5592224011 |
| BUNDESREPUBLIK DEU 4.75% 04/07/2040       | 0.00 DE0001135366 |
| JAPAN GOV. THIRTY 2.40% 20/09/2038        | 0.00 JP13002918A0 |
| CAPITALAND INTEGRATED COMMERC             | 0.00 SG1M51904654 |
| SHIONOGI & CO LTD                         | 0.00 JP3347200002 |
| DAIFUKU CO LTD NPV                        | 0.00 JP3497400006 |
| UK. GILT 1.625% 10/22/2054                | 0.00 GB00BJLR0J16 |
| NEWS CORP                                 | 0.00 US65249B1098 |
| KINGDOM OF BELGIUM 1.00% 22/06/2031       | 0.00 BE0000335449 |
| BAXTER INTL. 3.132% 1/12/2051             | 0.00 US071813CV90 |
| AUSTRALIA GOV. BD. 2.25% 21/05/2028       | 0.00 AU000XCLWAR9 |
| MAKITA CORPORATION                        | 0.00 JP3862400003 |
| UK. GILT 6.00% 07/12/2028                 | 0.00 GB0002404191 |
| COX COMMS. 2.95% 1/10/2050                | 0.00 US224044CM71 |
| TELEPERFORMANCE                           | 0.00 FR0000051807 |
| SPAIN GOV. BD. 2.70% 31/10/2048           | 0.00 ES0000012B47 |
| RIVIAN AUTOMOTIVE INC                     | 0.00 US76954A1034 |
| EASTMAN CHEMICAL COM                      | 0.00 US2774321002 |
| INDUTRADE AB                              | 0.00 SE0001515552 |
| WH GROUP LTD                              | 0.00 KYG960071028 |
| BUNDESREPUBLIK DEU 2.25% 01/06/2029       | 0.00 CA135087J397 |
| AUSTRALIA GOV. BD. 4.50% 21/04/2033       | 0.00 AU000XCLWAG2 |
| SAMSARA INC                               | 0.00 US79589L1061 |
| ITALY BUONI POLIEN 2.50% 15/11/2025       | 0.00 IT0005345183 |
| BIO TECHNE CORP                           | 0.00 US09073M1045 |
| FRANKLIN RESOURCES INC                    | 0.00 US3546131018 |
| JAPAN GOV. THIRTY 2.20% 20/06/2054        | 0.00 JP1300831Q70 |
| ITALY BUONI POLIEN 2.10% 15/07/2026       | 0.00 IT0005370306 |
| IMCD NV                                   | 0.00 NL0010801007 |
| BUNDESREPUBLIK DEU 5.50% 04/01/2031       | 0.00 DE0001135176 |
| ITALY BUONI POLIEN 1.85% 1/7/2025         | 0.00 IT0005408502 |
| ITALY BUONI POLIEN 1.50% 1/6/2025         | 0.00 IT0005090318 |
| SCOUT24 SE                                | 0.00 DE000A12DM80 |
| JAPAN GOV. THIRTY 0.70% 20/12/2048        | 0.00 JP1300611K15 |
| ITALY BUONI POLIEN 1.60% 1/6/2026         | 0.00 IT0005170839 |
| MEDIBANK PRIVATE LIMITED                  | 0.00 AU000000MPL3 |
| US. TSY. NOTE/BON 5.375% 15/02/2031       | 0.00 US912810FP85 |
| JAPAN GOV. FORTY Y 1.00% 20/3/2062        | 0.00 JP1400151N57 |
| BUONI POLIENNALI D 0.95% 01/12/2031       | 0.00 IT0005449969 |
| SINGAPORE TECH ENG SGD                    | 0.00 SG1F60858221 |
| CANADIAN GOV. BD. 1.00% 01/06/2027        | 0.00 CA135087F825 |
| SYSMEX CORP                               | 0.00 JP3351100007 |
| DIETEREN GROUP                            | 0.00 BE0974259880 |
| JAPAN GOV. FORTY Y 0.50% 20/03/2059       | 0.00 JP1400121K57 |
| GJENSIDIGE FORSIKR NOK                    | 0.00 NO0010582521 |
| BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026 | 0.00 IT0005454241 |
| EDP RENOVAVEIS SA                         | 0.00 ES0127797019 |
| ICL GROUP LTD                             | 0.00 IL0002810146 |
| ISRAEL DISCOUNT BANK                      | 0.00 IL0006912120 |
| INTEL 3.25% 15/11/2049                    | 0.00 US458140BJ82 |
| JAPAN GOV. TWENTY 1.30% 20/06/2035        | 0.00 JP1201531F68 |
| PHOENIX GP HLDGS ORD                      | 0.00 GB00BGXQNP29 |
| ZIMMER BIOMET HLDG 3.55% 20/03/2030       | 0.00 US98956PAT93 |
| VIACOM 4.375% 15/3/2043                   | 0.00 US92553PAP71 |

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| ITALY BUONI POLIEN 3.45% 1/3/2048                 | 0.00 IT0005273013 |
| UK. GILT 1.50% 31/7/2053                          | 0.00 GB00BM8Z2V59 |
| WIX COM LTD                                       | 0.00 IL0011301780 |
| MTR CORP                                          | 0.00 HK0066009694 |
| JAPAN GOV. THIRTY 2.40% 20/03/2034                | 0.00 JP1300141445 |
| CANADIAN GOV. BD. 2.75% 1/12/2055                 | 0.00 CA135087P998 |
| NETHERLANDS GOV. B 0.75% 15/07/2028               | 0.00 NL0012818504 |
| KINGDOM OF BELGIUM 0.80% 22/06/2028               | 0.00 BE0000345547 |
| KINGDOM OF BELGIUM 0.00% 22/10/2031               | 0.00 BE0000352618 |
| BELGIUM GOV. BD. 4.25% 28/03/2041                 | 0.00 BE0000320292 |
| JAPAN GOV. THIRTY 0.70% 20/03/2051                | 0.00 JP1300701M48 |
| ALLY FINANCIAL INC                                | 0.00 US02005N1000 |
| ING GROEP F2V 15/08/20340 REGS                    | 0.00 XS2818300407 |
| AUSTRALIA GOV. BD. 3.75% 21/5/2034                | 0.00 AU0000249302 |
| FRENCH REPUBLIC GO 0.50% 25/6/2044                | 0.00 FR0014002JM6 |
| GEN. MOTORS FINL. 5.80% 07/01/2029                | 0.00 US37045XEN21 |
| BENTLEY SYSTEMS INC                               | 0.00 US08265T2087 |
| KEPPEL LTD                                        | 0.00 SG1U68934629 |
| ADDTech AB SER B NPV                              | 0.00 SE0014781795 |
| CANADIAN GOV. 1.75% 01/12/2053                    | 0.00 CA135087M680 |
| NETHERLANDS GOV. B 0.50% 15/01/2040               | 0.00 NL0013552060 |
| SOFINA SA                                         | 0.00 BE0003717312 |
| HENKEL AG & CO KGAA                               | 0.00 DE0006048408 |
| ITALY BUONI POLIEN 3.10% 01/03/2040               | 0.00 IT0005377152 |
| W R BERKLEY 3.15% 30/09/2061                      | 0.00 US084423AW21 |
| IDEX 4.95% 01/09/2029                             | 0.00 US45167RAJ32 |
| EUROFINS SCIENTIFIC                               | 0.00 FR0014000MR3 |
| POWER ASSETS HOLDINGS LIMITED                     | 0.00 HK0006000050 |
| TEVA PHARMACEUTIC 4.375% 09/05/2030               | 0.00 XS2406607171 |
| BUNDESREPUBLIK DE 4.75% 4/7/2028                  | 0.00 DE0001135085 |
| SPAIN GOVERNMENT B 3.15% 30/04/2035               | 0.00 ES0000012067 |
| ITALY BUONI POLIEN 2.45% 1/9/2033                 | 0.00 IT0005240350 |
| CDW CDW FIN. 5.10% 01/03/2030                     | 0.00 US12513GBK40 |
| TEVA PHARM. FIN. N 3.75% 09/05/2027               | 0.00 XS2406607098 |
| ITALY BUONI POLIEN 7.25% 01/11/2026               | 0.00 IT0001086567 |
| ITALY BUONI POLIEN 0.95% 01/03/2037               | 0.00 IT0005433195 |
| JAPAN GOV. FORTY Y 2.10% 20/12/2029               | 0.00 JP12011419C6 |
| BUONI POLIENNALI DEL TES 3.25% 01/MAR/2038        | 0.00 IT0005496770 |
| ITALY BUONI POLIEN 3.25% 1/9/2046                 | 0.00 IT0005083057 |
| UNIVERSAL HEALTH SERVICES - CLASS B               | 0.00 US9139031002 |
| JAPAN GOV. TWENTY 0.70% 20/9/2038                 | 0.00 JP1201661JA3 |
| JAPAN GOV. THIRTY 2.20% 20/09/2039                | 0.00 JP13003119A4 |
| JAPAN GOVERNMENT F 2.20% 20/03/2051               | 0.00 JP1400041B55 |
| CHARTER COMMS. OP 6.384% 10/23/2035               | 0.00 US161175AZ73 |
| CAD BNP PARIBAS A/C                               | 0.00              |
| JAPAN GOV. TWENTY 2.30% 20/06/2027                | 0.00 JP1200951760 |
| JAPAN GOV. TWENTY 1.70% 20-DEC-32                 | 0.00 JP1201411CC4 |
| CANADIAN GOV. BD. 5.75% 01/06/2029                | 0.00 CA135087WL43 |
| SHISEIDO COMPANY LIMITED                          | 0.00 JP3351600006 |
| INCYTE CORP                                       | 0.00 US45337C1027 |
| TENNESSEE GAS PIPE 2.90% 1/3/2030030 USD2000 144A | 0.00 US880451AZ24 |
| DIGICO INFRASTRUCTURE REIT                        | 0.00 AU0000367088 |
| JAPAN GOV. TWENTY 2.00% 20/03/2027                | 0.00 JP1200931739 |
| ITALY BUONI POLIEN 3.85% 1/9/2049                 | 0.00 IT0005363111 |
| ITALY BUONI POLIEN 2.70% 1/3/2047                 | 0.00 IT0005162828 |
| FRENCH REPUBLIC GO 0.75% 25/05/2053               | 0.00 FR0014004J31 |
| BUONI POLIENNALI DEL TES 4.1% 01/FEB/2029         | 0.00 IT0005566408 |
| DENMARK GOV. BD. 4.50% 15/11/2039                 | 0.00 DK0009922320 |
| JAPAN GOV. TWENTY 2.20% 20/06/2026                | 0.00 JP1200891685 |
| SPAIN GOV. BD. 1.20% 31/10/2040                   | 0.00 ES0000012G42 |
| RANDSTAD NV                                       | 0.00 NL0000379121 |
| HIKMA PHARMACEUTICALS PLC                         | 0.00 GB00B0LCW083 |
| JAPAN GOV. TWENTY 2.10% 20/03/2026                | 0.00 JP1200851630 |
| ACCENTURE CAPITAL 4.50% 04/10/2034                | 0.00 US00440KAD54 |
| WEST JAPAN RAILWAY NPV                            | 0.00 JP3659000008 |

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| ELISA CORPORATION OYJ-A S            | 0.00 FI0009007884 |
| FRENCH REPUBLIC GO 0.75% 25/5/2052   | 0.00 FR0013480613 |
| FIRSTSERVICE CORP COM NPV            | 0.00 CA33767E2024 |
| NISSAN MOTOR CO                      | 0.00 JP3672400003 |
| JAPAN GOV. THIRTY 1.60% 20/12/2052   | 0.00 JP1300771P16 |
| KINGDOM OF BELGIUM 0.10% 22/6/2030   | 0.00 BE0000349580 |
| COLOMBIAN TES 7.75% 18/09/2030       | 0.00 COL17CT03342 |
| ITALY BUONI POLIEN 3.85% 15/9/2026   | 0.00 IT0005556011 |
| LASERTEC CORP NPV                    | 0.00 JP3979200007 |
| SKF AB                               | 0.00 SE0000108227 |
| SUMITOMO METAL MINING CO LTD         | 0.00 JP3402600005 |
| AEP TEXAS 5.45% 15/05/2029           | 0.00 US00108WAS98 |
| JAPAN GOVERNMENT T 1.70% 20/03/2044  | 0.00 JP1300421E39 |
| SCHINDLER-HLDG AG REG                | 0.00 CH0024638212 |
| BIOMERIEUX NPV                       | 0.00 FR0013280286 |
| BANCA POPOL EMILIA ROMAGNA           | 0.00 IT0000066123 |
| BUNDESREPUBLIK DEU 0.00% 15/05/2035  | 0.00 DE0001102515 |
| WHARF REAL ESTATE HKD                | 0.00 KYG9593A1040 |
| GALDERMA GROUP N ORD SHS             | 0.00 CH1335392721 |
| TRELLEBORG AB-B SHS                  | 0.00 SE0000114837 |
| JAPAN GOV. THIRTY 1.50% 20/03/2045   | 0.00 JP1300461F39 |
| ITALY BUONI POLIEN 2.20% 01/06/2027  | 0.00 IT0005240830 |
| ITALY BUONI POLIEN 4.15% 01/10/2039  | 0.00 IT0005582421 |
| ITALY BUONI POLIEN 3.70% 15/6/2030   | 0.00 IT0005542797 |
| CONS. EDISON OF NE 4.30% 01/12/2056  | 0.00 US209111FK46 |
| ITALY BUONI POLIEN 1.20% 15/08/2025  | 0.00 IT0005493298 |
| INTEL CORP 5.70% 10/02/2053          | 0.00 US458140CJ73 |
| ITALY BUONI POLIEN 2.25% 01-SEP-36   | 0.00 IT0005177909 |
| SPAIN GOV. BD. 3.45% 30/07/2066      | 0.00 ES00000128E2 |
| CANADIAN GOV. BD. 3.50% 1/3/2028     | 0.00 CA135087P576 |
| JAPAN GOV. TWENTY 0.40% 20/03/2040   | 0.00 JP1201721L45 |
| DENMARK GOV. BD. 0.50% 15/11/2027    | 0.00 DK0009923567 |
| BUONI POLIENALI 0.95% 01/06/2032     | 0.00 IT0005466013 |
| BUNDESREPUBLIK DEU 0.00% 15/08/2052  | 0.00 DE0001102572 |
| KINGDOM OF BELGIUM 1.00% 22/6/202677 | 0.00 BE0000337460 |
| UNI CHARM CORPORATION                | 0.00 JP3951600000 |
| JAPAN GOV. THIRTY 1.40% 20/09/2052   | 0.00 JP1300761NA3 |
| ITALY BUONI POLIEN 0.00% 01/04/2026  | 0.00 IT0005437147 |
| KOBE BUSSAN CO LTD                   | 0.00 JP3291200008 |
| ITALY BUONI POLIEN 1.10% 1/4/2027    | 0.00 IT0005484552 |
| JAPAN (30 YEAR ISS 0.70% 20/12/2051  | 0.00 JP1300731N17 |
| JAPAN GOV. TWENTY 1.60% 20/06/2032   | 0.00 JP1201391C86 |
| IVANHOE MINES LTD COM NPV CL A       | 0.00 CA46579R1047 |
| KINGDOM OF BELGIUM 0.35% 22/06/2032  | 0.00 BE0000354630 |
| FORTUM OYJ                           | 0.00 FI0009007132 |
| KINGDOM OF BELGIUM 2.85% 22/10/2034  | 0.00 BE0000360694 |
| SPAIN GOV. BD. 1.90% 31/10/2052      | 0.00 ES0000012K46 |
| YASKAWA ELECTRIC CORP                | 0.00 JP3932000007 |
| NEW ZEALAND RURAL LAND CO LTD        | 0.00 NZNZLE0001S2 |
| TRYG AS                              | 0.00 DK0060636678 |
| NETHERLANDS GOV. B 0.00% 15/01/20271 | 0.00 NL0015031501 |
| JAPAN GOV. THIRTY 2.50% 20/09/2037   | 0.00 JP13002717A6 |
| CAPITALAND INVE NPV                  | 0.00 SGXE62145532 |
| SPAIN GOV. BD. 1.00% 31/10/2050      | 0.00 ES0000012G00 |
| JAPAN GOV. TWENTY 2.20% 20/9/2027    | 0.00 JP1200971792 |
| FORTUNE BRANDS HOME AND SECURITY     | 0.00 US34964C1062 |
| LIFCO AB SER B NPV                   | 0.00 SE0015949201 |
| VERIZON COMMS. 2.55% 21/03/2031      | 0.00 US92343VGJ70 |
| TELIA COMPANY AB                     | 0.00 SE0000667925 |
| BUNDESREPUBLIK DE 5.625% 04/01/2028  | 0.00 DE0001135069 |
| KNORR BREMSE AG                      | 0.00 DE000KBX1006 |
| ITALY BUONI POLIEN 3.50% 15/01/2026  | 0.00 IT0005514473 |
| ITALY BUONI POLIEN 4.00% 15/11/2030  | 0.00 IT0005561888 |
| SPAIN GOV. BD. 3.45% 30/7/2043       | 0.00 ES0000012K95 |
| JAPAN GOV. THIRTY 0.60% 20/09/2050   | 0.00 JP1300681LA7 |

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| CHARTER COMMS. OPE 6.65% 01/02/203401/02/2034 USD | 0.00 US161175CP73  |
| SINO LAND CO LTD HKG                              | 0.00 HK0083000502  |
| ZENSHO HOLDINGS CO LTD                            | 0.00 JP3429300001  |
| BUONI POLIENNALI D 0.60% 01/08/2031               | 0.00 IT0005436693  |
| NETHERLANDS GOV. B 0.00% 15/07/2030               | 0.00 NL0014555419  |
| ASCENDAS REAL ESTATE INVESTMENT TRUST             | 0.00 SG1M77906915  |
| US. TSY. NOTE/BON 4.375% 15/02/2038               | 0.00 US912810PW27  |
| TOROMONT INDUSTRIES LTD                           | 0.00 CA8911021050  |
| AOFRIO LTD                                        | 0.00 NZWDTE000251  |
| NIPPON SANJO HOLDINGS CORP                        | 0.00 JP3711600001  |
| NITORI CO LTD                                     | 0.00 JP3756100008  |
| METSO CORPORATION                                 | 0.00 FI0009014575  |
| EISAI CO LTD JPY                                  | 0.00 JP3160400002  |
| JAPAN GOV. THIRTY 0.40% 20/06/2049                | 0.00 JP1300631K78  |
| BEIJER REF AB SER`B`NPV                           | 0.00 SE0015949748  |
| JAPAN GOV. THIRTY 0.90% 20-SEP-48                 | 0.00 JP1300601JA9  |
| CHELVETIA HOLDING CHF0.02 POST SUBD               | 0.00 CH0466642201  |
| NEMETSCHEK AG                                     | 0.00 DE0006452907  |
| ONCOR ELEC. DELIVE 5.35% 4/1/2035                 | 0.00 US68233JCZ57  |
| ITALY BUONI POLIEN 4.45% 01/09/2043EGS            | 0.00 IT0005530032  |
| NETHERLANDS (KINGDOM OF) .5% 15/07/2032           | 0.00 NL0015000RP1  |
| JAPAN GOVERNMENT T 0.60% 20/12/2036               | 0.00 JP1201591GC4  |
| JAPAN GOV. TWENTY 0.50% 20/03/2038                | 0.00 JP1201641J38  |
| ASX LIMITED                                       | 0.00 AU0000000ASX7 |
| UK. GILT 0.875% 31/01/2046                        | 0.00 GB00BNNGP775  |
| JAPAN GOV. TWENTY 0.50% 20/09/2036                | 0.00 JP1201581G90  |
| UK. GILT 2.50% 7/22/2065                          | 0.00               |
| A P MOLLER-MAERSK B                               | 0.00 DK0010244508  |
| ATMOS ENERGY 5.75% 15/10/2052                     | 0.00 US049560AY17  |
| AUSTRALIA GOV. BD. 2.25% 21/5/2028                | 0.00 AU000XCLWAR9  |
| RICOH CO                                          | 0.00 JP3973400009  |
| AEGON ORD SHS                                     | 0.00 BMG0112X1056  |
| SWISS PRIME SITE AG                               | 0.00 CH0008038389  |
| JAPAN GOV. TWENTY 0.60% 20/09/2037                | 0.00 JP1201621H91  |
| ALLY FINANCIAL INC F2F 17/01/2031                 | 0.00 US02005NBW92  |
| YAMAHA MOTOR CO                                   | 0.00 JP3942800008  |
| ITALY BUONI POLIEN 1.80% 1/3/2041                 | 0.00 IT0005421703  |
| VERBUND AG                                        | 0.00 AT0000746409  |
| AUSTRALIAN GOV. 1.75% 21/11/2032                  | 0.00 AU0000143901  |
| BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS         | 0.00 DE0001030708  |
| FRANCE GOV. BD. 1.75% 25/5/2066                   | 0.00 FR0013154028  |
| NICE LTD                                          | 0.00 IL0002730112  |
| UK. GILT 0.625% 22/10/2050                        | 0.00 GB00BMBL1F74  |
| UBER TECHS. 4.80% 15/09/2034                      | 0.00 US90353TAP57  |
| JAPAN GOV. TWENTY 2.20% 20/03/2031                | 0.00 JP1201251B37  |
| GINNIE MAE II POOL 3.50% 20-04-2052               | 0.00 US36179W2W70  |
| ASAHI KASEI CORPORATION                           | 0.00 JP3111200006  |
| CANADIAN GOV. BD. 5.00% 1/6/2037                  | 0.00 CA135087XW98  |
| REDDIT INC CL A                                   | 0.00 US75734B1008  |
| ELEVANCE HEALTH IN 5.65% 15/06/205400             | 0.00 US036752BA01  |
| SARTORIUS STEDIM B EURO.1666                      | 0.00 FR0013154002  |
| PRO MEDICUS LTD                                   | 0.00 AU000000PME8  |
| VERIZON COMMUNICA 2.987% 30/10/2056               | 0.00 US92343VFW90  |
| NEW ZEALAND DOLLAR                                | 0.00               |
| ROCKWOOL A/S                                      | 0.00 DK0010219153  |
| INTERPUBLIC GROUP COS INC USD                     | 0.00 US4606901001  |
| NIBE INDUSTRIER AB SER B NPV                      | 0.00 SE0015988019  |
| AEROPORTS DE PARIS (ADP)                          | 0.00 FR0010340141  |
| CCL INDUSTRIES INC                                | 0.00 CA1249003098  |
| UTD. AIRLINES 4.625% 15/04/2029                   | 0.00 US90932LAH06  |
| KINGDOM OF BELGIUM 4.50% 28/03/2026               | 0.00 BE0000324336  |
| JFE HOLDINGS INC                                  | 0.00 JP3386030005  |
| NETHERLANDS GOVER 0.00% 15/07/2031                | 0.00 NL00150006U0  |
| TIS INC                                           | 0.00 JP3104890003  |

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| BAYERISCHE MOTOREN WERKE-PFD                   | 0.00 DE0005190037  |
| SONIC HEALTHCARE LTD ORDINARY FULLY PAID       | 0.00 AU0000000SHL7 |
| ITALY BUONI POLIEN 3.80% 15/4/2026             | 0.00 IT0005538597  |
| ITALY BUONI POLIEN 1.50% 30/04/2045REGS        | 0.00 IT0005438004  |
| JAPAN GOV. TWENTY 1.60% 20/3/2033              | 0.00 JP1201431D38  |
| JAPAN GOV. THIRTY 0.80% 20/6/2047              | 0.00 JP1300551H61  |
| US. T-BILL. 0.00% 15/05/20252025 USD1000       | 0.00 US912797LB15  |
| ITALY BUONI POLIEN 2.80% 15/6/2029             | 0.00 IT0005495731  |
| POSTS ITALIANE SPA                             | 0.00 IT0003796171  |
| JAPAN GOV. TWENTY 1.50% 20/03/2034             | 0.00 JP1201481E36  |
| LOTUS BAKERIES NV                              | 0.00 BE0003604155  |
| ISUZU MOTORS                                   | 0.00 JP3137200006  |
| RATIONAL AG                                    | 0.00 DE0007010803  |
| CAR GROUP LIMITED ORDINARY FULLY PAID          | 0.00 AU0000000CAR3 |
| UK. GILT 1.625% 22-OCT-71                      | 0.00 GB00BFMCN652  |
| HEALTH CARE SERV. 5.20% 15/06/2029             | 0.00 US42218SAK42  |
| DAITO TRUST CONSTRUCTION COMPANY LTD           | 0.00 JP3486800000  |
| HCA 4.625% 15/3/2052                           | 0.00 US404119CL13  |
| BLUESCOPE STEEL LIMITED                        | 0.00 AU0000000BSLO |
| JAPAN GOV. THIRTY 1.80% 20/09/2043             | 0.00 JP1300401D91  |
| UNIPOL GRUPPO FINANZIARIO SPA                  | 0.00 IT0004810054  |
| NETHERLANDS GOV. B 0.00% 15/01/2026            | 0.00 NL0015000QL2  |
| CANADIAN GOV. BD. 3.50% 1/12/2045              | 0.00 CA135087ZS68  |
| OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM  | 0.00               |
| BARCLAYS                                       |                    |
| BARRY CALLEBAUT AG - REG                       | 0.00 CH0009002962  |
| IPSEN PROMESSES SA                             | 0.00 FR0010259150  |
| AISIN SEIKI CO LTD                             | 0.00 JP3102000001  |
| UNITED MIZRAHI BANK LIMITED                    | 0.00 IL0006954379  |
| MITSUBISHI CHEMICAL GROUP CORPORATION          | 0.00 JP3897700005  |
| SIG COMBIBLOC GROUP AG                         | 0.00 CH0435377954  |
| TREND MICRO INCORPORATED                       | 0.00 JP3637300009  |
| NETHERLANDS GOV. B 2.00% 15/1/2054             | 0.00 NL00150012X2  |
| MITSUBISHI HC CAPITAL INC                      | 0.00 JP3499800005  |
| JAPAN GOV. THIRTY 0.60% 20/6/2050              | 0.00 JP1300671L78  |
| MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH | 0.00 US571903BG74  |
| KINGDOM OF BELGIUM 4.00% 28/03/2032            | 0.00 BE0000326356  |
| JAPAN GOV. TWENTY 2.00% 20/12/2044             | 0.00 JP1201911R15  |
| ITALY BUONI POLIEN 1.70% 01/09/2051            | 0.00 IT0005425233  |
| WHARF HOLDINGS LTD HKD                         | 0.00 HK0004000045  |
| ACCIONA SA                                     | 0.00 ES0125220311  |
| T-MOBILE USA 2.55% 15/02/2031                  | 0.00 US87264ACB98  |
| TALANX AG                                      | 0.00 DE000TLX1005  |
| KINGDOM OF BELGIUM 2.75% 22/04/2039            | 0.00 BE0000356650  |
| MORGAN STANLEY F2F 21/01/2033                  | 0.00 US61747YEL56  |
| CTS EVENTIM AG AND CO. KGAA                    | 0.00 DE0005470306  |
| MEIJI HOLDINGS CO NPV                          | 0.00 JP3918000005  |
| BUNDESREPUBLIK DEU 6.25% 04/01/2030            | 0.00 DE0001135143  |
| HOST HOTELS & RESO 2.90% 15/12/2031USD J       | 0.00 US44107TBA34  |
| FRENCH REPUBLIC GO 3.75% 25/5/2056             | 0.00 FR001400XJJ3  |
| JAPAN GOVERNMENT T 2.40% 20/03/2037            | 0.00 JP1300261748  |
| KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS   | 0.00 BE0000350596  |
| INDUSTRIVARDEN AB                              | 0.00 SE0000190126  |
| NETHERLANDS GOV. 0.00% 15/01/2029              | 0.00 NL0015000LS8  |
| ITALY BUONI POLIEN 2.45% 01/09/2050            | 0.00 IT0005398406  |
| LUNDIN MINING CORP                             | 0.00 CA5503721063  |
| JAPAN GOV. FORTY Y 0.40% 20/03/2056            | 0.00 JP1400091G59  |
| TITULOS DE TESORER 6.25% 09/07/203609/07/2036  | 0.00 COL17CT03748  |
| COP100000 TES                                  |                    |
| Income Due - CAD                               | 0.00               |
| ELI24-BBX COMMON STOCK                         | 0.00               |
| AUTOZONE 1.65% 15/1/2031                       | 0.00 US053332BA96  |
| AUSTRALIA GOV. BD. 4.25% 21/12/2035            | 0.00 AU0000345241  |
| JAPAN (30 YEAR ISS 0.80% 20/12/2047            | 0.00 JP1300571HC4  |
| OPEN TEXT CORP                                 | 0.00 CA6837151068  |

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| JAPAN GOV. FORTY Y 2.00% 20/03/2052                         | 0.00 JP1400051C51  |
| JAPAN GOV. THIRTY 0.80% 20/03/2048                          | 0.00 JP1300581J30  |
| BOLLORE SE                                                  | 0.00 FR0000039299  |
| SECURITAS AB                                                | 0.00 SE0000163594  |
| AMERCO COM                                                  | 0.00 US0235865062  |
| GPT GROUP                                                   | 0.00 AU000000GPT8  |
| ENT. PRODS. OPERAT 5.35% 31/01/20331/01/2033 USD1000        | 0.00 US29379VCD38  |
| JAPAN GOV. TWENTY 0.70% 20/03/2037                          | 0.00 JP1201601H38  |
| ORLANDO HEALTH OB 5.475% 01/10/20351/10/2035                | 0.00 US686514AP55  |
| A P MOLLER MAERSK AS                                        | 0.00 DK0010244425  |
| JAPAN GOV. THIRTY 0.70% 20/06/2048                          | 0.00 JP1300591J79  |
| M3 INC NPV                                                  | 0.00 JP3435750009  |
| BUNDESREPUBLIK DEU 6.50% 04/07/2027EUR0.01 REGS             | 0.00 DE0001135044  |
| NEXON CO LTD                                                | 0.00 JP3758190007  |
| BONOS Y OBLIG DEL 0.85% 30/07/2037                          | 0.00 ES0000012I24  |
| EURAZEO                                                     | 0.00 FR0000121121  |
| DELTA AIR LINES INC                                         | 0.00 US2473617023  |
| AUSTRALIA GOV. BD. 2.75% 21/6/2035                          | 0.00 AU000XCLWAM0  |
| JAPAN GOV. TWENTY 0.60% 20/06/2037                          | 0.00 JP1201611H69  |
| AMPLIFON SPA                                                | 0.00 IT0004056880  |
| CANADIAN GOV. BD. 2.00% 1/6/2032                            | 0.00 CA135087N597  |
| MORGAN STANLEY 3.622% 01/04/2031                            | 0.00 US6174468P76  |
| LIBERTY MEDIA CORP ORD SHS SERIES C                         | 0.00 US5312297220  |
| JAPAN GOV. THIRTY 1.90% 20/06/2043                          | 0.00 JP1300391D69  |
| YAKULT HONSHA                                               | 0.00 JP3931600005  |
| SWEDEN GOV. BD. 4.00% 01/06/2041                            | 0.00 CA135087YQ12  |
| FRENCH REPUBLIC GO 3.00% 25/06/2049                         | 0.00 FR001400NEF3  |
| SUNTORY BEVERAGE AND FOOD LTD                               | 0.00 JP3336560002  |
| T-MOBILE USA INC 5.50% 15/01/2055                           | 0.00 US87264ADG76  |
| BOSTON GAS CO 5.843% 10/01/20352035                         | 0.00 USU0568KAF31  |
| DENMARK GOV. BD. 2.25% 15/11/203301                         | 0.00 DK0009924532  |
| EMS CHEMIE HLDS REG                                         | 0.00 CH0016440353  |
| JAPAN GOV. TWENTY 1.20% 20/09/2035                          | 0.00 JP1201541F90  |
| WILMAR INTERNATIONAL LTD                                    | 0.00 SG1T56930848  |
| NEW ZEALAND GOV. B 2.75% 15/04/2037                         | 0.00 NZGOVDT437C0  |
| VERIZON COMMS. 2.65% 20/11/2040                             | 0.00 US92343VFT61  |
| M AND G PRUDENTIAL PLC ORD                                  | 0.00 GB00BKFB1C65  |
| HENDERSON LAND DEVELOPMENT CO                               | 0.00 HK0012000102  |
| JAPAN GOV. THIRTY 0.80% 20/03/2047                          | 0.00 JP1300541H31  |
| COVIVIO                                                     | 0.00 FR0000064578  |
| SEMCORP INDUSTRIES LIMITED                                  | 0.00 SG1R50925390  |
| RAKUTEN GROUP INC                                           | 0.00 JP3967200001  |
| SPAIN GOV. BD. 4.00% 31/10/205444A                          | 0.00 ES0000012M93  |
| TFI INTERNATIONAL INC                                       | 0.00 CA87241L1094  |
| RPI_CCP USD RCV CPI1D PAY 2.5042% 16-DEC-2029CHASUS33LCHCUK | 0.00               |
| KINGDOM OF BELGIUM 1.70% 22/06/2050                         | 0.00 BE0000348574  |
| JAPAN GOV. FORTY Y 0.90% 20/03/2057                         | 0.00 JP1400101H56  |
| FIFTH THIRD BANCORP 4.337% 25 AP 4.33% 25/APR/2033          | 0.00 US316773DF47  |
| APA GROUP                                                   | 0.00 AU0000000APA1 |
| SPAIN GOV. BD. 3.10% 30/07/2031REGS                         | 0.00 ES0000012N43  |
| JAPAN GOVERNMENT T 2.50% 20/06/2036                         | 0.00 JP1300231675  |
| STORA ENSO OYJ-R SHS                                        | 0.00 FI0009005961  |
| EMPIRE CO LIMITED                                           | 0.00 CA2918434077  |
| INDUSTRIVARDEN AB SER C NPV                                 | 0.00 SE0000107203  |
| INFRASTRUTTURE WIR NPV                                      | 0.00 IT0005090300  |
| PORSCHE AUTOMOBIL HOLDING SE                                | 0.00 DE000PAH0038  |
| COUNTRY GARDEN HLD 1.90% 20/03/2053                         | 0.00 JP1400061D58  |
| KINGDOM OF BELGIUM 3.00% 22/6/2034                          | 0.00 BE0000333428  |
| JAPAN GOV. THIRTY 0.40% 20/9/2049                           | 0.00 JP1300641KA3  |
| BKW AG                                                      | 0.00 CH0130293662  |
| OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK    | 0.00               |

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|-------------------------------------------------------------|-------------------|
| BUNDESREPUBLIK DEU 2.30% 15/2/2033                          | 0.00 DE000BU3Z005 |
| KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS                 | 0.00 DK0009924102 |
| NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033                     | 0.00 NL0015001AM2 |
| HCA 5.50% 15-JUN-47                                         | 0.00 US404119BV04 |
| KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A                | 0.00 BE0000358672 |
| JAPAN GOV. THIRTY 0.40% 20/03/2050                          | 0.00 JP1300661L47 |
| NETHERLANDS GOV. B 0.00% 15/01/2052                         | 0.00 NL0015614579 |
| JAPAN GOV. TWENTY 1.80% 20/03/2032                          | 0.00 JP1201341C38 |
| JAPAN GOV. TWENTY 1.80% 20/12/2032                          | 0.00 JP1201421D22 |
| CANADIAN GOV. BD. 1.70% 20/12/2031                          | 0.00 JP1201321BC7 |
| JAPAN GOV. TWENTY 1.60% 20/03/2032                          | 0.00 JP1201361C58 |
| JAPAN GOV. TWENTY 2.20% 20/03/2026                          | 0.00 JP1200871653 |
| SAPUTO INC                                                  | 0.00 CA8029121057 |
| AUSTRALIA GOV. BD. 3.75% 21/04/2037                         | 0.00 AU3TB0000192 |
| ORACLE CORP 3.85% SNR NTS 15/07/2036 USD2000                | 0.00 US68389XBH70 |
| ELEMENT FINANCIAL CORP                                      | 0.00 CA2861812014 |
| DENMARK GOV. BD. 0.50% 15/11/2029                           | 0.00 DK0009923807 |
| HOSHIZAKI CORP                                              | 0.00 JP3845770001 |
| TOPPAN HOLDINGS INC                                         | 0.00 JP3629000005 |
| SWEDISH GOV. 0.75% 12/05/2028060                            | 0.00 SE0009496367 |
| AZRIELI GROUP                                               | 0.00 IL0011194789 |
| JUNIPER NETWORK INC                                         | 0.00 US48203R1041 |
| EASTERN ENERGY GAS 5.65% 15/10/2054                         | 0.00 US27636AAA07 |
| INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES<br>INC | 0.00 CA45075E1043 |
| JAPAN GOV. FORTY Y 1.70% 20/03/2054                         | 0.00 JP1400071E55 |
| ITALY BUONI POLIEN 4.05% 30/10/2037                         | 0.00 IT0005596470 |
| OMRON CORP                                                  | 0.00 JP3197800000 |
| JAPAN GOV. FORTY Y 2.20% 20/03/2049                         | 0.00 JP1400021950 |
| Outstanding Settlement Receipts - JPY                       | 0.00              |
| SWEDEN GOV. BD. 3.50% 30/03/2039                            | 0.00 SE0002829192 |
| KAWASAKI KISEN KAI NPV                                      | 0.00 JP3223800008 |
| NETHERLANDS GOV. B 3.25% 15/01/2044EUR1                     | 0.00 NL0015001RG8 |
| JAPAN GOV. THIRTY 0.60% 20/12/2046                          | 0.00 JP1300531GC0 |
| JAPAN GOV. TWENTY 1.50% 20/03/2033                          | 0.00 JP1201441D44 |
| WEST FRASER TIMBER CO                                       | 0.00 CA9528451052 |
| KINGDOM OF BELGIUM 1.25% 22/04/2033                         | 0.00 BE0000346552 |
| JAPAN GOV. FORTY Y 0.80% 20/03/2058                         | 0.00 JP1400111J52 |
| JAPAN GOV. THIRTY 0.50% 20/09/2046                          | 0.00 JP1300521G93 |
| INVESTMENT AB LATOUR                                        | 0.00 SE0010100958 |
| NISSIN FOOD HOLDINGS CO LTD NPV                             | 0.00 JP3675600005 |
| ONO PHARMACEUTICAL CO LTD                                   | 0.00 JP3197600004 |
| SWEDEN GOV. BD. 1.00% 12/11/2026                            | 0.00 SE0007125927 |
| SWATCH GROUP                                                | 0.00 CH0012255151 |
| DAI NIPPON PRINTING CO LTD                                  | 0.00 JP3493800001 |
| KINGDOM OF BELGIUM 0.00% 22/10/2027                         | 0.00 BE0000351602 |
| AUSTRALIA GOVERNME 4.25% 21/03/2036                         | 0.00 AU0000381832 |
| NETHERLANDS GOV. B 0.00% 15/01/2038                         | 0.00 NL0015000B11 |
| BIO RAD LABORATORIES INC CLASS A                            | 0.00 US0905722072 |
| DENMARK GOV. BD. 1.75% 15/11/2025                           | 0.00 DK0009923138 |
| EVONIK INDUSTRIES AG                                        | 0.00 DE000EVNK013 |
| SEIKO EPSON CORPORATION                                     | 0.00 JP3414750004 |
| BANK OF AMERICA F2F 04/02/2033                              | 0.00 US06051GKK49 |
| HENNES & MAURITZ                                            | 0.00 SE0000106270 |
| KINGDOM OF BELGIUM 3.50% 22/6/2055                          | 0.00 BE0000361700 |
| CVC CAPITAL PARTNERS PLC                                    | 0.00 JE00BRX98089 |
| MARS 5.00% 1/3/2032                                         | 0.00 US571676AZ85 |
| SGD BNP PARIBAS A/C                                         | 0.00              |
| JAPAN GOV. TWENTY 1.80% 20/12/2031                          | 0.00 JP1201331C14 |
| KOREAN WON                                                  | 0.00              |
| KYOWA KIRIN CO LTD                                          | 0.00 JP3256000005 |
| TELUS CORP NON-CANANDIAN                                    | 0.00 CA87971M9969 |
| ITALY BUONI POLIEN 4.00% 30/10/2031                         | 0.00 IT0005542359 |
| SG HOLDINGS CO LTD                                          | 0.00 JP3162770006 |
| FUT 06 JUN 25 EURX E-SCHATZ                                 | 0.00              |

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| JAPAN GOV. TWENTY 1.90% 20/06/2025                          | 0.00              |
| SCREEN HOLDINGS CONPV                                       | 0.00 JP3494600004 |
| VENTURE GBL. CALC 4.125% 15/08/20310.0% 15/08/2031          | 0.00 US92328MAB90 |
| CANADIAN GOV. BD. 2.75% 01/12/2064                          | 0.00 CA135087C939 |
| BUNDESREPUBLIK DEU 1.80% 15/08/2053                         | 0.00 DE0001030757 |
| RPI_CCP USD RCV CPI1D PAY 2.4483% 11-DEC-2029CHASUS33LCHCUK | 0.00              |
| ZEALAND PHARMA A S                                          | 0.00 DK0060257814 |
| ONEX CORP                                                   | 0.00 CA68272K1030 |
| KINGDOM OF BELGIUM 0.80% 22/6/2025                          | 0.00 BE0000334434 |
| ALEXANDRIA REAL 1.875% 1/2/2033                             | 0.00 US015271AV11 |
| SARTORIUS AG VORZUG                                         | 0.00 DE0007165631 |
| JAPAN GOV. TWENTY 1.90% 20/09/2030                          | 0.00 JP1201211A94 |
| QANTAS AIRWAYS LIMITED                                      | 0.00 AU000000QAN2 |
| Futures Margin - AUD                                        | 0.00              |
| HUARONG FIN. II 0.75% 12/11/2029                            | 0.00 SE0011281922 |
| ITALY BUONI POLIEN 4.10% 30/04/2046/2046                    | 0.00 IT0005631608 |
| JAPAN GOV. THIRTY 1.70% 20/12/2043                          | 0.00 JP1300411DC2 |
| ITALY BUONI POLIEN 3.85% 01/10/2040% 01/10/2040             | 0.00 IT0005635583 |
| JAPAN GOV. FORTY Y 1.40% 20/03/2055                         | 0.00 JP1400081F45 |
| GILDAN ACTIVEWEAR INC                                       | 0.00 CA3759161035 |
| SITC INTERNATIONAL                                          | 0.00 KYG8187G1055 |
| JD SPORTS FASHION ORD                                       | 0.00 GB00BM8Q5M07 |
| JAPAN GOV. TWENTY 0.40% 20/03/2036                          | 0.00 JP1201561G37 |
| JAPAN GOV. THIRTY 0.80% 20/03/2046                          | 0.00 JP1300501G30 |
| HOSHINO RESORTS REIT                                        | 0.00 JP3047610005 |
| AUTONATION 5.89% 15/3/2035                                  | 0.00 US05329WAT99 |
| ITALY BUONI POLIEN 2.80% 1/3/2067                           | 0.00 IT0005217390 |
| CITIGROUP CCP AUD BROKER ACCOUNT                            | 0.00              |
| JAPAN GOV. FORTY Y 2.20% 20/03/2050                         | 0.00 JP1400031A58 |
| KINGDOM OF BELGIUM 2.25% 22/6/2057                          | 0.00 BE0000343526 |
| JAPAN GOV. THIRTY 0.80% 20/09/2047                          | 0.00 JP1300561H93 |
| CANADIAN GOV. BD. 2.75% 01-12-2048                          | 0.00 CA135087D358 |
| JAPAN GOVERNMENT T 2.50% 20/03/2036                         | 0.00 JP1300221643 |
| FIFTH THIRD BANCORP F2F 06/09/2030                          | 0.00 US316773DM97 |
| FUT JUN 25 10 YR T-NOTES                                    | 0.00              |
| HEALTH CARE SERV. 5.875% 15/06/2054                         | 0.00 US42218SAM08 |
| BLOCK INC. CDI 1 1 FOREIGN EXEMPT NYSE                      | 0.00 AU0000380420 |
| SOUTHWEST AIRLINES CO USD                                   | 0.00 US8447411088 |
| FERGUSON ENTERPRIS 5.00% 03/10/2034                         | 0.00 US31488VAA52 |
| JAPAN GOV. THIRTY 1.70% 20/09/2044                          | 0.00 JP1300441E92 |
| KINGFISHER PLC GBP0.1571                                    | 0.00 GB0033195214 |
| JAPAN GOV. TWENTY 2.00% 20/03/2031                          | 0.00 JP1201261B43 |
| BONOS Y OBLIG DEL 1.00% 30/07/2042                          | 0.00 ES0000012J07 |
| ITALY BUONI POLIEN 2.15% 01/09/20520                        | 0.00 IT0005480980 |
| SBI HOLDINGS INC NPV                                        | 0.00 JP3436120004 |
| VERIZON COMMS. 2.355% 15/03/2032                            | 0.00 US92343VGN82 |
| NEXI SPA ORD                                                | 0.00 IT0005366767 |
| GLOBAL E ONLINE ORD                                         | 0.00 IL0011741688 |
| SWIRE PACIFIC                                               | 0.00 HK0019000162 |
| SEKISUI CHEMICAL CO Y50                                     | 0.00 JP3419400001 |
| SEK BNP PARIBAS A/C                                         | 0.00              |
| SWO USD RCV SOFR 1D PAY 4.5 100725                          | 0.00              |
| OTSUKA CORPORATION                                          | 0.00 JP3188200004 |
| BELGIUM KINGDOM 1.40% 22/06/2053                            | 0.00 BE0000355645 |
| Income Due - HKD                                            | 0.00              |
| CHIBA BANK LTD JPY                                          | 0.00 JP3511800009 |
| UK. GILT 0.50% 22/10/2061                                   | 0.00 GB00BMBL1D50 |
| DCC PLC                                                     | 0.00 IE0002424939 |
| DENMARK GOV. BD. 0.25% 15/11/205201                         | 0.00 DK0009924029 |
| BUNDESREPUB. DEUTS 0.00% 15/08/2050                         | 0.00 DE0001030724 |
| KINGDOM OF BELGIUM 1.90% 22/06/2038                         | 0.00 BE0000336454 |
| HULIC CO LTD                                                | 0.00 JP3360800001 |

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| CDS_IX_CCP CDX.NA.IG.42 1%                          | 0.00               |
| 20290620CHASUS33ICEEUS2I65BYEE1                     |                    |
| BUONI POLIENNALI D 2.15% 01/03/2072                 | 0.00 IT0005441883  |
| JAPAN GOVERNMENT T 2.50% 20/06/2034                 | 0.00 JP1300151485  |
| KINGDOM OF BELGIUM 2.15% 22/06/2066                 | 0.00 BE0000340498  |
| Income Due - KRW                                    | 0.00               |
| UK. GILT 1.125% 22/10/2073                          | 0.00 GB00BLBDX619  |
| PUMA SE                                             | 0.00 DE0006969603  |
| JAPAN GOV. THIRTY 1.40% 20/12/2045                  | 0.00 JP1300491FC9  |
| VULCAN MATS. 5.70% 01/12/2054                       | 0.00 US929160BD00  |
| RTS. ELIA GRP. SA/NV                                | 0.00 BE0970187903  |
| HIKARI TSUSHIN INC                                  | 0.00 JP3783420007  |
| JAPAN GOV. THIRTY 1.70% 20-JUN-44                   | 0.00 JP1300431E60  |
| JAPAN GOV. TWENTY 1.60% 20/06/2030                  | 0.00 JP1201201A88  |
| AUSTRALIA GOV. BD. 4.75% 21/06/2054                 | 0.00 AU0000300535  |
| FUT JUN 25 CBT UL T-BONDS                           | 0.00               |
| MEXICAN BONOS 8.50% 01/03/202903/29 MXN100 M BONOS  | 0.00 MX0MGO0001F1  |
| TELECOM ITALIA SPA                                  | 0.00 IT0003497168  |
| AUSTRALIA GOV. BD. 3.25% 21/06/2039                 | 0.00 AU000XCLWAP3  |
| US. TSY. NOTE/BOND 5.25% 15/02/2029                 | 0.00 US912810FG86  |
| DENTSU GROUP INC                                    | 0.00 JP3551520004  |
| FUT CALL MAY 25 T-NOTE OPTION 1125                  | 0.00               |
| KINGDOM OF BELGIUM 3.45% 22/6/2043                  | 0.00 BE0000359688  |
| DEMANT A S                                          | 0.00 DK0060738599  |
| SINGAPORE AIRLINES LTD                              | 0.00 SG1V61937297  |
| JAPAN GOV. THIRTY 1.40% 20/09/2045                  | 0.00 JP1300481F92  |
| SWEDEN GOV. BD. 1.75% 11/11/2033                    | 0.00 SE0017830730  |
| SWEDEN GOV. BD. 2.25% 1/6/2032                      | 0.00 SE0004517290  |
| US. TSY. NOTE/BON 6.125% 15/08/2029                 | 0.00 US912810FJ26  |
| SAGAX AB                                            | 0.00 SE0005127818  |
| JAPAN POST INSURANCE CO LTD                         | 0.00 JP3233250004  |
| FRENCH REPUBLIC GO 0.50% 25/05/2072                 | 0.00 FR0014001NN8  |
| HANKYU HANSHIN HOLDINGS NPV                         | 0.00 JP3774200004  |
| HKT TRUST AND HKT SHARE STAPLED UNIT                | 0.00 HK0000093390  |
| BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93           | 0.00 BE0000353624  |
| SWEDISH GOV. 0.125% 12/05/203100 1062               | 0.00 SE0013935319  |
| REECE LIMITED                                       | 0.00 AU0000000REH4 |
| HOUSING NEW ZEALAND LTD 240430 2.183 GB             | 0.00 NZHNZD0230L2  |
| COLOMBIAN TES 7.00% 30/06/2032                      | 0.00 COL17CT03490  |
| KINGDOM OF BELGIUM 1.45% 22/06/203701 84            | 0.00 BE0000344532  |
| AMPHENOL 5.375% 15/11/2054                          | 0.00 US032095AS07  |
| DELIVERY HERO SE                                    | 0.00 DE000A2E4K43  |
| TOHO CO LTD JPY                                     | 0.00 JP3598600009  |
| AT&T 3.85% 1/6/2060                                 | 0.00 US00206RKB77  |
| DESCARTES SYSTEMS GROUP INC                         | 0.00 CA2499061083  |
| COLOMBIAN TES 7.25% 26/10/2050                      | 0.00 COL17CT03722  |
| L E LUNDBERGFÖRETAGEN AB - B SHARES                 | 0.00 SE0000108847  |
| NORWEGIAN KRONOR                                    | 0.00               |
| KRW BNP PARIBAS A/C                                 | 0.00               |
| Income Due - TWD                                    | 0.00               |
| COLOMBIAN TES 11.50% 25/07/204625/07/2046 COP500000 | 0.00 COL17CT03938  |
| B                                                   |                    |
| INDONESIA TSY. BD 7.125% 15/06/2043                 | 0.00 IDG000020900  |
| INDONESIA TSY. BD 7.125% 15/06/2038                 | 0.00 IDG000021809  |
| FX OPTIONS                                          | 0.00               |
| INDONESIA TSY. BD. 6.75% 15/07/20350000 FR0103      | 0.00 IDG000024506  |
| JAPAN GOV. THIRTY 2.50% 20/9/2034                   | 0.00 JP13001614A6  |
| INDONESIA TSY. BD 6.875% 15/07/205400000 FR0102     | 0.00 IDG000024001  |
| FUT CALL MAY 25 T-NOTE OPTION 1130                  | 0.00               |
| BONOS Y OBLIG DEL 1.45% 31/10/2071                  | 0.00 ES0000012H58  |
| SWO USD RCV SOFR 1D PAY 4.5 090725                  | 0.00               |
| BANQUE CANTONALE VAUDOISE                           | 0.00 CH0531751755  |
| CITIGROUP CCP                                       | 0.00               |
| SINGAPORE DOLLAR                                    | 0.00               |

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| FUT JUN 25 CBT ULT TNOTE                               | 0.00               |
| CK INFRASTRUCTURE                                      | 0.00 BMG2178K1009  |
| IRS_CCP AUD RCV 2.75% PAY BBSW6M 03-DEC-               | 0.00               |
| 2031SBISIUS33LCHCUK                                    |                    |
| SUMISHO COMPUTER SYSTEMS CORPORATION                   | 0.00 JP3400400002  |
| CDS_IX_CCP CDX.NA.IG.43 1%                             | 0.00               |
| 20291220CHASUS33ICEEUS2165BYEG6                        |                    |
| MARS 5.80% 01/05/2065                                  | 0.00 US571676BD64  |
| COLOMBIAN PESO                                         | 0.00               |
| NOK BNP PARIBAS A/C                                    | 0.00               |
| SHIMADZU CORP                                          | 0.00 JP3357200009  |
| DOWLAIS GROUP PLC                                      | 0.00 GB00BMWRZ071  |
| FUT JUN 25 ME 10Y CDN BND                              | 0.00               |
| ORACLE CORPORATION JAPAN                               | 0.00 JP3689500001  |
| FOX CORP COM                                           | 0.00 US35137L2043  |
| FUT JUN 25 ME 5Y CDN BOND                              | 0.00               |
| SWO_CD_X CDX.NA.HY.43 (4Y) DEFAU 102 210525            | 0.00               |
| BCE INC                                                | 0.00 CA0553487604  |
| DEUTSCHE LUFTHANSA AG                                  | 0.00 DE0008232125  |
| TEMENOS AG                                             | 0.00 CH0012453913  |
| FUTURES MARGIN-HKD                                     | 0.00               |
| CITIGROUP CCP CAD BROKER ACCOUNT                       | 0.00               |
| SWEDEN GOV. BD. 0.50% 24/11/20451063                   | 0.00 SE0015193313  |
| TELE2 AB                                               | 0.00 SE0005190238  |
| ILS BNP PARIBAS A/C                                    | 0.00               |
| DIASORIN SPA                                           | 0.00 IT0003492391  |
| ECP TERRA-GEN GROW                                     | 0.00               |
| OIS_CCP JPY RCV 0.75% PAY TONAR1D 08-JUL-              | 0.00               |
| 2030SBISIUS33LCHCUK                                    |                    |
| MXN BNP PARIBAS A/C                                    | 0.00               |
| ZAR BNP PARIBAS A/C                                    | 0.00               |
| MEXICAN BONOS 7.50% 03/06/2027                         | 0.00 MX0MGO00000D8 |
| AMERCO INC                                             | 0.00 US0235861004  |
| FUT JUN 25 ME 2Y GVT BOND                              | 0.00               |
| ZOZO INC                                               | 0.00 JP3399310006  |
| Outstanding Settlement Receipts - DKK                  | 0.00               |
| NEW ZEALAND LOCAL 4.125% 20/03/20280/03/2028           | 0.00 XS3025937288  |
| NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID      | 0.00 AU000000NSR2  |
| SWO_CD_X CDX.NA.HY.43 (4Y) DEFAU 102 160425            | 0.00               |
| TOKYU CORP NPV                                         | 0.00 JP3574200006  |
| LG ENERGY SOLUTIO 5.875% 02/04/2035                    | 0.00               |
| CITIGROUP CCP EUR BROKER ACCOUNT                       | 0.00               |
| FUT. SGX MINI JGB JUN25                                | 0.00               |
| FUT. AUST 10Y SFE JUN25                                | 0.00               |
| SWEDISH KRONA                                          | 0.00               |
| FEE REBATES                                            | 0.00               |
| FUTURES MARGIN-SGD                                     | 0.00               |
| SWEDEN GOV. BD. 1.375% 23/6/2071                       | 0.00 SE0016102115  |
| US TREASURY N/B 4.75% 15/FEB/2045                      | 0.00 US912810UJ50  |
| HANG LUNG PROPERTIES LIMITED                           | 0.00 HK0101000591  |
| MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT           | 0.00               |
| TRUSTPEX                                               |                    |
| VESTIS CORPORATION                                     | 0.00 US29430C1027  |
| WK KELLOGG ORD SHS                                     | 0.00 US92942W1071  |
| L&G. GRP. F2V 1/4/2055                                 | 0.00 XS3030523644  |
| US. TSY. NOTE/BON 4.125% 29/02/2032/2032 USD100 H-2032 | 0.00               |
| DANISH KRONE                                           | 0.00               |
| Outstanding Settlement Payments - JPY                  | 0.00               |
| UNITED STATES TREA 4.25% 15/01/20282028 USD100 AJ-     | 0.00               |
| 2028                                                   |                    |
| Outstanding Settlement Payments - HKD                  | 0.00               |
| JAPAN GOV. FIVE YE 0.70% 20/09/2029                    | 0.00               |
| US. TSY. NOTE/BOND 4.00% 15/12/2027                    | 0.00               |
| HUF BNP PARIBAS A/C                                    | 0.00               |

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| PLN BNP PARIBAS A/C                                 | 0.00              |
| MINI TPX IDX 2506 F                                 | 0.00              |
| CNY BNP PARIBAS A/C                                 | 0.00              |
| UK. GILT 4.375% 7/3/2030                            | 0.00 GB00BSQNRD01 |
| JAPAN GOV. THIRTY 0.30% 20/06/2046                  | 0.00 JP1300511G61 |
| FUTURES MARGIN-JPY                                  | 0.00              |
| NEW ISRAELI SHEQEL                                  | 0.00              |
| FUTURES MARGIN-EURO                                 | 0.00              |
| GERMANY(FEDERAL REPUBLIC) 2.9% BDS 15/08/2056       | 0.00              |
| EUR0.01 REGS                                        |                   |
| JAPAN GOV. THIRTY 0.70% 20/9/2051                   | 0.00 JP1300721MA9 |
| CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE         | 0.00              |
| TRY BNP PARIBAS A/C                                 | 0.00              |
| POLISH ZLOTY                                        | 0.00              |
| MEXICAN PESO                                        | 0.00              |
| BNP New Zealand Dollar Custodial Account            | 0.00              |
| TAKEON NZD                                          | 0.00              |
| INVESTA EXT FDS MG NT ATF                           | 0.00              |
| NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000 | 0.00 AU3FN0069027 |
| A1-A                                                |                   |
| PRUDENTIAL PLC ELECTRONIC ELECTION ENTL DI          | 0.00 GB00BV0V0321 |
| TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052     | 0.00 AU3FN0058145 |
| UNILEVER PLC GBP0.031111 STK DIV                    | 0.00 NL0015002EF6 |
| ABIOMED INC NPV                                     | 0.00 US003CVR0169 |
| BRL BNP PARIBAS A/C                                 | 0.00              |
| CFS Finerge & NT overlay                            | 0.00              |
| CONSTELLATION SOFT COM STK NPV TEMP                 | 0.00 CA21037X1345 |
| IDR BNP PARIBAS A/C                                 | 0.00              |
| Macquarie Infrastructure Trust (& NT overlay)       | 0.00              |
| FOUNDRY JV HOLDCO 5.90% 25/1/2033                   | 0.00 US350930AG89 |
| LG ENERGY SOLUTION 5.25% 2/4/2028                   | 0.00              |
| MSCI SING 2504 FUT                                  | 0.00 SGXDB1794039 |
| BNG BANK N.V. 1% EMTN 03/04/2040 EUR100000          | 0.00              |
| ANZ BANK NZ 11AM A/C                                | 0.00              |
| HANG MINI 2504 FUT                                  | 0.00              |
| OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22        | 0.00              |
| SPI 200 2506 FUT                                    | 0.00              |
| FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN         | 0.00              |
| CHASEBANK N.A. CHASUS33                             |                   |
| FUT JUN 25 US 2YR T-NOTE                            | 0.00              |
| Outstanding Settlement Payments - SGD               | 0.00              |
| CDS_IX_CCP CDX.NA.HY.39 5%                          | 0.00              |
| 20271220CHASUS33ICEEUS2I65BRZH6                     |                   |
| SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF      | 0.00              |
| COMMERCE TORONTO CA                                 |                   |
| FUT JUN 25 SFE 3Y T-BOND                            | 0.00              |
| CDS_IX_CCP ITRAXX AUSTRALIA SERI 1%                 | 0.00              |
| 20290620CHASUS33ICEEUS2I668IBO9                     |                   |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN | 0.00              |
| CHASE                                               |                   |
| FUT JUN 25 OSE 10Y JGB                              | 0.00              |
| RPI_CCP EUR RCV CPTFE1D PAY 2.0072% 15-MAR-         | 0.00              |
| 2030CHASUS33LCHCUK                                  |                   |
| FTSE 100 IDX 2506 FU                                | 0.00 GB00M251VK77 |
| CDS_IX_CCP ITRAXX AUSTRALIA SERI 1%                 | 0.00              |
| 20300620CHASUS33ICEEUS2I668IBQ4                     |                   |
| FUT JUN 25 CBT 5Y T-NOTE                            | 0.00              |
| SWO EUR RCV 2.9 PAY EURIB 6M 120625                 | 0.00              |
| SWO USD RCV SOFR 1D PAY 3.4 120925                  | 0.00              |
| S&P 500 EMINI 2506 F                                | 0.00              |
| Outstanding Settlement Payments - AUD               | 0.00              |
| FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK    | 0.00              |
| PLC BARCGB5G                                        |                   |
| FUT 06 JUN 25 EURO BUXL BND                         | 0.00              |

|                                                                        |       |
|------------------------------------------------------------------------|-------|
| FORWARD COLLATERAL RECEIVABLE FROM STATE STREET<br>BOSTON SBOSUS3F     | 0.00  |
| BNZ NZD COLL                                                           | 0.00  |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS                     | 0.00  |
| FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF<br>CANADA ROYCCAT3IMM | 0.00  |
| CCP CITIGROUP GBP BROKER ACCOUNT                                       | 0.00  |
| CITIGROUP CCP USD BROKER ACCOUNT                                       | 0.00  |
| FUT 06 JUN 25 EURX EUR-BUND                                            | 0.00  |
| WESTPAC NZD COLL                                                       | -0.01 |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN                     | -0.01 |
| Outstanding Settlement Payments - HUF                                  | -0.01 |
| Outstanding Settlement Payments - CHF                                  | -0.01 |
| Outstanding Settlement Payments - CAD                                  | -0.01 |
| JPM CCP USD BROKER ACCOUNT                                             | -0.02 |
| Outstanding Settlement Payments - GBP                                  | -0.03 |
| Outstanding Settlement Payments - EUR                                  | -0.04 |
| OTC CASH COLLATERAL RECEIVABLE FROM USD SBILDEFFXX<br>31/12/2050       | -0.05 |
| OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG<br>FRANKFURT          | -0.06 |
| Outstanding Settlement Payments - NZD                                  | -0.12 |
| Outstanding Settlement Payments - USD                                  | -0.17 |
| OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS                          | -0.28 |