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|----------------------------------------------------|--------------------------------------|----------------------|----------|
| Offer name                                         | New Zealand Defence Force FlexiSaver | Offer number         | OFR10288 |
| Fund name                                          | Scheme                               |                      |          |
| Period disclosure applies [dd/mm/yyyy]             | Mercer Conservative fund             | Fund number          | FND54    |
|                                                    | 30/09/2025                           |                      |          |
| <b>Asset name</b>                                  | <b>% of fund net assets</b>          | <b>Security code</b> |          |
| NEW ZEALAND GOVERNMENT 200429 3.0 GB               |                                      | 3.13 NZGOVDT429C7    |          |
| NEW ZEALAND GOVERNMENT 150531 1.50 GB              |                                      | 2.47 NZGOVDT531C0    |          |
| NEW ZEALAND GOVERNMENT 150528 0.25 GB              |                                      | 2.43 NZGOVDT528C6    |          |
| NEW ZEALAND GOVERNMENT 140433 3.50 GB              |                                      | 2.39 NZGOVDT433C9    |          |
| NEW ZEALAND GOVERNMENT 150530 4.50 GB              |                                      | 2.20 NZGOVDT530C2    |          |
| NEW ZEALAND GOVERNMENT 150437 2.75 GB              |                                      | 1.92 NZGOVDT437C0    |          |
| Liquidity Identifier                               |                                      | 1.84                 |          |
| NEW ZEALAND GOVERNMENT 150541 1.75 GB              |                                      | 1.84 NZGOVDT541C9    |          |
| NEW ZEALAND GOVERNMENT 150532 2.00 GB              |                                      | 1.78 NZGOVDT532C8    |          |
| NEW ZEALAND GOVERNMENT 150534 4.25 GB              |                                      | 1.35 NZGOVDT534C4    |          |
| NEW ZEALAND GOVERNMENT 150536 4.25 GB              |                                      | 1.29 NZGOVDT536C9    |          |
| UK. GILT 3.75% 7/3/2027                            |                                      | 1.22 GB00BPSNB460    |          |
| NEW ZEALAND GOVT 200930 3.00 INDEXED BOND          |                                      | 1.02 NZIIBDT003C0    |          |
| NEW ZEALAND GOVERNMENT 150535 4.50 GB              |                                      | 0.91 NZGOVDT535C1    |          |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY        |                                      | 0.91 NZLGFD014C0     |          |
| 150426 1.50 GB                                     |                                      |                      |          |
| NEW ZEALAND GOVT 200935 2.50 INDEXED BOND          |                                      | 0.90 NZIIBDT004C8    |          |
| NEW ZEALAND GOVERNMENT 150554 5.00 GB              |                                      | 0.78 NZGOVDT554C2    |          |
| NEW ZEALAND GOVERNMENT 150526 0.50 GB              |                                      | 0.74 NZGOVDT526C0    |          |
| NEW ZEALAND GOVERNMENT 150427 4.50 GB              |                                      | 0.73 NZGOVDT427C1    |          |
| FISHER & PAYKEL HEALTHCARE CORPORATION L           |                                      | 0.72 NZFAPE000152    |          |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY        |                                      | 0.68                 |          |
| 161025 TBILL                                       |                                      |                      |          |
| WESTPAC NEW ZEALAND LTD 121225 RCD                 |                                      | 0.68                 |          |
| RABOBANK NEW ZEALAND LTD 010526 RCD                |                                      | 0.67                 |          |
| SINGAPORE GOV. BD 2.875% 01/09/2030                |                                      | 0.64 SG7U32949426    |          |
| WESTPAC NEW ZEALAND LTD 240226 1.439 CB            |                                      | 0.63 NZWNZD0226L9    |          |
| TOYOTA FINANCE NEW ZEALAND LTD 291025 PNOTE        |                                      | 0.57                 |          |
| ASB BANK LTD 281125 RCD                            |                                      | 0.57                 |          |
| ASB BANK LTD 081225 RCD                            |                                      | 0.57                 |          |
| UNITED STATES DOLLAR                               |                                      | 0.56                 |          |
| NVIDIA CORP                                        |                                      | 0.54 US67066G1040    |          |
| RABOBANK NEDERLA 160326 FRN                        |                                      | 0.54 NZRABDT020C1    |          |
| APPLE INC                                          |                                      | 0.51 US0378331005    |          |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA 190326 RCD |                                      | 0.49                 |          |
|                                                    |                                      |                      |          |
| INFRATIL LIMITED                                   |                                      | 0.48 NZIFTE0003S3    |          |
| MICROSOFT CORP                                     |                                      | 0.46 US5949181045    |          |
| NZD BNP PARIBAS A/C                                |                                      | 0.46                 |          |
| ANZ BANK NEW ZEALAND WELLINGTON 061025 3.55 TD     |                                      | 0.46                 |          |
| BANK OF NEW ZEALAND LTD 141025 RCD                 |                                      | 0.45                 |          |
| ASB BANK LTD 141125 RCD                            |                                      | 0.45                 |          |
| ASB BANK LTD 12225 RCD                             |                                      | 0.45                 |          |
| WESTPAC NEW ZEALAND LTD 150126 RCD                 |                                      | 0.45                 |          |
| ASB BANK LTD 310326 RCD                            |                                      | 0.45                 |          |
| WESTPAC NEW ZEALAND LTD 310326 RCD                 |                                      | 0.45                 |          |
| Bank of China                                      |                                      | 0.44                 |          |
| AUCKLAND INTERNATIONAL AIRPORT LTD                 |                                      | 0.43 NZAIAE0002S6    |          |
| UK. GILT 4.375% 31/7/2054                          |                                      | 0.42 GB00BPSNBB36    |          |
| BANK OF CHINA NEW ZEALAND 071025 PNOTE             |                                      | 0.41                 |          |
| ANZ BANK NEWZEALAND LTD 141125 RCD                 |                                      | 0.41                 |          |
| WESTPAC NEW ZEALAND LTD 291225 RCD                 |                                      | 0.38                 |          |
| UK. GILT 4.50% 7/6/2028                            |                                      | 0.37 GB00BMF9LG83    |          |
| Accruals                                           |                                      | 0.37                 |          |

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| WESTPAC NEW ZEALAND LTD 021025 RCD                   | 0.36              |
| CHINA CONSTRUCT NZ 281125 4.80 TD                    | 0.35              |
| WELLINGTON REGIONAL COUNCIL 241125 PNOTE             | 0.34              |
| ASB BANK LTD 151225 RCD                              | 0.34              |
| HOUSING NEW ZEALAND LTD 051026 2.247 GB              | 0.33 NZHNZD0001L7 |
| ASB BANK LTD 200126 4.12 TD                          | 0.33              |
| NEW ZEALAND GOV. B 4.50% 15/05/2035                  | 0.33 NZGOVDT535C1 |
| AMAZON COM INC                                       | 0.32 US0231351067 |
| US. TSY. INFL. 0.625% I/L 15/1/2026                  | 0.32 US912828N712 |
| AUCKLAND COUNCIL 171025 PNOTE                        | 0.32              |
| META PLATFORMS INC                                   | 0.30 US30303M1027 |
| CONTACT ENERGY LIMITED                               | 0.29 NZCENE0001S6 |
| BANK OF NEW ZEALAND                                  | 0.28              |
| Westpac New Zealand                                  | 0.27              |
| THE A2 MILK COMPANY LIMITED                          | 0.26 NZATME0002S8 |
| ALPHABET INC CAP STK CL A                            | 0.25 US02079K3059 |
| EBOS GROUP LIMITED                                   | 0.25 NZEBOE0001S6 |
| INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV        | 0.25 NZIBDDT016C7 |
| 100626 0.75 CB                                       |                   |
| MAINFREIGHT LIMITED                                  | 0.24 NZMFTE0001S9 |
| KIWIBANK LTD 211125 4.45 TD                          | 0.24              |
| WATERCARE SERVICES LTD 141025 PNOTE                  | 0.23              |
| TOYOTA FINANCE NEW ZEALAND LTD 221025 PNOTE          | 0.23              |
| HAMILTON CITY COUNCIL 031125 PNOTE                   | 0.23              |
| DUNEDIN CITY TREASURY 191125 PNOTE                   | 0.23              |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY          | 0.23              |
| 031225 TBILL                                         |                   |
| RABOBANK NEW ZEALAND LTD 200226 RCD                  | 0.22              |
| BUNDESOBLIGATION 2.40% 18/04/2030.01 191             | 0.22 DE000BU25042 |
| UNITED STATES TREA 0.00% 04/12/20252025 USD100       | 0.22 US912797QS94 |
| JAPAN GOV. FORTY Y 2.20% 20/03/2064                  | 0.22 JP1400171Q50 |
| MERIDIAN ENERGY LT NPV                               | 0.20 NZMELE0002S7 |
| WELLINGTON REGIONAL COUNCIL 101225 PNOTE             | 0.19              |
| BERKSHIRE HATHAWAY INC - CLASS B                     | 0.19 US0846707026 |
| GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE           | 0.19              |
| CASH                                                 | 0.18              |
| TOYOTA FINANCE NEW ZEALAND LTD 061125 PNOTE          | 0.18              |
| WELLINGTON CITY COUNCIL 180226 PNOTE                 | 0.18              |
| US. TSY. NOTE/BON 4.875% 31/10/20288                 | 0.18 US91282CJF95 |
| CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE             | 0.17              |
| US TREASURY N/B 2.75% 15/AUG/2032                    | 0.17 US91282CFF32 |
| US. TSY. NOTE/BOND 1.75% 15/11/2029                  | 0.17 US912828YS30 |
| SUMMERSET GROUP HOLDINGS LTD                         | 0.16 NZSUME0001S0 |
| TOYOTA FINANCE NEW ZEALAND LTD 161025 PNOTE          | 0.16              |
| TOYOTA FINANCE NEW ZEALAND LTD 051125 PNOTE          | 0.16              |
| DUNEDIN CITY TREASURY 281125 PNOTE                   | 0.16              |
| CHRISTCHURCH CITY HOLDINGS LIMITED 191225 PNOTE      | 0.16              |
| NETFLIX INC                                          | 0.14 US64110L1061 |
| US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44  | 0.14 US912810UD80 |
| US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41 | 0.14 US912810SW99 |
| FREIGHTWAYS GROUP LTD                                | 0.14 NZFREE0001S0 |
| REPUBLIC OF POLA FRN IL 25/08/2036                   | 0.14 PL0000117024 |
| GREATER WELLINGTON REGIONAL COUNCIL 211125 PNOTE     | 0.14              |
| TAUPO DISTRICT COUNCIL 300126 PNOTE                  | 0.14              |
| US. T-BILL. 0.00% 28/10/20252025 USD100              | 0.13 US912797RE99 |
| US. TSY. INFL. 1.875% I/L 15/07/2034.875% 15/07/2034 | 0.13 US91282CLE92 |
| INVESTA COMMERCIAL PROPERTY FUNDAFS                  | 0.13              |
| RYMAN HEALTHCARE LTD                                 | 0.13 NZRYME0001S4 |
| HCA HEALTHCARE INC                                   | 0.13 US40412C1018 |
| MERCURY NZ LIMITED                                   | 0.12 NZMRPE0001S2 |
| BROADCOM ORD SHS                                     | 0.12 US11135F1012 |
| BUNDESREPUBLIK DEU 2.20% 15/02/2034.01               | 0.12 DE000BU2Z023 |

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| BUNDESSCHATZANWEIS 2.00% 10/12/2026                     | 0.12 DE000BU22072 |
| CSX CORP COM                                            | 0.12 US1264081035 |
| JAPAN GOV. TWENTY 0.60% 20/12/2037                      | 0.12 JP1201631HC6 |
| CHINA CONSTRUCTION BANK NZ LTD 090226 FRN               | 0.11 NZCCBDT014C9 |
| ITALY BUONI POLIEN 3.85% 15/09/2026                     | 0.11 IT0005556011 |
| WELLINGTON REGIONAL COUNCIL 151225 PNOTE                | 0.11              |
| WELLINGTON CITY COUNCIL 230126 PNOTE                    | 0.11              |
| DUNEDIN CITY TREASURY 270126 PNOTE                      | 0.11              |
| APPLIED MATERIALS US                                    | 0.11 US0382221051 |
| SPARK NEW ZEALAND LIMITED                               | 0.11 NZTELE0001S4 |
| HOUSING NEW ZEALAND LTD 151027 4.422 GB                 | 0.11 NZHNZD0008L2 |
| SAMSUNG ELECTRONICS CO LTD-GDR 144A                     | 0.11 US7960508882 |
| TESLA INC                                               | 0.11 US88160R1014 |
| INDONESIA TSY. BD. 6.50% 15/02/2031                     | 0.11 IDG000015207 |
| FLETCHER BUILDING LTD                                   | 0.11 NZFBUE0001S0 |
| PRECINCT PROPERTIES NEW ZEALAND LIMITED                 | 0.11 NZAPTE0001S3 |
| SINGAPORE GOV. BD 2.875% 01/07/2029                     | 0.11 SG3263998209 |
| US. TSY. NOTE/BOND 4.25% 28/02/2027                     | 0.11 US91282CMP31 |
| PORT OF TAURANGA LTD                                    | 0.10 NZPOTE0003S0 |
| INTEREST RATE SWAPS                                     | 0.10              |
| DUNEDIN CITY TREASURY 150326 2.90 CB                    | 0.10 NZDCTDT160C9 |
| QUALCOMM INC                                            | 0.10 US7475251036 |
| EURO                                                    | 0.10              |
| ALPHABET INC CAP CL C                                   | 0.10 US02079K1079 |
| USD BNP PARIBAS A/C                                     | 0.10              |
| JAPAN GOV. FIVE YE 0.40% 20/12/2028                     | 0.10 JP1051661Q33 |
| SHIN-ETSU CHEMICAL NPV                                  | 0.10 JP3371200001 |
| LOWE'S COS INC                                          | 0.10 US5486611073 |
| US. TSY. NOTE/BOND 4.25% 15/02/20282028 USD100 AK-2028  | 0.10 US91282CMN82 |
| US. TSY. NOTE/BOND 3.75% 30/06/20272027 USD100 BD-2027  | 0.10 US91282CNL18 |
| GOODMAN NZ Highbrook Limited Partnership                | 0.09 DU00GUDMHBNZ |
| DEXUS Wholesale Property Fund                           | 0.09              |
| NEW ZEALAND GOV. 2.50% I/L 20/09/2035                   | 0.09 NZIIBDT004C8 |
| NEW ZEALAND GOVT 200950 3.25 Inflation Indexed Bond     | 0.09 NZIIBDT006C3 |
| ASB Bank Ltd 040526 1.646 CB                            | 0.09 NZABBDG005C5 |
| NORWAY GOV. BD. 1.375% 19/08/2030                       | 0.09 NO0010875230 |
| HOUSING NEW ZEALAND LTD 100935 1.534 GB                 | 0.09 NZHNZD0935L6 |
| DUNEDIN CITY TREASURY 071025 PNOTE                      | 0.09              |
| Union Pacific Corp                                      | 0.09 US9078181081 |
| Charter Hall Retail Partnership No. 6PE                 | 0.09              |
| US. TSY. NOTE/BON 0.625% 15/5/2030                      | 0.08 US912828ZQ64 |
| THE Cigna Group                                         | 0.08 US1255231003 |
| NEW ZEALAND GOV. 1.75% 15/5/2041                        | 0.08 NZGOVDT541C9 |
| Softbank Group Corp                                     | 0.08 JP3436100006 |
| Malaysia Governme 3.519% 20/04/2028                     | 0.08 MYBMI2300024 |
| Newmont Corp                                            | 0.08 US6516391066 |
| American Express USD                                    | 0.08 US0258161092 |
| JP Morgan Chase & Co                                    | 0.08 US46625H1005 |
| Performance Food Group Co                               | 0.08 US71377A1034 |
| Australia Gov. BD. 2.75% 21/05/2041                     | 0.08 AU0000018442 |
| US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030  | 0.08 US91282CHZ77 |
| US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031 | 0.08 US91282CCB54 |
| JAPAN (10 Year Issue) 0.4% 20/JUN/2033                  | 0.08 JP1103711P74 |
| US Treasury N/B 0.75% 31/01/20282028 USD G-2028         | 0.08 US91282CBJ99 |
| Novo Nordisk Ord SHS Class B                            | 0.07 DK0062498333 |
| 4.50% 15/04/2027                                        | 0.07 NZGOVDT427C1 |
| OTC Derivative Cash Collateral Receivable from HSBC     | 0.07              |
| United States Tre 3.875% 31/05/20277 USD BC-2027        | 0.07 US91282CNE74 |
| Australia Gov. BD. 4.75% 21/4/2027                      | 0.07 AU3TB0000135 |

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| APPLOVIN CORP                                         | 0.07 US03831W1080  |
| ELEVANCE HEALTH INC                                   | 0.07 US0367521038  |
| HEWLETT PACKARD CO                                    | 0.07 US40434L1052  |
| JAPAN GOV. FORTY Y 1.40% 20/03/2055                   | 0.07 JP1400081F45  |
| KONINKLIJKE AHOLD DELHAIZE NV                         | 0.07 NL0011794037  |
| JAPAN GOV. THIRTY 1.20% 20/06/2053                    | 0.07 JP1300791P79  |
| LVMH MOET HENNESSY VUITTON SE                         | 0.07 FR0000121014  |
| AUCKLAND COUNCIL 071125 PNOTE                         | 0.07               |
| MEXICAN BONOS 8.00% 07/11/2047                        | 0.07 MX0MGO0000102 |
| US. TSY. NOTE/BON 4.375% 31/07/2026                   | 0.07 US91282CLB53  |
| US. TSY. INFL. 2.125% I/L 15/02/2041                  | 0.07 US912810QP66  |
| AMERIPRISE FINANCIAL INC                              | 0.07 US03076C1062  |
| ADOBE INC COM                                         | 0.07 US00724F1012  |
| US. TSY. NOTE/BOND 3.75% 30/04/20277 USD BA-2027      | 0.07 US91282CMY48  |
| US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028       | 0.07 US91282CHK09  |
| INTESA SANPAOLO SPA                                   | 0.07 IT0000072618  |
| NEW ZEALAND GOV. B 3.00% 20-APR-29                    | 0.06 NZGOVDT429C7  |
| JAPAN GOV. TEN YEA 0.10% 20/6/2026                    | 0.06 JP1103431G66  |
| FINECOBANK BANCO FINECO SPA                           | 0.06 IT0000072170  |
| KIWI PROPERTY GROUP LIMITED                           | 0.06 NZKPGEO0001S9 |
| WELLS FARGO FRN 23/07/2029                            | 0.06 XS3127996778  |
| AUSTRALIA & NEW Z 2.478% 04/06/2029SNR 04/06/2029     | 0.06 XS3041372668  |
| EUR100000                                             |                    |
| CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD      | 0.06               |
| MEXICAN BONOS 7.75% 13/11/2042                        | 0.06 MX0MGO00000R8 |
| US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028   | 0.06 US91282CGP05  |
| LASERTEC CORP NPV                                     | 0.06 JP3979200007  |
| KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE           | 0.06               |
| ITALY BUONI POLIEN 4.50% 01/10/20534A                 | 0.06 IT0005534141  |
| MEXICAN BONOS 7.75% 23/11/2034                        | 0.06 MX0MGO00000U2 |
| AIA GROUP LTD                                         | 0.06 HK0000069689  |
| US TREASURY N/B 4.25% 30/JUN/2029                     | 0.06 US91282CKX82  |
| US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027 | 0.06 US91282CAU53  |
| MASTERCARD INC - CLASS A                              | 0.06 US57636Q1040  |
| NEW ZEALAND GOVERNMENT 150551 2.75 GB                 | 0.06 NZGOVDT551C8  |
| TENCENT HLDGS LIMITED                                 | 0.06 KYG875721634  |
| CHORUS LIMITED ORDINARY FULLY PAID                    | 0.06 NZCNUE00001S2 |
| BNP PARIBAS NOMINEES                                  | 0.06               |
| NEXTERA ENERGY INC                                    | 0.06 US65339F1012  |
| NETHERLANDS GOV. B 2.50% 15/01/2033                   | 0.06 NL0010071189  |
| MALAYSIA GOV. BD. 4.232% 30/06/2031                   | 0.06 MYBMX1100044  |
| GLOBE LIFE INC                                        | 0.06 US37959E1029  |
| GOODMAN PROPERTY TRUST                                | 0.06 NZCPTE00001S9 |
| COLOMBIAN TES 6.00% 28/4/2028                         | 0.06 COL17CT02914  |
| SEAGATE TECH HLDGS                                    | 0.06 IE00BKVD2N49  |
| CELLNEX TELECOM 0.75% 20/11/2031                      | 0.05 XS2257580857  |
| BOOKING HLDGS INC COM                                 | 0.05 US09857L1089  |
| ASML HOLDING NV                                       | 0.05 NL0010273215  |
| NORWAY GOV. BD. 1.50% 19/02/2026                      | 0.05 NO0010757925  |
| UK. GILT 1.75% 7/9/2037                               | 0.05 GB00BZB26Y51  |
| UBER TECHNOLOGIES INC                                 | 0.05 US90353T1007  |
| HMC WHF NO. 1 PTY LTD - AUDPE                         | 0.05               |
| US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025  | 0.05 US91282CAZ41  |
| ITOCHU CORP JPY                                       | 0.05 JP3143600009  |
| NETHERLANDS GOV. B 0.25% 15/07/2029                   | 0.05 NL0013332430  |
| MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M         | 0.05 MX0MGO00000B2 |
| BONOS                                                 |                    |
| ELI LILLY 4.25% 15/03/2031                            | 0.05 US532457DC94  |
| STONEPEAK ZENO HOLDINGS (CYM) LP - EUR                | 0.05               |
| US TREASURY N/B 4.12% 15/NOV/2032                     | 0.05 US91282CFV81  |
| UK. GILT 4.50% 7/3/2035                               | 0.05 GB00BT7J0027  |

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| INFRALEMON SCA                                      | 0.05              |
| HDFC BANK LTD                                       | 0.05 US40415F1012 |
| PTC INC                                             | 0.05 US69370C1009 |
| MCP REAL ESTATE DE BT FUND (AUD)                    | 0.05              |
| KROGER CO COM                                       | 0.05 US5010441013 |
| CITIBANK NA 5.803% 29/9/2028                        | 0.05 US17325FBB31 |
| KINROSS GOLD CORP                                   | 0.05 CA4969024047 |
| VOLKSWAGEN INTL. FIN.049                            | 0.05 XS2342732646 |
| ARKEA PUBLIC SECT 3.111% 28/02/2029UR100000 REGS    | 0.05 FR001400O9E0 |
| AUSTRALIA GOV. BD. 3.50% 21/12/2034                 | 0.05 AU0000274706 |
| NASDAQ INC                                          | 0.05 US6311031081 |
| LAM RESEARCH CORP COM USD 0.001 P S                 | 0.05 US5128073062 |
| RECKITT BENCKISER GROUP PLC                         | 0.05 GB00B24CGK77 |
| NEW ZEALAND GOV. B 0.25% 15/5/2028                  | 0.05 NZGOVDT528C6 |
| KINGDOM OF BELGIUM 5.00% 28/03/2035                 | 0.05 BE0000304130 |
| NEW ZEALAND GOV. B 4.50% 15/05/2030                 | 0.05 NZGOVDT530C2 |
| NORWEGIAN GOVERNMENT 1.25% 17/09/2031               | 0.05 NO0010930522 |
| ENBRIDGE INC                                        | 0.05 CA29250N1050 |
| JPM. CHASE F2F 4/2/2032                             | 0.05 US46647PBX33 |
| VESTEDA FIN. 4.00% 07/05/2032                       | 0.05 XS2815987834 |
| SONY CORP                                           | 0.05 JP3435000009 |
| BUNDESREPUBLIK DEU 0.00% 15/08/2030                 | 0.05 DE0001102507 |
| CLOUDFLARE INC                                      | 0.05 US18915M1071 |
| ORACLE CORP                                         | 0.05 US68389X1054 |
| GS. GRP. F2F 24/10/2029                             | 0.05 US38141GA468 |
| NATWEST MKTS. 5.41% 17/05/2029                      | 0.05 USG6382G7P18 |
| BUNDESOBLIGATION 2.10% 12/04/2029.01 .189           | 0.05 DE000BU25026 |
| AKER BP 4.00% 29/5/2032                             | 0.05 XS2830454554 |
| SPOTIFY TECHNOLOGY COM                              | 0.05 LU1778762911 |
| NATIONAL GRID                                       | 0.05 GB00BDR05C01 |
| STANDARD CHARTERED                                  | 0.05 GB0004082847 |
| ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE  | 0.05              |
|                                                     |                   |
| BANCO BICAYA ARGENTARIA SA                          | 0.05 ES0113211835 |
| NORWAY GOV. BD. 2.00% 26/04/2028                    | 0.04 NO0010821598 |
| JAPAN GOV. TWENTY 2.20% 20/06/2029                  | 0.04 JP1201111968 |
| CLEAN HARBORS INC                                   | 0.04 US1844961078 |
| NETFLIX 3.625% 15/6/2030GS                          | 0.04 XS2072829794 |
| COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE          | 0.04              |
| INCOMEFUND                                          |                   |
| AERCAP HOLDINGS NV                                  | 0.04 NL0000687663 |
| UNITED PARCEL SERVICE - B                           | 0.04 US9113121068 |
| BANK OF NOVA SCOTIA/ F2F 14/2/20314/02/2031         | 0.04 US06418GAQ01 |
| CIE DE FINANCEMEN 2.375% 15/3/2030                  | 0.04 FR001400CM22 |
| UNITED STATES TRE 3.625% 30/09/2031/2031 USD Q-2031 | 0.04 US91282CLM19 |
|                                                     |                   |
| SOUTHWESTERN PUBLI 5.30% 15/05/203505/2035          | 0.04 US845743BY82 |
| US. TSY. NOTE/BON 2.375% 15-MAY-29                  | 0.04 US9128286T26 |
| IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS   | 0.04              |
|                                                     |                   |
| SEA LTD                                             | 0.04 US81141R1005 |
| BHP BILLITON FIN. 3.18% 04/09/2031                  | 0.04 XS3167486789 |
| CROWN CASTLE INTL CORP                              | 0.04 US22822V1017 |
| US. TSY. NOTE/BON 4.375% 30/11/2028                 | 0.04 US91282CJN20 |
| WASTE CONNECTIONS COM NPV                           | 0.04 CA94106B1013 |
| FRENCH REPUBLIC GO 3.25% 25/5/2055                  | 0.04 FR001400OHF4 |
| KREDITANSTALT FUER 2.75% 01/10/2027                 | 0.04 DE000A383B10 |
| ARTHUR J GALLAGHER CO                               | 0.04 US3635761097 |
| JAPAN GOV. FORTY Y 1.30% 20/03/2063                 | 0.04 JP1400161P53 |
| SEMPRA ORD                                          | 0.04 US8168511090 |
| ROCHE HLDGS AD GENUSSSCHEINE NPV                    | 0.04 CH0012032048 |
| US. TSY. NOTE/BOND 4.75% 15/02/2037                 | 0.04 US912810PT97 |
| UK. GILT 3.75% 29/01/2038                           | 0.04 GB00BQC4R999 |
| HISCOX LTD F2F 11/06/2036                           | 0.04 XS3085134594 |
| UK. GILT 4.25% 31/07/2034                           | 0.04 GB00BQC82C90 |

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|-----------------------------------------------------|--------------------|
| CONSTELLATION SOFTWARE COM                          | 0.04 CA21037X1006  |
| AMERICAN ELECTRIC POWER COMPANY INC                 | 0.04 US0255371017  |
| RESMED INC                                          | 0.04 AU000000RMD6  |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM      | 0.04               |
| JPMORGAN CHASE                                      |                    |
| UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-  | 0.04 US91282CLJ89  |
| 2031                                                |                    |
| INTACT FINANCIAL CORPORATION                        | 0.04 CA45823T1066  |
| SCALES CORP LTD                                     | 0.04 NZSCLE0002S8  |
| MITSUBISHI UFJ FINL. F2V 17/4/2035.426% 17/04/2035  | 0.04 US606822DF83  |
| CREDIT SUISSE GRP. F2F 1/3/2029                     | 0.04 CH1214797172  |
| ATMOS ENERGY CORP                                   | 0.04 US0495601058  |
| CSL LIMITED                                         | 0.04 AU000000CSL8  |
| TRANSUNION                                          | 0.04 US89400J1079  |
| SHOPIFY INC COM NPV CL A                            | 0.04 CA82509L1076  |
| HOME DEPOT INC                                      | 0.04 US4370761029  |
| UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-  | 0.04 US91282CKW00  |
| 2031                                                |                    |
| EDP SERVICIOS FIN 3.125% 03/12/2031                 | 0.04 XS3171675393  |
| ROBLOX CORPORATION COM CL A ORD SHS                 | 0.04 US7710491033  |
| ENGIE                                               | 0.04 FR0010208488  |
| TEVA PHARM. FIN. 4.125% 01/06/2031031               | 0.04 XS3081797964  |
| INTERMEDIATE CAPITAL GROUP PLC                      | 0.04 GB00BYT1DJ19  |
| MERCADOLIBRE INC                                    | 0.04 US58733R1023  |
| SOCIETE GENERALE SA                                 | 0.04 FR0000130809  |
| ROCHE HLDGS. 5.489% 13/11/2030                      | 0.04 US771196CG59  |
| BANK OF AMERICA F2F 25/10/2035                      | 0.04 US06051GMD87  |
| US. T-BILL. 0.00% 28/11/20252025 USD100             | 0.04 US912797NL78  |
| EXELON CORPORATION                                  | 0.04 US30161N1019  |
| FRESENIUS 3.50% 15/03/2034                          | 0.04 XS3178858224  |
| LILLY (ELI) & CO USD                                | 0.04 US5324571083  |
| THE WALT DISNEY CO                                  | 0.04 US2546871060  |
| WHITBREAD GRP. 5.50% 31/05/2032                     | 0.04 XS2992313721  |
| FRESENIUS MEDICAL 2.375% 16/2/2031                  | 0.04 US35805BAB45  |
| BANK OF AMERICA F2F 15/09/2034/09/2034 USD1000 N    | 0.04 US06051GLU12  |
|                                                     |                    |
| BANK OF NOVA SCOTIA/ F2F 14/2/2029                  | 0.04 US06418GAP28  |
| NEW ZEALAND GOV. 2.50% I/L 20/09/2040               | 0.04 NZIIBDT005C5  |
| XERO LIMITED ORDINARY FULLY PAID                    | 0.04 NZXROE0001S2  |
| US. TSY. NOTE/BON 4.125% 31/07/20312031             | 0.04 US91282CLD10  |
| BANK OF AMERICA CORPORATION                         | 0.04 US0605051046  |
| DBS BANK LONDON 2.4288% 03/01/2029                  | 0.03 XS3105239928  |
| BANK OF AMERICA F2F 20/12/2028                      | 0.03 US06051GHD43  |
| JAPAN GOV. TEN YEA 0.10% 20/06/2027                 | 0.03 JP1103471H66  |
| BOSTON SCIENTIFIC CORP COM USD                      | 0.03 US1011371077  |
| VISA INC - A                                        | 0.03 US92826C8394  |
| INTUITIVE SURGICAL INC                              | 0.03 US46120E6023  |
| BP CAP. MKTS. BP CAP. MKTS. F2V PERP                | 0.03 XS2193661324  |
| SCHWAB (CHARLES) CORP                               | 0.03 US8085131055  |
| MS. F2F 28/4/2032                                   | 0.03 US6174468X01  |
| INDONESIA TSY. BD. 7.50% 15/06/2035                 | 0.03 IDG000013509  |
| MOLINA HEALTHCARE INC                               | 0.03 US60855R1005  |
| VAUBAN IP ENERGY SOLUTIONS                          | 0.03               |
| ESSENTIAL UTILS                                     | 0.03 US29670G1022  |
| CANADIAN GOVERNMENT 2.75% 01/JUN/2033               | 0.03 CA135087Q236  |
| MEXICAN BONOS 8.00% 31/7/20533 MXN                  | 0.03 MX0MGO00001E4 |
| PALANTIR TECHNOLOGIES INC                           | 0.03 US69608A1088  |
| MEXICAN BONOS 8.50% 18/11/2038                      | 0.03 MX0MGO0000J5  |
| EP INFRASTRUCTURE 1.816% 02/03/2031                 | 0.03 XS2304675791  |
| LINDE PLC                                           | 0.03 IE00059YS762  |
| KKR QUARTZ CO-INVEST GP LLCPE                       | 0.03               |
| KKR DIVERSIFIED CORE INFRA B SR                     | 0.03               |
| ELIS SERVICES SA                                    | 0.03 FR0012435121  |
| US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E- | 0.03 US91282CLF67  |
| 2034                                                |                    |

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| US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030      | 0.03 US91282CGQ87 |
| ROYAL BANK OF CANADA F2F 24/1/2029                      | 0.03 US78017DAA63 |
| METROPOLITAN LIFE 3.75% 7/12/2031                       | 0.03 XS2731506841 |
| MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS               | 0.03 MX0MGO0000H9 |
| BUNDESREPUBLIK DEU 2.50% 15/02/2035.01                  | 0.03 DE000BU2Z049 |
| CITIGROUP F2F 25/01/2033                                | 0.03 US17327CAQ69 |
| GIP AQUARIUS FUND SECONDARY                             | 0.03              |
| DEUTSCHE BANK F2F 16/06/2029                            | 0.03 DE000A4DFH60 |
| VOLKSWAGEN BANK 3.50% 19/06/2031                        | 0.03 XS3099830419 |
| GS. GRP. F2F 25/4/2035                                  | 0.03 US38141GA955 |
| CMS ENERGY CORP                                         | 0.03 US1258961002 |
| MTU AERO ENGINES AG                                     | 0.03 DE000A0D9PT0 |
| CARNIVAL 5.75% 15/1/2030                                | 0.03 XS2809222420 |
| SINGAPORE TELECOMM NPV B L 100                          | 0.03 SG1T75931496 |
| RAIFFEISEN BANK INTL 7.37% 20/DEC/2032                  | 0.03 XS2534786590 |
| COUPANG INC COM CL A SHS ORD                            | 0.03 US22266T1097 |
| US. TSY. NOTE/BOND 4.25% 15/05/20352035 USD1000 C-2035  | 0.03 US91282CNC19 |
| ICON PLC                                                | 0.03 IE0005711209 |
| US. TSY. NOTE/BON 3.875% 31/12/2027                     | 0.03 US91282CGC91 |
| US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031      | 0.03 US91282CCS89 |
| BROADCOM INC 4.35% 15/02/2030                           | 0.03 US11135FCB58 |
| BANK OF NOVA SCOTI 4.85% 1/2/2030                       | 0.03 US06417XAP69 |
| STONEPEAK INFRASTRUCTURE FUND II LPPE                   | 0.03              |
| US. TSY. NOTE/BON 4.625% 15/02/2035/2035 USD100 B-2035  | 0.03 US91282CMM00 |
| BARCLAYS F2V 26/03/2037                                 | 0.03 XS3034598394 |
| UNITEDHEALTH GROUP INC COM STK                          | 0.03 US91324P1021 |
| BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032               | 0.03 DE0001102580 |
| AUSTRALIA GOVERNME 4.25% 21/03/2036                     | 0.03 AU0000381832 |
| CELLNEX TELECOM SA                                      | 0.03 ES0105066007 |
| MS. F2F 2/3/2029                                        | 0.03 XS2595028536 |
| COSTCO WHOLESALE CORP                                   | 0.03 US22160K1051 |
| CA AUTO BANK SPA/I 2.75% 07/07/20287/07/28 EUR100000    | 0.03 XS3108521124 |
| REGS                                                    |                   |
| US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034 | 0.03 US91282CKQ32 |
| HMC AUSTRALN RETAIL PARTNERSHP - AUD                    | 0.03              |
| REPUBLIC OF POLAND 5.00% 25/10/2034034                  | 0.03 PL0000116851 |
| UK. GILT 0.875% 22/10/2029                              | 0.03 GB00BJMHB534 |
| LIFE360 INC                                             | 0.03 AU0000045098 |
| NEW ZEALAND GOV. B 4.25% 15/05/2034                     | 0.03 NZGOVDT534C4 |
| BROWN & BROWN 5.55% 23/06/2035                          | 0.03 US115236AM30 |
| GS. GRP. F2F 23/04/2029                                 | 0.03 US38141GWV21 |
| US. TSY. NOTE/BOND 4.25% 15/11/20344 USD F-2034         | 0.03 US91282CLW90 |
| VISA INC 3.125% 15/5/2033                               | 0.03 XS3063724598 |
| MIZUHO FINL. GRP. F2F 16/07/2030USD                     | 0.03 US60687YAX76 |
| NZ EXCHANGE LTD                                         | 0.03 NZNZXE0001S7 |
| CISCO SYSTEMS INC                                       | 0.03 US17275R1023 |
| TE CONNECTIVITY COM USD0.01                             | 0.03 IE000IVNQZ81 |
| NETHERLANDS GOV. B 0.00% 15/07/2030                     | 0.03 NL0014555419 |
| US. TSY. NOTE/BOND 2.00% 15/02/2050                     | 0.03 US912810SL35 |
| AMCOR PLC CDI                                           | 0.03 AU000000AMC4 |
| US. TSY. NOTE/BON 3.625% 31/08/2027/2027 USD100 BG-2027 | 0.03 US91282CNV99 |
| ELECTROCOMPONENTS PLC                                   | 0.03 GB0003096442 |
| MEXICAN BONOS 7.75% 29/05/2031                          | 0.03 MX0MGO0000P2 |
| UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033      | 0.03 US91282CHT18 |
| SILGAN HOLDINGS INC                                     | 0.03 US8270481091 |
| SSE SSE F2V PERP                                        | 0.03 XS3095384809 |
| UNION PACIFIC 5.10% 20/02/2035                          | 0.03 US907818GG79 |
| DOMINION ENERGY INC                                     | 0.03 US25746U1097 |

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|---------------------------------------------------------|-------------------|
| CHUBB INA HLDGS. 5.00% 15/03/2034                       | 0.03 US171239AK24 |
| EVERSOURCE ENERGY COM                                   | 0.03 US30040W1080 |
| JPM. CHASE F2F 22/7/2030                                | 0.03 US46647PE112 |
| CANADIAN NATL RAILWAY CO                                | 0.03 CA1363751027 |
| HOULIHAN LOKEY INC                                      | 0.03 US4415931009 |
| PINDUODUO INC                                           | 0.03 US7223041028 |
| CRELAN HOME LOAN S 2.50% 09/07/2030                     | 0.03 FR0014011243 |
| CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2             | 0.03              |
| COOPERATIEVE RABOBANK UA 5.71% 21/JAN/2033              | 0.03 US74977RDU59 |
| ZHENRO PROPS. GRP. 3.25% 04/07/2042                     | 0.03 DE0001135432 |
| BANK OF AMERICA F2F 23/07/2030                          | 0.03 US06051GHV41 |
| SWEDBANK 2.875% 30/4/2029                               | 0.03 XS2930571174 |
| AA BD. 5.50% 31/07/2027                                 | 0.03 XS2106054443 |
| US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031 | 0.03 US91282CDJ71 |
| TENNET HOLDING BV 0.125% 09/12/20270000 20              | 0.03 XS2348325221 |
| CHALLENGER LIMITED                                      | 0.03 AU000000CGF5 |
| WABTEC STP 15/09/2028                                   | 0.03 US960386AM29 |
| BROADCOM 3.137% 15/11/2035                              | 0.03 US11135FBP53 |
| JAPAN GOVERNMENT F 0.70% 20/03/2061                     | 0.03 JP1400141M51 |
| PFIZER INV. ENTS. 5.34% 19/05/2063                      | 0.03 US716973AH54 |
| CHARTER HALL RETAIL PARTNERSHIP 2PE                     | 0.03              |
| WEIR GRP. 5.35% 06/05/2030                              | 0.03 US94877DAA28 |
| STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR  | 0.03              |
| DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE        | 0.03              |
| KBC GRP. F2V 16/10/2030                                 | 0.03 US48241FAD69 |
| POSTS ITALIANE SPA                                      | 0.03 IT0003796171 |
| BHP GROUP LIMITED ORDINARY FULLY PAID                   | 0.03 AU000000BHP4 |
| JOHNSON & JOHNSON COM                                   | 0.03 US4781601046 |
| KKR TAURUS CO-INVEST LPPE                               | 0.03              |
| SALESFORCE INC                                          | 0.03 US79466L3024 |
| SANTANDER UK GROUP HLDGS 6.83% 21/NOV/2026              | 0.03 US80281LAS43 |
| COCA-COLA 5.20% 14/01/2055                              | 0.03 US191216DZ03 |
| NAPIER PORT HOLDINGS LTD                                | 0.03 NZNPHE0005S2 |
| UNITED KINGDOM GIL 1.25% 31/7/2051                      | 0.03 GB00BLH38158 |
| BNP PARIBAS F2V 31/03/2032EGS                           | 0.03 FR0014009HA0 |
| US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031       | 0.03 US91282CBL46 |
| ADYEN NV                                                | 0.03 NL0012969182 |
| NU HOLDINGS LTD                                         | 0.03 KYG6683N1034 |
| AUTOZONE INC                                            | 0.03 US0533321024 |
| BANK OF AMERICA CORP F2F 22/7/2027                      | 0.03 US06051GJS93 |
| IIF AUSTRALIA 1 TRUSTPE                                 | 0.03              |
| VENTURE GLOBAL CALCASIEU 6.25% 15/JAN/2030              | 0.03 US92328MAE30 |
| HILTON WORLDWIDE H COM                                  | 0.03 US43300A2033 |
| KBC GRP. F2V 23/9/2031                                  | 0.03 US48241FAE43 |
| HYUNDAI CAP. AMERI 4.90% 23/06/2028/06/2028             | 0.03 US44891CDV28 |
| DEUTSCHE BANK DEUTSCHE BANK F2V PERP                    | 0.03 DE000A383JS3 |
| PG AND E CORP                                           | 0.03 US69331C1080 |
| UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028  | 0.03 US91282CBS98 |
| JAPAN GOV. TWENTY 2.30% 20/06/2028                      | 0.03 JP1201031877 |
| BANCO SANTANDER 5.439% 15/07/2031                       | 0.03 US05964HBG92 |
| LLOYDS BANKING GROUP F2V 2/6/2033                       | 0.03 XS2591847970 |
| MALAYSIA GOV. BD. 3.828% 5/7/2034                       | 0.03 MYBMS1900047 |
| JAPAN GOVERNMENT T 2.40% 20/03/2055                     | 0.03 JP1300861R49 |
| US TREASURY N/B 3.37% 15/MAY/2033                       | 0.03 US91282CHC82 |
| KOOKMIN BANK 2.625% 29/09/2029                          | 0.03 XS3168711193 |
| CISCO SYS. 4.95% 24/02/2032                             | 0.03 US17275RBY71 |
| US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030 | 0.03 US91282CAV37 |
| US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026     | 0.03 US91282CLH24 |
| RLGH FINANCE BERMU 8.25% 17/07/2031                     | 0.03 XS2845154124 |
| EVERSOURCE ENERGY 5.50% 01/01/2034                      | 0.03 US30040WAX65 |

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| EDP RENOVAVEIS SA                                           | 0.03 ES0127797019 |
| US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032         | 0.03 US91282CDY49 |
| JPM. CHASE F2F 22/04/2030                                   | 0.03 US46647PEG72 |
| PUBLIC SERV. ENT. 6.125% 15/10/203315/10/2033 USD1000       | 0.03 US744573AX43 |
| STANDARD CHARTERED F2F 10/05/2031R1000 262 REGS             | 0.03 XS2618731256 |
| EQUINIX EUR. 2 FIN 3.65% 03/09/2033                         | 0.02 XS2892321501 |
| US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028             | 0.02 US91282CCH25 |
| ABBVIE INC COM                                              | 0.02 US00287Y1091 |
| P3 GRP. SARL 4.00% 19/04/2032                               | 0.02 XS2901491261 |
| BUNDESREPUBLIK DEU 2.50% 04/07/2044                         | 0.02 DE0001135481 |
| INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100             | 0.02 IDG000023607 |
| GOODMAN NZ Highbrook Limited Partnership - NZD              | 0.02              |
| BPCE SFH 3.375%13/3/2029                                    | 0.02 FR001400KLW9 |
| GROUPE DES ASSURAN 3.75% 30/04/2029                         | 0.02 FR001400PT38 |
| GS. GRP. F2F 24/02/2028                                     | 0.02 US38141GZK39 |
| CEZ 4.125% 5/9/2031                                         | 0.02 XS2894908768 |
| SKYCITY ENTERTAINMENT GROUP LIMITED                         | 0.02 NZSKCE0001S2 |
| SOUTH WEST WATER FIN PLC 5.25% 15/SEP/2031                  | 0.02 XS3172180013 |
| US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033       | 0.02 US91282CJJ18 |
| MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE                        | 0.02              |
| CANADIAN GOV. BD. 3.25% 1/9/2028                            | 0.02 CA135087Q491 |
| US TREASURY N/B 2.87% 15/MAY/2032                           | 0.02 US91282CEP23 |
| AFLAC INC                                                   | 0.02 US0010551028 |
| DEUTSCHE BANK AG 4.0% 24/JUN/2032                           | 0.02 DE000DL19WN3 |
| CORE INFRASTRUCTURE FUND IV SCA                             | 0.02              |
| KIMCO REALTY OP LL 4.85% 01/03/2035                         | 0.02 US49447BAB99 |
| CANADIAN GOV. BD. 5.75% 01-JUN-33                           | 0.02 CA135087XG49 |
| GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026 USD       | 0.02 US37190AAA79 |
| SIX FIN. LUXEMBOUR 3.25% 30/05/2030                         | 0.02 XS3079613850 |
| TARGET 4.50% 15/09/2034                                     | 0.02 US87612EBS46 |
| NEW ZEALAND GOV. B 3.50% 14/04/2033                         | 0.02 NZGOVDT433C9 |
| CADILLAC FAIRVIEW PRP TR 2.5% 15/OCT/2031                   | 0.02 US68327LAD82 |
| ABN AMRO BANK 2.375% 07/04/2028EUR100000                    | 0.02 XS3045515262 |
| US. TSY. NOTE/BON 0.625% 15/8/2030                          | 0.02              |
| TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFERRED  | 0.02 AU000000TLX2 |
| ORANGE 3.75% 04/09/2037                                     | 0.02              |
| EXELON 5.60% 15/03/2053                                     | 0.02 US30161NBL47 |
| CANADIAN GOVERNMENT 2.75% 01/05/20275                       | 0.02 CA135087S885 |
| US. TSY. NOTE/BOND 4.75% 15/05/20552055 USD1000 BONDS 05/55 | 0.02 US912810UK24 |
| KLA TENCOR CORPORATION COM                                  | 0.02 US4824801009 |
| KINROSS GOLD CORP 4.5% 15/07/2027                           | 0.02 US496902AQ09 |
| US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034          | 0.02 US91282CJZ59 |
| CHENIERE ENERGY INC                                         | 0.02 US16411R2085 |
| NORDEA BANK ABP F2V 25/2/2029                               | 0.02 XS3009452528 |
| SACYR SA                                                    | 0.02 ES0182870214 |
| GFL ENVIRON. 6.75% 15/01/2031                               | 0.02 US36168QAQ73 |
| SUEZ SACA 5.00% 3/11/2032000 REGS                           | 0.02 FR001400DQ92 |
| IBERDROLA INTL. IBERDROLA INTL. F2V PERP                    | 0.02 XS2295335413 |
| AXA                                                         | 0.02 FR0000120628 |
| CHARTER COMMS. OP 6.384% 10/23/2035                         | 0.02 US161175AZ73 |
| BELFIUS BANK 3.375% 28/05/2030030                           | 0.02 BE6365319829 |
| NESTLE HOLDINGS IN 5.00% 12/9/2028REGS                      | 0.02 USU74078CW13 |
| SOLVAY FIN. AMERIC 5.85% 04/06/2034                         | 0.02 US834423AF20 |
| Income Due - NZD                                            | 0.02              |
| REPUBLIC OF POLAND 6.00% 25/10/2033033                      | 0.02 PL0000115291 |
| US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028              | 0.02 US91282CDL28 |
| DWR CYMRU FINANCING UK 6.25% 08 6.25% 08/SEP/2037           | 0.02 XS3172211347 |

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| CEZ 4.25% 11/6/2032                                       | 0.02 XS2838370414 |
| CREDIT AGRICOLE F2V 28/08/2033                            | 0.02 FR001400KDS4 |
| AUSTRALIAN GOVERN 4.25% 21/04/2026                        | 0.02 AU000XCLWAI8 |
| US. TSY. NOTE/BON 3.875% 31/07/2030                       | 0.02 US91282CNN73 |
| US. TSY. NOTE/BOND 3.75% 15/04/20282028 USD100 AM-2028    | 0.02 US91282CMW81 |
| NATWEST GROUP PLC 5.11% 23/MAY/2031                       | 0.02 US639057AV00 |
| GS. GRP. F2F 22/04/2032                                   | 0.02 US38141GYB49 |
| UNITED UTILITIES GROUP PLC                                | 0.02 GB00B39J2M42 |
| UK. GILT 1.50% 31/7/2053                                  | 0.02 GB00BM8Z2V59 |
| BRIXMOR OPERATING 4.05% 1/7/2030                          | 0.02 US11120VAJ26 |
| PROCTER & GAMBLE COMPANY                                  | 0.02 US7427181091 |
| MSTB03- WEST PAC                                          | 0.02              |
| SANTANDER UK GRP. HL F2F 10/1/2029                        | 0.02 US80281LAT26 |
| NYKREDIT REALKRED 4.625% 19/01/202929 EUR100000 4         | 0.02 DK0030512421 |
| ENBRIDGE F2V 27/06/2054                                   | 0.02 US29250NCF06 |
| AEROPORTS DE PARIS (ADP)                                  | 0.02 FR0010340141 |
| US TREASURY N/B 3.5% 15/FEB/2033                          | 0.02 US91282CGM73 |
| BRITISH STERLING POUND                                    | 0.02              |
| LINDE PLC 3.625% 12/6/2034                                | 0.02 XS2634594076 |
| NEDERLANDSE GASUNI 3.50% 23/4/2035                        | 0.02 XS3053369982 |
| RYANAIR HOLDINGS SPON ADS EACH REP 2 ORD SHS              | 0.02 US7835132033 |
| AVIVA ORD                                                 | 0.02 GB00BPQY8M80 |
| BNP PARIBAS 3.97% 06/MAY/2036                             | 0.02 FR001400ZE90 |
| REDDIT INC CL A                                           | 0.02 US75734B1008 |
| MEXICAN BONOS 7.50% 3/6/2027MXN M BONOS                   | 0.02 MX0MGO0000D8 |
| FORD MOTOR CREDIT 5.78% 30/4/2030                         | 0.02 XS2892967782 |
| DASSAULT AVIATION EURO.80 (POST SUBDIVISION)              | 0.02 FR0014004L86 |
| LAS VEGAS SANDS CORP                                      | 0.02 US5178341070 |
| BANK OF AMERICA F2F 21/07/2032                            | 0.02 US06051GKA66 |
| CANADIAN IMPERIAL BA FRN 16/07/2031                       | 0.02 XS3118936452 |
| WEA FINANCE LLC 2.87% 15/01/2027                          | 0.02 US92928QAH11 |
| UNITED STATES TREA 4.25% 30/11/20262026 USD1000 BL-2026   | 0.02 US91282CLY56 |
| GE AEROSPACE                                              | 0.02 US3696043013 |
| GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000             | 0.02 US37045XDW39 |
| ENI 5.75% 19/05/2035                                      | 0.02 US26874RAQ11 |
| GENTRACK GROUP LIMITED ORDINARY SHARES                    | 0.02 NZGTKE0002S9 |
| CITIGROUP F2F 13/02/2030                                  | 0.02 US172967PF20 |
| CHARTER COMMS. OPE 5.85% 1/12/2035                        | 0.02 US161175CS13 |
| US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029         | 0.02 US91282CLC37 |
| US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44 | 0.02 US912810TZ12 |
| TENNET HOLDING BV 0.125% 30/11/20320000 18                | 0.02 XS2262065159 |
| SEMPRA F2V 01/10/2054                                     | 0.02 US816851BT54 |
| HSBC HOLDINGS PLC F2F 17/08/2029                          | 0.02 US404280CV97 |
| HEALTHPEAK PROPERT 5.25% 15/12/2032                       | 0.02 US42250PAE34 |
| AEP TEXAS 5.40% 01/06/2033                                | 0.02 US00108WAR16 |
| DEUTSCHE BAHN FIN 1.875% 24/05/2030                       | 0.02              |
| CARNIVAL CORP 5.87% 15/JUN/2031                           | 0.02 US143658BZ43 |
| NATIONWIDE BUILDI 4.351% 30/09/20304.61% 30/09/2030       | 0.02 US63861VAP22 |
| KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE            | 0.02              |
| INTESA SANPAOLO 7.20% 28/11/2033                          | 0.02 US46115HCD70 |
| HYUNDAI CAP. AMER 5.275% 24/6/2027                        | 0.02 US44891CDB63 |
| GEN. MILLS 3.60% 17/4/2032                                | 0.02 XS3046429711 |
| AUSTRALIA GOV. BD. 1.75% 21/6/2051                        | 0.02 AU0000097495 |
| ORACLE 5.50% 03/08/2035                                   | 0.02 US68389XDA00 |
| AT & T INC                                                | 0.02 US00206R1023 |
| SERKO LTD                                                 | 0.02 NZSKOE0001S7 |
| MCDONALD S 3.50% 21/5/2032                                | 0.02 XS3072348405 |
| YAMANA GOLD INC 2.63% GTD SNR NTS 15/08/2031 USD1000      | 0.02 US98462YAF79 |
| BARCLAYS F2V 14/11/2032                                   | 0.02 XS2552367687 |

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|----------------------------------------------------|-------------------|
| FMC 5.65% 18/05/2033                               | 0.02 US302491AX31 |
| COMMERZBANK F2V 06/12/20320 REGS                   | 0.02 DE000CZ45W81 |
| MS. F2F 25/01/2034                                 | 0.02 XS2548081053 |
| THERMO FISHER SCIENTIFIC INC                       | 0.02 US8835561023 |
| NOMURA HLDGS. 2.172% 14/07/20281000                | 0.02 US65535HAY53 |
| CARLSBERG BREWERIE 5.50% 28/2/2039                 | 0.02 XS3002421389 |
| HSBC HLDGS. F2F 13/05/2030                         | 0.02 XS3069291196 |
| LIBERTY MUTUAL GR 3.875% 26/09/2035                | 0.02 XS3185662163 |
| US. TSY. NOTE/BOND 0.50% 31/5/2027                 | 0.02 US912828ZS21 |
| AUSTRALIAN CAP. TE 4.75% 23/10/2030                | 0.02 AU3SG0003106 |
| VERIZON COMMS. 3.75% 06/08/2037                    | 0.02 XS3144675744 |
| MCKESSON CORP                                      | 0.02 US58155Q1031 |
| DUKE ENERGY 3.75% 01/04/20310                      | 0.02 XS2800020112 |
| SERVICE CORPORATION INTERNATIONAL                  | 0.02 US8175651046 |
| RENTOKIL TERMINIX 5.625% 28/04/2035                | 0.02 US760130AB09 |
| DIGITAL INTREPID 1.375% 18/07/2032                 | 0.02 XS2428716000 |
| AUSTRALIA & NEW ZEAL F2V 03/02/2033/02/2033        | 0.02 XS2577127967 |
| EUR100000                                          |                   |
| ARDIAN AMERICAS INFRASTRUCTURE FUND V              | 0.02              |
| FAIRFAX FINANCIAL 6.00% 7/12/2033                  | 0.02 US303901BN18 |
| SONOCO PRODS. 5.00% 01/09/2034                     | 0.02 US835495AS17 |
| TASMANIAN PUBLIC F 5.25% 23/01/2036                | 0.02 AU3SG0003130 |
| VAR ENERGI 6.50% 22/05/2035                        | 0.02 US92212WAG50 |
| NEW ZEALAND GOV. B 1.50% 15/5/2031                 | 0.02 NZGOVDT531C0 |
| MERCK & CO INC NEW COM                             | 0.02 US58933Y1055 |
| FMG RES. AUGUST 20 4.50% 15/09/2027                | 0.02 USQ3919KAM38 |
| VOLKSWAGEN FINL. S 6.50% 18/09/2027                | 0.02 XS2687917018 |
| OCCIDENTAL PETROLE 6.45% 15-09-36                  | 0.02 US674599DF90 |
| MITSUBISHI UFJ FINL. F2V 24/04/203624/04/2036 USD  | 0.02 US606822DL51 |
| NATWEST GROUP PLC ORD                              | 0.02 GB00BM8PJY71 |
| US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026 | 0.02 US91282CBQ33 |
| SPAIN GOV. BD. 2.90% 31/10/2046                    | 0.02 ES00000128C6 |
| AMERICAN NATL. GRP. FRN 01/12/2055                 | 0.02 US025676AR82 |
| PRUDENTIAL PLC                                     | 0.02 GB0007099541 |
| WELLS FARGO F2F 23/10/20340800 .000001% 31/10/2034 | 0.02 US95000U3H45 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP  | 0.02              |
| PARIBAS                                            |                   |
| DEUTSCHE BAHN FIN 1.375% 03/03/2034034             | 0.02 XS2451376219 |
| OLD DOMINION FREIGHT LINE INC                      | 0.02 US6795801009 |
| ING GROEP F2V 20/05/2036                           | 0.02 XS3074495444 |
| ELIA GRP. SA/NV 3.875% 11/6/2031                   | 0.02 BE6352705782 |
| EXXON MOBIL CORPORATION                            | 0.02 US30231G1022 |
| TREASURY BILL 0.0% 06/NOV/2025                     | 0.02 US912797QP55 |
| CO OPERATIVE BANK HL F2V 19/09/2028                | 0.02 XS2884724837 |
| US. TSY. NOTE/BOND 2.25% 15/11/2027                | 0.02 US9128283F58 |
| SELP FIN. SARL 3.75% 10/8/2027                     | 0.02 XS2511906310 |
| BRITISH TELECOMMUNICATIO 3.75% 03/JAN/2035         | 0.02 XS3084359036 |
| INTUIT INC                                         | 0.02 US4612021034 |
| VAR ENERGI 3.875% 12/3/2031                        | 0.02 XS3019303133 |
| US. TSY. NOTE/BON 2.625% 15/02/2029                | 0.02 US9128286B18 |
| NEW YORK LIFE GBL. 4.60% 5/12/2029                 | 0.02 US64952WFK45 |
| US. TSY. NOTE/BOND 4.00% 31/05/20300 USD Z-2030    | 0.02 US91282CNG23 |
| MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX           | 0.02              |
| ONEOK INC                                          | 0.02 US6826801036 |
| SAMSARA INC                                        | 0.02 US79589L1061 |
| TREASURY CORP OF V 4.75% 15/9/2036                 | 0.02 AU3SG0002710 |
| AUSTRALIA GOVERNME 3.00% 21/03/2047                | 0.02 AU000XCLWAS7 |
| AEGON LTD AMER REGD CERT1 SH EUR0.12               | 0.02 US0076CA1045 |
| DANSKE BANK A/S F2V 12/09/20314.42% 12/09/2031     | 0.02              |
| DANSKE BANK F2V 13/4/2027                          | 0.02 XS2586741543 |
| RENAULT SA 3.87% 30/SEP/2030                       | 0.02 FR0014010DR1 |
| QUEENSLAND TSY. 4.50% 22/8/2035                    | 0.02 AU3CB0296580 |
| UNICREDIT F2V 15/01/203200000                      | 0.02 XS2101558307 |

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|-------------------------------------------------------------|-------------------|
| AT&T INC 3.65% 15/09/2059                                   | 0.02 US00206RLV23 |
| CARS ALLIANCE AUTO LEASES 1FRV A FRN 21/10/2038             | 0.02 FR001400KBX8 |
| AMPHENOL ORD SHS CLASS A                                    | 0.02 US0320951017 |
| ING BELGIUM 2.75% 25/8/2032                                 | 0.02 BE0390245141 |
| ABN AMRO BANK F2V 03/12/20355                               | 0.02 US00084DBF69 |
| HEIMSTADEN BOSTAD TSY. 1.625% 13/10/2031                    | 0.02 XS2397252011 |
| UK. GILT 4.50% 7/9/2034                                     | 0.02 GB00B52WS153 |
| BANCO BILBAO VIZCAYA F2V 15/7/2031                          | 0.02 XS2206805769 |
| LLOYDS BANKING GROUP F2V 16/10/2031                         | 0.02 XS3073633722 |
| EUROBANK ERGASIAS SE F2F 30/04/2035                         | 0.02 XS2987792269 |
| US TREASURY N/B 1.25% 30/04/2028                            | 0.02 US91282CBZ32 |
| HIGHWOODS REALTY 3.05% 15/02/2030/2030 USD2000              | 0.02 US431282AS12 |
| NXP BV/NXP FDG/NXP 3.15% 01/05/2027                         | 0.02 US62954HAX61 |
| US. TSY. NOTE/BON 3.125% 15/11/2028                         | 0.02 US9128285M81 |
| T MOBILE US INC COM                                         | 0.02 US8725901040 |
| JYSKE BANK F2F 5/5/2029                                     | 0.02 XS2931945211 |
| RAIFFEISEN BANK INTL 3.5% 27/AUG/2031                       | 0.02              |
| DNB BANK F2F 05/11/2030                                     | 0.02 US23341CAE30 |
| SPIRE INC COM USD1                                          | 0.02 US84857L1017 |
| INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF                 | 0.02              |
| US. TSY. NOTE/BON 1.375% 31/10/2028                         | 0.02 US91282CDF59 |
| BANQUE FEDERATIVE 1.00% 16/7/2026                           | 0.02 FR0014005DW1 |
| US TSY. N/B 1.25% 30/09/20282028 USD Q-2028                 | 0.02 US91282CCY57 |
| US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028           | 0.02 US91282CCV19 |
| NATIONAL GRID PLC 3.24% 30/MAR/2034                         | 0.02 XS2486461523 |
| US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029      | 0.02 US91282CKD29 |
| JAPAN GOV. TEN YEA 0.10% 20/12/2028                         | 0.02 JP1103531K10 |
| US TREASURY N/B 4.12% 30/NOV/2029                           | 0.02 US91282CMA61 |
| SAP AG                                                      | 0.02 DE0007164600 |
| US. TSY. NOTE/BON 4.125% 31/10/2031/2031 USD1000 R-2031     | 0.02 US91282CLU35 |
| HESS 5.60% 15/02/2041                                       | 0.02 US42809HAD98 |
| ROCHE HLDGS. 4.909% 8/3/2031                                | 0.02 USU75000CK09 |
| US. TSY. NOTE/BOND 4.00% 15/11/2027                         | 0.02 US91282CLX73 |
| KOREA HOUSING FIN 4.082% 25/9/2027                          | 0.02 XS2678945317 |
| HERMES INTERNATIONAL                                        | 0.02 FR0000052292 |
| US. TSY. NOTE/BON 3.875% 30/06/2030/2030 USD AA-2030        | 0.02 US91282CNK35 |
| JAPAN GOV. FIVE Y 0.005% 20/12/2026                         | 0.02 JP1051501N14 |
| MARSH & MCLENNAN C 4.85% 15/11/2031                         | 0.02 US571748CB69 |
| DATADOG INC                                                 | 0.02 US23804L1035 |
| KOREA HOUSING FIN 4.082% 25/09/2027                         | 0.02 XS2678945317 |
| CARS ALLIANCE AUTO LOANS GE G1V A FRN 18/3/2035             | 0.02 FR001400FYK7 |
| SVENSKA HANDELSBA 5.125% 28/05/20275.125% 28/05/2027        | 0.02 US86959NAQ25 |
| MEITUAN                                                     | 0.02 KYG596691041 |
| BPCE HOME LOANS FCT 2023 1 A FRN 31/10/2057                 | 0.02 FR001400K3K4 |
| US. TSY. NOTE/BON 3.625% 15/08/20282028 USD AR-2028         | 0.02 US91282CNU17 |
| DUE                                                         |                   |
| US. TSY. NOTE/BON 1.625% 15/08/2029                         | 0.02 US912828YB05 |
| MALAYSIA GOV. BD. 3.502% 31/05/2027                         | 0.02 MYBMX0700034 |
| US. TSY. NOTE/BON 1.625% 15/2/2026                          | 0.02 US912828P469 |
| INDONESIA TSY. BD 8.375% 15/09/2026                         | 0.02 IDG000009507 |
| BANCO SANTANDER CENTRAL HISP                                | 0.02 ES0113900J37 |
| GOLDMAN SACHS CCP USD BROKER ACCOUNT                        | 0.02              |
| TJX COS INC                                                 | 0.02 US8725401090 |
| VICI PROPS. 4.95% 15/02/2030                                | 0.02 US925650AC72 |
| US. TSY. NOTE/BON 4.625% 15/02/2055/2055 USD100 BONDS 02/55 | 0.02 US912810UG12 |
| DIAMONDBACK ENERGY 5.75% 18/04/2054                         | 0.02 US25278XBA63 |
| UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026      | 0.02 US91282CBW01 |
| KOREA HOUSING FIN 0.258% 27/10/20280/2028 EUR100000         | 0.02 XS2388377827 |

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| US. TSY. NOTE/BOND 2.25% 15/2/2027                      | 0.02 US912828V988 |
| US. TSY. NOTE/BOND 1.50% 15/02/2030                     | 0.02 US912828Z948 |
| UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026  | 0.02 US91282CCF68 |
| CANADIAN NATURAL R 5.40% 15/12/2034                     | 0.02 US136385BC44 |
| KINDER MOR INC DEL COM                                  | 0.02 US49456B1017 |
| HYUNDAI CAP. AMER 4.875% 01/11/20272 4.875% 01/11/2027  | 0.02 US44891ADK07 |
| US. TSY. NOTE/BON 4.375% 31/01/2032/2032 USD100 G-2032  | 0.02 US91282CMK44 |
| DELPHINUS 2023-I BV I A FRN 22/3/2102                   | 0.02 XS2617254102 |
| US. TSY. NOTE/BOND 2.25% 15/08/2027                     | 0.02 US9128282R06 |
| UK. GILT 4.50% 07/12/2042                               | 0.02 GB00B1VWPJ53 |
| US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026     | 0.02 US91282CDK45 |
| VOLKSWAGEN BANK 4.625% 3/5/2031                         | 0.02 XS2617457127 |
| US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026 | 0.02 US91282CDQ15 |
| GE VERNOVA ORS SHS                                      | 0.02 US36828A1016 |
| LINEAGE OP 5.25% 15/07/20300                            | 0.02 US53567YAA73 |
| COLOMBIAN TES 7.50% 26/08/2026                          | 0.02 COL17CT02625 |
| CREDIT AGRICOLE ASSU F2V 27/09/2048                     | 0.02 FR0013203734 |
| RAIFFEISENBANK F2F 5/6/2030                             | 0.02 XS2831757153 |
| KONINKLIJKE VOPAK NV                                    | 0.02 NL0009432491 |
| BANQUE FEDERATIVE 4.591% 16/10/2028                     | 0.02 US06675DCR17 |
| US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026  | 0.02 US91282CCW91 |
| SAECURE 21 BV 21 A FRN 28/4/2090                        | 0.02 XS2600990605 |
| COCA COLA CO USD                                        | 0.02 US1912161007 |
| US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026  | 0.02 US91282CJV46 |
| WP CAREY 5.375% 30/06/2034                              | 0.02 US92936UAM18 |
| US. TSY. NOTE/BOND 4.25% 31/12/20262026 USD100 BM-2026  | 0.02 US91282CME83 |
| BAYER F2V 13/9/2054                                     | 0.02 XS2900282133 |
| T-MOBILE USA 3.875% 15/04/2030                          | 0.02 US87264ABF12 |
| JYSKE BANK A/S F2F 06/09/2030                           | 0.02 XS2831594697 |
| LOGICOR FINANCING 4.25% 18/07/2029                      | 0.02 XS2860968085 |
| NEW YORK LIFE GBL. 5.45% 18/09/2026                     | 0.02 US64953BBF40 |
| RED ELECTRICA DE ES                                     | 0.02 ES0173093024 |
| JAPAN GOV. TWENTY 2.10% 20/03/2030                      | 0.02 JP1201171A43 |
| SOCIETE GENERALE 4.677% 15/6/20276 4.677% 15/06/2027    | 0.02 US83368TBM99 |
| XCEL ENERGY INC                                         | 0.02 US98389B1008 |
| FLUVIUS SYSTEM OP 3.875% 09/05/2033                     | 0.02 BE0002939206 |
| US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027    | 0.02 US912828Z781 |
| N/WIDE. B/SOC. 4.85% 27/7/20274.85% 27/07/2027          | 0.02 US63861VAH06 |
| KEURIG DR PEPPER I 5.15% 15/05/2035USD1000              | 0.02 US49271VB853 |
| US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029   | 0.02 US91282CDW82 |
| BNP PARIBAS FRN 09/05/2029                              | 0.02 US09659X3A85 |
| INTESA SANPAOLO SPA F2F 14/03/2029                      | 0.02 XS2598063480 |
| UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028  | 0.02 US91282CCE93 |
| SOUTHWEST AIRLINE 5.125% 15/06/2027D1000                | 0.02 US844741BK34 |
| JAPAN GOV. TEN YEA 0.20% 20/06/2032                     | 0.02 JP1103671N74 |
| COLOMBIAN TES 7.25% 18/10/2034                          | 0.02 COL17CT03615 |
| LONDON POWER NETWORKS 3.83% 11/JUN/2037                 | 0.02 XS3090913883 |
| COREBRIDGE GLOBAL 5.20% 12/01/20292024-1                | 0.02 US00138CAX65 |
| MPLX 5.50% 15/02/2049                                   | 0.02 US55336VAT70 |
| ERSTE GRP. BANK F2V 7/6/2033                            | 0.02 AT0000A2YA29 |
| POLAND GOV. BD. 1.75% 25/04/2032DS0432                  | 0.02 PL0000113783 |
| BEONE MEDICINES LTD                                     | 0.02 CH1391448177 |

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| US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027                  | 0.02 US91282CEF41 |
| NORDDEUTSCHE LANDESBANK 4.37% 10/DEC/2035                             | 0.02              |
| NORFOLK SOUTHERN 5.95% 15/03/20641000                                 | 0.02 US655844CU03 |
| PENNON GROUP ORD GBP0.6105                                            | 0.02 GB00BNNTLN49 |
| US. TSY. NOTE/BON 2.875% 15/05/2028                                   | 0.02 US9128284N73 |
| JAPAN GOV. TEN YEA 0.10% 20/06/2030                                   | 0.02 JP1103591L73 |
| GLENCORE CAP. FIN. 3.75% 04/02/2032                                   | 0.02 XS3081952791 |
| US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028               | 0.02 US91282CDP32 |
| NETHERLANDS GOV. B 2.50% 15/07/2035                                   | 0.02 NL0015002F72 |
| US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029                   | 0.02 US91282CKP58 |
| US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027                  | 0.02 US912828ZN34 |
| AIB GROUP PLC                                                         | 0.02 IE00BF0L3536 |
| CELLNEX FIN. 3.50% 22/05/2032                                         | 0.02 XS3019300469 |
| KIMCO REALTY OP 1.90% 01/03/2028                                      | 0.02 US49446RAX70 |
| AMERICAN HONDA FIN 2.85% 27/06/20288                                  | 0.02 XS3105982675 |
| US. TSY. NOTE/BON 4.375% 31/12/20292029 USD100 AH-2029                | 0.02 US91282CMD01 |
| MEDTRONIC 2.95% 15/10/2030                                            | 0.02 XS3185369371 |
| DIF VI CO-INVEST PROJECT 3 C.V                                        | 0.02              |
| JEFFERIES F2F 06/02/2028                                              | 0.02 XS2987635328 |
| TARGA RES. 5.50% 15/02/2035                                           | 0.02 US87612GAK76 |
| CIGNA GROUP/THE 4.87% 15/SEP/2032                                     | 0.02 US125523CY43 |
| ALTAMIRA CO-INVESTMENT SCA                                            | 0.02              |
| FRENCH REPUBLIC GO 2.75% 25/2/2029                                    | 0.02 FR001400HI98 |
| ELI LILLY 5.10% 12/02/2035                                            | 0.02 US532457CX41 |
| ACCOR 3.625% 03/09/2032                                               | 0.02 FR0014012B88 |
| FORD MOTOR CREDIT 4.95% 28/05/2027                                    | 0.02 US345397C270 |
| US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030                    | 0.02 US91282CHW47 |
| CITIGROUP F2F 29/01/2031                                              | 0.02 US172967ML25 |
| JAPANESE YEN                                                          | 0.02              |
| HSBC HOLDINGS PLC F2F 13/05/2030                                      | 0.02 XS3069291196 |
| BULGARIA GOV. INT 4.125% 18/7/2045% 18/07/2045                        | 0.02 XS3124393367 |
| US. TSY. NOTE/BOND 4.75% 15/05/2027                                   | 0.02 US91282CKR15 |
| ATLASSIAN CL A ORD                                                    | 0.02 US0494681010 |
| CDW LLC/CDW FIN. 2.67% 01/12/2026                                     | 0.02 US12513GBG38 |
| WELLS FARGO F2F 30/10/2030                                            | 0.02 US95000U2G70 |
| US TREASURY N/B 3.62% 31/MAY/2028                                     | 0.02 US91282CHE49 |
| CREDIT AGRICOLE F2V 10/01/203300 21 144A                              | 0.02 US225313AK19 |
| WELLS FARGO & COMPANY                                                 | 0.02 US9497461015 |
| US. TSY. NOTE/BON 3.875% 30/04/20300 USD Y-2030                       | 0.02 US91282CMZ13 |
| UNITED STATES TRE 3.875% 15/10/2027/2027 USD1000 AT-2027              | 0.02 US91282CLQ23 |
| FRENCH REPUBLIC GO 2.50% 25/05/2030                                   | 0.02 FR0011883966 |
| HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027                            | 0.02 XS2225207468 |
| AMERICAN TWR REIT INC                                                 | 0.02 US03027X1000 |
| AUSTRALIA GOV. BD. 2.75% 21/11/2028                                   | 0.02 AU000XCLWAU3 |
| AVALONBAY COMMUNIT 5.00% 01/08/2035                                   | 0.02 US053484AG63 |
| AMERICAN EXPRESS F2F 30/01/2031                                       | 0.02 US025816DY24 |
| NATWEST GRP. F2F 13/5/2036                                            | 0.02 XS3069320714 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050 | 0.02              |
| AGC INC                                                               | 0.02 JP3112000009 |
| TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES             | 0.02 AU000000TCL6 |
| VULCAN STEEL AUSTRALIA PTY LTD                                        | 0.02 AU0000181984 |
| HONG KONG EXCHANGE & CLEAR                                            | 0.02 HK0388045442 |
| MOTABILITY OPERAT 3.875% 24/01/2034                                   | 0.02 XS2742660660 |
| PACIFICORP 5.35% 1MTG BDS 01/12/2053 USD1000                          | 0.02 US695114CZ98 |
| UNITED STATES TRE 3.375% 15/09/2027/2027 USD1000 AS-2027              | 0.02 US91282CCL36 |

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|-------------------------------------------------------------|-------------------|
| UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028     | 0.02 US91282CBP59 |
| PEPSICO 4.05% 28/7/2055                                     | 0.02 XS3121138211 |
| US. TSY. NOTE/BON 0.375% 30/9/2027                          | 0.02 US91282CAL54 |
| NETHERLANDS GOV. B 3.75% 15/01/2042                         | 0.02 NL0009446418 |
| VOLVO TSY. 4.75% 15/06/2026                                 | 0.02 XS2565900854 |
| EQUIFAX INC 2.35% SNR NTS 15/09/2031 USD2000                | 0.02 US294429AT25 |
| US. TSY. NOTE/BON 1.625% 15/5/2026                          | 0.02 US912828R366 |
| DEUTSCHE BANK F2V 26/2/2029                                 | 0.02 XS3008530134 |
| US TREASURY N/B 2.75% 30/APR/2027                           | 0.02 US91282CEN74 |
| ALLIANZ SE-REG                                              | 0.02 DE0008404005 |
| CAIXABANK F2F 13/09/2034                                    | 0.02 USE2428RAC90 |
| CITIGROUP F2F 20/03/2030                                    | 0.02 US172967ME81 |
| SKY NETWORK TELEVISION LTD                                  | 0.02 NZSKTE0001S6 |
| CELANESE US HOLDINGS LLC 0.62% 10/SEP/2028                  | 0.02 XS2385114298 |
| BANK HAPALIM LTD                                            | 0.02 IL0006625771 |
| US BANCORP F2F 01/02/202902 4.89% 01/02/2029                | 0.02 US91159HJK77 |
| US. TSY. NOTE/BON 2.875% 15/08/2028                         | 0.02 US9128284V99 |
| RIO TINTO LIMITED                                           | 0.02 AU000000RIO1 |
| BARCLAYS PLC F2V 14/08/2031                                 | 0.02 XS3069319468 |
| US. TSY. NOTE/BOND 3.75% 15/05/20282028 USD1000 AN-2028     | 0.02 US91282CND91 |
| AMERICAN TOWER 5.80% 15/11/2028                             | 0.02 US03027XCE85 |
| US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000 BONDS02/2054   | 0.02 US912810TX63 |
| JAPAN GOVERNMENT 0.005% 20/06/2026                          | 0.02 JP1051481M76 |
| INTERNATIONAL BUSINESS MACHINES CORP CAP STK                | 0.02 US4592001014 |
| FRENCH REPUBLIC GO 2.00% 25/11/2032                         | 0.02 FR001400BKZ3 |
| ATLANTIC CITY ELECTRIC CO 2.3% 1MTG BDS 15/03/2031USD2000   | 0.02 US048303CJ83 |
| TRUIST FINANCIAL CORPORATION TRANCHE # TR 9 5.9% 28/10/2026 | 0.02 US89788MAJ18 |
| BANK OF AMERICA FRN 12/02/2036/02/2036 USD1000 A            | 0.02 US06051GMQ90 |
| ADVANCED MICRO DEV                                          | 0.02 US0079031078 |
| KKR AQUEDUCT CO-INVEST L.P.PE                               | 0.02              |
| NIAGARA MOHAWK PO 2.759% 10/01/2032                         | 0.02 US65364UAQ94 |
| CHENIERE ENERGY PA 5.75% 15/8/2034                          | 0.02 US16411QAS03 |
| VCL 42 A 42 A FRN 21/3/20300000 A REGS                      | 0.02 XS2820232457 |
| EPH FINC. INTL. 4.625% 02/07/2032                           | 0.02 XS3106539938 |
| FRENCH REPUBLIC GO 3.20% 25/05/2035                         | 0.02 FR001400X8V5 |
| MS. BANK NA F2F 26/05/202828                                | 0.02 US61690U8B93 |
| UNITED STATES TREA 4.25% 15/01/20282028 USD100 AJ-2028      | 0.02 US91282CMF58 |
| ATHORA HLDG. 5.875% 10/09/2034                              | 0.02 XS2831758474 |
| AMERICAN TOWER 5.20% 15/02/2029                             | 0.02 US03027XCG34 |
| US. TSY. NOTE/BOND 4.50% 15/11/20544 USD1000 BONDS 11/54    | 0.02 US912810UE63 |
| FRENCH REPUBLIC GO 0.75% 25/2/2028                          | 0.02 FR001400AIN5 |
| TAKE-TWO INTERACTI 5.60% 12/06/2034                         | 0.02 US874054AN97 |
| US. TSY. NOTE/BOND 3.75% 31/12/2028                         | 0.02 US91282CJR34 |
| MITSUBISHI UFJ FINL. F2V 12/09/2036                         | 0.02 US606822DQ49 |
| US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53 | 0.02 US912810TV08 |
| CELANESE US HLDGS 5.337% 19/1/2029                          | 0.02 XS2497520887 |
| US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029      | 0.02 US91282CEB37 |
| KSL CAPITAL PARTNERS CV I                                   | 0.02              |
| UNITED STATES TREA 3.50% 30/09/2026                         | 0.02 US91282CLP40 |
| US TREASURY N/B 3.62% 31/AUG/2029                           | 0.02 US91282CLK52 |
| JPM. CHASE F2F 23/10/2034                                   | 0.02 US46647PDY97 |
| VERIZON COMMS. 5.401% 2/7/2037                              | 0.02 US92343VHA52 |
| BREVILLE GROUP LIMITED                                      | 0.02 AU000000BRG2 |
| UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030        | 0.02 US91282CGZ86 |

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|-------------------------------------------------------|-------------------|
| VISTA GROUP INTERNATIONAL LTD                         | 0.02 NZVGLE0003S1 |
| MGM RESORTS INTERNATIONAL                             | 0.02 US5529531015 |
| UNIPOL GRUPPO FINANZIARIO SPA                         | 0.02 IT0004810054 |
| ARISTA NETWORKS INC                                   | 0.02 US0404132054 |
| ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE   | 0.02              |
| FRENCH REPUBLIC GO 0.75% 25/11/2028                   | 0.02 FR0013341682 |
| OMV AG                                                | 0.02 AT0000743059 |
| ABBOTT LABS                                           | 0.02 US0028241000 |
| US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000        | 0.02 US912810UA42 |
| BONDS05/2054                                          |                   |
| TSY. OF VICTORIA 2.25% 20/11/2034                     | 0.02 AU0000048274 |
| MITSUBISHI UFJ FINL. F2V 13/09/202813/09/2028 USD     | 0.02 US606822CN27 |
| NRG ENERGY INC 2% GTD SNR SEC NTS 02/12/25            | 0.02 US629377CN02 |
| USD2000144A                                           |                   |
| TERNA SPA                                             | 0.02 IT0003242622 |
| BKWT 6 A1-L 6 A1-L FRN 12/12/2056AUD10000 A1-L        | 0.02 AU3FN0101184 |
| JAPAN GOV. FIVE Y 0.005% 20/06/2027                   | 0.02 JP1051531N75 |
| WELLTOWER 3.10% 15/01/2030                            | 0.02 US95040QAJ31 |
| JAPAN GOV. FIVE YE 0.10% 20/09/2027                   | 0.02 JP1051541NA0 |
| CHARTER COMMS. OPE 4.80% 01-03-50                     | 0.02 US161175BT05 |
| US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026  | 0.02 US91282CCJ80 |
|                                                       |                   |
| FUT. US LONG BOND(CBT) CBT DEC25                      | 0.02              |
| US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND  | 0.02 US912810UC08 |
| 08/54                                                 |                   |
| COMMONWEALTH BANK OF VAR 26/08/2037                   | 0.02 XS3156297213 |
| JAPAN GOV. TEN YEA 1.40% 20/03/2035                   | 0.02 JP1103781R44 |
| SPP-DISTRIBUCIA 1.00% 09/06/2031REGS                  | 0.02 XS2348408514 |
| GBL. PAYMENTS 4.875% 17/03/2031                       | 0.02 XS2597994065 |
| US TREASURY N/B 1.87% 28/FEB/2027                     | 0.02 US91282CEC10 |
| AAREAL BANK F2V 12/12/2034                            | 0.02 DE000AAR0439 |
| GOLDMAN SACHS GROUP INC.                              | 0.02 US38141G1040 |
| MCDONALD'S CORP                                       | 0.02 US5801351017 |
| UK. GILT 3.50% 22/01/2045                             | 0.02 GB00BN65R313 |
| US. TSY. NOTE/BON 1.125% 31/10/2026                   | 0.02 US91282CDG33 |
| NBN 4.125% 15/3/2029                                  | 0.02 XS2590621103 |
| ALLIANZ F2F 7/9/2038                                  | 0.02 DE000A30VTT8 |
| BANK OF AMERICA F2F 28/01/20318/01/2031 EUR100000     | 0.02 XS2987772402 |
|                                                       |                   |
| ABBVIE 4.05% 21/11/2039                               | 0.02 US00287YCA55 |
| INDONESIA TREASURY 6.50% 15/07/2030000 FR0104         | 0.02 IDG000024605 |
| UNITED STATES TREA 3.50% 30/09/2029                   | 0.02 US91282CLN91 |
| WILLIAMS COS 5.15% 15/03/2034D1000                    | 0.01 US88339WAC01 |
| HSBC HOLDINGS PLC                                     | 0.01 GB0005405286 |
| JAPAN GOV. TEN YEA 0.10% 20/9/2029                    | 0.01 JP1103561KA2 |
| SIEMENS AG NPV EUR                                    | 0.01 DE0007236101 |
| AXIUM INFRASTRUCTUPE                                  | 0.01              |
| ZIMMER BIOMET HLD 3.518% 15/12/2032                   | 0.01 XS2875106168 |
| HOST HOTELS & RESO 3.50% 15/09/2030USD2000 I          | 0.01 US44107TAZ93 |
| US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029 | 0.01 US91282CES61 |
|                                                       |                   |
| US. TSY. NOTE/BON 4.125% 31/10/20292029 USD1000 AF-   | 0.01 US91282CLR06 |
| 2029                                                  |                   |
| VOLKSWAGEN LEASIN 3.875% 11/10/2028028 EUR1000        | 0.01 XS2745725155 |
| SVENSKA HANDELSBANKEN AB 4.62% 23/AUG/2032            | 0.01 XS2523511165 |
| TARGET 5.00% 15/4/2035                                | 0.01 US87612EBT29 |
| JAPAN GOV. THIRTY 2.20% 20/06/2054                    | 0.01 JP1300831Q70 |
| US. TSY. NOTE/BON 4.125% 31/03/20322 USD J-2032       | 0.01 US91282CMT52 |
| SOUTHERN CALIFORNI 5.90% 01/03/2055                   | 0.01 US842400JH78 |
| BROADCOM 4.60% 15/07/2030                             | 0.01 US11135FCK57 |
| US. TSY. NOTE/BOND 4.00% 31/01/2029                   | 0.01 US91282CJW29 |
| DEXCOM INC                                            | 0.01 US2521311074 |
| TAMPA ELEC. 4.90% 01/03/2029                          | 0.01 US875127BM30 |
| US TREASURY N/B 3.62% 15/FEB/2053                     | 0.01 US912810TN81 |
| TRADE DESK INC                                        | 0.01 US88339J1051 |

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|----------------------------------------------------------|-------------------|
| NOVARTIS AG                                              | 0.01 CH0012005267 |
| US. TSY. NOTE/BON 3.875% 15/07/2028USD AQ-2028 DUE       | 0.01 US91282CNM90 |
| JAPAN GOV. TEN YEA 0.20% 20/03/2032                      | 0.01 JP1103661N43 |
| MEDTRONIC PLC                                            | 0.01 IE00BTN1Y115 |
| NATWEST MARKETS P 5.022% 21/03/2030                      | 0.01 US63906YAP34 |
| GLP CAPITAL LP / F 4.00% 15/01/2031USD2000               | 0.01 US361841AQ25 |
| CITIGROUP INC F2F 24/01/2036                             | 0.01 US172967PU96 |
| NATL. GRID NORTH 4.061% 03/09/2036                       | 0.01 XS2894931588 |
| MAGNA INTERNATIONA 5.05% 14/03/2029                      | 0.01 US559222BA12 |
| CINTAS CORP                                              | 0.01 US1729081059 |
| SANTANDER UK 3.346% 25/03/20302030                       | 0.01 XS3032020136 |
| NOMURA HLDGS. 3.459% 28/05/2030                          | 0.01 XS3066581664 |
| FORTINET INC COM                                         | 0.01 US34959E1091 |
| UBS SWITZERLAND 3.146% 21/06/2031                        | 0.01 CH1348614111 |
| US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028     | 0.01 US91282CGH88 |
| NEW YORK STATE DO 5.228% 1/7/2035                        | 0.01 US64985SFE81 |
| SOCIETE GENERALE SA F2F 22/05/20296 5.495% 22/05/2029    | 0.01 US83368RCH30 |
| HYATT HOTELS CORP-CL A                                   | 0.01 US4485791028 |
| HEIMSTADEN BOSTAD 3.75% 10/03/2031                       | 0.01 XS3168266958 |
| KINGDOM OF BELGIUM 1.60% 22/06/2047                      | 0.01 BE0000338476 |
| UBS GRP. VAR 11/08/2031                                  | 0.01 CH1474856957 |
| FRENCH REPUBLIC GO 0.00% 25/11/2029                      | 0.01 FR0013451507 |
| FRENCH REPUBLIC GO 1.50% 25/05/2031                      | 0.01 FR0012993103 |
| NTT FIN. 2.906% 16/03/20299                              | 0.01 XS3100081093 |
| ELF BEAUTY INC                                           | 0.01 US26856L1035 |
| DUKE ENERGY 3.85% 15/6/2034                              | 0.01 XS2488626883 |
| FRENCH REPUBLIC GO 0.75% 25/05/2028                      | 0.01 FR0013286192 |
| VIER GAS TRANSPOR 3.375% 11/11/2031                      | 0.01 XS2929985385 |
| ROTHESAY LIFE 7.019% 12/10/2034                          | 0.01 XS2805328601 |
| KINDER MORGAN INC 5.0% 01/02/2029                        | 0.01 US494553AD27 |
| CITIGROUP F2F 27/03/2036                                 | 0.01 US17327CBA09 |
| PROXIMUS SADP 3.75% 08/04/2035                           | 0.01 BE0390211770 |
| SOCIETE GENERALE FRN 02/09/2033                          | 0.01 FR0014012ID6 |
| INTESA SANPAOLO 7.80% 28/11/2053                         | 0.01 US46115HCF29 |
| JAPAN GOV. TEN YEA 0.60% 20/12/2033                      | 0.01 JP1103731Q12 |
| AKER BP 6.00% 13/6/2033                                  | 0.01 US00973RAM51 |
| ASR NEDERLAND F2V 7/12/2043                              | 0.01 XS2554581830 |
| US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028         | 0.01 US91282CCR07 |
| NORTHERN GAS NETW 6.125% 2/6/2033                        | 0.01 XS2619757185 |
| LLOYDS BANKING GRP. F2V 09/05/2035                       | 0.01 XS3069338336 |
| SWEDBANK 2.875% 08/02/2030                               | 0.01 XS3067990450 |
| JAPAN (10 YEAR ISS 0.10% 20/12/2030                      | 0.01 JP1103611M11 |
| ORACLE CORP 5.375% 27/09/2054                            | 0.01 US68389XCU72 |
| CENTERPOINT ENERGY RES CORP 5.25% 01/03/2028             | 0.01 US15189YAG17 |
| KEYSIGHT TECHNOLOGCOM USD                                | 0.01 US49338L1035 |
| HCA 5.60% 01/04/2034                                     | 0.01 US404119CU12 |
| HAMMERSON IRELAND 1.75% 3/6/2027                         | 0.01 XS2344772426 |
| VAR ENERGI ASA 5.0% 18/05/2027                           | 0.01 US92212WAA80 |
| JAPAN (5 YEAR ISSU 0.10% 20/12/2025                      | 0.01 JP1051461M13 |
| UBS GRP. 2.746% 11/02/2033                               | 0.01 US902613AK44 |
| UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-2026 | 0.01 US91282CCZ23 |
| MOTOROLA SOLUTIONS 2.75% 24/05/2031                      | 0.01 US620076BU23 |
| UNICREDIT SPA                                            | 0.01 US9046784065 |
| VOLKSWAGEN INTL. FIN. VOLKSWAGEN INTL. F2V PERP          | 0.01 XS2187689380 |
| DEUTSCHE TELEKOM AG DEM                                  | 0.01 DE0005557508 |
| LOGICOR FINC. SAR 1.625% 15/07/2027                      | 0.01 XS2027364327 |
| CARNIVAL 4.125% 15/07/2031                               | 0.01 XS3111860865 |
| FRENCH REPUBLIC GO 2.75% 25/10/2027                      | 0.01 FR0011317783 |
| US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51 | 0.01 US912810SX72 |
| GALAXY PIPELINE AS 2.94% 30/9/2040                       | 0.01 XS2300197030 |

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| HYUNDAI CAP. AMERI 4.90% 23/06/2028 5.25% 23/06/2028          | 0.01 US44891ADV61 |
| US. TSY. NOTE/BON 4.625% 30/09/20288                          | 0.01 US91282CJA09 |
| US TREASURY N/B 4.5% 31/MAY/2029                              | 0.01 US91282CKT70 |
| ENAV SPA                                                      | 0.01 IT0005176406 |
| OCCIDENTAL PETROL 6.625% 1/9/2030                             | 0.01 US674599ED34 |
| BNP PARIBAS SA                                                | 0.01 FR0000131104 |
| GEN. MOTORS FINL. 4.90% 06/10/2029                            | 0.01 US37045XEZ50 |
| US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS<br>08/53  | 0.01 US912810TT51 |
| ACHMEA BANK 2.50% 25/06/2030                                  | 0.01 XS3103624337 |
| US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000<br>BONDS 05/52  | 0.01 US912810TG31 |
| FRENCH REPUBLIC GO 2.75% 25/02/2030                           | 0.01 FR001400PM68 |
| SYNGENTA FIN. 1.25% 10/9/2027                                 | 0.01              |
| US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-<br>2029   | 0.01 US91282CEE75 |
| JAPAN GOVERNMENT T 0.90% 20/09/2034                           | 0.01 JP1103761QA5 |
| US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026           | 0.01              |
| US. TSY. NOTE/BOND 4.25% 31/01/20302030 USD100 U-2030         | 0.01 US91282CMG32 |
| SOUTHERN CALIFORNI 5.70% 1/3/2053                             | 0.01 US842400HV80 |
| JPM. CHASE F2F 26/04/20284/2028                               | 0.01 US46647PDA12 |
| ERP OPERATING 4.95% 15/06/2032                                | 0.01 US26884ABQ58 |
| COREBRIDGE GBL. F 5.125% 09/12/2029                           | 0.01 XS3039165983 |
| FASTIGHETS BALDER 1.25% 28/01/2028                            | 0.01 XS3170926441 |
| MACQUARIE BANK LTD 4.37% 17/JUL/2030                          | 0.01 AU3CB0323806 |
| CAIXABANK F2F 13/09/2027                                      | 0.01 US12803RAB06 |
| DANAHER CORP                                                  | 0.01 US2358511028 |
| US. TSY. NOTE/BOND 0.50% 30/6/2027                            | 0.01 US912828ZV59 |
| CATERPILLAR INC                                               | 0.01 US1491231015 |
| US. TSY. NOTE/BOND 4.00% 15/12/2027                           | 0.01 US91282CMB45 |
| AGEAS SA/NV 4.75% 01/12/2028                                  | 0.01 BE6365838190 |
| TEXAS INSTRUMENTS 5.15% 08/02/2054                            | 0.01 US882508CJ13 |
| US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027           | 0.01 US91282CKA89 |
| US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026               | 0.01 US91282CHU80 |
| US TREASURY N/B 4.00% 30/06/20322 USD M-2032                  | 0.01 US91282CNJ61 |
| BNP PARIBAS F2F 19/11/20356.192% 19/11/2035                   | 0.01 US09659T2D24 |
| US. TSY. NOTE/BON 4.125% 31/10/2026                           | 0.01 US91282CLS88 |
| AIRSERVICES AUSTRA 3.25% 15/05/2026                           | 0.01 AU3CB0237444 |
| GS. BANK USA/NEW YOR F2F 21/05/2027                           | 0.01 US38151LAG59 |
| BANCO SANTANDER F2V 6/10/2026                                 | 0.01 XS2450068379 |
| ABBVIE 4.95% 15/3/2031                                        | 0.01 US00287YDT38 |
| JAPAN (10 YEAR ISS 0.10% 20/12/2031                           | 0.01 JP1103651N11 |
| P3 GRP. SARL 1.625% 26/01/2029000 2                           | 0.01 XS2436807940 |
| CLP HOLDINGS LIMITED HKD                                      | 0.01 HK0002007356 |
| US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-<br>2027   | 0.01 US91282CAY75 |
| US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS<br>11/40 | 0.01 US912810ST60 |
| AENA SME ORD SHS                                              | 0.01 ES0105046017 |
| SOGECAP F2F 16/05/2044GS                                      | 0.01 FR001400M1X9 |
| ANTHEM 3.60% 15/03/2051                                       | 0.01 US036752AS28 |
| BANCA TRANSILVANIA S F2F 30/09/2030                           | 0.01 XS2908597433 |
| NATL. AUSTRALIA B 2.723% 27/8/2030                            | 0.01 XS3159209579 |
| FRENCH REPUBLIC GO 3.50% 25/11/2033                           | 0.01 FR001400L834 |
| UNITED KINGDOM GI 4.375% 7/3/2028                             | 0.01 GB00BSQNR93  |
| PFIZER NETHERLAND 2.875% 19/05/2029                           | 0.01 XS3019313363 |
| BANCO SANTANDER 6.921% 08/08/2033                             | 0.01 US05964HAV78 |
| ERG SPA                                                       | 0.01 IT0001157020 |
| JAPAN GOV. TEN YEA 0.10% 20-MAR-29                            | 0.01 JP1103541K42 |
| AIA GROUP LTD F2V 09/09/20330                                 | 0.01 XS2356311139 |
| NESTLE SA                                                     | 0.01 CH0038863350 |

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| INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096           | 0.01 IDG000020801 |
| MS. F2F 24/10/2035                                    | 0.01 XS2927570858 |
| KOREA HOUSING FIN 3.714% 11/04/2027                   | 0.01 XS2545732484 |
| ROYAL BANK OF CANADA                                  | 0.01 CA7800871021 |
| JPMORGAN CHASE & CO F2F 22/04/2031                    | 0.01 US46647PEY88 |
| JAPAN GOV. FIVE Y 0.005% 20/03/2027                   | 0.01 JP1051511N46 |
| BANK OF AMERICA F2F 13/02/2031                        | 0.01 US06051GHZ54 |
| ASTRAZENECA PLC                                       | 0.01 GB0009895292 |
| CANTOR FITZGERALD LP 4.5% SNR NTS 14/04/2027 USD1000  | 0.01 US138616AK34 |
| 144A                                                  |                   |
| HEATHROW FUNDING LTD F2F 16/01/2036                   | 0.01 XS2977947105 |
| UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026  | 0.01 US91282CCP41 |
| <br>                                                  |                   |
| GOODMAN GROUP                                         | 0.01 AU000000GMG2 |
| PFIZER INC COM                                        | 0.01 US7170811035 |
| BLACKSTONE PROP. 1.625% 4/20/2030                     | 0.01 XS2398746144 |
| HSBC HLDGS. F2F 13/5/2034                             | 0.01 XS3069291782 |
| US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-   | 0.01 US91282CKU44 |
| 2031                                                  |                   |
| EMD FIN. 5.00% 15/10/2035                             | 0.01 US26867LAR15 |
| EXPERIAN FINANCE PLC 2.75% GTD SNR NTS 08/03/30       | 0.01 US30217AAC71 |
| USD1000 144A                                          |                   |
| NATIONAL GRID PLC 5.75% 16/APR/2032                   | 0.01 XS0627336323 |
| PUBLIC SERV. OF CO 5.15% 15/09/2035                   | 0.01 US744448DC22 |
| COX COMMS. 5.45% 01/09/2034                           | 0.01 US224044CU97 |
| JAPAN GOV. TEN YEA 0.10% 20/9/2031                    | 0.01 JP1103641MA8 |
| MARSH & MCLENNAN C 5.40% 15/03/2055                   | 0.01 US571748CD26 |
| BANK OF AMERICA F2F 22/04/2032                        | 0.01 US06051GJT76 |
| US TREASURY N/B 2.62% 31/MAY/2027                     | 0.01 US91282CET45 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC    | 0.01              |
| <br>                                                  |                   |
| TAMPA ELECTRIC CO 2.4% 15/MAR/2031                    | 0.01 US875127BH45 |
| JAPAN GOV. FIVE YE 0.20% 20/12/2027                   | 0.01 JP1051561P27 |
| COMPASS GRP. 3.25% 6/2/2031                           | 0.01 XS2758114321 |
| GIBSON ENERGY INC                                     | 0.01 CA3748252069 |
| KOREA HOUSING FIN 2.765% 02/09/2030                   | 0.01 XS3149806971 |
| AVIO SPA                                              | 0.01 IT0005119810 |
| MS. BANK NA F2F 14/07/2028                            | 0.01 US61690U8E33 |
| NEW SOUTH WALES TS 4.25% 20/02/2036                   | 0.01 AU3SG0002728 |
| ASR NEDERLAND ASR NEDERLAND FRN PERP                  | 0.01 XS3011202655 |
| FRENCH REPUBLIC GO 5.50% 25/04/2029                   | 0.01 FR0000571218 |
| DALRYMPLE BAY INFRASTRUCTURE LIMITED ORD STAPLED      | 0.01 AU0000120628 |
| SECURITIES                                            |                   |
| TEMASEK FINANCIAL 1.50% 1/3/20288 EUR150000 15        | 0.01 XS1373131546 |
| PERM. TSB GRP. HLDGS VAR 22/12/2035                   | 0.01 XS3183164220 |
| US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ-   | 0.01 US91282CKZ31 |
| 2027                                                  |                   |
| JAPAN GOV. TEN YEA 0.10% 20-SEP-28                    | 0.01 JP1103521JA8 |
| PROLOGIS INTL. FN 4.375% 01/07/2036                   | 0.01 XS2847688251 |
| US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026  | 0.01 US91282CJK80 |
| <br>                                                  |                   |
| LG ENERGY SOLUTIO 5.875% 02/04/2035                   | 0.01 USY5S5CGAR36 |
| COREBRIDGE FINL. 5.75% 15/1/2034                      | 0.01 US21871XAS80 |
| US. TSY. NOTE/BOND 4.25% 15/08/2035035 USD E-2035 DUE | 0.01 US91282CNT44 |
| <br>                                                  |                   |
| ICG US CLO 2020-1 LTD 1A ARR FRN 20/01/2035           | 0.01 US449251AU17 |
| VIATRIS 2.70% 22/06/2030                              | 0.01 US92556VAD82 |
| US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC-   | 0.01 US91282CKS97 |
| 2026                                                  |                   |
| US TREASURY N/B 4.62% 30/JUN/2026                     | 0.01 US91282CKY65 |
| JAPAN GOV. TEN YEA 0.10% 20/09/2030                   | 0.01 JP1103601LA4 |
| US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS    | 0.01 US912810SY55 |
| 05/41                                                 |                   |
| UPJOHN FIN. 1.908% 23/6/2032                          | 0.01 XS2193983108 |
| MS. F2F 1/2/2029                                      | 0.01 US61747YFA82 |

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|-----------------------------------------------------------------------|-------------------|
| US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-2026              | 0.01 US91282CKB62 |
| US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR-2027               | 0.01 US91282CLG41 |
| UBS GROUP AG 4.37% 11/JAN/2031                                        | 0.01 CH1236363391 |
| US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026               | 0.01 US91282CHB00 |
| JAPAN GOVERNMENT T 0.10% 20/03/2031                                   | 0.01 JP1103621M43 |
| FRENCH REPUBLIC GO 0.00% 25/11/2031                                   | 0.01 FR0014002WK3 |
| JPMORGAN CHASE & CO F2F 23/07/2036                                    | 0.01 US46647PFC59 |
| CAP. ONE FINL. F2F 26/7/2035                                          | 0.01 US14040HDH57 |
| BROADCOM 4.90% 15/7/2032                                              | 0.01 US11135FCL31 |
| BROADCOM 5.05% 12/7/2029                                              | 0.01 US11135FBX87 |
| PUBLIC SERVICE ELECTRIC & GAS CO 1.9% SNR SEC MTN15/08/2031 USD2000 N | 0.01 US74456QCH74 |
| JAPAN GOV. FIVE YE 0.10% 20/03/2028                                   | 0.01 JP1051581P56 |
| JAPAN GOVERNMENT T 0.10% 20/06/2031                                   | 0.01 JP1103631M74 |
| BROADSTONE NET LEA 2.60% 15/09/203131 USD1000                         | 0.01 US11135EAA29 |
| KOOKMIN BANK 0.048% 19/10/2026                                        | 0.01 XS2393768788 |
| BLACKROCK INC                                                         | 0.01 US09290D1019 |
| MASTERCARD 4.875% 09/05/2034                                          | 0.01 US57636QAZ72 |
| SARTORIUS FINANCE 4.50% 14/9/2032                                     | 0.01 XS2676395317 |
| HEIMSTADEN BOSTAD 3.75% 02/10/2030                                    | 0.01 XS3105178795 |
| GEORGIA POWER CO 4.7% SNR NTS 15/05/2032 USD10002022A                 | 0.01 US373334KQ30 |
| JAPAN GOV. TWENTY 1.60% 20/06/2030                                    | 0.01 JP1201201A88 |
| TYSON FOODS INC CLASS A                                               | 0.01 US9024941034 |
| NOVARTIS CAP. 4.00% 18/09/2031                                        | 0.01 US66989HAU23 |
| MITSUBISHI UFJ FINANCIAL                                              | 0.01 JP3902900004 |
| ETHIAS 4.75% 07/05/2035                                               | 0.01 BE6363869874 |
| P3 GRP. SARL 4.625% 13/02/2030                                        | 0.01 XS2764853425 |
| GOLDMAN SACHS GROUP F2F 23/01/2033                                    | 0.01 XS2983840518 |
| FRENCH REPUBLIC GO 1.25% 5/25/2034                                    | 0.01              |
| FRENCH REPUBLIC GO 5.75% 25/10/2032                                   | 0.01 FR0000187635 |
| JAPAN GOV. TEN YEA 0.20% 20/09/2032                                   | 0.01 JP1103681NA2 |
| WILLIAMS COS INC/T 5.60% 15/03/2035                                   | 0.01 US969457CP37 |
| AROA BIOSURGERY LIMITED ORDINARY FULLY PAID                           | 0.01 NZARXE000151 |
| GLP CAP. GLP FINC. 3.25% 15/01/2032                                   | 0.01 US361841AR08 |
| KOREA HOUSING FIN 2.742% 05/03/203005/03/2030                         | 0.01 XS2994527351 |
| STANDARD CHARTERED P F2V 13/05/2031                                   | 0.01 XS3068732455 |
| MOTOROLA SOLUTIONS INC                                                | 0.01 US6200763075 |
| ITALY BUONI POLIEN 5.25% 01/11/2029                                   | 0.01 IT0001278511 |
| ROYAL CARIBBEAN CR 6.00% 01/02/2033                                   | 0.01 US780153BV38 |
| ONEOK INC 4.35% GTD SNR NTS 15/03/2029 USD2000                        | 0.01 US682680AW38 |
| NATL. GRID GAS 1.125% 14/1/2033                                       | 0.01 XS2284250284 |
| ORACLE 5.20% 26/09/2035                                               | 0.01 US68389XDM48 |
| WESTERN GAS PARTNE 5.50% 15/08/2048                                   | 0.01 US958254AL80 |
| JAPAN GOV. TEN YEA 0.10% 20/12/2029                                   | 0.01 JP1103571L10 |
| UK. GILT 4.375% 7/3/2030                                              | 0.01 GB00BSQNRD01 |
| CHEVRON CORP                                                          | 0.01 US1667641005 |
| FRENCH REPUBLIC GO 2.50% 24/9/2026                                    | 0.01 FR001400FYQ4 |
| JAPAN GOV. TEN YEA 0.10% 3/20/2030                                    | 0.01 JP1103581L42 |
| FORD MOTOR CREDIT 4.125% 17/08/2027                                   | 0.01 US345397A860 |
| VIPER ENERGY PARTN 5.70% 01/08/2035                                   | 0.01 US92764MAB00 |
| FRENCH REPUBLIC GO 0.00% 25/11/2030                                   | 0.01 FR0013516549 |
| VIACOM 6.875% 30/04/2036                                              | 0.01 US925524AX89 |
| PACIFIC EDGE LTD NPV                                                  | 0.01 NZPEBE000251 |
| LSEGA FINC. 4.50% 19/10/2028                                          | 0.01 XS3182450372 |
| HARLEY-DAVIDSON FI 4.00% 12/3/2030                                    | 0.01 XS3000561566 |
| VERIZON COMMUNICATIONS                                                | 0.01 US92343V1044 |
| FRENCH REPUBLIC GO 2.50% 24/09/2027                                   | 0.01 FR001400NBC6 |
| ITM ENTREPRISES S 4.125% 29/01/2030                                   | 0.01 FR001400WTD7 |
| GELF BOND ISSUER 3.625% 27/11/2031                                    | 0.01 XS2944926406 |
| KON. PHILIPS 3.75% 31/05/2032                                         | 0.01 XS2826712551 |
| JAPAN GOVERNMENT 0.005% 20/09/2026                                    | 0.01 JP1051491MA0 |

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| KOMMUNALKREDIT AUS 4.25% 01/04/2031/2031 EUR100000         | 0.01 AT0000A3KDQ3 |
| AKER BP 5.80% 1/10/2054                                    | 0.01 US00973RAP82 |
| TARGA RES. 6.125% 15/05/2055                               | 0.01 US87612GAN16 |
| MARS 5.20% 01/03/2035                                      | 0.01 US571676BA26 |
| FISERV INC COM                                             | 0.01 US3377381088 |
| COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND            | 0.01              |
| MS. PRIVATE BANK NA F2F 18/07/20311                        | 0.01 US61776NVG59 |
| STADSHYPOTEK 3.125% 4/4/20283 REGS                         | 0.01 XS2607344079 |
| FORD MOTOR CREDIT 3.622% 27/07/2028URR                     | 0.01 XS3106098463 |
| FRENCH REPUBLIC GO 0.50% 25/05/2026                        | 0.01 FR0013131877 |
| VITAL HEALTHCARE PROPERTY TRUST                            | 0.01 NZCHPE0001S4 |
| KUBOTA CORPORATION                                         | 0.01 JP3266400005 |
| JAPAN GOV. TEN YEA 0.50% 20/12/2032                        | 0.01 JP1103691P11 |
| JAPAN GOV. TWENTY 2.10% 20/03/2029                         | 0.01 JP1201101944 |
| SOUTHERN GAS NETWO 3.50% 16/10/2030                        | 0.01 XS2914661843 |
| AUTONATION 4.75% 01/06/2030                                | 0.01 US05329WAQ50 |
| ITALY BUONI POLIEN 6.00% 01/05/2031                        | 0.01 IT0001444378 |
| DOW CHEM. 6.90% 15/5/2053                                  | 0.01 US260543DH36 |
| NEW YORK LIFE GLO 3.625% 08/06/2035                        | 0.01 XS3090958987 |
| DANONE 2.947% 02/11/2026                                   | 0.01 US23636TAE01 |
| INTERCONTINENTAL EXCHANGE INC                              | 0.01 US45866F1049 |
| UNITEDHEALTH GRP. 5.75% 15/07/2064                         | 0.01 US91324PFM95 |
| AMPRION 3.875% 05/06/2036                                  | 0.01 DE000A4DFUFO |
| UK. GILT 1.25% 22/07/2027                                  | 0.01 GB00BDRHNP05 |
| LOUIS DREYFUS FIN. 3.50% 22/10/2031S 22/10/31              | 0.01 XS2923451194 |
| EUR100000 REGS                                             |                   |
| ACHMEA BANK 2.625% 15/10/202700000 10                      | 0.01 XS2919192869 |
| UK LOGISTICS 2024-2 DAC 2X A FRN 17/2/2035                 | 0.01 XS2945692197 |
| EXPERIAN FIN. 3.51% 15/12/2033                             | 0.01 XS2982065018 |
| ROCHE HLDGS. 2.607% 13/12/20511000 144A                    | 0.01 US771196BY74 |
| UNITED STATES TRE 4.625% 15/06/2027                        | 0.01 US91282CKV27 |
| US TREASURY N/B 4.12% 31/MAR/2029                          | 0.01 US91282CKG59 |
| TEVA PHARMS. NE 6.75% 01/03/20281/03/2028 USD200000        | 0.01 US88167AAK79 |
| COMMERZBANK AG F2F 06/06/2030                              | 0.01 DE000CZ45ZU8 |
| US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030    | 0.01 US91282CJM47 |
| US. TSY. NOTE/BOND 4.50% 15/04/2027                        | 0.01 US91282CKJ98 |
| WELLS FARGO F2F 25/7/20340798 5.78% 25/07/2034             | 0.01 US95000U3F88 |
| NEW YORK LIFE GBL. F FRN 24/07/2029                        | 0.01 AU3FN0089843 |
| ACS ACTIVIDADES CONS Y S 3.75% 11/JUN/2030                 | 0.01 XS3029358317 |
| FRENCH REPUBLIC GO 0.50% 25/05/2029                        | 0.01 FR0013407236 |
| EXTRA SPACE STORAG 2.40% 15/10/2031                        | 0.01 US30225VAQ05 |
| SVENSK EXPORTKRED 4.625% 28/11/20251/2025 USD G            | 0.01 US87031CAH60 |
| FIDELITY NATL. IN 0.625% 03/12/2025                        | 0.01 XS2085608326 |
| US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027    | 0.01 US91282CBB63 |
| CAISSE D AMORTISSE 4.00% 25/01/202601/2026 USD1000 35 REGS | 0.01 XS2580310246 |
| UBS GRP. UBS GRP. FRN PERP                                 | 0.01 USH42097FE21 |
| OVERSEA-CHINESE BANK FRN 08/03/2027                        | 0.01 AU3FN0085312 |
| US TREASURY N/B 4.75% 15/FEB/2045                          | 0.01 US912810UJ50 |
| LEG IMMOBILIEN 0.375% 17/01/20260 6 REGS                   | 0.01 DE000A3MQNN9 |
| US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-2026   | 0.01 US91282CKK61 |
| MORGAN STANLEY                                             | 0.01 US6174464486 |
| VOLKSWAGEN LEASING 4.75% 25/09/2031                        | 0.01 XS2694874533 |
| US TREASURY N/B 4.5% 31/MAR/2026                           | 0.01 US91282CKH33 |
| US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52    | 0.01 US912810TD00 |
| ARDIAN INFRASTRUCTURE TSH FUNDPE                           | 0.01              |
| DEUTSCHE BANK AG/NEW F2F 16/11/2027                        | 0.01 US251526CP29 |
| CAPGEMINI SE 3.5% 25/SEP/2034                              | 0.01              |
| UK. GILT 0.375% 22/10/2026                                 | 0.01 GB00BNNGP668 |

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| DEV. BANK OF JAPAN 3.25% 28/04/202727 USD1000 GG26         | 0.01 XS2470975033 |
| ALLIANT ENERGY VAR 01/04/2056                              | 0.01 US018802AF54 |
| ENT. PRODS. OPERAT 4.20% 31-JAN-50                         | 0.01 US29379VBW28 |
| CITIGROUP INC USD                                          | 0.01 US1729674242 |
| MAGNA INTL. 3.625% 21/05/2031                              | 0.01 XS3070027522 |
| PEPSICO INC CAP 2/3                                        | 0.01 US7134481081 |
| WELLS FARGO F2F 2/3/20330787 3.35% 02/03/2033              | 0.01 US95000U2U64 |
| SERVICENOW INC                                             | 0.01 US81762P1021 |
| FRENCH REPUBLIC GO 1.25% 25/05/2036                        | 0.01 FR0013154044 |
| SUN COMMUNITIES OP 4.20% 15/04/2032                        | 0.01 US866677AH07 |
| CREDIT AGRICOLE FRN 25/09/20338% 25/09/2033                | 0.01 US22535WAS61 |
| INCYTE CORP                                                | 0.01 US45337C1027 |
| ABB LTD                                                    | 0.01 CH0012221716 |
| ALLSTATE CORP                                              | 0.01 US0200021014 |
| US. TSY. NOTE/BON 4.625% 15/11/2044/2044 USD1000           | 0.01 US912810UF39 |
| BOND 11/44                                                 |                   |
| SEMPRA VAR 01/04/2056                                      | 0.01 US816851BW83 |
| US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51       | 0.01 US912810SU34 |
| AMERICAN EXPRESS CO F2F 20/5/2032                          | 0.01 XS3015761458 |
| DE VOLKSBANK 0.75% 18/05/202700000 17                      | 0.01 XS1614202049 |
| JAPAN GOV. TEN YEA 0.80% 20/09/2033                        | 0.01 JP1103721PA1 |
| AMERICA MOVIL 3.00% 30/09/2030                             | 0.01 XS3194135706 |
| UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026         | 0.01 US91282CBT71 |
| ENTERGY LOUISIANA 3.05% 01/06/2031D                        | 0.01 US29364WAX65 |
| NATWEST GRP. FRN 13/05/203030                              | 0.01 XS3069320474 |
| VESTEDA FIN. 0.75% 18/10/2031EUR1000 7                     | 0.01 XS2398710546 |
| ZF EUR. FIN. 2.50% 23/10/2027                              | 0.01 XS2010039977 |
| INDONESIA TSY. BD. 7.00% 15/5/2027                         | 0.01 IDG000009804 |
| NIBC BANK 1.00% 24/1/2028                                  | 0.01 XS1753809141 |
| US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43 | 0.01 US912810TQ13 |
| ONCOR ELECTRIC DELIVERY 3.62% 15/JUN/2034                  | 0.01 XS3095367119 |
| SCHNEIDER ELECTRIC SE                                      | 0.01 FR0000121972 |
| JAPAN GOV. TEN YEA 0.50% 20/03/2033                        | 0.01 JP1103701P43 |
| WELLTOWER 2.75% 15/1/2031                                  | 0.01 US95040QAL86 |
| MONCLER SPA                                                | 0.01 IT0004965148 |
| FISERV 5.25% 11/08/2035                                    | 0.01 US337738BQ04 |
| WELLS FARGO F2F 22/04/2028                                 | 0.01 US95000U3L56 |
| WELLTOWER OP 5.125% 01/07/20351000                         | 0.01 US95041AAG31 |
| JPM. CHASE F2F 1/6/2029                                    | 0.01 US46647PCJ30 |
| FAST RETAILING CO LTD                                      | 0.01 JP3802300008 |
| GS. GRP. F2F 19/11/2045                                    | 0.01 US38141GB862 |
| US. TSY. NOTE/BOND 5.00% 15/05/20455 USD BONDS 05/45       | 0.01 US912810UL07 |
| UK. GILT 3.25% 31/1/2033                                   | 0.01 GB00BMV7TC88 |
| US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51       | 0.01 US912810TB44 |
| BARRICK MINING CORP                                        | 0.01 CA06849F1080 |
| FOUNDRY JV HOLDCO 6.20% 25/1/2037                          | 0.01 US350930AJ29 |
| US. TSY. NOTE/BON 2.875% 15-MAY-49                         | 0.01 US912810SH23 |
| US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52   | 0.01 US912810TL26 |
| CHARTER COMMS. OP 5.375% 01/05/2047                        | 0.01 US161175BL78 |
| US. TSY. NOTE/BON 4.375% 15/05/2040                        | 0.01 US912810QH41 |
| UBS GROUP AG                                               | 0.01 CH0244767585 |
| BANK OF AMERICA F2F 24/10/2031/10/2031 USD1000 N           | 0.01 US06051GJL41 |
| BURLINGTON NORTHER 5.50% 15/03/2055                        | 0.01 US12189LBL45 |
| CF INDS. 4.50% 01/12/2026USD2000                           | 0.01 US12527GAH65 |
| JAPAN GOV. TEN YEA 0.10% 20-JUN-29                         | 0.01              |
| BUONI POLIENNALI D 0.25% 15/03/2028EGS                     | 0.01 IT0005433690 |
| PNC FINL. SERVS. GRP FRN 21/07/2036                        | 0.01 US693475CE34 |

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| BUNDESREPUBLIK DEU 0.00% 15/08/2031                          | 0.01 DE0001102564 |
| MICRON TECHNOLOGY INC USD                                    | 0.01 US5951121038 |
| US. TSY. NOTE/BOND 2.00% 15/11/2026                          | 0.01 US912828U246 |
| FIFTH THIRD BANCORP F2F 27/7/2029                            | 0.01 US316773DK32 |
| ALPHABET INC 2.5% 06/MAY/2029                                | 0.01 XS3064418687 |
| US. TSY. NOTE/BOND 2.75% 15/02/2028                          | 0.01 US9128283W81 |
| COMCAST 1.50% 15/2/2031                                      | 0.01 US20030NDN84 |
| CREDIT AGRICOLE F2V 29/11/2027                               | 0.01 FR001400E920 |
| UNITED KINGDOM GILT 4.62% 31/JAN/2034                        | 0.01 GB00BPJJKN53 |
| DELTA AIR LINES SK 4.75% 20/10/2028                          | 0.01 US830867AB33 |
| ALPHABET 3.875% 06/05/2045                                   | 0.01 XS3064427837 |
| JAPAN GOV. TEN YEA 0.80% 20/03/2034                          | 0.01 JP1103741Q44 |
| CARRIER GBL. 5.90% 15/3/2034                                 | 0.01 US14448CBC73 |
| MEXICO GOVERNMENT 4.50% 19/03/2034                           | 0.01 XS3185370973 |
| US. TSY. NOTE/BOND 4.00% 30/04/20322 USD K-2032              | 0.01 US91282CNA52 |
| NEXI SPA 0.00% 24/02/2028                                    | 0.01 XS2305842903 |
| BUNDESREPUBLIK DEU 0.25% 15/02/2027                          | 0.01 DE0001102416 |
| VOLKSWAGEN FINL. 3.875% 10/9/2030                            | 0.01 XS2837886287 |
| US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS<br>08/51  | 0.01 US912810SZ21 |
| BRISTOL MYERS SQUIBB COMPANY                                 | 0.01 US1101221083 |
| ENERGY TRANSFER 6.55% 1/12/2033                              | 0.01 US29273VAU44 |
| AIB GRP. F2V 30/5/2031000 5                                  | 0.01 XS2230399441 |
| US. TSY. NOTE/BON 1.125% 15/8/2040                           | 0.01 US912810SQ22 |
| JAPAN GOV. FIVE YE 0.70% 20/09/2029                          | 0.01 JP1051741QB7 |
| UNITED STATES TRE 3.875% 31/08/2032/2032 USD100 P-2032       | 0.01 US91282CNW72 |
| US TREASURY N/B 3.25% 30/JUN/2029                            | 0.01 US91282CEV90 |
| SAINSBURY (J) PLC                                            | 0.01 GB00B019KW72 |
| US. TSY. NOTE/BOND 2.25% 31/03/2026                          | 0.01 US9128286L99 |
| JAPAN GOV. TEN YEA 0.10% 20-JUN-28                           | 0.01 JP1103511J74 |
| UK. GILT 1.50% 22/07/2026                                    | 0.01 GB00BYZW3G56 |
| ENERGY TRANSFER 6.05% 01/09/2054                             | 0.01 US29273VBB53 |
| ING GROEP F2F 11/09/2027                                     | 0.01 US456837BF96 |
| US. TSY. NOTE/BOND 3.75% 15/08/2041                          | 0.01 US912810QS06 |
| TENNET HLDG. 0.875% 16/06/20350000 23                        | 0.01 XS2406569579 |
| REPSOL E&P CAP. M 5.976% 16/09/2035                          | 0.01 US76026AAC18 |
| ENTERGY LOUISIANA 5.80% 15/03/2055                           | 0.01 US29364WBQ06 |
| LAS VEGAS SANDS 5.625% 15/06/2028                            | 0.01 US517834AM90 |
| CANADIAN GOV. BD. 1.25% 01/06/2030                           | 0.01 CA135087K379 |
| UBS GRP. 0.65% 10/9/2029                                     | 0.01 CH0494734418 |
| COLOMBIA GOVERNMENT 5.00% 19/09/2032                         | 0.01 XS3183159733 |
| JAPAN GOV. TEN YEA 1.20% 20/12/2034                          | 0.01 JP1103771R12 |
| ANHEUSER-BUSCH COS 4.90% 01/02/2046                          | 0.01 US03522AAJ97 |
| WELLTOWER INC                                                | 0.01 US95040Q1040 |
| BPCE F2F 30/05/2035                                          | 0.01 US05571AAY10 |
| UK. GILT 0.25% 31/07/2031                                    | 0.01 GB00BMGR2809 |
| JAPAN GOV. TWENTY 2.10% 20/12/2026                           | 0.01 JP12009216C0 |
| US. TSY. NOTE/BON 3.375% 15/05/2044                          | 0.01 US912810RG58 |
| US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-<br>2029  | 0.01 US91282CEM91 |
| MS. F2F 18/04/2030                                           | 0.01 US61747YFQ35 |
| CANADIAN GOV. 1.75% 01/12/2053                               | 0.01 CA135087M680 |
| US. TSY. NOTE/BON 3.125% 31/08/2029                          | 0.01 US91282CFJ53 |
| ITALY BUONI POLIEN 5.00% 01/08/2034                          | 0.01 IT0003535157 |
| NIBC BANK 3.50% 05/06/2030806                                | 0.01 XS3087726595 |
| BUNDESOBLIGATION 0.0% 10/04/2026                             | 0.01 DE0001141836 |
| EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050                    | 0.01 US299808AH86 |
| FRENCH REPUBLIC GO 3.00% 25/5/2033                           | 0.01 FR001400H7V7 |
| ITALY BUONI POLIEN 4.30% 01/10/2054                          | 0.01 IT0005611741 |
| US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS<br>05/53 | 0.01 US912810TR95 |
| WILLIAMS COS INC/T 5.80% 15/11/20541000                      | 0.01 US969457CN88 |
| UTD. O/SEAS. BANK F2V 07/10/20322                            | 0.01 US91127LAH33 |
| MS. F2F 19/7/2035                                            | 0.01 US61747YFT73 |

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|-----------------------------------------------------------------------|-------------------|
| UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND<br>08/41         | 0.01 US912810TA60 |
| MS. F2F 13/02/2032                                                    | 0.01 US6174468U61 |
| MIZUHO FINL. GRP. FRN 08/07/2036USD1000                               | 0.01 US60687YDM84 |
| UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053                              | 0.01 US91324PES74 |
| REPSOL SA                                                             | 0.01 ES0173516115 |
| CONSTELLATION ENER 5.75% 15/03/2054                                   | 0.01 US210385AF78 |
| ING GROEP FRN 17/08/2031                                              | 0.01 XS3002547563 |
| BARCLAYS F2F 25/02/2036                                               | 0.01 US06738ECZ60 |
| TEXAS EASTERN TRANSMISSION LP 3.5% SNR NTS 15/01/2028<br>USD2000 144A | 0.01 US882384AD28 |
| BANCO SANTANDER 4.875% 18/10/2031                                     | 0.01 XS2705604234 |
| HUNTINGTON BANCSHARE F2F 02/02/2035                                   | 0.01 US446150BD56 |
| FRENCH REPUBLIC GO 0.00% 25/02/2027                                   | 0.01 FR0014003513 |
| CITIGROUP INC F2F 07/05/2031                                          | 0.01 US172967QA24 |
| TOYOTA MOTOR CORP                                                     | 0.01 JP3633400001 |
| FRENCH REPUBLIC GO 3.00% 25/11/2034                                   | 0.01 FR001400QMF9 |
| UK. GILT 4.75% 07/12/2030                                             | 0.01 GB00B24FF097 |
| PROLOGIS INTL. FND 1.75% 15/03/2028TN 15/03/28<br>EUR125000 4         | 0.01 XS1789176846 |
| ALPHABET INC 3.0% 06/MAY/2033                                         | 0.01 XS3064423174 |
| UK. GILT 1.625% 22-OCT-28                                             | 0.01 GB00BFX0ZL78 |
| US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND<br>08/52             | 0.01 US912810TJ79 |
| AXA AXA F2V PERP                                                      | 0.01 XS3085146929 |
| EURP. UNION 0.00% 04/07/2031                                          | 0.01 EU000A3KSXE1 |
| US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41                      | 0.01 US912810TC27 |
| JAPAN GOV. TEN YEA 1.10% 20/6/2034                                    | 0.01              |
| MOTABILITY OPERAT 3.625% 22/1/2033                                    | 0.01 XS2978917156 |
| TARGA RES. PARTNE 4.875% 1/2/2031                                     | 0.01 US87612BBS07 |
| COMCAST CORP                                                          | 0.01 US20030N1019 |
| UK. GILT 0.375% 22/10/2030                                            | 0.01 GB00BL68HH02 |
| SYMBOTIC ORD SHS CLASS A                                              | 0.01 US87151X1019 |
| LEGAL & GENERAL GROUP PLC                                             | 0.01 GB0005603997 |
| US. TSY. NOTE/BON 3.125% 15/02/2042                                   | 0.01 US912810QU51 |
| US. TSY. NOTE/BOND 1.50% 15/08/2026                                   | 0.01 US9128282A70 |
| ORANGE 5.375% 13/01/2042                                              | 0.01 US35177PAX50 |
| AIRSERVICES AUSTRA 5.00% 15/05/2031                                   | 0.01 AU3CB0309938 |
| US. TSY. NOTE/BON 2.375% 15/11/2049                                   | 0.01 US912810SK51 |
| US TREASURY N/B 2.37% 15/FEB/2042                                     | 0.01 US912810TF57 |
| SSE PLC                                                               | 0.01 GB0007908733 |
| BUNDESREPUBLIK DEU 0.50% 15/02/2026                                   | 0.01 DE0001102390 |
| LLOYDS BANKING GRP. 4.5% 11/1/2029                                    | 0.01 XS2569069375 |
| WESTPAC BANKING CORPORATION                                           | 0.01 AU000000WBC1 |
| CANADIAN GOV. BD. 2.75% 1/12/2055                                     | 0.01              |
| BLACKSTONE PROPERT 1.75% 12/03/2029                                   | 0.01 XS2051670300 |
| JOHNSON & JOHNSON 3.75% 03/03/2047                                    | 0.01 US478160CG79 |
| FAIRFAX FINANCIAL HLDGS LTD 3.375% SNR NTS 03/03/2031<br>USD1000      | 0.01 US303901BJ06 |
| ABBVIE 5.50% 15/3/2064                                                | 0.01 US00287YDX40 |
| CESKA SPORITELNA AS 4.57% -FR SNR NPF EMTN 03/07/31                   | 0.01 XS2852933329 |
| BANK OF AMERICA F2F 09/05/2029                                        | 0.01 US06051GMT30 |
| ZF EUROPE FINANCE 7.00% 12/06/2030                                    | 0.01 XS3091660194 |
| YORKSHIRE WATER FINANCE PLC GBP 6.0% 22/JUL/2033                      | 0.01 XS3121682515 |
| SPAIN GOV. BD. 2.55% 31/10/2032                                       | 0.01 ES0000012K61 |
| TEXAS INSTRUMENTS                                                     | 0.01 US8825081040 |
| STANDARD CHARTERED B FRN 30/08/2027                                   | 0.01 AU3FN0090874 |
| CVS HEALTH 4.78% 25/03/2038                                           | 0.01 US126650CY46 |
| SIRIUSPOINT 7.00% 05/04/2029                                          | 0.01 US82969BAA08 |
| TENNET HLDG. TENNET HLDG. F2V PERP                                    | 0.01 XS2783649176 |
| BENDIGO & ADELAIDE B FRN 28/11/2029                                   | 0.01 AU3FN0094165 |
| EXPORT-IMPORT BANK O FRN 26/06/2026                                   | 0.01 AU3FN0079117 |
| AMERICAN EXPRESS CO F2F 30/10/2026                                    | 0.01 US025816DL03 |
| NIPPON ELECTRIC GLASS CO LTD                                          | 0.01 JP3733400000 |

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|---------------------------------------------------|--------------------|
| US. TSY. NOTE/BOND 4.75% 15/02/2041               | 0.01 US912810QN19  |
| EPH FINC. INTL. 6.651% 13/11/2028                 | 0.01 XS2716891440  |
| GENERALI                                          | 0.01 IT0000062072  |
| TRAVELERS COS 5.05% 24/7/2035                     | 0.01 US89417EAT64  |
| AMERICAN HONDA FIN 3.95% 3/19/2032                | 0.01 XS3032019476  |
| AUSTRALIA & NEW ZEAL FRN 21/05/202727             | 0.01 XS2822525205  |
| MORTGAGE HOUSE RMBS OSMIUM SE 2 B FRN             | 0.01 AU3FN0090783  |
| 15/03/2056FRN 15/03/2056                          |                    |
| NBN 3.75% 22/3/2034                               | 0.01 XS2788379472  |
| US. TSY. NOTE/BON 2.375% 15/05/2027               | 0.01 US912828X885  |
| ENBRIDGE F2V 15/03/2055                           | 0.01 US29250NCG88  |
| BARRY CALLEBAUT SE 4.25% 19/08/2031               | 0.01 BE6360449621  |
| BIONTECH SE                                       | 0.01 US09075V1026  |
| EUROPEAN UNION 3.75% 12/10/2045S                  | 0.01 EU000A4EA8Y7  |
| STRATTON MORTGAGE FUNDING 202 3 B FRN 25/06/2049  | 0.01 XS2819830592  |
|                                                   |                    |
| FRANCE GOV. BD. 4.75% 25/04/2035                  | 0.01 FR0010070060  |
| IBERDROLA SA                                      | 0.01 ES0144580Y14  |
| SK HYNIX 6.375% 17/01/2028                        | 0.01 USY8085FBK58  |
| UNILEVER PLC                                      | 0.01 GB00B10RZP78  |
| N/WIDE. B/SOC. F2V 13/01/2033                     | 0.01 XS2974139292  |
| OMNES CO-INVEST TA G - EUR                        | 0.01               |
| SPAIN GOV. BD. 2.50% 31/05/2027                   | 0.01 ES0000012M77  |
| BP CAP. MKTS. 5.773% 25/5/2038                    | 0.01 XS2629395612  |
| JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028             | 0.01 JP1051631PB2  |
| ENEL F2V PERP                                     | 0.01 XS2312744217  |
| PHILLIPS EDISON GR 5.75% 15/07/2034               | 0.01 US71845JAB44  |
| UK. GILT 4.00% 22/10/2031                         | 0.01 GB00BPSNBF73  |
| DEUTSCHE EUROSHOP 4.50% 15/10/2030                | 0.01               |
| FRENCH REPUBLIC GO 2.40% 24/09/2028               | 0.01 FR001400XLW2  |
| PFIZER NETHERLANDS 3.25% 19/05/2032               | 0.01 XS3019320657  |
| CHUBB INA HLDGS. 4.90% 15/08/2035                 | 0.01 US171239AM89  |
| SYENSQO 3.375% 28/05/2031                         | 0.01 BE6365314770  |
| S AND P GLOBAL INC COM                            | 0.01 US78409V1044  |
| BPOST SA 3.47% 19/JUN/2032                        | 0.01               |
| CESKA SPORITELNA FRN 09/09/2032                   | 0.01 XS3174780893  |
| JAPAN GOV. FORTY Y 2.10% 20/12/2029               | 0.01 JP12011419C6  |
| ZUERCHER KANTONALBAN FRN 11/09/2031               | 0.01 CH1471403852  |
| CARREFOUR SA 2.87% 08/DEC/2028                    | 0.01               |
| STRYKER CORP                                      | 0.01 US8636671013  |
| BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029         | 0.01 DE0001102622  |
| NINTENDO CO LTD                                   | 0.01 JP3756600007  |
| XCEL ENERGY 5.60% 15/04/2035                      | 0.01 US98389BBE92  |
| DEUTSCHE BANK AG/NEW F2F 10/01/202973% 10/01/2029 | 0.01 US25160PAQ00  |
|                                                   |                    |
| LOGICOR FINC. SARL 3.75% 14/7/2032                | 0.01 XS3112834133  |
| INDONESIA TSY. BD. 7.00% 15/09/2030               | 0.01 IDG000013806  |
| CITIGROUP FRN 04/03/2029                          | 0.01 US17327CAW38  |
| TRANE TECHNOLOGIES PLC                            | 0.01 IE00BK9ZQ967  |
| EUROGRID 3.732% 18/10/2035                        | 0.01 XS2919680236  |
| FIRST HORIZON FRN 07/03/2031                      | 0.01 US320517AE51  |
| OREILLY AUTO NEW COM                              | 0.01 US67103H1077  |
| BUNDESobligation 1.30% 15/10/2027.01 .186         | 0.01 DE0001141869  |
| INTL. DISTRIBUTIO 7.375% 14/09/2030               | 0.01 XS2677642717  |
| JOHNSON & JOHNSON 3.35% 26/02/2037                | 0.01 XS3005214799  |
| BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N  | 0.01 US06051GKD06  |
|                                                   |                    |
| DOW CHEM. 9.40% 15/5/2039                         | 0.01 US260543BY86  |
| BANK OF NOVA SCOTIA/ F2F 15/09/2028               | 0.01 US06418GAU13  |
| GOODMAN GRP.                                      | 0.01 AU000000GGMG2 |
| FRENCH REPUBLIC GO 1.00% 25/05/2027               | 0.01 FR0013250560  |
| NORTHERN STATES PO 5.65% 15/06/20544              | 0.01 US665789BC69  |
| AMPRION 3.85% 27/08/2039                          | 0.01 DE000A383QR0  |
| MS. F2F 21/07/2034                                | 0.01 US61747YFG52  |
| BANCA TRANSILVANIA F2F 27/04/20277/04/27 EUR1000  | 0.01 XS2616733981  |

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| FRANCE GOV. BD. 0.25% 25/11/2026                        | 0.01 FR0013200813 |
| US. TSY. NOTE/BOND 4.50% 31/12/2031031 USD100 T-2031    | 0.01 US91282CMC28 |
| BBVA BANCOMER SA/TEX F2V 18-JAN-33                      | 0.01 USP16259AM84 |
| VECTOR LIMITED                                          | 0.01 NZVCTE0001S7 |
| US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100           | 0.01 US912810EY02 |
| PALO ALTO NETWORKS INC                                  | 0.01 US6974351057 |
| SOUTHERN CALIFORNIA 4.00% 01/04/2047                    | 0.01 US842400GG23 |
| ENGIE 4.25% 6/3/2044                                    | 0.01 FR001400OJE3 |
| BNP PARIBAS F2F 13/1/2031                               | 0.01 US09659X2K76 |
| DOWDUPONT 4.725% 15/11/2028                             | 0.01 US26078JAD28 |
| CADENT FIN. 5.625% 11/01/2036                           | 0.01 XS2743029923 |
| UK. GILT 0.125% 31/1/2028                               | 0.01 GB00BMBL1G81 |
| ANGLIAN WATER OSPREY FIN 6.75% 27/AUG/2031              | 0.01 XS3165250245 |
| ERAC USA FIN. 4.90% 1/5/203300 144A                     | 0.01 US26884TAW27 |
| HOWMET AEROSPACE I COM USD                              | 0.01 US4432011082 |
| UBS 5.65% 11/9/2028                                     | 0.01 US902674ZW39 |
| UK. GILT 4.25% 07/06/2032                               | 0.01 GB0004893086 |
| ANHEUSER-BUSCH INB 3.95% 22-03-2044                     | 0.01 BE6350704175 |
| THINK TANK RESIDENTIAL SERIES 2 B FRN 10/08/20568/2056  | 0.01 AU3FN0091237 |
| US. TSY. NOTE/BON 4.625% 15-FEB-40                      | 0.01 US912810QE10 |
| US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031 | 0.01 US91282CKF76 |
| CHINA TOWER CORP LCNY1 H POST COMP                      | 0.01 CNE100006V65 |
| WESTERN GAS PARTNE 4.75% 15/08/2028                     | 0.01 US958254AK08 |
| US. TSY. NOTE/BON 4.125% 30/11/2031/2031 USD1000 S-2031 | 0.01 US91282CLZ22 |
| US. TSY. NOTE/BON 4.125% 29/02/2032/2032 USD100 H-2032  | 0.01 US91282CMR96 |
| UNITED STATES TRE 4.125% 31/05/2032/2032 USD L-2032     | 0.01 US91282CNF40 |
| GENERAL MOTORS FIN 3.70% 14/07/2031                     | 0.01 XS2975301438 |
| SUN COMMUNITIES OP 2.70% 15/07/2031                     | 0.01 US866677AE75 |
| NISOURCE 5.85% 1/4/2055                                 | 0.01 US65473PAU93 |
| UNITED KINGDOM GI 4.125% 22/7/2029                      | 0.01              |
| UNITED STATES TREA 4.75% 15/11/20432043 USD1000         | 0.01 US912810TW80 |
| BONDS 11/43                                             |                   |
| US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031     | 0.01 US91282CJX02 |
| NATWEST MKTS. 5.022% 21/03/2030                         | 0.01 USG6382RGF94 |
| PROLOGIS INTERNATI 3.70% 07/10/2034                     | 0.01 XS2908897742 |
| JAPAN GOV. TEN YEA 0.10% 20/09/2026                     | 0.01 JP1103441G98 |
| HITACHI NPV                                             | 0.01 JP3788600009 |
| ROCKET LAB CORP                                         | 0.01 US7731211089 |
| US TREASURY N/B 3.25% 15/MAY/2042                       | 0.01 US912810TH14 |
| US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100             | 0.01 US912810EW46 |
| US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029 | 0.01 US91282CFY21 |
| US. TSY. NOTE/BON 1.375% 15/8/2050                      | 0.01 US912810SP49 |
| JOBY AVIATION INC                                       | 0.01 KYG651631007 |
| HEWLETT PACKARD EN 5.00% 15/10/2034                     | 0.01 US42824CBV00 |
| FRENCH REPUBLIC GO 4.50% 25/04/2041                     | 0.01 FR0010773192 |
| US. TSY. NOTE/BON 4.125% 15/6/2026/2026 USD1000 AP-2026 | 0.01 US91282CHH79 |
| JAPAN GOV. TEN YEA 1.50% 20/06/2035                     | 0.01              |
| PROGRESSIVE CORP                                        | 0.01 US7433151039 |
| ASSURA FIN PLC 3.0% 19/JUL/2028                         | 0.01 XS1857084542 |
| US TREASURY N/B 3.87% 15/JAN/2026                       | 0.01              |
| KOREA ELEC. POWER 4.75% 13/02/2028                      | 0.01 USY4907LAL63 |
| US. TSY. NOTE/BON 3.625% 31/08/20302030 USD AC-2030     | 0.01              |
| DUE                                                     |                   |
| UNUM GROUP 4% SNR NTS 15/06/2029 USD2000                | 0.01 US91529YAN67 |
| RLGH FINANCE BERMUDA LTD 6.75% 02/JUL/2035              | 0.01 XS3096112688 |
| JAPAN GOV. TWENTY 1.50% 20/09/2043                      | 0.01 JP1201861PA6 |

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| TSY. OF VICTORIA 5.25% 15/09/2038                    | 0.01 AU3SG0002934 |
| GENERAL MOTORS FIN 5.45% 06/09/2034/2034 USD1000     | 0.01 US37045XFA90 |
| US. TSY. NOTE/BOND 0.50% 31/8/2027                   | 0.01 US91282CAH43 |
| METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000   | 0.01 XS2606297864 |
| 2023-6                                               |                   |
| US. TSY. NOTE/BON 2.125% 31-MAY-26                   | 0.01 US9128286X38 |
| TORONTO-DOMINION BAN FRN 17/12/2029                  | 0.01 US89115A3D29 |
| AUTOSTRAD PER L 4.625% 28/02/203602/2036 EUR100000   | 0.01 XS2775027472 |
| 11                                                   |                   |
| HYUNDAI CAPITAL AMER FRN 24/06/2027EGS               | 0.01 US44891CDE03 |
| ATHORA NETHERLANDS F2V 31/08/2032                    | 0.01 XS2468390930 |
| PEXA GROUP LTD PLC                                   | 0.01 AU0000158594 |
| AUSNET SERVS. HLD 1.625% 11/03/2081                  | 0.01 XS2308313860 |
| BP CAP. MKTS. 1.231% 8/5/2031                        | 0.01 XS1992927902 |
| GALAXY PIPELINE AS 2.94% 30/09/2040                  | 0.01 XS2300197030 |
| US. TSY. NOTE/BON 1.125% 15/5/2040                   | 0.01 US912810SR05 |
| US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-  | 0.01 US9128287B09 |
| 2026                                                 |                   |
| BANCO SANTANDER F2V 14/03/2030USD1000                | 0.01 US05964HBB06 |
| SOCIETE GENERALE 5.25% 19/02/20278 5.25% 19/02/2027  | 0.01 US83368RBZ47 |
| US. TSY. NOTE/BOND 1.25% 15/05/2050                  | 0.01 US912810SN90 |
| MS. F2F 21/4/2034                                    | 0.01 US61747YFE05 |
| US. TSY. NOTE/BON 1.375% 31/8/2026                   | 0.01 US912828YD60 |
| VERIZON COMMUNICA 3.875% 01/03/2052                  | 0.01 US92343VGP31 |
| US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-  | 0.01 US912828YQ73 |
| 2026                                                 |                   |
| HYUNDAI CAP. AMERI 5.65% 26/6/2026                   | 0.01 US44891CCG69 |
| US. TSY. NOTE/BOND 4.50% 15/08/2039                  | 0.01 US912810QC53 |
| GS. GRP. F2F 23/8/2028                               | 0.01 US38141GZU11 |
| US. TSY. NOTE/BON 1.625% 30/11/2026                  | 0.01 US912828YU85 |
| ELI LILLY 4.75% 12/02/2030                           | 0.01 US532457CV84 |
| FLORIDA GAS TRANSM 5.75% 15/07/2035                  | 0.01 US340711BC39 |
| ALPHA BANK FRN 23/07/2036                            | 0.01 XS3124434492 |
| ABBVIE 4.875% 15/03/2030                             | 0.01 US00287YDZ97 |
| WESTERN MIDSTREAM 4.05% 01/02/2030                   | 0.01 US958667AC17 |
| PLAINS ALL AMERICAN PIPELINE LP 3.55% SNR NTS        | 0.01 US72650RBM34 |
| 15/12/2029 USD2000                                   |                   |
| UNUM GROUP 4.125% 15/06/2051                         | 0.01 US91529YAR71 |
| ACCENTURE PLC                                        | 0.01 IE00B4BNMY34 |
| AUSTRALIAN CAP. TE 5.25% 23/10/2036                  | 0.01 AU3SG0003015 |
| LOGICOR FINANCING 4.25% 18/07/2029EUR100000 16       | 0.01 XS2860968085 |
| VISA 4.30% 14/12/2045                                | 0.01 US92826CAF95 |
| PENSKE TRUCK LEAS 5.55% 01/05/20281/05/2028 USD1000  | 0.01 US709599BT09 |
| 144A                                                 |                   |
| ENERGY TRANSFER 5.55% 15/2/2028                      | 0.01 US29273VAP58 |
| ITALY BUONI POLIEN 3.35% 1/7/2029                    | 0.01 IT0005584849 |
| ING GROEP NV                                         | 0.01 NL0011821202 |
| ATHENS INTERNATIONAL AIRPORT ORD SHS                 | 0.01 GRS536003007 |
| NTT FIN. 4.876% 16/07/2030                           | 0.01 US62954WAS44 |
| US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS | 0.01 US912810SS87 |
| 11/50                                                |                   |
| BOOKING HLDGS. 3.625% 1/3/2032                       | 0.01 XS2776511730 |
| JBS USA LUX JBS US 3.00% 2/2/2029                    | 0.01 US46590XAN66 |
| FRENCH REPUBLIC GO 4.00% 25/10/2038                  | 0.01 FR0010371401 |
| FRENCH REPUBLIC GO 0.00% 25/05/2032                  | 0.01 FR0014007L00 |
| CITIGROUP F2F 23/7/2036                              | 0.01 XS3086851105 |
| BARCLAYS PLC F2F 09/05/2034                          | 0.01 US06738ECG89 |
| US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-  | 0.01 US91282CFC01 |
| 2029                                                 |                   |
| UK. GILT 4.125% 29/01/2027                           | 0.01 GB00BL6C7720 |
| NATWEST MKTS. 3.00% 03/09/2030                       | 0.01 XS3170277530 |
| SYNGENTA FINANCE NV 5.67% 24/04/2048                 | 0.01 USN84413CN61 |
| HCA 5.90% 01/06/2053                                 | 0.01 US404119CR82 |

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|------------------------------------------------------------|-------------------|
| MARS 5.70% 1/5/2055                                        | 0.01 US571676BC81 |
| ITALY BUONI POLIEN 3.00% 01/08/2029                        | 0.01 IT0005365165 |
| CENCORA INC COM                                            | 0.01 US03073E1055 |
| NEXTERA ENERGY CAP 5.90% 15/3/205515/03/2055 USD1000       | 0.01 US65339KDM99 |
| WESTERN POWER DIS 3.949% 20/9/2032                         | 0.01 XS2528341766 |
| US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027    | 0.01 US912828ZE35 |
| NORDSON 4.50% 15/12/2029                                   | 0.01 US655663AC62 |
| JAPAN GOV. TWENTY 2.30% 20/03/2026                         | 0.01 JP1200861647 |
| JAPAN GOV. TWENTY 0.40% 20/3/2039                          | 0.01 JP1201681K44 |
| US. TSY. NOTE/BON 3.625% 15/02/2044                        | 0.01 US912810RE01 |
| YORKSHIRE WATER FINANCE 6.60% 17/APR/2031                  | 0.01 XS0439817577 |
| SUMITOMO PHARMA CO LTD                                     | 0.01 JP3495000006 |
| EAGLE FUNDING LUXC 5.50% 17/08/2030                        | 0.01 USL2660VAA37 |
| N/WIDE. B/SOC. 5.127% 29/07/20295.127% 29/07/2029          | 0.01 US63861VAK35 |
| RIVIAN AUTOMOTIVE INC                                      | 0.01 US76954A1034 |
| ELI LILLY 4.90% 12/02/2032                                 | 0.01 US532457CW67 |
| HEALTHPEAK PROPERTIES INC 3% SNR NTS 15/01/2030 USD2000    | 0.01 US42250PAA12 |
| VICI PROPERTIES / 5.75% 01/02/2027                         | 0.01 US92564RAJ41 |
| OCCIDENTAL PETROL 8.875% 15/07/20300 USD1000               | 0.01 US674599EA94 |
| UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030      | 0.01 US91282CHF14 |
| BUNDESOBLIGATION 2.50% 11/10/2029.01 190                   | 0.01 DE000BU25034 |
| AIA GROUP LTDSP ADR                                        | 0.01 US0013172053 |
| BANK OF NEW YORK MELLON CORP                               | 0.01 US0640581007 |
| JYSKE BANK FRN 19/11/2031                                  | 0.01 XS3075392509 |
| FRANCE GOVERNMENT 3.50% 25/4/2026                          | 0.01              |
| CROWDSTRIKE HOLDINGS INC                                   | 0.01 US22788C1053 |
| KOREA DEV. BANK/T 1.375% 25/04/2027                        | 0.01 US500630DN56 |
| CVS HEALTH CORP                                            | 0.01 US1266501006 |
| GS. GRP. F2F 23/04/2031                                    | 0.01 US38141GC936 |
| US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100 BONDS05/2044 | 0.01 US912810UB25 |
| US. TSY. NOTE/BON 0.375% 31/7/2027                         | 0.01 US91282CAD39 |
| WESTERN POWER DIST 3.53% 20/9/2028                         | 0.01 XS2528341501 |
| CONOCOPHILLIPS CO 5.00% 15/01/2035                         | 0.01 US20826FBL94 |
| SEMPRA F2V 01/04/2055                                      | 0.01 US816851BU28 |
| UK. GILT 0.50% 31/1/2029                                   | 0.01 GB00BLPK7227 |
| AUTOMATIC DATA PROC.                                       | 0.01 US0530151036 |
| IHG FIN. 3.375% 10/09/2030                                 | 0.01 XS3173575591 |
| BUNDESREPUBLIK DEU 2.60% 15/08/2034.01                     | 0.01 DE000BU2Z031 |
| SHELL PLC ORD EURO.07                                      | 0.01 GB00BP6MXD84 |
| US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031     | 0.01 US91282CKN01 |
| WILLIAMS COS 4.625% 30/06/2030                             | 0.01 US969457CR92 |
| BUNDESREPUBLIK DEU 0.00% 15/02/2031                        | 0.01 DE0001102531 |
| HEWLETT PACKARD EN 5.60% 15/10/2054                        | 0.01 US42824CBW82 |
| JYSKE BANK A/S 0.25% 17/FEB/2028                           | 0.01 XS2409134371 |
| ORACLE CORP 5.95% 26/SEP/2055                              | 0.01 US68389XDR35 |
| FRENCH REPUBLIC GO 2.70% 25/2/2031                         | 0.01 FR0014002ZL7 |
| EUROBANK SA F2F 07/02/2036                                 | 0.01 XS2997439935 |
| US. TSY. NOTE/BOND 2.75% 15/08/2042                        | 0.01 US912810QX90 |
| NRG ENERGY 2.45% 02/12/2027D2000                           | 0.01 US629377CP59 |
| BARCLAYS PLC                                               | 0.01 GB0031348658 |
| JAPAN GOV. TEN YEA 0.10% 20/12/2027                        | 0.01 JP1103491HC4 |
| ATLAS ARTERIA ORDINARY STAPLED SECURITIES                  | 0.01 AU0000013559 |
| AXA SA AXA SA F2F PERP                                     | 0.01 XS2737652474 |
| US. TSY. NOTE/BOND 4.50% 15/2/2036                         | 0.01 US912810FT08 |
| AT&T 3.60% 1/6/2033                                        | 0.01 XS3037678789 |
| DUKE ENERGY CORP NEW 3.1% 15/06/2028                       | 0.01 XS2488626610 |
| GENESIS ENERGY LTD                                         | 0.01 NZGNEE000157 |
| BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033                  | 0.01 DE000BU2Z007 |

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| US. TSY. NOTE/BON 3.375% 15/11/2048                         | 0.01 US912810SE91 |
| NUTRIEN 5.25% 12/03/2032                                    | 0.01 US67077MBF41 |
| AKER BP ASA 5.60% 13/6/2028                                 | 0.01 US00973RAL78 |
| CANADIAN GOVERNMENT 1.00% 01/09/2026                        | 0.01 CA135087L930 |
| BUNDESREPUBLIK DEU 2.50% 15/08/2046                         | 0.01 DE0001102341 |
| MOTOROLA SOLUTIONS 5.55% 15/08/2035                         | 0.01 US620076CC16 |
| BP CAP. MKTS. F2V PERP                                      | 0.01 XS2193662728 |
| UK. GILT 4.75% 07/12/2038                                   | 0.01 GB00B00NY175 |
| CITIBANK NA 4.914% 29/05/2030                               | 0.01 US17325FBP27 |
| SPAIN GOV. BD. 0.10% 30/04/2031REGS                         | 0.01 ES0000012H41 |
| BANCO SANTANDER SA 4.17% 24/MAR/2028                        | 0.01 US05964HAQ83 |
| BUNDESREPUBLIK DEU 0.50% 15/08/2027                         | 0.01 DE0001102424 |
| WESSEX WATER SERV 6.125% 19/9/2034                          | 0.01 XS3025173710 |
| INTEL CORP                                                  | 0.01 US4581401001 |
| GILEAD SCIENCES INC                                         | 0.01 US3755581036 |
| US. TSY. NOTE/BOND 4.25% 15/11/2040                         | 0.01 US912810QL52 |
| JAPAN GOV. TEN YEA 0.10% 20/09/2027                         | 0.01 JP1103481H98 |
| JAPAN GOV. TWENTY 0.40% 20/09/2040                          | 0.01 JP1201741LA9 |
| BANCO SANTANDER 5.294% 18/08/20277                          | 0.01 US05964HAS40 |
| CAP. ONE FINL. F2F 30/01/2036                               | 0.01 US14040HDJ14 |
| NBN CO LTD 4.15% 16/09/2030                                 | 0.01 US62878U2K72 |
| US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031       | 0.01 US91282CKC46 |
|                                                             |                   |
| JAPAN GOV. TWENTY 4.00% 04/01/2037                          | 0.01 DE0001135275 |
| AMGEN INC                                                   | 0.01 US0311621009 |
| BIMBO BAKERIES US 5.375% 09/01/2036                         | 0.01 US09031WAE30 |
| SPAIN GOV. BD. 3.55% 31/10/2033                             | 0.01 ES0000012L78 |
| PENN NATIONAL GAMING INC                                    | 0.01 US7075691094 |
| BANK OF AMERICA F2F 04/02/2033                              | 0.01 US06051GKK49 |
| CENOVUS ENERGY INC 3.75% 15/02/20522/2052                   | 0.01 US15135UAX72 |
| UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43  | 0.01 US912810TS78 |
| US. TSY. NOTE/BOND 4.00% 31/07/2032USD N-2032 DUE           | 0.01 US91282CNR87 |
| PROTECTIVE LIFE 4.8026% 1/11/2030                           | 0.01 XS3173764054 |
| US. TSY. NOTE/BOND 3.00% 15/08/2048                         | 0.01 US912810SD19 |
| RHEINMETALL AG                                              | 0.01 DE0007030009 |
| STEDIN HLDG. STEDIN HLDG. F2V PERP                          | 0.01 XS2314246526 |
| ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID              | 0.01 AU000000ANZ3 |
| AERCAP IRELAND CAP. F2V 10/3/2055                           | 0.01 US00774MBK09 |
| TRATON SE                                                   | 0.01 DE000TRATON7 |
| US. TSY. NOTE/BOND 3.00% 15/02/2049                         | 0.01 US912810SF66 |
| AFG 2024-1 TRUST 1 A2 FRN 10/11/2055                        | 0.01 AU3FN0088407 |
| MTG. HOUSE RMBS PRIME SERIES 1 B FRN 15/10/2055AUD500000 B  | 0.01 AU3FN0087318 |
| INTESA SANPAOLO 7.00% 21/11/2025                            | 0.01 US46115HBU05 |
| YORKSHIRE WATER F 6.625% 22/7/2040                          | 0.01 XS3121682432 |
| THE TORONTO DOMINION BANK                                   | 0.01 CA8911605092 |
| NOVARTIS CAP. 3.80% 18/09/2029                              | 0.01 US66989HAT59 |
| SPAIN GOV. BD. 4.70% 30/07/2041                             | 0.01 ES00000121S7 |
| EQUINIX EUR. 2 FIN 3.25% 19/05/2029NTS 19/05/2029 DUAL CURR | 0.01 XS3073596341 |
| AT&T INC 3.80% 01/12/2057                                   | 0.01 US00206RMN97 |
| RAIFFEISENBANK AS FRN 09/JUN/2028                           | 0.01 XS2348241048 |
| CANADIAN GOV. BD. 0.25% 1/3/2026                            | 0.01 CA135087L518 |
| CAPITAL ONE FINANCIAL CORPORATION                           | 0.01 US14040H1059 |
| PROPERTY FOR INDUSTRY LTD                                   | 0.01 NZPFIE0001S5 |
| BUNDESobligation 2.40% 19/10/2028.01 .188                   | 0.01 DE000BU25018 |
| ECOLAB LTD                                                  | 0.01 US2788651006 |
| DEUTSCHE BANK AG/NEW F2F 07/01/2028                         | 0.01 US25160PAH01 |
| US. TSY. NOTE/BOND 3.75% 11/15/2043                         | 0.01 US912810RD28 |
| BUNDESREPUBLIK DEU 2.40% 15/11/2030                         | 0.01 DE000BU27006 |
| SPAIN GOV. BD. 0.80% 30/7/2029                              | 0.01 ES0000012K53 |
| US. TSY. NOTE/BON 4.375% 15/05/2041                         | 0.01 US912810QQ40 |
| MONDELEZ INTERNATIONAL INC                                  | 0.01 US6092071058 |
| UK. GILT 4.25% 07/12/2027                                   | 0.01 GB00B16NNR78 |

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| ORACLE 3.60% 1/4/2050                                | 0.01 US68389XBX21 |
| NATWEST GROUP PLC 7.41% 06/JUN/2033                  | 0.01 XS2563349765 |
| AMERICAN EXPRESS CO F2F 20/07/2033                   | 0.01 US025816EK11 |
| W R BERKLEY 4.00% 12/05/2050                         | 0.01 US084423AU64 |
| LLOYDS BANKING GRP. FRN 28/05/2031                   | 0.01 AU3FN0098950 |
| CONOCOPHILLIPS CO 5.65% 15/01/2065                   | 0.01 US20826FBN50 |
| JAPAN GOV. TWENTY 2.10% 20/09/2029                   | 0.01 JP1201131990 |
| METROPOLITAN LIFE GB FRN 11/07/2029                  | 0.01 AU3FN0089405 |
| JAPAN (20 YEAR ISS 2.10% 20/06/2029                  | 0.01 JP1201121975 |
| CBRE GROUP INC CLASS A                               | 0.01 US12504L1098 |
| KOREA HOUSING FIN. FRN 18/06/2030                    | 0.01 AU3FN0099628 |
| TESCO COR. TSY. S 5.125% 22/05/2034                  | 0.01 XS2824047372 |
| APA INFRA. 2.00% 15/07/2030EUR100000 9               | 0.01 XS2164646304 |
| EVEREST REINSURANCE HLDG 3.12% 15/OCT/2052           | 0.01 US299808AJ43 |
| MS. F2F 16/01/2030000 I                              | 0.01 US61747YFK64 |
| UNITED KINGDOM GI 0.875% 31/7/2033                   | 0.01 GB00BM822521 |
| JAPAN GOV. TEN YEA 0.10% 20/12/2026                  | 0.01 JP1103451GCO |
| US. TSY. NOTE/BON 3.625% 15/08/2043                  | 0.01 US912810RC45 |
| HSBC HOLDINGS PLC 6.36% 16/NOV/2032                  | 0.01 XS2553547444 |
| UTAH ACQUISITION S 5.25% 15/6/2046                   | 0.01 US62854AAP93 |
| UK. GILT 4.375% 31/01/2040                           | 0.01 GB00BQC82D08 |
| GENERAL MOTORS FIN 6.10% 07/01/2034/2034 USD1000     | 0.01 US37045XEP78 |
| US. TSY. NOTE/BON 1.125% 28/2/2027                   | 0.01 US912828ZB95 |
| US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43 | 0.01 US912810TU25 |
| ITALY BUONI POLIEN 1.65% 01/03/2032                  | 0.01 IT0005094088 |
| DIAMONDBACK ENERGY 6.25% 15/3/2033                   | 0.01 US25278XAV10 |
| JPM. CHASE FRN 23/03/2030                            | 0.01 XS2461234622 |
| CAPITAL ONE FINANCA F2F 1/2/2029                     | 0.01 US14040HCX17 |
| AUTODESK INC                                         | 0.01 US0527691069 |
| JAPAN GOV. TWENTY 0.20% 20/06/2036                   | 0.01 JP1201571G68 |
| NORTHUMBRIAN WATER FIN 6.37% 28/OCT/2034             | 0.01 XS2550206333 |
| UK. GILT 1.00% 31/01/2032                            | 0.01 GB00BM822T38 |
| UK. GILT 4.75% 22/10/2043                            | 0.01 GB00BPJJKP77 |
| SPAIN GOVERNMENT B 1.95% 30/07/2030                  | 0.01 ES00000127A2 |
| DUKE ENERGY INDIAN 3.25% 01/10/2049                  | 0.01 US26443TAB26 |
| MEX BONOS DESARR FIX RT 7.5% 26/MAY/2033             | 0.01 MX0MGO0001D6 |
| UK. GILT 3.75% 22/10/2053                            | 0.01 GB00BPCJD997 |
| FRENCH REPUBLIC GO 2.50% 25/5/2043                   | 0.01 FR001400CMX2 |
| JAPAN GOV. TWENTY 0.80% 20/03/2042                   | 0.01 JP1201801N46 |
| ILLINOIS TOOL WORKS                                  | 0.01 US4523081093 |
| QUEENSLAND TSY. 5.00% 21/07/2037                     | 0.01 AU3SG0003064 |
| KINROSS GOLD 6.25% 15/7/2033                         | 0.01 US496902AT48 |
| PENTAIR FIN. SARL 4.50% 01/07/2029SD2000             | 0.01 US709629AR06 |
| BLUESTONE PRIME 2024-1 TRUST 1 A2 FRN 14/07/2065     | 0.01 AU3FN0089025 |
| SHELL INTERNATIONAL FIN 1.25% 11/NOV/2032            | 0.01 XS2170386853 |
| IHG FINANCE LLC 3.625% 27/09/2031                    | 0.01 XS2909822517 |
| US. TSY. NOTE/BOND 3.00% 15/11/2045                  | 0.01 US912810RP57 |
| HSBC HOLDINGS PLC F2V 22/03/20350 68 REGS            | 0.01 XS2788605660 |
| US. TSY. NOTE/BON 3.125% 15/05/2048                  | 0.01 US912810SC36 |
| SUMITOMO MITSUI FINANCIAL GROUP                      | 0.01 JP3890350006 |
| CITIGROUP F2F 01/05/2032                             | 0.01 US172967MY46 |
| HORIZON ROBOTICS INC                                 | 0.01 KYG4602S1057 |
| LOGICOR FINC. SARL 3.25% 13-NOV-28                   | 0.01 XS1909057645 |
| EQUINIX EUROPE 2 F 4.00% 19/5/2034                   | 0.01 XS3073596770 |
| SIEMENS ENERGY AG                                    | 0.01 DE000ENER6Y0 |
| US. TSY. NOTE/BON 4.375% 15/11/2039                  | 0.01 US912810QD37 |
| ITALY BUONI POLIEN 3.50% 01/03/2030                  | 0.01 IT0005024234 |
| JPMORGAN CHASE & CO F2F 08/11/2032                   | 0.01 US46647PCR55 |
| VIER GAS TRANSPOR 4.625% 26/9/2032                   | 0.01 XS2535725159 |
| BLACKSTONE INC                                       | 0.01 US09260D1072 |
| AUSTRALIA GOV. BD. 2.75% 21/11/2029                  | 0.01 AU000XCLWAX7 |
| US. TSY. NOTE/BON 3.875% 15/08/2040                  | 0.01 US912810QK79 |
| COMMSCOPE HOLDING COMPANY INC                        | 0.01 US20337X1090 |

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| MIZUHO FINL. GRP. VAR 08/07/20318/07/2031            | 0.01              |
| BUNDESOBLIGATION 2.20% 13/4/2028                     | 0.01 DE000BU25000 |
| US. TSY. NOTE/BOND 3.00% 15/05/2047                  | 0.01 US912810RX81 |
| TDF INFRA. SASU 5.625% 21/7/2028                     | 0.01 FR001400J861 |
| DEXUS WHOLESALE SHOPPINGAFS                          | 0.01              |
| SPAIN GOV. BD. 5.75% 30/07/2032                      | 0.01 ES0000012411 |
| DAIMLER TRUCK FIN 5.125% 25/09/2027                  | 0.01 US233853AY62 |
| MORGAN STANLEY F2F 18/01/2036                        | 0.01 US61748UAF93 |
| RCI BANQUE F2V 09/10/2034                            | 0.01 FR001400QY14 |
| US. TSY. NOTE/BOND 2.25% 15/08/2049                  | 0.01              |
| CITIGROUP F2F 17/03/2033                             | 0.01 US172967NN71 |
| BANK MILLENNIUM SA F2F 25/09/2029                    | 0.01 XS2905432584 |
| CESKA SPORITELNA FRN 15/01/2030/2030 EUR             | 0.01 XS2746647036 |
| DEERE & CO                                           | 0.01 US2441991054 |
| NIAGARA MOHAWK PO 4.647% 03/10/2030                  | 0.01 US653522DT66 |
| BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01             | 0.01 DE0001102556 |
| NATL. GAS TRANSMIS 4.25% 05/04/2030/30 EUR1000 81    | 0.01 XS2607040958 |
| REGS                                                 |                   |
| BUNDESREPUBLIK DEU 2.60% 15/08/2033.01               | 0.01 DE000BU2Z015 |
| ROYAL BANK OF CANADA F2F 18/10/20288 USD             | 0.01 US78017FZ554 |
| LIBERTY FUNDING PTY LIMITED SR 24-1A CL B FLTG       | 0.01 AU3FN0088316 |
| RT25/05/2032                                         |                   |
| IQVIA 6.25% 01/02/2029                               | 0.01 US46266TAF57 |
| ITALY BUONI POLIEN 4.00% 01/02/2037                  | 0.01 IT0003934657 |
| INVITATION HOMES O 4.15% 15/04/2032                  | 0.01 US46188BAD47 |
| MICROSOFT CORP 2.525% 01/06/2050                     | 0.01 US594918CC64 |
| SWO USD RCV SOFR 1D PAY 4.4 240426                   | 0.01              |
| DOORDASH INC                                         | 0.01 US25809K1051 |
| SPAIN GOV. BD. 3.15% 30/04/2035                      | 0.01 ES0000012O67 |
| ITALY BUONI POLIEN 5.00% 1/9/2040                    | 0.01 IT0004532559 |
| AT&T INC 4.25% 1/6/2043                              | 0.01 XS0932036154 |
| OKLAHOMA GAS & ELECTRIC CO 3.3% SNR NTS              | 0.01 US678858BU41 |
| 15/03/2030USD2000                                    |                   |
| ITALY BUONI POLIEN 0.50% 01/02/2026GS                | 0.01 IT0005419848 |
| SPAIN GOV. BD. 0.00% 31/01/2026                      | 0.01 ES0000012G91 |
| COMMONWEALTH BANK OF AUSTRALIA                       | 0.01 AU000000CBA7 |
| SNAM 5.00% 28/05/2030                                | 0.01 US83304JAA51 |
| US. TSY. NOTE/BON 3.125% 15/2/2043                   | 0.01 US912810QZ49 |
| SPAIN GOV. BD. 0.00% 31/01/2028                      | 0.01 ES0000012I08 |
| SNOWFLAKE INC                                        | 0.01 US8334451098 |
| BRISTOL-MYERS SQUI 6.40% 15/11/2063                  | 0.01 US110122EC85 |
| SYNOPSYS 5.00% 01/04/2032                            | 0.01 US871607AD97 |
| US TREASURY N/B 4.0% 15/NOV/2042                     | 0.01 US912810TM09 |
| WELLS FARGO & CO F2F 24/04/2034                      | 0.01 US95000U3D31 |
| UK. GILT 3.25% 22/1/2044                             | 0.01 GB00B84Z9V04 |
| TREASURY CORP OF V 2.00% 17/09/2035                  | 0.01 AU3SG0002579 |
| ALEXANDRIA REAL ES 2.95% 15/03/2034                  | 0.01 US015271AY59 |
| AIR LIQUIDE                                          | 0.01 FR0000120073 |
| US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030   | 0.01 US91282CHR51 |
| US TREASURY N/B 4.0% 31/OCT/2029                     | 0.01 US91282CFT36 |
| ONTARIO (PROVINCE OF) 4.15% 02/DEC/2054              | 0.01 CA68333ZBA45 |
| LUNDIN GOLD INC                                      | 0.01 CA5503711080 |
| NEXTERA ENERGY CAP. F2V 15/8/2055                    | 0.01 US65339KDE73 |
| GE HEALTHCARE TECH 4.80% 15/01/2031                  | 0.01              |
| SIG COMBIBLOC PURC 3.75% 19/03/2030                  | 0.01 XS3017995518 |
| TOKYO ELECTRON LTD JPY                               | 0.01 JP3571400005 |
| FLUVIUS SYSTEM OP 3.875% 02/05/2034                  | 0.01 BE0390128917 |
| ENEL FINANCE INTE 3.375% 23/07/20288                 | 0.01 XS2751666426 |
| ANALOG DEVICES INCORPORATED COM                      | 0.01 US0326541051 |
| US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG- | 0.01 US91282CFZ95 |
| 2027                                                 |                   |
| BUNDESREPUBLIK DEU 1.25% 15/08/2048                  | 0.01 DE0001102432 |
| BOOKING HOLDINGS 4.125% 9/5/2038                     | 0.01 XS3070032878 |
| BPCE VAR 19/07/2033VAR DTD 5.748 19/07/2033          | 0.01 US05583JAM45 |

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| NEW YORK LIFE GLOB 4.55% 28/1/2033USD2000 144A                  | 0.01 US64952WEZ23 |
| JAPAN GOVERNMENT T 2.50% 20/06/2045                             | 0.01 JP1201931R78 |
| VOLKSWAGEN INTL. FIN. F2V PERP                                  | 0.01 XS1799939027 |
| KERING 3.625% 05/09/2031                                        | 0.01 FR001400KHW7 |
| MORGAN STANLEY F2F 21/07/2032                                   | 0.01 US61747YED31 |
| AMPRION 3.45% 22/09/2027EGS                                     | 0.01 DE000A30VPL3 |
| US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030          | 0.01 US91282CJQ50 |
| NBN 3.375% 29/11/2032                                           | 0.01 XS3074419006 |
| JAPAN GOV. TWENTY 2.10% 20/12/2027                              | 0.01 JP12009917C3 |
| TDF INFRA. SASU 4.125% 23/10/2031/10/2031                       | 0.01 FR001400TG54 |
| TOKIO MARINE HOLDINGS INC                                       | 0.01 JP3910660004 |
| PROSUS NV                                                       | 0.01 NL0013654783 |
| CME GROUP INC COM                                               | 0.01 US12572Q1058 |
| VOLKSWAGEN FINL. S 3.25% 19/05/2027                             | 0.01 XS2941360963 |
| SPAIN GOV. BD. 1.40% 30/04/2028                                 | 0.01 ES0000012B39 |
| JAPAN GOV. TWENTY 0.30% 20/09/2039                              | 0.01 JP1201701KA5 |
| COTERRA ENERGY INC 5.90% 15/02/2055                             | 0.01 US127097AN32 |
| US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030           | 0.01 US91282CGJ45 |
| AGNICO EAGLE MINES                                              | 0.01 CA0084741085 |
| DEUTSCHE BANK F2F 13/02/2031                                    | 0.01 DE000A4DE9Y3 |
| JAPAN GOV. TWENTY 1.00% 20/12/2035                              | 0.01 JP1201551FC0 |
| SYSCO 3.75% 01/10/2025                                          | 0.01 US871829AZ02 |
| US BANCORP                                                      | 0.01 US9029733048 |
| ENERGY TRANSFER OP 6.25% 15/04/2049                             | 0.01 US29279FAA75 |
| FORD MOTOR CREDIT 5.73% 05/09/2030                              | 0.01 US345397H485 |
| CANADIAN GOV. BD. 4.00% 01/03/2029                              | 0.01 CA135087Q988 |
| CREDIT AGRICOLE IT 3.25% 15/02/2034/2034                        | 0.01 IT0005631491 |
| BUNDESREPUBLIK DEU 0.00% 15/11/20277 EURO.01                    | 0.01 DE0001102523 |
| INDONESIA TSY. BD. 8.25% 15/05/2029                             | 0.01 IDG000012907 |
| US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030             | 0.01 US91282CJG78 |
| BANQUE FEDERATIVE 3.25% 17/10/20311                             | 0.01 FR001400T9Q9 |
| BANK OF MONTREAL F2F 09/01/2032                                 | 0.01 XS3112064947 |
| US. TSY. NOTE/BOND 4.25% 15/5/2039                              | 0.01 US912810QB70 |
| UNITED NATURAL FOODS INC                                        | 0.01 US9111631035 |
| PROVINCE OF SASKAT 3.25% 24/09/2035                             | 0.01 XS3186899970 |
| FRANCE GOV. BD. 3.25% 25/05/2045                                | 0.01 FR0011461037 |
| SPAIN GOV. BD. 4.20% 31/01/2037                                 | 0.01 ES0000012932 |
| UTD. UTILITIES WAT 3.50% 27/02/20332033                         | 0.01 XS3011736108 |
| BUNDESREPUBLIK DEU 1.70% 15/08/2032                             | 0.01 DE0001102606 |
| BARRICK PD AUSTRAL 5.95% 15/10/203915/10/2039 USD1000           | 0.01 US06849UAD72 |
| GS. GRP. 4.223% 5/1/2029                                        | 0.01 US38141GWZ35 |
| US. TSY. NOTE/BON 1.625% 30/09/2026                             | 0.01 US912828YG91 |
| STORE CAP. 5.40% 30/04/2030                                     | 0.01 US862123AA45 |
| NOMURA HLDGS. 4.904% 01/07/2030                                 | 0.01 US65535HBZ10 |
| MITSUBISHI UFJ FINL. F2F 10/6/2031MTN 10/06/31 EUR200000 30     | 0.01 XS3089768157 |
| BNP PARIBAS F2F 11/07/2030                                      | 0.01 FR0014007LK5 |
| SPAIN GOV. BD. 1.85% 30/07/2035                                 | 0.01 ES0000012E69 |
| FORD MOTOR CREDIT 5.85% 17/05/2027                              | 0.01 US345397E748 |
| FRENCH REPUBLIC GO 4.00% 25/04/2055                             | 0.01 FR0010171975 |
| AMPRION GMBH 4.00% 30/09/2040                                   | 0.01 DE000A460N38 |
| TRUSTEES OF COLUM 4.355% 01/10/2035                             | 0.01 US198643AD00 |
| WP CAREY 3.70% 19/11/2034                                       | 0.01 XS2941598786 |
| ARGOSY PROPERTY LIMITED                                         | 0.01 NZARGE0010S7 |
| DCP MIDSTREAM OPERATING LP 3.25% GTD SNR NTS 15/02/2032 USD1000 | 0.01 US23311VAK35 |
| US. TSY. NOTE/BOND 2.75% 15/11/2042                             | 0.01 US912810QY73 |
| VOLKSWAGEN GRP. OF 4.55% 11/09/2028                             | 0.01 US928668CW05 |
| US. TSY. NOTE/BOND 6.25% 15/05/2030                             | 0.01 US912810FM54 |
| CHINA GAS HOLDINGS LIMITED                                      | 0.01 BMG2109G1033 |
| MIZUHO FINANCIAL GROUP INC                                      | 0.01 JP3885780001 |

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| TENNET HLDG. 2.125% 17/11/20290000 25                          | 0.01 XS2478299204  |
| WILLIAMS COS INC/T 2.60% 15/03/20311000                        | 0.01 US969457BY52  |
| COMCAST CORP 2.887% 1/11/2051                                  | 0.01 US20030NDS71  |
| HEIMSTADEN BOSTAD 1.375% 24/07/2028/07/2028                    | 0.01 XS2435611244  |
| SPAIN GOV. BD. 1.25% 31/10/2030                                | 0.01 ES0000012G34  |
| MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002             | 0.01 MYBMO2000028  |
| ROTHESAY LIFE 3.37% 12/JUL/2026                                | 0.01 XS2027400063  |
| CANADIAN GOV. 0.50% 01/12/20303                                | 0.01 CA135087L443  |
| US. TSY. NOTE/BON 3.125% 15/08/2044                            | 0.01 US912810RH32  |
| FACTSET RESEARCH S 2.90% 01/03/2027SD1000                      | 0.01 US303075AA30  |
| RESIMAC PREMIER SERIES 2025-1 1 A FRN 12/09/2056               | 0.01 AU3FN0097960  |
| US TREASURY N/B 3.37% 15/AUG/2042                              | 0.01 US912810TK43  |
| ALPHABET 4.00% 06/05/2054                                      | 0.01               |
| COLGATE PALMOLIVE                                              | 0.01 US1941621039  |
| SPAIN GOV. BD. 0.60% 31/10/2029                                | 0.01 ES0000012F43  |
| CHANNEL INFRASTRUCTURE NZ LTD                                  | 0.01 NZNZRE000159  |
| SOUTHERN CO COM USD                                            | 0.01 US8425871071  |
| CANADIAN IMPERIAL BA FRN 20/12/2027                            | 0.01 AU3FN0094678  |
| US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-2025       | 0.01 US91282CBC47  |
| BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033                      | 0.01 IT0005518128  |
| ROBINHOOD MARKETS INC                                          | 0.01 US7707001027  |
| ORBIA ADVANCE SAB 7.50% 13/05/2035                             | 0.01 USP7S81YBK01  |
| US. TSY. NOTE/BON 2.875% 15/8/2045                             | 0.01 US912810RN00  |
| METRO FIN. 2025-1 TST. 1 A FRN 15/10/20310000 A                | 0.01 AU3FN0096616  |
| CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49 USD2000        | 0.01 US161175BS22  |
| ZURICH FINANCIAL SERVICES                                      | 0.01 CH0011075394  |
| PUBLIC SERVICE ELECTRIC & GAS CO 4.9% MTN 15/12/2032 USD2000 P | 0.01 US74456QCK04  |
| ERAC USA FIN. 4.50% 15/02/2045                                 | 0.01 US26884TAN28  |
| COMCAST 3.75% 1/4/2040                                         | 0.01 US20030NDH17  |
| SPAIN GOV. BD. 0.50% 30/04/2030                                | 0.01 ES0000012F76  |
| JAPAN GOV. THIRTY 1.90% 20/09/2042                             | 0.01 JP1300371C98  |
| BP P.L.C                                                       | 0.01 GB0007980591  |
| FIRSTMAC MTG. FNDG. TST. NO. 4 B FRN 18/02/20568/02/2056       | 0.01 AU3FN0091823  |
| AUSTRALIA GOV. BD. 1.00% 21/12/2030                            | 0.01 AU0000087454  |
| US. TSY. NOTE/BON 3.125% 15/11/2041                            | 0.01 US912810QT88  |
| WELLS FARGO F2F 11/02/2031                                     | 0.01 US95000U2J10  |
| AMGEN 5.60% 2/3/2043                                           | 0.01 US031162DS61  |
| BUNDESREPUBLIK DEU 0.00% 15/02/2030                            | 0.01 DE0001102499  |
| CANADIAN GOV. BD. 2.00% 1/6/2032                               | 0.01 CA135087N597  |
| SPAIN GOV. BD. 1.40% 30/07/2028                                | 0.01 ES0000012B88  |
| MORGAN STANLEY F2F 18/01/2035                                  | 0.01 US61747YFL48  |
| INDONESIA TSY. BD. 7.50% 15/4/2040                             | 0.01 IDG000014101  |
| MARS 4.80% 1/3/2030                                            | 0.01 US571676AY11  |
| BHP GROUP LTD NPV                                              | 0.01 AU0000000BHP4 |
| NEWDAY FNDG. MASTER ISSUER 3X C FRN 15/11/2032                 | 0.01 XS2909752474  |
| ILLUMINA 4.65% 09/09/2026                                      | 0.01 US452327AQ25  |
| BNP PARIBAS FRN 09/05/2031.085% 09/05/2031                     | 0.01 US09659W3D43  |
| BUNDESREPUBLIK DEU 0.25% 15-FEB-29                             | 0.01 DE0001102465  |
| US. TSY. NOTE/BOND 3.00% 15/05/2045                            | 0.01 US912810RM27  |
| IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS              | 0.01               |
| HSBC HLDGS. F2V 19/5/2036                                      | 0.01 XS3073350269  |
| ROGERS COMMS. 5.30% 15/02/2034                                 | 0.01 US775109DF56  |
| ESSILORLUXOTTICA                                               | 0.01 FR0000121667  |
| ENERGY TRANSFER LP 4.2% SNR NTS 15/04/2027 USD2000             | 0.01 US29273RBK41  |
| MPLX 4.125% 1/3/2027                                           | 0.01 US55336VAK61  |
| NUTRIEN 5.40% 21/6/2034                                        | 0.01 US67077MBD92  |
| JPMORGAN CHASE & CO. 2.963% -FRN SNR 25/01/2033 USD2000        | 0.01 US46647PCU84  |

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| FRENCH REPUBLIC GO 1.75% 25-JUN-39               | 0.01 FR0013234333 |
| WASTE MANAGEMENT INC COM                         | 0.01 US94106L1098 |
| VENTURE GLOBAL PLAQUE 6.75% 15/JAN/2036          | 0.01 US922966AD85 |
| AEP TEX INC 4.7% SNR NTS 15/05/2032 USD1000 K    | 0.01 US00108WAP59 |
| CANADIAN GOVERNMENT 1.50% 01/06/2031             | 0.01 CA135087M276 |
| PARKER HANNIFIN CORP                             | 0.01 US7010941042 |
| TEVA PHARMACEUTIC 4.375% 09/05/2030              | 0.01 XS2406607171 |
| YARA INTERNATIONAL ASA 3.148% SNR NTS 04/06/2030 | 0.01 US984851AG07 |
| USD1000 144A                                     |                   |
| US. TSY. NOTE/BOND 3.00% 15/02/2048              | 0.01 US912810SA79 |
| NTT FIN. 4.567% 16/07/2027                       | 0.01 US62954WAP05 |
| ITALY BUONI POLIEN 3.85% 1/7/2034                | 0.01 IT0005584856 |
| WESSEX WATER SERV 5.125% 31/10/2032              | 0.01 XS2569776136 |
| INVITATION HOMES O 4.95% 15/01/2033              | 0.01 US46188BAH50 |
| HF SINCLAIR 5.50% 01/09/2032                     | 0.01 US403949AT72 |
| VENTURE GLOBAL PLAQUE 6.5% 15/JAN/2034           | 0.01 US922966AC03 |
| UK. GILT 4.25% 07/12/2040                        | 0.01 GB00B6460505 |
| SKELLERUP HOLDINGS LIMITED                       | 0.01 NZSKXE0001S8 |
| MEXICO GOVERNMENT 5.125% 19/03/2038              | 0.01 XS3185371195 |
| ONEOK 6.25% 15/10/2055                           | 0.01 US682680DD20 |
| AUSTRALIA GOV. BD. 1.25% 21/05/2032              | 0.01 AU0000075681 |
| SPAIN GOV. BD. 5.90% 30/07/2026                  | 0.01 ES00000123C7 |
| Outstanding Settlement Receipts - NZD            | 0.01              |
| LA TROBE FINANCIAL CAPITAL M 3 A2 FRN            | 0.01 AU3FN0089942 |
| 13/11/2055UD500000 A2                            |                   |
| SK HYNIX 6.25% 17/1/2026                         | 0.01 USY8085FBJ85 |
| US. TSY. NOTE/BOND 2.75% 15/11/2047              | 0.01 US912810RZ30 |
| BUZZARD MIDSTREAM                                | 0.01              |
| SPAIN GOV. BD. 6.00% 31/01/2029                  | 0.01 ES0000011868 |
| DE VOLKSBANK 4.625% 23/11/2027R100000            | 0.01 XS2626691906 |
| LLOYDS BANKING GROUP PLC                         | 0.01 GB0008706128 |
| JPM. CHASE F2F 24/01/2036                        | 0.01 US46647PEW23 |
| PROSUS NV 4.343% 15 JUL 2035 4.34% 15/JUL/2035   | 0.01 XS3104529048 |
| NISOURCE INC 5.25% SNR NTS 15/02/2043 USD1000    | 0.01 US65473QBB86 |
| BERRY GBL. 5.50% 15/04/2028                      | 0.01 US08576PAL58 |
| NTT FIN. 5.171% 16/07/2032                       | 0.01 US62954WAU99 |
| CELLNEX FIN. 2.00% 15/09/203209/2032 EUR100000 7 | 0.01 XS2385393587 |
| UK. GILT 0.625% 31/7/2035                        | 0.01 GB00BMGR2916 |
| DBS GROUP HOLDINGS LTD                           | 0.01 SG1L01001701 |
| IBERDROLA INTL. 1.825% 31/12/2049                | 0.01 XS2295333988 |
| ITALY BUONI POLIEN 3.65% 01/08/2035              | 0.01 IT0005631590 |
| SPAIN GOV. BD. 3.25% 30/4/2034                   | 0.01 ES0000012M85 |
| KINGDOM OF BELGIUM 0.90% 22/06/2029              | 0.01 BE0000347568 |
| CHUBB LIMITED ORD                                | 0.01 CH0044328745 |
| TELEFLEX INC                                     | 0.01 US8793691069 |
| BUNDESREPUBLIK DEU 2.25% 01/06/2029              | 0.01 CA135087J397 |
| CARMAX INC                                       | 0.01 US1431301027 |
| UK. GILT 4.25% 07/03/2036                        | 0.01 GB0032452392 |
| BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026          | 0.01 FR001400F794 |
| ING GROEP 4.625% 6/1/2026                        | 0.01 USN4580HAA51 |
| BUNDESREPUBLIK DEU 2.50% 15/8/2054               | 0.01 DE000BU2D004 |
| CANADIAN GOV. BD. 2.00% 1/12/2051                | 0.01 CA135087H722 |
| HYUNDAI CAPITAL AM 4.55% 26/09/202929 USD A 144A | 0.01 US44891ADG94 |
| SWISS CONFEDERATIO 3.50% 08/04/2033              | 0.01 CH0015803239 |
| EURP. UNION 3.375% 05/10/2054                    | 0.01 EU000A3K4EY2 |
| MEDALLION TRUST SERIES 201 1 A1-R FRN 21/01/2052 | 0.01 AU3FN0093159 |
| LLOYDS BANKING GRP. FRN 13/06/20363/06/2036      | 0.01 US539439BE84 |
| CIE DE SAINT-GOBAL 3.75% 29/11/202600000 49 REGS | 0.01 XS2723549528 |
| RENTOKIL TERMINIX 5.00% 28/04/2030               | 0.01 US760130AA26 |
| L'OREAL                                          | 0.01 FR0000120321 |
| MS. F2F 19/04/2035                               | 0.01 US61747YFR18 |
| SANTANDER UK 3.00% 12/03/2029                    | 0.01 XS2786381207 |
| ITALY BUONI POLIEN 3.35% 01/03/2035              | 0.01 IT0005358806 |
| ITALY BUONI POLIEN 3.85% 15/12/2029              | 0.01 IT0005519787 |
| CONSTELLATION ENERGY CORP                        | 0.01 US21037T1097 |

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| ITALY BUONI POLIEN 5.00% 01/08/2039                           | 0.01 IT0004286966  |
| US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030             | 0.01 US91282CHJ36  |
| NATIONAL GRID PLC 0.25% 01/09/2028                            | 0.01 XS2381853279  |
| CF INDS. 4.95% 01/06/2043                                     | 0.01 US12527GAD51  |
| EVERGY METRO INC 4.2% SNR NTS 15/06/2047 USD2000              | 0.01 US485134BQ27  |
| SPAIN GOV. BD. 1.30% 31/10/2026                               | 0.01 ES00000128H5  |
| JAPAN GOV. TWENTY 2.10% 20/09/2028                            | 0.01 JP1201051891  |
| TUI TOPCO LIMITED - NON INTEREST BEARING LOAN                 | 0.01               |
| KINGDOM OF BELGIUM 5.50% 28/03/2028                           | 0.01 BE0000291972  |
| CEZ 4.125% 30/04/2033                                         | 0.01 XS3040382098  |
| STOCKLAND                                                     | 0.01 AU000000SGP0  |
| US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030       | 0.01 US91282CGS44  |
| ZF NORTH AMERICA 6.875% 14/04/20288                           | 0.01 US98877DAD75  |
| AIB GRP. F2F 13/9/2029                                        | 0.01 US00135TAD63  |
| JAPAN GOV. TWENTY 1.90% 20/12/2028                            | 0.01 JP1201081914  |
| HSBC HLDGS. 4.95% 31/03/2030                                  | 0.01 US404280CF48  |
| INTERCONTINENTAL HOTELS GROUP PLC                             | 0.01 GB00BHJYC057  |
| BUNDESREPUBLIK DEU 0.00% 15/8/2026                            | 0.01 DE0001102408  |
| HECLA MINING CO COM                                           | 0.01 US4227041062  |
| BUNDESOBLIGATION 0.00% 09/10/2026                             | 0.01 DE0001141844  |
| TAKEDA PHARM. 5.30% 05/07/2034                                | 0.01 US874060BK18  |
| REPUBLIC SERVICES INC                                         | 0.01 US7607591002  |
| CUBESMART LP 5.12% 01/NOV/2035                                | 0.01 US229666RAK23 |
| ITALY BUONI POLIEN 4.75% 01/09/2028                           | 0.01 IT0004889033  |
| US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026       | 0.01 US912828Y958  |
| ITALY BUONI POLIEN 0.95% 15/9/2027                            | 0.01 IT0005416570  |
| ITALY BUONI POLIEN 0.90% 01/04/2031GS                         | 0.01 IT0005422891  |
| ITALY BUONI POLIEN 4.20% 01/03/2034                           | 0.01 IT0005560948  |
| US. TSY. NOTE/BOND 3.00% 15/02/2047                           | 0.01 US912810RV26  |
| EXELON 5.125% 15/3/2031                                       | 0.01 US30161NBR17  |
| HUDBAY MINERALS INC                                           | 0.01 CA4436281022  |
| TARGA RESOURCES CO 5.65% 15/02/2036                           | 0.01 US87612GAQ47  |
| ENI 5.50% 15/05/2034                                          | 0.01 US26874RAN89  |
| PUBLIC SERVICE CO OF COLORADO 4.1% 1MTG BDS 15/06/2048 USD 32 | 0.01 US744448CQ27  |
| US. TSY. NOTE/BOND 3.00% 15/05/2042                           | 0.01 US912810QW18  |
| LLOYDS BANKING GRP. F2V 13/06/2029D1000                       | 0.01 US539439BD02  |
| PETROLIAM NASIONA 7.625% 15/10/2026                           | 0.01 USY68851AK32  |
| JPM. CHASE F2F 7/24/2029                                      | 0.01 US46647PDU75  |
| AIR NEW ZEALAND LTD                                           | 0.01 NZAIRE0001S2  |
| JAPAN GOV. TWENTY 1.70% 20/09/2032                            | 0.01 JP1201401C92  |
| UNITEDHEALTH GRP. 5.20% 15/4/2063                             | 0.01 US91324PEX69  |
| MEDPACE HOLDINGS INC                                          | 0.01 US58506Q1094  |
| RELX PLC                                                      | 0.01 GB00B2B0DG97  |
| LINDE 1.625% 31/03/2035                                       | 0.01 XS2463961677  |
| PROLOGIS INC COM                                              | 0.01 US74340W1036  |
| JAPAN GOV. TWO YEA 0.40% 01/10/2026                           | 0.01 JP1024651QA4  |
| ROYAL CARIBBEAN GROUP                                         | 0.01 LR0008862868  |
| US. TSY. NOTE/BON 2.875% 15/11/2046                           | 0.01 US912810RU43  |
| SPAIN GOV. BD. 2.70% 31/10/2048                               | 0.01 ES0000012B47  |
| BUNDESREPUBLIK DEU 4.25% 4/7/2039                             | 0.01 DE0001135325  |
| MPLX 5.40% 15/09/2035                                         | 0.01 US55336VCC28  |
| PACIFIC GAS & ELEC 4.95% 1/7/2050                             | 0.01 US694308JN86  |
| GEN. MOTORS FINL. 5.625% 04/04/2032                           | 0.01 US37045XFG60  |
| WILLIAMS COMPANIES INC                                        | 0.01 US9694571004  |
| SPAIN GOV. BD. 4.90% 30/7/2040                                | 0.01 ES00000120N0  |
| SPAIN GOV. BD. 3.50% 31/5/2029                                | 0.01 ES0000012M51  |
| JPMORGAN CHASE & CO F2F 22/04/2032                            | 0.01 US46647PCC86  |
| SUNCORP GRP. FRN 27/06/2034                                   | 0.01 AU3FN0081386  |
| NOW TRUST SR 24-1 CL B 14/06/2032                             | 0.01 AU3FN0087730  |
| CVS HEALTH 5.125% 20/07/2045                                  | 0.01 US126650CN80  |
| MARKEL GRP. 5.00% 05/04/2046                                  | 0.01 US570535AQ71  |

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|-------------------------------------------------------|-------------------|
| BUNDESREPUBLIK DEU 0.00% 15/08/2050                   | 0.01 DE0001102481 |
| BRIXMOR OPERATING 4.85% 15/02/2033                    | 0.01 US11120VAP85 |
| CADENCE DESIGN SYSTEMS INC                            | 0.01 US1273871087 |
| OVINTIV 5.65% 15/5/2028                               | 0.01 US69047QAB86 |
| US. TSY. NOTE/BOND 2.25% 15/08/2046                   | 0.01 US912810RT79 |
| US. TSY. NOTE/BON 2.875% 15/05/2043                   | 0.01 US912810RB61 |
| US. TSY. NOTE/BOND 4.50% 15/05/2038                   | 0.01 US912810PX00 |
| KOREA INTERNATIONA 4.51% 10/12/2029                   | 0.01 AU3CB0316420 |
| UK. GILT 4.00% 22/1/2060                              | 0.01 GB00B54QLM75 |
| ARGENTUM NETHERLANDS F2V 01/06/2048                   | 0.01 XS1795323952 |
| KOREA ELEC. POWER 4.875% 31/01/2027000                | 0.01 USY4907LAJ18 |
| WESTPAC BANKING FRN 16/04/2029                        | 0.01 US961214FU20 |
| SCENTRE GROUP TRUST FRN 31/3/2055                     | 0.01 AU3FN0097184 |
| BNP PARIBAS FRN 23/08/2034                            | 0.01 AU3FN0090353 |
| TARGA RES. 5.20% 01/07/20272027 USD1000               | 0.01 US87612KAA07 |
| SUMITOMO MITSUI FINL FRN 15/04/20305/04/2030          | 0.01 US86562MDR88 |
| COLOMBIA GOV. INT 8.375% 07/11/2054                   | 0.01 US195325EQ44 |
| AIRPORT AUTHORITY 4.875% 12/01/2026                   | 0.01 USY000AKAJ65 |
| COMMONWEALTH BANK OF FRN 27/11/20267/11/2026          | 0.01 US2027A1KV89 |
| WASTE MGT. 5.35% 15/10/2054                           | 0.01 US94106LCF40 |
| JAPAN GOV. TWENTY 1.10% 20/06/2043                    | 0.01 JP1201851P76 |
| YANGZIJIAN SHIPBUILDING NPV                           | 0.01 SG1U76934819 |
| NATL. GRID NORTH A 3.15% 03/06/203030                 | 0.01 XS3086253039 |
| NEWCASTLE GREATER MU FRN 21/01/2030                   | 0.01 AU3FN0094827 |
| ROYAL BANK OF CANA 4.65% 27/01/2026                   | 0.01 US780082AD52 |
| COMCAST 3.999% 01/11/2049                             | 0.01 US20030NCE94 |
| MEDTRONIC GLOBAL 1.375% 15/10/2040/10/2040            | 0.01 XS2238792332 |
| EUR100000                                             |                   |
| AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025 | 0.01 US05253JAL52 |
| UK. GILT 4.25% 12/7/2049                              | 0.01 GB00B39R3707 |
| TREASURY CORP VICTORIA 3.625% 3.62% 29/SEP/2040       | 0.01 XS3192255449 |
| YARA INTL. 4.75% 01/06/2028D2000 144A                 | 0.01 US984851AF24 |
| UBER TECHS. 4.50% 15/08/2029                          | 0.01 USU9029YAG53 |
| PAYPAL HOLDINGS INC                                   | 0.01 US70450Y1038 |
| VERTEX PHARMACEUTICALS INC                            | 0.01 US92532F1003 |
| PECO ENERGY 4.60% 15/05/2052                          | 0.01 US693304BD82 |
| AUSTRALIA GOVERNME 2.75% 21/11/2027                   | 0.01 AU000XCLWAQ1 |
| PEPPER RESIDENTIAL SECURIT 41 A1A FRN 12/07/20677     | 0.01 AU3FN0101457 |
| AUD10000 A1A                                          |                   |
| CONSUN PHARMACEUTICAL GROUP LTD                       | 0.01 KYG2524A1031 |
| VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000      | 0.01 US92277GAN79 |
| PROVINCE OF MANITO 3.75% 9/6/2026R DUE                | 0.01 AU3CB0234581 |
| DOMINION ENERGY INC 4.7% SNR NTS 01/12/2044 USD       | 0.01 US25746UCC18 |
| 2014D                                                 |                   |
| KINGDOM OF BELGIUM 3.00% 22/6/203397 144A             | 0.01 BE0000357666 |
| BANK OF AMERICA 3.248% 21/10/2027                     | 0.01 US06051GGA13 |
| NETHERLANDS GOV. B 4.00% 15/01/2037                   | 0.01 NL0000102234 |
| JAPAN BANK FOR IN 1.875% 21/07/2026DS 21/07/2026 USD  | 0.01 US471048AX65 |
| KBC GRP. F2F 28/11/2029                               | 0.01 BE0002987684 |
| PFIZER INV. ENTS. 4.45% 19/05/2026                    | 0.01 US716973AB84 |
| HEARTLAND GROUP HLNPNV                                | 0.01 NZHGHE0007S9 |
| AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026            | 0.01 US00774MAV72 |
| ING GROEP F2F 23/05/20298 REGS                        | 0.01 XS2624976077 |
| FONTERRA SHAREHOLDER FUND                             | 0.01 NZFSFE0001S5 |
| BRIXMOR OPERATING 4.125% 15/05/2029/05/2029 USD2000   | 0.01 US11120VAH69 |
| CANADIAN GOV. BD. 1.50% 1/6/2026                      | 0.01 CA135087E679 |
| COMMONWEALTH BANK 2.552% 14/03/20270226 2.552%        | 0.01 US2027A1KK25 |
| 14/03/2027                                            |                   |
| UK. GILT 4.25% 07/09/2039                             | 0.01 GB00B3KJDS62 |
| US. TSY. NOTE/BOND 3.00% 15/11/2044                   | 0.01 US912810RJ97 |
| ITALY BUONI POLIEN 6.50% 01/11/2027                   | 0.01 IT0001174611 |
| SPAIN GOV. BD. 1.45% 31/10/2027                       | 0.01 ES0000012A89 |

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|-------------------------------------------------|-------------------|
| ZOETIS INC                                      | 0.01 US98978V1035 |
| UNITEDHEALTH GRP. 3.70% 15/08/2049              | 0.01 US91324PDU30 |
| FRENCH REPUBLIC GO 3.00% 25/05/2054             | 0.01 FR001400FTH3 |
| CIP FNDG. PTY 3.026% 16/12/2027                 | 0.01 AU3CB0285310 |
| ING GROEP F2F 12/08/2029                        | 0.01 XS2764264607 |
| BNP PARIBAS 3.625% 1/9/2029                     | 0.01 FR001400CFW8 |
| ITALY BUONI POLIEN 4.35% 1/11/2033              | 0.01 IT0005544082 |
| BUNDESREPUBLIK DEU 4.75% 04/07/2034             | 0.01 DE0001135226 |
| BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS      | 0.01 DE0001102614 |
| VERTIV HOLDINGS CO                              | 0.01 US92537N1081 |
| CAP. POWER US HLD 5.257% 01/06/2028028          | 0.01 US14041TAA60 |
| MPLX 5.00% 01/03/2033                           | 0.01 US55336VBV18 |
| SPAIN GOV. BD. 1.45% 30-APR-29                  | 0.01 ES0000012E51 |
| COMMONWEALTH EDISO 2.75% 01/09/2051000 131      | 0.01 US202795JU55 |
| FRENCH REPUBLIC GO 1.25% 25/5/2038              | 0.01 FR0014009062 |
| FRENCH REPUBLIC GO 0.50% 25/5/2040              | 0.01 FR0013515806 |
| TRAVELERS COS INC / THE                         | 0.01 US89417E1091 |
| BPCE F2F 19/10/2034                             | 0.01 US05571AAS42 |
| FTA CONSUMO SANTANDER 7 B FRN 20/07/2038        | 0.01 ES0305855019 |
| HEIMSTADEN BOSTAD 0.75% 6/9/2029                | 0.01 XS2384269366 |
| US. TSY. NOTE/BOND 2.50% 15/02/2045             | 0.01 US912810RK60 |
| BECTON DICKINSON 1.213% 12/2/2036/02/2036       | 0.01 XS2298459426 |
| THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1 | 0.01              |
| MUENCHENER RUECKVER RG-REG                      | 0.01 DE0008430026 |
| GBL. PAYMENTS 2.90% 15/11/20310                 | 0.01 US37940XAH52 |
| EXPERIAN FIN. 5.25% 17/08/2035/08/2035          | 0.01 US30217AAD54 |
| UK. GILT 1.25% 22/10/2041                       | 0.01 GB00BJQWYH73 |
| CPUK FIN. 6.136% 28/8/2031                      | 0.01 XS2603557674 |
| N/WIDE. B/SOC. 2.375% 16/01/2029                | 0.01 XS3180073572 |
| JAPAN GOV. TWENTY 1.70% 20/06/2033              | 0.01 JP1201451D66 |
| JBS USA HLDG. LUX 6.25% 01/03/2056              | 0.01 US472140AG79 |
| SODEXO 5.15% 15/08/2030                         | 0.01 US833794AC42 |
| ITALY BUONI POLIEN 5.75% 01/02/2033             | 0.01 IT0003256820 |
| MARS 5.00% 1/3/2032                             | 0.01 US571676AZ85 |
| PERM. TSB GRP. HLDGS F2V 25/4/2028              | 0.01 XS2611221032 |
| ELEVANCE HEALTH IN 5.65% 15/06/205400           | 0.01 US036752BA01 |
| COCA-COLA 2.50% 15/3/2051                       | 0.01 US191216DC18 |
| EMERSON ELECTRIC CO                             | 0.01 US2910111044 |
| ROYAL BANK OF CANADA FRN 2/7/2028               | 0.01 XS2853494602 |
| BUNDESREPUBLIK DEU 0.25% 15/08/2028             | 0.01 DE0001102457 |
| JAPAN GOV. TWENTY 1.60% 20/12/2033              | 0.01 JP1201471DC6 |
| HYUNDAI CARD 5.75% 24/04/2029                   | 0.01 XS2798085416 |
| NETHERLANDS GOV. B 2.75% 15/1/2047              | 0.01 NL0010721999 |
| JPM CCP EUR BROKER ACCOUNT                      | 0.01              |
| JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042          | 0.01 JP1201821NA5 |
| UK. GILT 3.75% 22/07/2052                       | 0.01 GB00B6RNH572 |
| CANADIAN GOV. BD. 2.75% 1/9/20308               | 0.01 CA135087T388 |
| KEYCORP FRN 04/04/20315.121% 04/04/2031         | 0.01 US49326EEQ26 |
| CPPIB CAPITAL INC 1.50% 23/06/2028              | 0.01 XS2356317177 |
| ITALY BUONI POLIEN 3.80% 01/08/2028             | 0.01 IT0005548315 |
| TRUIST FINL. F2F 24/01/20354/01/2035 USD2000 I  | 0.01 US89788MAS17 |
| BUNDESREPUBLIK DEU 1.00% 15/5/20381             | 0.01 DE0001102598 |
| US. TSY. NOTE/BOND 2.75% 15/08/2047             | 0.01 US912810RY64 |
| SAGE GROUP                                      | 0.01 GB00B8C3BL03 |
| UK. GILT 4.25% 07/12/2046                       | 0.01 GB00B128DP45 |
| ITALY BUONI POLIEN 3.85% 01/02/2035             | 0.01 IT0005607970 |
| GSK PLC                                         | 0.01 GB00BN7SWP63 |
| SPAIN GOV. BD. 3.90% 30/07/2039                 | 0.01 ES0000012L60 |
| ZF EUR. FIN. 4.75% 31/01/2029                   | 0.01 XS2757520965 |
| NATL. GAS TRANSMIS 5.50% 4/2/2034               | 0.01 XS2987788408 |
| VAR ENERGI 5.875% 22/05/2030                    | 0.01 US92212WAF77 |
| JAPAN GOV. TWENTY 0.40% 20/6/2040               | 0.01 JP1201731L76 |
| BERKLEY(W.R.)CORP 4.75% SNR NTS 01/08/2044 USD  | 0.01 US084423AT91 |
| UNITED STATES TRE 3.875% 30/09/2029             | 0.01 US91282CFL00 |

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|-----------------------------------------------------|-------------------|
| FIRSTMAC MTG. FNDG. TST. NO. 4 A1 FRN 18/02/2056LTG | 0.01 AU3FN0091799 |
| 18/02/2056                                          |                   |
| SANOFI SA                                           | 0.01 FR0000120578 |
| JAPAN GOV. TEN YEA 0.10% 20/03/2028                 | 0.01 JP1103501J35 |
| PACIFIC GAS & ELEC 3.95% 01/12/2047                 | 0.01 US694308HY69 |
| SPAIN GOV. BD. 3.45% 31/10/2034                     | 0.01 ES0000012N35 |
| NETHERLANDS GOV. 0.00% 15/01/2029                   | 0.01 NL0015000LS8 |
| SK HYNIX INC 4.25% 11/09/2028                       | 0.01 USY8085FBY52 |
| SPAIN GOV. BD. 3.10% 30/07/2031REGS                 | 0.01 ES0000012N43 |
| SPAIN GOV. BD. 5.15% 31/10/2028                     | 0.01 ES00000124C5 |
| ANTOFAGASTA PLC 5.625% 09/09/2035                   | 0.01 USG0399BAC12 |
| CVS HEALTH 5.05% 25/03/2048                         | 0.01 US126650CZ11 |
| EQUINIX INC COM                                     | 0.01 US29444U7000 |
| JBS USA LUX JBS US 5.75% 1/4/2033                   | 0.01 US46590XAY22 |
| INFORMA 3.125% 05/07/2026                           | 0.01 XS1853426895 |
| STARBUCKS CORP                                      | 0.01 US8552441094 |
| MARSH & MCLENNAN COM                                | 0.01 US5717481023 |
| NEW YORK STATE DO 5.832% 1/7/2055                   | 0.01 US649855FG30 |
| N/WIDE. B/SOC. 4.00% 14/09/2026                     | 0.01 US63859XAD93 |
| GENERATION DEVELOPMENT GROUP LIMITED ORDINARY       | 0.01 AU0000005126 |
| FULLY PAID                                          |                   |
| BUONI POLIENNALI D 2.95% 01/07/2030                 | 0.01 IT0005637399 |
| ITALY BUONI POLIEN 3.25% 15/07/203244A              | 0.01 IT0005647265 |
| ITALY BUONI POLIEN 3.15% 15/11/2031                 | 0.01 IT0005619546 |
| ITALY BUONI POLIEN 2.65% 15/06/2028                 | 0.01 IT0005641029 |
| MARRIOTT INTERNATIONAL INC 5% SNR NTS 15/10/2027    | 0.01 US571903BJ14 |
| USD1000 JJ                                          |                   |
| OCCIDENTAL PETROL 5.375% 1/1/2032                   | 0.01 US674599EK76 |
| ONEOK 4.85% 01/02/2049                              | 0.01 US682680BZ59 |
| CARVANA CO                                          | 0.01 US1468691027 |
| ITALY BUONI POLIEN 3.50% 15/01/2026                 | 0.01 IT0005514473 |
| ITALY BUONI POLIEN 2.95% 01/09/2038                 | 0.01 IT0005321325 |
| BANCO SANTANDER F2V 4/10/2032                       | 0.01 XS2393518597 |
| T-MOBILE USA 3.00% 15/02/2041                       | 0.01 US87264ABL89 |
| BRISTOL-MYERS SQU 4.625% 15/05/2044                 | 0.01 US110122DH81 |
| HOYA CORPORATION JPY                                | 0.01 JP3837800006 |
| JAPAN GOV. TWENTY 1.60% 20/03/2044                  | 0.01 JP1201881Q46 |
| ADIENT PLC                                          | 0.01 IE00BD845X29 |
| SYNOPSIS INC                                        | 0.01 US8716071076 |
| ITALY BUONI POLIEN 2.00% 1/2/2028                   | 0.01 IT0005323032 |
| BUNDESOBLIGATION 2.10% 12/04/2029.01                | 0.01 DE000BU35025 |
| MEXICO GOV. INTL. 5.375% 22/03/2033                 | 0.01 US91087BBK52 |
| PENSKE TRUCK LEASI 5.75% 24/5/20264/05/2026 USD1000 | 0.01 US709599BU71 |
| 144A                                                |                   |
| CANTOR FITZGERALD 7.20% 12/12/2028                  | 0.01 US138616AM99 |
| CANADIAN GOV. BD. 3.00% 01/06/2034                  | 0.01 CA135087R481 |
| ALPHABET 5.30% 15/05/2065                           | 0.01 US02079KAN72 |
| ITALY BUONI POLIEN 2.70% 01/10/2030                 | 0.01 IT0005654642 |
| TENNET HLDG. 2.00% 05/06/203415 REGS                | 0.01 XS1828037827 |
| REGAL REXNORD CORP 6.05% 15/02/2026                 | 0.01 US758750AL75 |
| SHERWIN WILLIAMS COM                                | 0.01 US8243481061 |
| ITALY BUONI POLIEN 4.05% 30/10/2037                 | 0.01 IT0005596470 |
| PENSKE TRUCK LEASI 4.40% 01/07/2027/07/2027 USD1000 | 0.01 US709599BN39 |
| 144A                                                |                   |
| REGENERON PHARMACEUTICALS INC                       | 0.01 US75886F1075 |
| AMERICAN INTERNATI 5.45% 07/05/2035                 | 0.01 US026874DX22 |
| SPAIN GOV. BD. 1.50% 30/04/2027                     | 0.01 ES00000128P8 |
| BUNDESREPUB. DEUTSCHLAND 2.6% 15/AUG/2035           | 0.01 DE000BU2Z056 |
| CAP. ONE FINL. F2F 30/10/2031                       | 0.01 US14040HDC60 |
| DTE ELECTRIC CO 3.7% 15/MAR/2045                    | 0.01 US23338VAE65 |
| DT MIDSTREAM 5.80% 15/12/2034                       | 0.01 US23345MAD92 |
| WEA FIN. WESTFIELD 4.75% 17/09/2044                 | 0.01              |
| CUMMINS INC                                         | 0.01 US2310211063 |
| AUSTRALIA GOVERNME 0.50% 21/09/2026                 | 0.01 AU0000106411 |

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| MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028     | 0.01 XS2238789460 |
| EUR100000                                       |                   |
| JAPAN GOV. TWENTY 0.70% 20/9/2038               | 0.01 JP1201661JA3 |
| NEXTERA ENERGY CA 4.685% 1/9/2027               | 0.01 US65339KCL26 |
| COREBRIDGE FINL. 3.65% 5/4/2027                 | 0.01 US21871XAD12 |
| DIGITAL DUTCH FIN 3.875% 15/07/2034             | 0.01 XS3102229922 |
| WESFARMERS LIMITED                              | 0.01 AU000000WES1 |
| DOLLARAMA INC                                   | 0.01 CA25675T1075 |
| WP CAREY 4.65% 15/7/2030                        | 0.01 US92936UAN90 |
| ALEXANDRIA REAL ES 5.25% 15/05/203636           | 0.01 US015271BC21 |
| WELLS FARGO F2F 30/4/2041                       | 0.01 US95000U2Q52 |
| STANDARD CHARTERED P F2V 21/01/202972 5.545%    | 0.01 US85325C2D33 |
| 21/01/2029                                      |                   |
| BIOGEN INC                                      | 0.01 US09062X1037 |
| FLORIDA POWER & LI 5.30% 15/06/20342034 USD1000 | 0.01 US341081GU57 |
| SPAIN GOVERNMENT B 3.15% 30/04/20334A           | 0.01 ES0000012L52 |
| 3M CO                                           | 0.01 US88579Y1010 |
| APPLE INC 2.7% 05/AUG/2051                      | 0.01 US037833EK23 |
| BUNDESOBLIGATION 0.0% 16/APR/2027               | 0.01 DE0001141851 |
| AMERICAN HOMES 4 R 4.95% 15/06/2030             | 0.01 US02666TAK34 |
| SPAIN GOV. BD. 5.15% 31/10/2044                 | 0.01 ES00000124H4 |
| FRENCH REPUBLIC GO 4.00% 25/04/2060             | 0.01 FR0010870956 |
| MARRIOTT INTL INCUSD                            | 0.01 US5719032022 |
| NORFOLK SOUTHERN CORP USD                       | 0.01 US6558441084 |
| JOHNSON CONTROLS I 5.50% 19/04/2029             | 0.01 US477921AA87 |
| CANADIAN GOV. BD. 2.00% 01/06/2028              | 0.01 CA135087H235 |
| BUNDESREPUBLIK DEU 0.50% 15/02/2028             | 0.01 DE0001102440 |
| LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A      | 0.01 US53079EBN31 |
| NVIDIA ORD SHS                                  | 0.01 US67066G1040 |
| AUSTRALIA GOV. BD. 2.50% 21/05/2030             | 0.01 AU0000013740 |
| BONOS Y OBLIG DE 0.50% 31/10/2031               | 0.01 ES0000012I32 |
| VERIZON COMMS. 3.40% 22/03/20411000             | 0.01 US92343VKG44 |
| MORGAN STANLEY F2F 18/10/2030                   | 0.01 US61747YFU47 |
| AUSTRALIA GOVERNME 4.25% 21/04/2026             | 0.01              |
| US. TSY. NOTE/BOND 2.50% 15/02/2046             | 0.01 US912810RQ31 |
| TOKAI CARBON CO LTD                             | 0.01 JP3560800009 |
| WESTERN MIDSTREAM 5.25% 01/02/2050              | 0.01 US958667AA50 |
| JBS USA LUX SARL / 5.95% 20/04/2035             | 0.01 US472140AA00 |
| PNC FINANCIAL SERVICES GROUP                    | 0.01 US6934751057 |
| HARTFORD INSURANCE GROUP INC T                  | 0.01 US4165151048 |
| TRANSCANADA PIPEL 4.625% 01/03/20344 USD1000    | 0.01 US89352HAM16 |
| BALTIMORE GAS & EL 5.45% 1/6/2035               | 0.01 US059165ET34 |
| RIO TINTO FIN. US 4.875% 14/03/2030             | 0.01 US76720AAS50 |
| VERIZON COMMUNICATIONS 1.12% 19/SEP/2035        | 0.01 XS2320760114 |
| BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN   | 0.01 US05584KAN81 |
| SNRMTN 18/01/2027 USD REGS                      |                   |
| ITALY BUONI POLIEN 1.45% 01/03/2036             | 0.01 IT0005402117 |
| CANADIAN GOV. BD. 2.50% 1/12/2032               | 0.01 CA135087P329 |
| CARDINAL HEALTH INC                             | 0.01 US14149Y1082 |
| TRUIST FINL. F2F 30/10/2029                     | 0.01 US89788MAQ50 |
| TENNET HLDG. 1.375% 26/6/2029                   | 0.01 XS1632897929 |
| JAPAN GOV. THIRTY 2.30% 20/03/2039              | 0.01 JP1300301940 |
| RAIFFEISEN BANK INTE F2V 02/01/2035             | 0.01 XS2904849879 |
| ITALY BUONI POLIEN 1.65% 1/12/2030              | 0.01 IT0005413171 |
| NESTLE HOLDINGS INC 4.0% 24/SEP/2048            | 0.01 US641062AN41 |
| US. TSY. NOTE/BOND 2.50% 15/05/2046             | 0.01 US912810RS96 |
| ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049    | 0.01 FR001400QOL3 |
| SPAIN GOVERNMENT B 0.00% 31/01/2027             | 0.01 ES0000012J15 |
| CENTENE CORPORATION                             | 0.01 US15135B1017 |
| ITALY BUONI POLIEN 3.85% 1/9/2049               | 0.01 IT0005363111 |
| STRIDE STAPLED GRP NPV UNITS                    | 0.01 NZSPGE0001S2 |
| LINDE 3.375% 12/06/2029                         | 0.01 XS2634593938 |
| FRENCH REPUBLIC GO 1.50% 25/05/2050             | 0.01 FR0013404969 |
| ORACLE 4.45% 26/09/2030                         | 0.01 US68389XDH52 |
| ITALY BUONI POLIEN 2.05% 01/08/2027             | 0.01 IT0005274805 |

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| NETHERLANDS GOV. B 0.75% 15/07/2027                           | 0.01 NL0012171458 |
| UK. GILT 4.25% 7/12/2055                                      | 0.01 GB00B06YGN05 |
| LLOYDS BANKING GROUP F2V 15/12/2031                           | 0.01 XS2351166421 |
| JAPAN POST HOLDINGS CO LTD                                    | 0.01 JP3752900005 |
| UBS GROUP AG 3.75% 11/AUG/2036                                | 0.01 CH1474856965 |
| BANCO DE CREDITO D 5.85% 11/01/2029                           | 0.01 US05971V2E48 |
| CREDIT AGRICOLE FRN 16/01/2035                                | 0.01 AU3FN0094819 |
| IDEX 4.95% 01/09/2029                                         | 0.01 US45167RAJ32 |
| ITALY BUONI POLIEN 2.80% 01/12/2028                           | 0.01 IT0005340929 |
| TRATON FIN. LUXEMB 3.75% 27/03/2030                           | 0.01 DE000A3LWGF9 |
| CISCO SYS. 4.85% 26/02/2029                                   | 0.01 US17275RBR21 |
| RECRUIT HLDGS CO LNPV                                         | 0.01 JP3970300004 |
| ENGIE 3.625% 6/12/2026                                        | 0.01 FR001400MF78 |
| ZURICH FIN. IRELAND F2V 19/4/20519/04/51 USD200000 57         | 0.01 XS2283177561 |
| KONINKLIJKE KPN NV                                            | 0.01 NL0000009082 |
| HAMBURG COMMER. BA 4.50% 24/7/2028                            | 0.00 DE000HCB0B44 |
| BUNDESREPUBLIK DEU 0.00% 15/05/2035                           | 0.00 DE0001102515 |
| CHIPOTLE MEXICAN GRILL ORD                                    | 0.00 US1696561059 |
| CORNING INC                                                   | 0.00 US2193501051 |
| BUNDESREPUBLIK DEU 5.50% 04/01/2031                           | 0.00 DE0001135176 |
| BANK OF AMERICA CORP 3.59% 21/JUL/2028                        | 0.00 US06051GGR48 |
| ITALY BUONI POLIEN 3.40% 1/4/2028                             | 0.00 IT0005521981 |
| MICROSTRATEGY COM USD0.001 CLASS A                            | 0.00 US5949724083 |
| JAPAN GOV. TWENTY 1.80% 20/09/2031                            | 0.00 JP1201301B94 |
| BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028 USD1000      | 0.00 US05946KAL52 |
| IDEXX LABORATORIES INC                                        | 0.00 US45168D1046 |
| INTEL 4.10% 11/5/2047                                         | 0.00 US458140AY68 |
| N/WIDE. B/SOC. 3.00% 03/03/2030                               | 0.00 XS3014215324 |
| AGI FINANCE PTY L 4.832% 25/09/2031                           | 0.00 AU3CB0326262 |
| BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01                      | 0.00 DE0001102473 |
| INDONESIA TSY. BD 7.125% 15/06/2038                           | 0.00 IDG000021809 |
| LEGRAND SA                                                    | 0.00 FR0010307819 |
| JAPAN GOV. THIRTY 2.20% 20-MAR-41                             | 0.00 JP1300341B39 |
| ICON INVS. SIX DA 5.849% 08/05/2029                           | 0.00 US45115AAB08 |
| BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027 EUR100000      | 0.00 PTBCPHOM0066 |
| INTESA SANPAOLO F2V 20/06/205444A                             | 0.00 US46115HCB15 |
| BPCE SA F2F 20/01/2034                                        | 0.00 FR001400WP90 |
| RCI BANQUE FRN 24/03/2037                                     | 0.00 FR001400Y5Z1 |
| GEN. MILLS 5.50% 17/10/2028                                   | 0.00 US370334CW20 |
| VINCI SA                                                      | 0.00 FR0000125486 |
| BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27 EUR100000 168 | 0.00 XS2322289385 |
| REPUBLIC OF POLAND 5.00% 25/01/2030                           | 0.00 PL0000117370 |
| BROOKLYN UNION GA 6.415% 18/07/2054                           | 0.00 US114259AY07 |
| CONOCOPHILLIPS                                                | 0.00 US20825C1045 |
| AUSTRALIA GOV. BD. 1.00% 21/11/2031                           | 0.00 AU0000101792 |
| SPAIN GOV. BD. 2.80% 31/5/2026                                | 0.00 ES0000012L29 |
| JAPAN GOV. THIRTY 1.80% 20/03/2043                            | 0.00 JP1300381D38 |
| PHILLIPS 66 4.90% 1/10/2046                                   | 0.00 US718547AP73 |
| VONOVIA SE 1.50% 14/6/2041                                    | 0.00 DE000A3E5MK0 |
| NEWDAY FUNDING MASTER ISSUER 2X C FRN 7/15/2032               | 0.00 XS2834467602 |
| RIO TINTO FIN. USA 5.00% 14/03/2032                           | 0.00 US76720AAT34 |
| SPAIN GOVERNMENT B 1.95% 30/4/2026                            | 0.00 ES0000012729 |
| HK ELECTRIC INVESTMENTS LTD                                   | 0.00 HK0000179108 |
| INTESA SANPAOLO F2V 21/11/2033                                | 0.00 US46115HBV87 |
| CARNIVAL 6.125% 15/02/2033                                    | 0.00 US143658BX94 |
| ANARAFE SL FRN 18/01/2028N 18/01/2028 EUR100000               | 0.00              |
| CRITERIA CAIXACORP SA                                         | 0.00 ES0140609019 |
| SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS             | 0.00 US797440BW34 |
| BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS                 | 0.00 DE0001102549 |
| BANK OF MONTREAL FRN 27/06/2029                               | 0.00 AU3FN0089298 |
| KMD BRANDS LIMITED                                            | 0.00 NZKMDE0001S3 |

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| JAPAN GOV. TWENTY 1.40% 20/12/2042                    | 0.00 JP1201831P14 |
| TARGA RES. 6.125% 15/3/2033                           | 0.00 US87612GAC50 |
| JAPAN GOV. TWENTY 1.20% 20/12/2034                    | 0.00 JP1201511EC7 |
| NETHERLANDS GOV. B 0.50% 15/7/2026                    | 0.00 NL0011819040 |
| RAIFFEISEN BANK INTE F2V 18/6/2032                    | 0.00 XS2189786226 |
| ITALY BUONI POLIEN 3.85% 01/10/2040% 01/10/2040       | 0.00 IT0005635583 |
| JAPAN GOVERNMENT T 0.50% 20/03/2041                   | 0.00 JP1201761M45 |
| REPUBLIC OF POLAND 4.75% 25/07/2029PS0729             | 0.00 PL0000116760 |
| JAPAN GOV. THIRTY 0.70% 20/06/2051                    | 0.00 JP1300711M79 |
| JAPAN GOV. TWENTY 1.80% 20/12/2031                    | 0.00 JP1201331C14 |
| ERAC USA FIN LLC 4.6% 01/05/2028                      | 0.00 US26884TAV44 |
| WARNERMEDIA HLDGS 4.302% 17/1/2030                    | 0.00 XS3099830765 |
| FUT DEC 25 CBT UL T-BONDS                             | 0.00              |
| MOODYS CORPORATION                                    | 0.00 US6153691059 |
| MOTIVA INFRAESTR DE MOBILIDADE ORD SHS                | 0.00 BRMOTVACNOR7 |
| GRAPHIC PACKAGING 1.512% 15/04/2026026                | 0.00 US38869PAP99 |
| COX COMMS. 2.60% 15/06/20316% 15/06/2031              | 0.00 US224044CN54 |
| AUSTRALIA GOV. BD. 3.25% 21/04/2029                   | 0.00 AU3TB0000150 |
| SPAIN GOV. BD. 0.80% 30/07/2027                       | 0.00 ES0000012G26 |
| JAPAN GOV. THIRTY 2.00% 20/03/2042                    | 0.00 JP1300361C33 |
| CREDIT AGRICOLE SA                                    | 0.00 FR0000045072 |
| NTT FIN. 5.502% 16/07/2035                            | 0.00 US62954WAV72 |
| INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000 | 0.00 XS1843459782 |
| SEC                                                   |                   |
| KINGDOM OF BELGIUM 2.85% 22/10/2034                   | 0.00 BE0000360694 |
| SPAIN GOV. BD. 0.70% 30/04/2032                       | 0.00 ES0000012K20 |
| CITIGROUP 4.30% 20/11/2026                            | 0.00 US172967JC62 |
| AMGEN 5.65% 2/3/2053                                  | 0.00 US031162DT45 |
| TREASURY CORP VICT 2.25% 15/09/2033                   | 0.00 AU3SG0002504 |
| MIZUHO FINL. GRP. F2V 6/7/2029/07/2029                | 0.00 US60687YCZ07 |
| US. TSY. NOTE/BON 4.875% 15/08/2045/2045 USD100 BONDS | 0.00 US912810UN62 |
| 08/45                                                 |                   |
| SOCIETE GENERALE F2F 22/05/2029029                    | 0.00 US83368TCJ51 |
| ITALY BUONI POLIEN 4.75% 01/09/2044                   | 0.00 IT0004923998 |
| GOLDEN BAR SECURITISATION SR 24-1 CL C FLTG RT        | 0.00 IT0005611394 |
| 22/09/2043                                            |                   |
| CANADIAN GOVERNMENT 3.25% 01/DEC/2033                 | 0.00 CA135087Q723 |
| SOUTHERN CAL EDISO 3.65% 01/06/2051                   | 0.00 US842400HF31 |
| FUJIKURA LIMITED                                      | 0.00 JP3811000003 |
| CELESTICA INC COM NPV                                 | 0.00 CA15101Q2071 |
| HCA 5.50% 15-JUN-47                                   | 0.00 US404119BV04 |
| UK. GILT 1.125% 31/1/2039                             | 0.00 GB00BLPK7334 |
| ADVANTEST CORP                                        | 0.00 JP3122400009 |
| CONS. EDISON OF NE 4.30% 01/12/2056                   | 0.00 US209111FK46 |
| AIB GRP. FRN 15/05/2031                               | 0.00 USG0R4HJAK23 |
| US. TSY. NOTE/BOND 4.00% 31/03/2030                   | 0.00 US91282CMU26 |
| ALNYLAM PHARMACEUTICALS INC                           | 0.00 US02043Q1076 |
| CANADIAN GOVERNMENT 2.50% 01/08/2027                  | 0.00 CA135087T461 |
| JAPAN GOV. THIRTY 2.50% 20/3/2038                     | 0.00 JP1300281845 |
| US TREASURY N/B 3.87% 31/DEC/2029                     | 0.00 US91282CGB19 |
| US. TSY. NOTE/BOND 3.50% 15/02/2039                   | 0.00 US912810QA97 |
| ICPF FINANCE PTY 2.725% 11/10/2030                    | 0.00 AU3CB0283646 |
| STELLANTIS NV 4.0% 19/MAR/2034                        | 0.00 XS2937308067 |
| DAE FNDG. 3.375% 20/03/2028                           | 0.00 XS2286303495 |
| VESTEDA FINANCE BV 1.5% 24/MAY/2027                   | 0.00 XS2001183164 |
| ITALY BUONI POLIEN 1.35% 1/4/2030                     | 0.00 IT0005383309 |
| KRAFT HEINZ FOODS 5.40% 15/03/2035                    | 0.00 US50077LBN55 |
| SIEMENS FINANCIER 3.625% 22/2/2044                    | 0.00 XS2769892600 |
| DIGITAL REALTY TRUST INC                              | 0.00 US2538681030 |
| FRENCH REPUBLIC GO 2.00% 25/05/2048                   | 0.00 FR0013257524 |
| TARGA RES. 4.20% 01/02/2033                           | 0.00 US87612GAA94 |
| JAPAN GOV. THIRTY 1.60% 20/12/2052                    | 0.00 JP1300771P16 |
| FDXEX CORP COM                                        | 0.00 US31428X1063 |
| STANDARD CHARTERED F2V 06/07/20277                    | 0.00 USG84228FU76 |
| TENNESSEE GAS PIPE 7.00% 15/10/2028D1000              | 0.00 US880451AV10 |

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| ENERGY TRANSFER OP 5.00% 15/05/2050                              | 0.00 US29278NAR44 |
| WESTPAC                                                          | 0.00              |
| APTIV 3.10% 1/12/2051                                            | 0.00 US03835VAJ52 |
| ACCENTURE CAPITAL 4.50% 04/10/2034                               | 0.00 US00440KAD54 |
| BANK OF AMERICA F2F 25/04/2029                                   | 0.00 US06051GLG28 |
| ITALY BUONI POLIEN 4.00% 30/4/2035                               | 0.00 IT0005508590 |
| FIRST ABU DHABI BANK FRN 22/01/20308% 22/01/2030                 | 0.00 XS2979644536 |
| HCA 5.75% 01/03/2035                                             | 0.00 US404119DB22 |
| TRANSURBAN QUEENSL 4.50% 19/04/2028                              | 0.00 XS1808838434 |
| ITALY BUONI POLIEN 3.25% 1/9/2046                                | 0.00 IT0005083057 |
| UNILEVER CAPITAL C 2.75% 22/5/20302030                           | 0.00 XS3081333547 |
| ITALY BUONI POLIEN 4.45% 01/09/2043EGS                           | 0.00 IT0005530032 |
| TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000                   | 0.00 USQ9194UAG78 |
| AT&T 3.875% 15/01/2026                                           | 0.00 US00206RHT23 |
| FORD MOTOR CREDIT 7.35% 06/03/2030                               | 0.00 US345397C684 |
| SEVERN TRENT UTILI 5.25% 4/4/2036                                | 0.00 XS2607194086 |
| MSCI INC                                                         | 0.00 US55354G1004 |
| QUANTA SERVICES INC                                              | 0.00 US74762E1029 |
| BMW FIN. 2.625% 20/05/2028                                       | 0.00 XS3075491152 |
| FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN<br>12/06/2055AUD500000 A-1 | 0.00 AU3FN0084703 |
| NIKE INC CL B                                                    | 0.00 US6541061031 |
| COINBASE GLOBAL INC                                              | 0.00 US19260Q1076 |
| ABBVIE 5.20% 15/03/2035                                          | 0.00 US00287YEA38 |
| US. TSY. NOTE/BOND 1.75% 31/12/2026                              | 0.00 US912828YX25 |
| JAPAN GOV. THIRTY 2.00% 20/09/2040                               | 0.00 JP1300331A99 |
| ITALY BUONI POLIEN 0.95% 1/8/2030                                | 0.00 IT0005403396 |
| JAPAN GOV. TWENTY 1.80% 20/06/2031                               | 0.00 JP1201291B88 |
| DENMARK GOV. BD. 4.50% 15/11/2039                                | 0.00 DK0009922320 |
| COMPASS GROUP ORD                                                | 0.00 GB00BD6K4575 |
| ANHEUSER-BUSCH INB 4.35% 1/6/2040                                | 0.00 US035240AS95 |
| MARVELL TECHNOLOGY COM                                           | 0.00 US5738741041 |
| MORGAN STANLEY F2F 20/4/2029                                     | 0.00 US61747YFD22 |
| COMCAST CORP 5.5% GTD SNR NTS 15/05/2064 USD1000                 | 0.00 US20030NEG25 |
| ITALY BUONI POLIEN 3.50% 15/02/2031                              | 0.00 IT0005580094 |
| FRENCH REPUBLIC GO 3.00% 25/06/2049                              | 0.00 FR001400NEF3 |
| PLAINS ALL AMER PIPELINE 4.7% 15/JAN/2031                        | 0.00 US72650RBR21 |
| ELECTRONIC ARTS INC                                              | 0.00 US2855121099 |
| ITALY BUONI POLIEN 3.45% 15/07/2031                              | 0.00 IT0005595803 |
| GBP BNP PARIBAS A/C                                              | 0.00              |
| DAIMLER TRUCK FIN. 5.40% 20/9/2028                               | 0.00 US233853AT77 |
| ALIMENTATION COUC 5.267% 12/2/20344                              | 0.00 US01626PAU03 |
| LOBLAW COMPANIES LTD                                             | 0.00 CA5394811015 |
| JAPAN GOV. TWENTY 0.30% 20/06/2039                               | 0.00 JP1201691K75 |
| JPM CCP                                                          | 0.00              |
| EURP. UNION 3.00% 4/3/2053                                       | 0.00 EU000A3K4DY4 |
| FORD MOTOR CREDIT 7.122% 07/11/2033USD200000                     | 0.00 US345397D674 |
| FERRARI NV COM                                                   | 0.00 NL0011585146 |
| CENTERPOINT ENERGY 4.50% 01/04/2044DS 01/04/2044 USD<br>X        | 0.00 US15189XAN84 |
| FREEMPORT MCMORAN INC                                            | 0.00 US35671D8570 |
| DEUTSCHE BAHN FIN 1.125% 29/05/2051051                           | 0.00 XS2357951164 |
| BROADCOM INC 3.419% 15/04/2033                                   | 0.00 US11135FBK66 |
| KDDI CORP                                                        | 0.00 JP3496400007 |
| JAPAN GOV. THIRTY 1.90% 20/06/2043                               | 0.00 JP1300391D69 |
| GPT                                                              | 0.00 AU000000GPT8 |
| ITALY BUONI POLIEN 2.65% 1/12/2027                               | 0.00 IT0005500068 |
| SPAIN GOV. BD. 2.70% 31/01/2030                                  | 0.00 ES0000012O00 |
| FRENCH REPUBLIC GO 3.75% 25/5/2056                               | 0.00 FR001400XJJ3 |
| QUEST DIAGNOSTICS                                                | 0.00 US74834L1008 |
| GS. GRP. 1.25% 7/2/2029                                          | 0.00 XS2441552192 |
| NETHERLANDS GOV. B 2.50% 15/01/2030                              | 0.00 NL0015001DQ7 |
| ITALY BUONI POLIEN 3.60% 1/10/2035                               | 0.00 IT0005648149 |
| BARCLAYS FRN 25/02/2031                                          | 0.00 US06738ECY95 |

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| NETHERLANDS GOV. B 2.50% 15/07/2034UR1            | 0.00 NL0015001XZ6 |
| CORNING 3.875% 15/05/2026                         | 0.00 XS2621757405 |
| ITALY BUONI POLIEN 2.00% 1/12/2025                | 0.00              |
| KINGDOM OF BELGIUM 2.60% 22/10/2030               | 0.00 BE0000365743 |
| SARTORIUS FINANCE 4.25% 14/9/2026                 | 0.00 XS2678111050 |
| TARGA RES. 4.95% 15/04/2052                       | 0.00 US87612GAB77 |
| AEP TRANSMISSION CO LLC 2.75% SNR NTS 15/08/2051  | 0.00 US00115AAN90 |
| USD1000 N                                         |                   |
| BONOS Y OBLIG DEL ESTADO 3.2% 31 3.2% 31/OCT/2035 | 0.00 ES0000012P33 |
| AUSTRALIA GOV. BD. 1.50% 21/06/2031               | 0.00 AU0000047003 |
| BUNDESOBLIGATION 2.20% 10/10/2030.01 192          | 0.00 DE000BU25059 |
| DEUTSCHE BANK AG F2V 19/05/2031000 REGS           | 0.00 DE000DL19VB0 |
| JEFFERIES FINANCIAL GROUP INC 2.75% 15/10/2032    | 0.00 US47233JDX37 |
| BUONI POLIENNALI D 1.25% 01/12/20260 REGS         | 0.00 IT0005210650 |
| JEFFERIES FINANCI 5.875% 21/07/2028               | 0.00 US47233WBM01 |
| ITALY BUONI POLIEN 0.00% 01/04/2026               | 0.00 IT0005437147 |
| JAPAN GOV. THIRTY 1.30% 20/06/2052                | 0.00 JP1300751N79 |
| NEXTDC                                            | 0.00 AU000000NXT8 |
| ATHENE GBL. FNDG. 2.717% 7/1/2029                 | 0.00 US04685A3G46 |
| SWO USD RCV SOFR 1D PAY 4.1 020326                | 0.00              |
| PIEDMONT NATURAL G 2.50% 15/3/2031                | 0.00 US720186AN51 |
| NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033           | 0.00 NL0015001AM2 |
| UK. GILT 4.00% 22/10/2063                         | 0.00 GB00BMF9LF76 |
| UK. GILT 1.75% 22-JUL-57                          | 0.00 GB00BD0XH204 |
| ITALY BUONI POLIEN 1.10% 1/4/2027                 | 0.00 IT0005484552 |
| JAPAN GOV. TWENTY 0.50% 20/9/2041                 | 0.00 JP1201781MA3 |
| DIAMONDBACK ENERGY 5.90% 18/04/2064               | 0.00 US25278XBB47 |
| FAIR ISAAC CORPORATION                            | 0.00 US3032501047 |
| NEW ZEALAND LOCAL 4.125% 20/03/20280/03/2028      | 0.00 XS3025937288 |
| MPLX 5.40% 01/04/2035                             | 0.00 US55336VBY56 |
| CAIXABANK SA 6.87% 25/OCT/2033                    | 0.00 XS2579488201 |
| NATL. AUSTRALIA BANK FRN 11/06/2027               | 0.00 USQ6535DBT02 |
| NETHERLANDS (KINGDOM OF) .5% 15/07/2032           | 0.00 NL0015000RP1 |
| UNION PACIFIC 5.15% 20/01/20630                   | 0.00 US907818GD49 |
| T-MOBILE USA 5.125% 15/05/2032                    | 0.00 US87264ADS15 |
| KINGDOM OF BELGIUM 0.80% 22/06/2027               | 0.00 BE0000341504 |
| JAPAN (20 YEAR ISS 0.50% 20/12/2041               | 0.00 JP1201791N14 |
| BARCLAYS FRN 11/08/2046                           | 0.00 US06738EDE23 |
| AUSTRALIAN GOV. 3.00% 21/11/2033                  | 0.00 AU0000217101 |
| JAPAN (20 YEAR ISS 0.40% 20/06/2041               | 0.00 JP1201771M76 |
| ATMOS ENERGY 5.75% 15/10/2052                     | 0.00 US049560AY17 |
| KKR AND CO INC                                    | 0.00 US48251W1045 |
| AON PLC IE COM CL A                               | 0.00 IE00BLP1HW54 |
| CHARTER COMMS. OPE 6.65% 01/02/203401/02/2034 USD | 0.00 US161175CP73 |
| ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028    | 0.00 US01309QAA67 |
| USD1000 144A                                      |                   |
| JAPAN GOV. THIRTY 2.00% 20/09/2041                | 0.00 JP1300351B93 |
| COMPAGNIE FINANCIERE RICHEMONT SA                 | 0.00 CH0210483332 |
| ROPER TECHNOLOGIES INC                            | 0.00 US7766961061 |
| AMERICAN EXPRESS F2F 30/01/2036                   | 0.00 US025816DZ98 |
| SIMON PROPERTY GROUP INC USD                      | 0.00 US8288061091 |
| DEUTSCHE BAHN FIN 1.625% 16/8/2033NTS 16/08/2033  | 0.00              |
| EUR1000                                           |                   |
| ITALY BUONI POLIEN 2.50% 01/12/2032               | 0.00 IT0005494239 |
| SUNCOR ENERGY INC                                 | 0.00 CA8672241079 |
| CAP. ONE FINL. F2F 26/7/2030                      | 0.00 US14040HDG74 |
| KEYENCE CORP NPV                                  | 0.00 JP3236200006 |
| JAPAN GOV. THIRTY 0.50% 20/03/2049                | 0.00 JP1300621K47 |
| MONSTER BEVERAGE SHS ORD                          | 0.00 US61174X1090 |
| TUI TOPCO LIMITED - INTEREST BEARING LOAN         | 0.00              |
| SPAIN GOV. BD. 2.35% 30/07/2033                   | 0.00 ES00000128Q6 |
| KEYCORP F2F 06/03/2035                            | 0.00 US49326EEP43 |
| BARCLAYS PLC F2F 28/05/2035                       | 0.00 AU3CB0310597 |

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| CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE<br>BANK N.A.  | 0.00              |
| JAPAN GOV. TEN YEA 2.30% 20-MAR-40                           | 0.00 JP1300321A34 |
| ITALY BUONI POLIEN 0.50% 15/7/2028                           | 0.00 IT0005445306 |
| SANTANDER UK GROUP H F2F 22/09/2029D                         | 0.00 US80281LAX38 |
| KAZMUNAYGAS NATL. 6.375% 24/10/2048/10/2048                  | 0.00 XS1807299331 |
| USD200000 15                                                 |                   |
| SCENTRE GRP.                                                 | 0.00 AU000000SCG8 |
| FRESENIUS MEDICAL 3.00% 1/12/2031/2031 USD1000 144A          | 0.00 US35805BAE83 |
| ORACLE CORP 3.8% SNR NTS 15/11/2037 USD2000                  | 0.00 US68389XBP96 |
| BANQUE FEDERATIVE 0.625% 19/11/2027                          | 0.00 FR0014007PV3 |
| UK. GILT 3.50% 22/07/2068                                    | 0.00 GB00BBJNQY21 |
| JAPAN GOV. THIRTY 1.60% 20/12/2053                           | 0.00 JP1300811Q17 |
| SANTANDER UK GRP. HL F2F 22/09/2036D                         | 0.00 US80281LAY11 |
| UK. GILT 1.75% 22/1/2049                                     | 0.00 GB00BFWFPP71 |
| MIRVAC GRP. FIN. 2.60% 18/09/2029                            | 0.00 AU3CB0278653 |
| BUNDESREPUBLIK DEU 2.60% 15/05/2041.01                       | 0.00 DE000BU2F009 |
| SPAIN GOV. BD. 1.00% 31/10/2050                              | 0.00 ES0000012G00 |
| AEP TEXAS 5.45% 15/05/2029                                   | 0.00 US00108WAS98 |
| BONOS Y OBLIG DEL 0.85% 30/07/2037                           | 0.00 ES0000012I24 |
| AFG 2024-1 TRUST 1 A1L FRN 10/11/2055                        | 0.00 AU3FN0088399 |
| LLOYDS BANKING GRP. FRN 06/03/2030                           | 0.00 AU3FN0085296 |
| JAPAN GOV. TWENTY 1.10% 20/03/2043                           | 0.00 JP1201841P46 |
| ITALY BUONI POLIEN 0.45% 15/02/2029                          | 0.00 IT0005467482 |
| AMP LIMITED                                                  | 0.00 AU000000AMP6 |
| JAPAN GOV. TWO YEA 0.10% 01/02/2026                          | 0.00 JP1024571Q21 |
| BANQUE FEDERATIVE DU FRN 06/01/2031                          | 0.00 AU3FN0099701 |
| WESTPAC BANKING FRN 20/05/2027                               | 0.00 AU3FN0069217 |
| NSW ELECTRICITY NETW FRN 11/03/2055                          | 0.00 AU3FN0096392 |
| CRIMSON TST. 2025-1 1 A1AU FRN 15/07/2066000 2025-1 A1-AU    | 0.00 AU3FN0097101 |
| TOYOTA FIN. AUSTRALI FRN 22/01/2030                          | 0.00 AU3FN0094868 |
| BENDIGO & ADELAIDE B FRN 24/10/2028                          | 0.00 AU3FN0092821 |
| ACI WORLDWIDE INC                                            | 0.00 US0044981019 |
| NBN FRN 28/08/2027                                           | 0.00 AU3FN0090635 |
| GEMINI PRIME TRUST 2025-1 1 A-L FRN 13/09/2056000 2025-1 A-L | 0.00 AU3FN0097515 |
| CRH PUBLIC LIMITED ORD SHS                                   | 0.00 IE0001827041 |
| TOYOTA FINANCE AUSTR FRN 17/09/2027                          | 0.00 AU3FN0091682 |
| OLYMPUS 2025-1 TST. 1 A2 FRN 10/10/2056                      | 0.00 AU3FN0095436 |
| LOGICOR FINC. SAR 4.625% 25/07/2028                          | 0.00 XS2753547673 |
| SWISS RE AG                                                  | 0.00 CH0126881561 |
| ROCKWELL AUTOMATION INC                                      | 0.00 US7739031091 |
| ATHENE GLOBAL FUND 4.76% 21/04/2027                          | 0.00 AU3CB0288553 |
| GOLDMAN SACHS GROUP FRN 22/06/202727 AUD                     | 0.00 AU3FN0060729 |
| TORONTO-DOMINION BAN FRN 11/09/2030                          | 0.00 AU3FN0101846 |
| CROWN CASTLE 2.10% 01/04/2031                                | 0.00 US22822VAV19 |
| JAPAN GOV. TWENTY 2.00% 20/12/2044                           | 0.00 JP1201911R15 |
| CHARTER COMMS. OPE 6.70% 01/12/2055                          | 0.00 US161175CT95 |
| ROYAL BANK OF CANADA FRN 09/09/2031D10000                    | 0.00 AU3FN0101796 |
| OLYMPUS 2025-2 TST. 2 A1L FRN 10/04/2057                     | 0.00 AU3FN0100467 |
| SAECURE 20 BV 20 A FRN 28/4/2093                             | 0.00 XS2321519600 |
| CANADIAN GOV. BD. 3.25% 01/06/20350                          | 0.00 CA135087S620 |
| E.ON SE                                                      | 0.00 DE000ENAG999 |
| BUNDESREPUBLIK DEU 0.00% 15/08/2052                          | 0.00 DE0001102572 |
| JPMORGAN CHASE & CO F2F 25/07/2033                           | 0.00 US46647PDH64 |
| DUFREY GROUP                                                 | 0.00 CH0023405456 |
| JAPAN GOV. TWENTY 0.90% 20/6/2042                            | 0.00 JP1201811N77 |
| BANK OF NOVA SCOTIA/ FRN 21/03/2031                          | 0.00 AU3FN0096772 |
| LG ENERGY SOLUTIO 5.375% 02/07/2027                          | 0.00 USY555CGAK82 |
| VULCAN MATERIALS CO                                          | 0.00 US9291601097 |
| SOUTHERN GAS CAP. 4.40% 30/5/2047000 2017-A                  | 0.00 US8426EPAC26 |
| DUKE ENERGY CORP COM                                         | 0.00 US26441C2044 |
| VISTRA CORP                                                  | 0.00 US92840M1027 |

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| COX COMMS. 2.95% 1/10/2050                         | 0.00 US224044CM71 |
| CANADIAN GOV. 1.50% 01/12/2031                     | 0.00 CA135087N266 |
| VENTURE GBL. CALC 4.125% 15/08/20310.0% 15/08/2031 | 0.00 US92328MAB90 |
| DP WORLD 2.375% 25/09/2026                         | 0.00 XS1883878966 |
| VALERO ENERGY CORP                                 | 0.00 US91913Y1001 |
| TOWER LIMITED                                      | 0.00 NZTWRE0011S2 |
| NETHERLANDS GOV. B 5.50% 15/01/2028                | 0.00 NL0000102317 |
| OVERSEA-CHINESE BANKING CORP                       | 0.00 SG1504926220 |
| KINGDOM OF BELGIUM 1.00% 22/06/2031                | 0.00 BE0000335449 |
| JAPAN GOV. THIRTY 1.40% 20/09/2052                 | 0.00 JP1300761NA3 |
| UBS GRP. F2F 13/08/2030                            | 0.00 US902613AA61 |
| AXON ENTERPRISE I COM USD 0.00001                  | 0.00 US05464C1018 |
| UNITED RENTALS INC                                 | 0.00 US9113631090 |
| ROCHE HLDGS. 1.93% 13/12/2028                      | 0.00 USU75000BW55 |
| PUBLIC SERVICE ENTERPRISE GROUP INC                | 0.00 US7445731067 |
| ROSS STORES INC                                    | 0.00 US7782961038 |
| COVENTRY BUILDING 3.125% 29/10/2029                | 0.00 XS2925933413 |
| JAPAN GOV. TWENTY 1.70% 20/9/2033                  | 0.00 JP1201461D98 |
| WESTERN GAS PARTNE 4.65% 01/07/2026                | 0.00 US958254AF13 |
| NETWORK FIN. PTY 2.25% 11/11/2026                  | 0.00 AU3CB0268035 |
| BUNDESREPUBLIK DEU 4.75% 04/07/2040                | 0.00 DE0001135366 |
| ITALGAS SPA                                        | 0.00 IT0005211237 |
| UTD. AIRLINES 4.375% 15/04/2026                    | 0.00 US90932LAG23 |
| CANADIAN GOVERNMENT 1.25% 01/MAR/2027              | 0.00 CA135087M847 |
| JAPAN GOV. TWENTY 0.40% 20/03/2040                 | 0.00 JP1201721L45 |
| JAPAN GOV. TWENTY 2.10% 20/12/2030                 | 0.00 JP1201231AC0 |
| AMPRION 0.625% 23/9/2033EGS                        | 0.00 DE000A3E5VX4 |
| Income Due - JPY                                   | 0.00              |
| CONOCOPHILLIPS 5.7% GTD SNR NTS 15/09/2063 USD1000 | 0.00 US20826FBH82 |
| JAPAN (20 YEAR IS 0.50% 20/12/2040                 | 0.00 JP1201751M13 |
| LOGICOR FINC. SAR 0.875% 14/1/2031                 | 0.00 XS2286012849 |
| JAPAN (20 YEAR ISS 0.30% 20/12/2039                | 0.00 JP1201711L13 |
| MANULIFE FINANCIAL CORP                            | 0.00 CA56501R1064 |
| FLORIDA POWER & LI 3.95% 01/03/2048                | 0.00 US341081FQ54 |
| JAPAN GOV. TWENTY 1.90% 20/6/2031                  | 0.00 JP1201281B64 |
| IDOL 2024-1 TST. 1 A FRN 21/08/2054                | 0.00 AU3FN0087383 |
| MIRUM PHARMACEUTICALS INC                          | 0.00 US6047491013 |
| NATIONAL GRID ELE 1.625% 07/10/2035                | 0.00 XS2241245203 |
| SOUTHERN CALIFORNI 4.65% 01/10/2043                | 0.00 US842400FZ13 |
| CANADIAN GOV. BD. 5.00% 1/6/2037                   | 0.00 CA135087XW98 |
| JAPAN GOV. TWENTY 0.50% 20-DEC-38                  | 0.00 JP1201671K12 |
| UK. GILT 1.50% 7/22/2047                           | 0.00 GB00BDCHBW80 |
| BUONI POLIENNALI D 0.95% 01/12/2031                | 0.00 IT0005449969 |
| INDITEX                                            | 0.00 ES0148396007 |
| AUSTRALIA GOV. BD. 2.25% 21/05/2028                | 0.00 AU000XCLWAR9 |
| T-MOBILE USA INC 5.25% 15/06/2055                  | 0.00 US87264ADN28 |
| MERCURY NZ 2.918% 17/11/2028                       | 0.00 AU3CB0284677 |
| TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056    | 0.00 AU3FN0084414 |
| JAPAN GOV. THIRTY 1.40% 20/03/2053                 | 0.00 JP1300781P48 |
| JAPAN GOV. THIRTY 1.80% 20/09/2053                 | 0.00 JP1300801PA2 |
| ROMANIAN GOV. INTL 5.25% 30/05/2032                | 0.00 XS2829209720 |
| STOCKLAND TST. 2.30% 24/03/2028                    | 0.00 AU3CB0278893 |
| GARTNER INC CL-A                                   | 0.00 US3666511072 |
| BRAMBLES LIMITED                                   | 0.00 AU000000BXB1 |
| RED & BLACK AUTO GERMANY 8 UG 8 A FRN 15/9/2030    | 0.00 XS2385344457 |
| ITALY BUONI POLIEN 2.10% 15/07/2026                | 0.00 IT0005370306 |
| CANADIAN DOLLAR                                    | 0.00              |
| JAPAN GOV. TWENTY 1.50% 20/06/2034                 | 0.00 JP1201491E67 |
| PRYSMIAN SPA                                       | 0.00 IT0004176001 |
| ITALY BUONI POLIEN 1.60% 1/6/2026                  | 0.00 IT0005170839 |
| BANK OF MONTREAL CAD                               | 0.00 CA0636711016 |
| AUSTRALIA GOV. BD. 4.50% 21/04/2033                | 0.00 AU000XCLWAG2 |
| AKER BP 3.10% 15/7/2031                            | 0.00 US55037AAB44 |

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| ITALY BUONI POLIEN 3.45% 1/3/2048                              | 0.00 IT0005273013 |
| DEN DANSKE BANK AS DKK                                         | 0.00 DK0010274414 |
| COMMERZBANK F2F 25/03/2029                                     | 0.00 DE000CZ439B6 |
| JAPAN GOVERNMENT T 0.70% 20/12/2050                            | 0.00 JP1300691M16 |
| NSW ELECTRICITY N 2.732% 23/04/2029                            | 0.00 AU3CB0279578 |
| AUSTRALIA GOV. BD. 2.75% 21/6/2035                             | 0.00 AU000XCLWAM0 |
| JAPAN GOV. TWENTY 0.50% 20/06/2038                             | 0.00 JP1201651J76 |
| Outstanding Settlement Receipts - USD                          | 0.00              |
| HYDRO ONE LTD                                                  | 0.00 CA4488112083 |
| BERKSHIRE HATHAWAY 3.80% 15/07/2048                            | 0.00 US084659AP66 |
| BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026                      | 0.00 IT0005454241 |
| PROGRESS 2025-1 TST. 1 A FRN 17/07/2056A                       | 0.00 AU3FN0097028 |
| INFINEON TECHNOLOGIES AG                                       | 0.00 DE0006231004 |
| CANADIAN GOV. BD. 3.50% 1/3/2028                               | 0.00 CA135087P576 |
| CONSOLIDATED EDISON INC COM                                    | 0.00 US2091151041 |
| JAPAN GOV. TWENTY 1.20% 20/03/2035                             | 0.00 JP1201521F37 |
| NETHERLANDS GOV. B 2.00% 15/1/2054                             | 0.00 NL00150012X2 |
| JAPAN GOV. THIRTY 0.60% 20/6/2050                              | 0.00 JP1300671L78 |
| FIFTH THIRD BANCORP 4.337% 25 AP 4.33% 25/APR/2033             | 0.00 US316773DF47 |
| KAZMUNAYGAS NATIONAL CO 3.5% 14/APR/2033                       | 0.00 XS2242422397 |
| VERIZON COMMS. 2.10% 22/03/2028                                | 0.00 US92343VGH15 |
| ABN AMRO BANK F2F 22/2/2033100000 290                          | 0.00 XS2558022591 |
| NEW YORK LIFE GBL. 4.85% 09/01/20280 144A                      | 0.00 US64952WEY57 |
| COMPAGNIE DE SAINT-GOBAIN                                      | 0.00 FR0000125007 |
| US. TSY. NOTE/BOND 4.75% 15/08/20552055 USD100 BONDS<br>08/55  | 0.00 US912810UM89 |
| ALPHABET INC 5.25% 15/MAY/2055                                 | 0.00 US02079KAM99 |
| UK. GILT 6.00% 07/12/2028                                      | 0.00 GB0002404191 |
| ASPEN GROUP LTD/AUSTRALIA                                      | 0.00 AU000000AP28 |
| JAPAN GOV. TWENTY 1.40% 20/09/2034                             | 0.00 JP1201501E99 |
| LG ENERGY Solutio 5.625% 25/09/2026                            | 0.00 USY555CGAA01 |
| KINGDOM OF BELGIUM 0.00% 22/10/2031                            | 0.00 BE0000352618 |
| PERMIAN RES. OPERA 6.25% 01/02/2033                            | 0.00 US71424VAB62 |
| JAPAN GOV. THIRTY 0.70% 20/06/2048                             | 0.00 JP1300591J79 |
| LLOYDS BANKING GRP. FRN 29/08/2034                             | 0.00 AU3FN0090866 |
| VICINITY CENTRES                                               | 0.00 AU000000VCX7 |
| ITALY BUONI POLIEN 3.10% 01/03/2040                            | 0.00 IT0005377152 |
| CREDABL ABS 2025-1 TST. 1 A FRN 12/10/2056                     | 0.00 AU3FN0098547 |
| ITALY BUONI POLIEN 0.95% 01/03/2037                            | 0.00 IT0005433195 |
| ROYAL BANK OF CANADA F2F 23/7/2027                             | 0.00 US78016HZX15 |
| KINGDOM OF BELGIUM 0.80% 22/06/2028                            | 0.00 BE0000345547 |
| NETHERLANDS GOV. B 0.75% 15/07/2028                            | 0.00 NL0012818504 |
| CHARTER HALL LWR 2.656% 17/12/2029                             | 0.00 AU3CB0280956 |
| FISERV 4.75% 15/03/2030                                        | 0.00 US337738BM99 |
| ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000             | 0.00 US015857AF21 |
| ALEXANDRIA REAL ES 3.00% 18/05/20511                           | 0.00 US015271AX76 |
| SK ON 5.375% 11/5/2026                                         | 0.00 XS2612749908 |
| NATIONAL AUSTRALIA BANK LIMITED                                | 0.00 AU000000NAB4 |
| ITALY BUONI POLIEN 2.45% 1/9/2033                              | 0.00 IT0005240350 |
| BUONI POLIENNALI DEL TES 3.25% 01/MAR/2038                     | 0.00 IT0005496770 |
| 3I GROUP PLC                                                   | 0.00 GB00B1YW4409 |
| NETHERLANDS GOV. B 0.50% 15/01/2040                            | 0.00 NL0013552060 |
| GENERAL MOTORS CO                                              | 0.00 US37045V1008 |
| JAPAN GOV. THIRTY 2.40% 20/09/2038                             | 0.00 JP13002918A0 |
| DAI ICHI LIFE HOLD NPV                                         | 0.00 JP3476480003 |
| WEA FIN. WESTFIELD 4.75% 17/09/2044NTS 17/09/2044<br>USD200000 | 0.00 USU94299AD35 |
| VOLVO TSY. 3.125% 26/08/2029UR100000                           | 0.00 XS2887184401 |
| ENERGY TRANSFER 6.40% 1/12/2030                                | 0.00 US29273VAT70 |
| DEUTSCHE BOERSE AG                                             | 0.00 DE0005810055 |
| JAPAN GOV. FORTY Y 0.90% 20/03/2057                            | 0.00 JP1400101H56 |
| PUBLIC SERV. OF CO 5.75% 15/05/2054                            | 0.00 US744448DA65 |
| UK. GILT 1.625% 10/22/2054                                     | 0.00 GB00BJLR0J16 |

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| WORKDAY INC                                            | 0.00 US98138H1014 |
| GEN. MOTORS 6.60% 01/04/2036                           | 0.00 US37045VAK61 |
| CANADIAN GOV. BD. 1.00% 01/06/2027                     | 0.00 CA135087F825 |
| AUSTRALIA GOV. BD. 3.75% 21/5/2034                     | 0.00 AU0000249302 |
| JAPAN GOV. TWENTY 0.50% 20/09/2036                     | 0.00 JP1201581G90 |
| VOLKSWAGEN BANK 2.75% 19/06/2028                       | 0.00 XS3099828355 |
| BANCO BILBAO VIZCAYA - SP ADR                          | 0.00 US05946K1016 |
| VESTEDA FINANCE BV 2.00% 10/07/2026R100000 5           | 0.00 XS1854166078 |
| FIRSTMAC MTG. FNDG. TST. NO. 1 A1 FRN 26/04/2057500000 | 0.00 AU3FN0098257 |
| 2025-1 A1                                              |                   |
| STELLANTIS FIN. U 2.691% 15/09/20311 USD 144A          | 0.00 US85855CAB63 |
| KOREA MIDLAND POWE 1.25% 9/8/2026                      | 0.00 XS2367816076 |
| ITALY BUONI POLIEN 2.70% 1/3/2047                      | 0.00 IT0005162828 |
| KOMATSU LTD JPY                                        | 0.00 JP3304200003 |
| FRENCH REPUBLIC GO 0.50% 25/6/2044                     | 0.00 FR0014002JM6 |
| FRANCO NEVADA CORP                                     | 0.00 CA3518581051 |
| BELGIUM GOV. BD. 4.25% 28/03/2041                      | 0.00 BE0000320292 |
| JBS USA LUX JBS US 3.00% 15/5/2032                     | 0.00 US46590XAP15 |
| SPAIN GOV. BD. 1.20% 31/10/2040                        | 0.00 ES0000012G42 |
| BANK OF AMERICA F2F 19/6/2041                          | 0.00 US06051GJE08 |
| SPAIN GOV. BD. 3.45% 30/07/2066                        | 0.00 ES00000128E2 |
| EXPERIAN GROUP LTD                                     | 0.00 GB00B19NLV48 |
| BUNDESREPUBLIK DE 4.75% 4/7/2028                       | 0.00 DE0001135085 |
| TRUIST FINL CORP COM                                   | 0.00 US89832Q1094 |
| TAKEDA PHARMACEUTICAL CO LTD                           | 0.00 JP3463000004 |
| US. TSY. NOTE/BON 5.375% 15/02/2031                    | 0.00 US912810FP85 |
| ENBRIDGE 5.95% 5/4/2054                                | 0.00 US29250NCD57 |
| ROCHE HOLDINGS IN 5.338% 13/11/2028                    | 0.00 US771196CF76 |
| ITALY BUONI POLIEN 7.25% 01/11/2026                    | 0.00 IT0001086567 |
| NEW ENGLAND POWER 5.936% 25/11/20521000 144A           | 0.00 US644188BH66 |
| BUONI POLIENNALI DEL TES 4.1% 01/FEB/2029              | 0.00 IT0005566408 |
| MITSUBISHI HEAVY INDUSTRIES LTD                        | 0.00 JP3900000005 |
| GAZTRANSPORT ET TECHNIGAZ SA                           | 0.00 FR0011726835 |
| ROLLINS INC                                            | 0.00 US7757111049 |
| LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055           | 0.00 AU3FN0087870 |
| FLORIDA POWER & LI 5.60% 15/06/20542054 USD1000        | 0.00 US341081GV31 |
| MITSUBISHI CORP                                        | 0.00 JP3898400001 |
| JAPAN GOV. TWENTY 1.30% 20/06/2035                     | 0.00 JP1201531F68 |
| EP INFRA. 1.698% 30/07/20261000 REGS                   | 0.00 XS2034622048 |
| TARGET CORPORATION                                     | 0.00 US87612E1064 |
| TOURISM HOLDINGS LTD                                   | 0.00 NZHELE0001S9 |
| KINGDOM OF BELGIUM 0.10% 22/6/2030                     | 0.00 BE0000349580 |
| UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS    | 0.00 XS2264978623 |
| TEVA PHARMACEUTICA 3.75% 09/05/20277                   | 0.00 XS2406607098 |
| MARRIOTT INTL. MD 4.90% 15/04/2029                     | 0.00 US571903BL69 |
| ALLY FINANCIAL INC F2F 17/01/2031                      | 0.00 US02005NBW92 |
| MORGAN STANLEY 3.622% 01/04/2031                       | 0.00 US6174468P76 |
| CDW CDW FIN. 5.10% 01/03/2030                          | 0.00 US12513GBK40 |
| APOLLO SERIES 2025-1 TRUST 1 A FRN 13/07/2056          | 0.00 AU3FN0095345 |
| AMERICAN INTERNATIONAL GROUP                           | 0.00 US0268747849 |
| ITALY BUONI POLIEN 4.15% 01/10/2039                    | 0.00 IT0005582421 |
| ITALY BUONI POLIEN 2.25% 01-SEP-36                     | 0.00 IT0005177909 |
| JAPAN GOV. FORTY Y 0.50% 20/3/2060                     | 0.00 JP1400131L54 |
| ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024            | 0.00 ES0167050915 |
| JAPAN GOV. THIRTY 2.40% 20/03/2034                     | 0.00 JP1300141445 |
| JAPAN GOV. THIRTY 1.80% 20/03/2054                     | 0.00 JP1300821Q49 |
| SYNCHRONY FINANCIAL F2F 29/07/2029                     | 0.00 US87165BAX10 |
| BUONI POLIENNALI 0.95% 01/06/2032                      | 0.00 IT0005466013 |
| ITALY BUONI POLIEN 3.45% 15/07/2027                    | 0.00 IT0005599904 |
| LONDON STOCK EXCHANG                                   | 0.00 GB00B05WJX34 |
| ZSCALER INC                                            | 0.00 US98980G1022 |
| BUNDESREPUBLIK DEU 2.90% 15/08/2056.01 REGS            | 0.00              |
| ITALY BUONI POLIEN 3.85% 15/9/2026                     | 0.00 IT0005556011 |
| BECTON DICKINSON 1.336% 13/08/2041                     | 0.00 XS2375844656 |

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| OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD                      | 0.00 NZOCAE0002S0 |
| HYUNDAI CAP. AMERI 4.25% 18/09/2028                                    | 0.00 US44891ADZ75 |
| GRAINGER W W INC                                                       | 0.00 US3848021040 |
| UK. GILT 2.50% 7/22/2065                                               | 0.00 GB00BYYMZX75 |
| MARS INC 4.55% 20/04/2028                                              | 0.00 US571676AT26 |
| VERIZON COMMS. 2.65% 20/11/2040                                        | 0.00 US92343VFT61 |
| ITALY BUONI POLIEN 3.70% 15/6/2030                                     | 0.00 IT0005542797 |
| JPM. CHASE F2F 23/01/2030                                              | 0.00 US46647PEB85 |
| NATWEST MKTS. FRN 23/08/2028                                           | 0.00 AU3FN0080586 |
| TUI TOPCO LIMITED - ORDINARY SHARES                                    | 0.00              |
| ITALY BUONI POLIEN 2.20% 01/06/2027                                    | 0.00 IT0005240830 |
| DENMARK GOV. BD. 0.50% 15/11/2027                                      | 0.00 DK0009923567 |
| SANTANDER UK GRP. 3.625% 14/1/2026                                     | 0.00 XS1345415472 |
| CROWN CASTLE INTL 2.90% 01/04/2041                                     | 0.00 US22822VAX91 |
| FRENCH REPUBLIC GO 0.75% 25/05/2053                                    | 0.00 FR0014004J31 |
| LAFARGEHOLCIM LTD                                                      | 0.00 CH0012214059 |
| CANADIAN GOV. BD. 5.75% 01/06/2029                                     | 0.00 CA135087WL43 |
| KINGDOM OF BELGIUM 1.00% 22/6/202677                                   | 0.00 BE0000337460 |
| CORTEVA INC                                                            | 0.00 US22052L1044 |
| NUTANIX INC                                                            | 0.00 US67059N1081 |
| BANK OF NOVA SCOTIA CAD                                                | 0.00 CA0641491075 |
| JAPAN GOV. TWENTY 1.90% 20/09/2030                                     | 0.00 JP1201211A94 |
| JAPAN GOV. THIRTY 0.70% 20/12/2048                                     | 0.00 JP1300611K15 |
| KINGDOM OF BELGIUM 0.35% 22/06/2032                                    | 0.00 BE0000354630 |
| RESIMAC BASTILLE TRUST SER 2NC A2 FRN<br>12/02/2057AUD5000 2025-2NC A2 | 0.00 AU3FN0101879 |
| TRANSDIGM GROUP INC                                                    | 0.00 US8936411003 |
| SPAIN GOV. BD. 4.00% 31/10/205444A                                     | 0.00 ES0000012M93 |
| ORION OYJ                                                              | 0.00 FI0009014377 |
| FRENCH REPUBLIC GO 0.75% 25/5/2052                                     | 0.00 FR0013480613 |
| AJINOMOTO CO INC JPY                                                   | 0.00 JP3119600009 |
| JAPAN GOV. TWENTY 2.30% 20/06/2027                                     | 0.00 JP1200951760 |
| BANK POLSKA KASA OPIEKI SA .00419% DUE 04/06/2031                      | 0.00 XS3087255611 |
| CAD BNP PARIBAS A/C                                                    | 0.00              |
| SPAIN GOV. BD. 1.90% 31/10/2052                                        | 0.00 ES0000012K46 |
| NXP SEMICONDUCTORS                                                     | 0.00 NL0009538784 |
| BWP TST. 3.30% 10/04/2026                                              | 0.00 AU3CB0262350 |
| EBAY INC                                                               | 0.00 US2786421030 |
| KINGDOM OF BELGIUM 3.75% 22/06/2045                                    | 0.00 BE0000331406 |
| JAPAN PETROLEUM EXPLORATION                                            | 0.00 JP3421100003 |
| JAPAN GOV. TWENTY 1.70% 20-DEC-32                                      | 0.00 JP1201411CC4 |
| HEALTH CARE SERV. 5.20% 15/06/2029                                     | 0.00 US42218SAK42 |
| NIPPON LIFE INSURANC F2V 23/01/2055                                    | 0.00 XS2979680332 |
| JAPAN GOV. TWENTY 2.00% 20/03/2027                                     | 0.00 JP1200931739 |
| CHARTER COMMS. OPE 6.10% 01/06/2029                                    | 0.00 US161175CQ56 |
| SPAIN GOV. BD. 3.50% 31/01/20411/01/2041                               | 0.00 ES0000012O75 |
| NETHERLANDS GOV. B 0.00% 15/01/20271                                   | 0.00 NL0015031501 |
| KINGDOM OF BELGIUM 3.50% 22/6/2055                                     | 0.00 BE0000361700 |
| JAPAN GOV. THIRTY 2.20% 20/09/2039                                     | 0.00 JP13003119A4 |
| JAPAN GOV. TWENTY 2.20% 20/06/2026                                     | 0.00 JP1200891685 |
| VENTAS INC                                                             | 0.00 US92276F1003 |
| QBE INS. GRP. F2V 03/10/2035                                           | 0.00 XS3035948762 |
| JAPAN GOV. TWENTY 2.10% 20/03/2026                                     | 0.00 JP1200851630 |
| MIZUHO FINL. GRP. F2F 28/08/2029                                       | 0.00 XS2672744013 |
| METLIFE INC                                                            | 0.00 US59156R1086 |
| BUONI POLIENNALI D 0.60% 01/08/2031                                    | 0.00 IT0005436693 |
| NUTRIEN 5.25% 15/01/2045                                               | 0.00 US67077MAS70 |
| NTT INC                                                                | 0.00 JP3735400008 |
| MERCK & CO INC 4.9% SNR NTS 17/05/2044 USD2000                         | 0.00 US58933YBL83 |
| PAYCHEX INC                                                            | 0.00 US7043261079 |
| DR HORTON INC                                                          | 0.00 US23331A1097 |
| ANTHEM 5.10% 15/1/2044                                                 | 0.00 US94973VBF31 |
| ENEL SPA                                                               | 0.00 IT0003128367 |
| KINGDOM OF BELGIUM 0.00% 22/10/2027                                    | 0.00 BE0000351602 |

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| JOHNSON CONTROLS INTERNATIONAL PLC                     | 0.00 IE00BY7QL619 |
| NEC CORPORATION                                        | 0.00 JP3733000008 |
| COMERICA F2F 30/01/2030                                | 0.00 US200340AW72 |
| SMBC AVIATION CAP. 5.30% 03/04/20299                   | 0.00 USG82296AK33 |
| SPAIN GOV. BD. 3.45% 30/7/2043                         | 0.00 ES0000012K95 |
| SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS   | 0.00 USG82296AG21 |
| FRENCH REPUBLIC GO 3.60% 25/05/204242.                 | 0.00 FR001400WYO4 |
| ITALY BUONI POLIEN 4.00% 15/11/2030                    | 0.00 IT0005561888 |
| AMETEK INC                                             | 0.00 US0311001004 |
| NEW YORK LIFE GBL. 5.35% 19/09/2028                    | 0.00 AU3CB0302685 |
| AIRPORT AUTHORITY 4.75% 15/07/2028                     | 0.00 USY000AKAK39 |
| INGENIA COMMUNITIES GRP.                               | 0.00 AU000000INA9 |
| ALLEGION PLC                                           | 0.00 IE00BFRT3W74 |
| MEDTRONIC GLOBAL HLDINGS 1.37% 15/10/2040              | 0.00 XS2238792332 |
| HYUNDAI CAP. AMERI 5.35% 19/3/2029                     | 0.00 US44891ACY10 |
| BROADRIDGE FINANCIAL SOLUTIONS LLC                     | 0.00 US11133T1034 |
| MTR CI MTR CI F2V PERPUSD200000 222                    | 0.00 XS3094282269 |
| VODAFONE GROUP ORD                                     | 0.00 GB00BH4HKS39 |
| NEXTERA ENERGY CAP. FRN 17/06/2055                     | 0.00 AU3FN0099594 |
| MARRIOTT INTL. MD 3.50% 15/10/2032USD1000 GG           | 0.00 US571903BF91 |
| PARAMOUNT GBL. 4.90% 15/08/2044                        | 0.00 US124857AK99 |
| AROUNDTOWN 5.375% 21/03/2029REGS                       | 0.00 XS1964701822 |
| PACIFICORP 4.125% 15/01/2049                           | 0.00 US695114CT39 |
| MIZUHO FINL. GRP. FRN 08/07/2031                       | 0.00 US60687YDN67 |
| INTERSTATE POWER & 5.60% 01/10/2055                    | 0.00 US461070AY09 |
| CREDIT AGRICOLE FRN 11/09/2028VAR DTD 11/09/2028       | 0.00 US22536PAM32 |
| BUNDESREPUBLIK DE 5.625% 04/01/2028                    | 0.00 DE0001135069 |
| HSBC HLDGS. FRN 19/11/2028                             | 0.00 US404280EK15 |
| SUNCORP-METWAY FRN 24/05/2027                          | 0.00 AU3FN0083135 |
| TURNERS AUTOMOTIVE GROUP LIMITED                       | 0.00 NZVNLE0001S1 |
| MIZUHO FINL. GRP. FRN 13/05/203113/05/2031             | 0.00 US60687YDK29 |
| JAPAN GOV. FORTY Y 0.50% 20/03/2059                    | 0.00 JP1400121K57 |
| INS. AUSTRALIA GRP. FRN 15/06/2037                     | 0.00 AU3FN0096251 |
| PACCAR FINL. 4.00% 26/09/2029                          | 0.00 US69371RT486 |
| JAPAN GOV. FORTY Y 1.00% 20/3/2062                     | 0.00 JP1400151N57 |
| ITALY BUONI POLIEN 1.80% 1/3/2041                      | 0.00 IT0005421703 |
| BANQUE FEDERATIVE DU FRN 24/05/2027                    | 0.00 AU3FN0088043 |
| MIZUHO BANK LTD/SYDN FRN 19/05/2028                    | 0.00 AU3FN0095816 |
| ERSTE GROUP BANK AG                                    | 0.00 AT0000652011 |
| NEWMONT NEWCREST F 5.35% 15/3/2034                     | 0.00 US65163LAR06 |
| OLYMPUS 2025-1 TST. 1 A1L FRN 10/10/2056               | 0.00 AU3FN0095428 |
| EQUINOR ASA                                            | 0.00 NO0010096985 |
| DOMINION ENERGY SOUTH CAROLINA INC 5.1% 1MTG BDS       | 0.00 US837004CJ73 |
| 01/06/2065 USD1000                                     |                   |
| CANADIAN IMP BANK COM NPV                              | 0.00 CA1360691010 |
| JOHNSON & JOHNSON 2.45% 01/03/2026                     | 0.00 US478160BY94 |
| NBK TIER 2 LTD F2V 24/11/2030                          | 0.00 XS2252513713 |
| INDL. BANK OF KOREA FRN 27/02/2030                     | 0.00 AU3FN0096152 |
| WESTPAC SECURITISATION TST. 2 A FRN 18/08/20568/2056   | 0.00 AU3FN0092763 |
| CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027 | 0.00 US22536PAH47 |
| JAPAN GOV. THIRTY 0.70% 20/03/2051                     | 0.00 JP1300701M48 |
| MBANK F2F 11/09/2027                                   | 0.00 XS2680046021 |
| NETHERLANDS GOV. B 0.00% 15/01/2038                    | 0.00 NL0015000B11 |
| SLOVENSKA SPORITELNA F2F 4/10/2028                     | 0.00 AT0000A377W8 |
| NYKREDIT REALKREDIT F2V 29/12/2032032 EUR100000 1      | 0.00 DK0030507694 |
| KIMBERLY CLARK CORP                                    | 0.00 US4943681035 |
| US. TSY. NOTE/BOND 5.00% 15/05/2037                    | 0.00 US912810PU60 |
| BARCLAYS 5.501% 9/8/2028                               | 0.00 US06738EBY05 |
| OWENS CORNING 5.7% 15/JUN/2034                         | 0.00 US690742AP69 |
| JYSKE BANK - REG                                       | 0.00 DK0010307958 |
| TRANSCONTINENTAL G 3.25% 15/5/2030                     | 0.00 US893574AP88 |

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| NORDEA BANK ABP                                               | 0.00 FI4000297767  |
| ITALY BUONI POLIEN 2.45% 01/09/2050                           | 0.00 IT0005398406  |
| BANK OF AMERICA F2F 24/05/20324/05/2032 EUR100000             | 0.00 XS2345798271  |
| MEDTRONIC GBL. HL 1.125% 7/3/2027                             | 0.00 XS1960678255  |
| NATIONAL BANK OF CANADA                                       | 0.00 CA6330671034  |
| MARS 3.60% 01/04/203444A                                      | 0.00 US571676AC90  |
| LIBERTY MUTUAL GR 3.951% 15/10/2050                           | 0.00 US53079EBJ29  |
| JAPAN GOVERNMENT T 1.70% 20/03/2044                           | 0.00 JP1300421E39  |
| CROWN CASTLE INTL. 2.25% 15/1/2031                            | 0.00 US22822VAT89  |
| BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS                     | 0.00 DE0001030708  |
| JAPAN GOVERNMENT F 2.20% 20/03/2051                           | 0.00 JP1400041B55  |
| EOG RES. 5.95% 15/7/2055                                      | 0.00 US26875PBA84  |
| NRG ENERGY INC                                                | 0.00 US6293775085  |
| GS. GRP. F2F 27/01/2032                                       | 0.00 US38141GXR00  |
| RIO TINTO PLC ORD                                             | 0.00 GB0007188757  |
| JAPAN GOV. TWENTY 1.60% 20/06/2032                            | 0.00 JP1201391C86  |
| KIMCO REALTY 2.25% 01/12/2031                                 | 0.00 US49446GRAY53 |
| METRO INC - A                                                 | 0.00 CA59162N1096  |
| HALLENSTEIN GLASSON HOLDINGS LTD                              | 0.00 NZHLGE0001S4  |
| UK. GILT 1.625% 22-OCT-71                                     | 0.00 GB00BFMCM652  |
| AUSTRALIAN GOV. 1.75% 21/11/2032                              | 0.00 AU0000143901  |
| AEGON FNDG. 5.50% 16/04/202704/2027                           | 0.00 USU0158VAA62  |
| BOOKING HLDGS. 3.50% 1/3/2029                                 | 0.00 XS2776511060  |
| CHARTER HALL GRP.                                             | 0.00 AU0000000CHC0 |
| DAIICHI SANKYO COMPANY LIMITED                                | 0.00 JP3475350009  |
| JAPAN GOV. TWENTY 2.20% 20/9/2027                             | 0.00 JP1200971792  |
| ROTHESAY LIFE 8.0% 30/OCT/2025                                | 0.00 XS1312953596  |
| JAPAN GOV. THIRTY 1.50% 20/03/2045                            | 0.00 JP1300461F39  |
| FRESENIUS MEDICAL 3.125% 8/12/2028                            | 0.00 XS3036647694  |
| AUSTRALIA GOV. BD. 3.75% 21/04/2037                           | 0.00 AU3TB0000192  |
| PANORAMA AUTO TST. 2024-3 3 A FRN 15/09/2032                  | 0.00 AU3FN0091146  |
| EUROGRID 3.075% 18/10/2027                                    | 0.00 XS2919679816  |
| BROADCOM 5.20% 15/07/2035                                     | 0.00 US11135FCM14  |
| CANADIAN PAC KANS COM NPV                                     | 0.00 CA13646K1084  |
| JAPAN GOV. THIRTY 2.50% 20/09/2037                            | 0.00 JP13002717A6  |
| JPM. CHASE F2F 22/04/2035                                     | 0.00 US46647PEH55  |
| SIEMENS FINANCIER 2.625% 27/5/2029                            | 0.00 XS3078501338  |
| FAIRFAX FINL HOLDINGS LTD CAD                                 | 0.00 CA3039011026  |
| CANADIAN NATURAL RESOURCES ORD SHS                            | 0.00 CA1363851017  |
| ITALY BUONI POLIEN 1.50% 30/04/2045REGS                       | 0.00 IT0005438004  |
| BANCO SANTANDER SA F2V 27/1/2031                              | 0.00 XS2984222989  |
| BANK OF AMERICA F2F 7/2/2030                                  | 0.00 US06051GHQ55  |
| SOUTH WEST WATER F 5.75% 11/12/2032                           | 0.00 XS2956847805  |
| BPCE SA FRN 23/10/2029                                        | 0.00 AU3FN0092797  |
| GARMIN ORD                                                    | 0.00 CH0114405324  |
| ORACLE 4.10% 25/03/2061                                       | 0.00 US68389XCB91  |
| FIRSTMAC MTG. FNDG. TST. NO. 1 A2 FRN<br>26/04/205726/04/2057 | 0.00 AU3FN0098265  |
| NISOURCE INC                                                  | 0.00 US65473P1057  |
| NETHERLANDS GOVER 0.00% 15/07/2031                            | 0.00 NL00150006U0  |
| ARGENX SE                                                     | 0.00 NL0010832176  |
| AZIMUT HOLDING SPA                                            | 0.00 IT0003261697  |
| MEDTRONIC 4.15% 15/10/2053                                    | 0.00 XS2834368453  |
| EDWARDS LIFESCIENCES CORP                                     | 0.00 US28176E1082  |
| ALEXANDRIA REAL ES 2.00% 18/05/20322                          | 0.00 US015271AW93  |
| US. TSY. NOTE/BON 4.375% 15/02/2038                           | 0.00 US912810PW27  |
| SEVERN TRENT                                                  | 0.00 GB00B1FH8J72  |
| Income Due - USD                                              | 0.00               |
| MONOLITHIC POWER SYSTEMS INC                                  | 0.00 US6098391054  |
| TRIAL HOLDINGS INC                                            | 0.00 JP3635490000  |
| WESSEX WATER SERVS 6.50% 19/9/2040                            | 0.00 XS3025173983  |
| UK. GILT 0.875% 31/01/2046                                    | 0.00 GB00BNNGP775  |
| SUZANO AUSTRIA 6.00% 15/01/2029                               | 0.00               |
| ADIDAS AG                                                     | 0.00 DE000A1EWWW0  |

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| ZF FINANCE GMBH 3.75% 21/09/20280000 2                | 0.00 XS2231331260 |
| KEYERA CORP COM                                       | 0.00 CA4932711001 |
| JAPAN GOVERNMENT T 0.60% 20/12/2036                   | 0.00 JP1201591GC4 |
| DELL TECHNOLOGIES INC                                 | 0.00 US24703L2025 |
| ITALY BUONI POLIEN 2.80% 15/6/2029                    | 0.00 IT0005495731 |
| SANFORD LTD                                           | 0.00 NZSANE0001S0 |
| ITALY BUONI POLIEN 3.80% 15/4/2026                    | 0.00 IT0005538597 |
| JAPAN GOV. THIRTY 1.70% 20/09/2044                    | 0.00 JP1300441E92 |
| JAPAN GOV. TWENTY 0.50% 20/03/2038                    | 0.00 JP1201641J38 |
| SANTOS FIN. 6.875% 19/09/20333                        | 0.00 US803014AB57 |
| LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1  | 0.00 XS1418635337 |
| ENTERGY LOUISIANA 4.20% 1/9/2048                      | 0.00 US29364WBB37 |
| ITALY BUONI POLIEN 2.50% 15/11/2025                   | 0.00              |
| KINGDOM OF BELGIUM 1.90% 22/06/2038                   | 0.00 BE0000336454 |
| ORACLE CORP 6.1% 26/SEP/2065                          | 0.00 US68389XDT90 |
| HOCHTIEF AG                                           | 0.00 DE0006070006 |
| JAPAN GOV. TWENTY 0.60% 20/09/2037                    | 0.00 JP1201621H91 |
| ZF FINANCE GMBH 2.25% 03/05/2028000 5                 | 0.00 XS2399851901 |
| OTIS WORLDWIDE COR COM                                | 0.00 US68902V1070 |
| VERISK ANALYTICS I COM                                | 0.00 US92345Y1064 |
| ITALY BUONI POLIEN 2.80% 1/3/2067                     | 0.00 IT0005217390 |
| BAYER F2V 25/9/2083                                   | 0.00 XS2684846806 |
| UNITED OVERSEAS BANK                                  | 0.00 SG1M31001969 |
| CARGILL 2.125% 10/11/2031                             | 0.00 US141781BS20 |
| APPLE INC 3.75% SNR NTS 12/09/2047 USD2000            | 0.00 US037833DD98 |
| ITALY BUONI POLIEN 1.70% 01/09/2051                   | 0.00 IT0005425233 |
| BT GROUP PLC                                          | 0.00 GB0030913577 |
| NEXTERA ENERGY CAP 3.00% 15/1/2052/01/2052 USD1000 60 | 0.00 US65339KCA60 |
| FRANCE GOV. BD. 1.75% 25/5/2066                       | 0.00 FR0013154028 |
| ONCOR ELEC. DELIVE 5.35% 4/1/2035                     | 0.00 US68233JCZ57 |
| CHARTER HALL PRIME OFFICE FUND                        | 0.00              |
| CRH PLC LONDON LISTING                                | 0.00 IE0001827041 |
| COLUMBIA PIPELINE 6.036% 15/11/2033033                | 0.00 US19828TAB26 |
| DEUTSCHE BANK AG (REG)                                | 0.00 DE0005140008 |
| JAPAN GOV. TWENTY 2.20% 20/03/2031                    | 0.00 JP1201251B37 |
| JAPAN (30 YEAR ISS 0.70% 20/12/2051                   | 0.00 JP1300731N17 |
| KINGDOM OF BELGIUM 4.00% 28/03/2032                   | 0.00 BE0000326356 |
| ALAMOS GOLD INC                                       | 0.00 CA0115321089 |
| UK. GILT 0.625% 22/10/2050                            | 0.00 GB00BMBL1F74 |
| AMERICAN HOMES 4 R 5.50% 01/02/2034                   | 0.00 US02666TAG22 |
| HEIDELBERGCEMENT AG                                   | 0.00 DE0006047004 |
| ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055       | 0.00 AU3FN0084224 |
| NETFLIX 3.875% 15-NOV-29                              | 0.00 JP3893600001 |
| MITSUI AND CO NPV                                     | 0.00 FR001400U4M6 |
| RCI BANQUE 3.375% 26/07/2029                          | 0.00 US56585A1025 |
| MARATHON PETROL COM                                   | 0.00 NL0010773842 |
| NN GROUP NV                                           | 0.00 US8574771031 |
| STATE STREET CORP USD                                 | 0.00 US92343VGN82 |
| VERIZON COMMS. 2.355% 15/03/2032                      | 0.00 FR0000120644 |
| DANONE                                                | 0.00 BE0000356650 |
| KINGDOM OF BELGIUM 2.75% 22/04/2039                   | 0.00 JP1300601JA9 |
| JAPAN GOV. THIRTY 0.90% 20-SEP-48                     | 0.00 US29084Q1004 |
| EMCOR GROUP INC                                       | 0.00 US26875P1012 |
| EOG RESOURCES INC                                     | 0.00 JP1300631K78 |
| JAPAN GOV. THIRTY 0.40% 20/06/2049                    | 0.00 KYG9463P1081 |
| WASION HOLDINGS LT HKD                                | 0.00 JP1300681LA7 |
| JAPAN GOV. THIRTY 0.60% 20/09/2050                    | 0.00 XS3178858497 |
| FRESENIUS 2.75% 15/09/2029                            | 0.00 US46266C1053 |
| IQVIA HOLDINGS INC                                    | 0.00              |
| JPY BNP PARIBAS A/C                                   | 0.00 XS2348325494 |
| TENNET HLDG. 0.50% 9/6/2031                           | 0.00 US862121AD28 |
| STORE CAP. 2.70% 01/12/2031USD2000                    | 0.00 XS1989380172 |
| NETFLIX 3.875% 15-NOV-29                              | 0.00 US83368TBQ04 |
| SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027     |                   |

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| JABIL INC                                           | 0.00 US4663131039 |
| SOUTHERN CAL EDISO 2.95% 01/02/2051/2051 USD1000    | 0.00 US842400GY39 |
| 2021A                                               |                   |
| JAPAN GOV. TWENTY 1.60% 20/3/2033                   | 0.00 JP1201431D38 |
| KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS        | 0.00 BE0000350596 |
| BUNDESREPUBLIK DEU 6.25% 04/01/2030                 | 0.00 DE0001135143 |
| RWE                                                 | 0.00 DE0007037129 |
| AOFRIO LTD                                          | 0.00 NZWDTE0002S1 |
| KINGDOM OF BELGIUM 2.70% 22/10/20299                | 0.00 BE0000362716 |
| ATLAS COPCO AB                                      | 0.00 SE0017486889 |
| CLARITY PHARMACEUTICALS LTD ORDINARY FULLY PAID     | 0.00 AU0000165375 |
| INVESTORE PROPERTY LTD                              | 0.00 NZIPLE0001S3 |
| AIR PROD & CHEMS INC COM USD                        | 0.00 US0091581068 |
| JAPAN GOV. TWENTY 1.50% 20/03/2034                  | 0.00 JP1201481E36 |
| WOLTERS KLUWER                                      | 0.00 NL0000395903 |
| INTEL CORP 4.90% 05/08/2052                         | 0.00 US458140CB48 |
| BANK OF IRELAND GRP. F2V 06/12/2032                 | 0.00 XS2528657567 |
| NIPPON SHEET GLASS CO                               | 0.00 JP3686800008 |
| ORLANDO HEALTH OB 5.475% 01/10/20351/10/2035        | 0.00 US686514AP55 |
| BARRY CALLEBAUT SE 4.00% 14/06/2029                 | 0.00 BE6352800765 |
| NUVEEN 5.55% 15/01/2030                             | 0.00 US67080LAC90 |
| COGNIZANT TECH SOLUTIONS A                          | 0.00 US1924461023 |
| COOPERATIEVE RABOB 5.25% 14/09/2027                 | 0.00 XS0827563452 |
| ANHEUSER BUSCH INBEV SA NV                          | 0.00 BE0974293251 |
| SWO USD RCV SOFR 1D PAY 4 230226                    | 0.00              |
| FASTENAL CO                                         | 0.00 US3119001044 |
| CANADIAN NATURAL RESOURCES                          | 0.00 CA1363851017 |
| DSV FIN. 3.25% 06/11/2030                           | 0.00 XS2932834604 |
| SUMITOMO CORP JPY                                   | 0.00 JP3404600003 |
| FORTUNA CONSUMER LOAN SR 24-2 CL C FLTG RT          | 0.00 XS2887887748 |
| 18/10/2034                                          |                   |
| VENTAS REALTY LIMITED PARTNERSHIP 3% GTD SNR NTS    | 0.00 US92277GAU13 |
| 15/01/2030 USD2000                                  |                   |
| UTD. AIRLINES 4.625% 15/04/2029                     | 0.00 US90932LAH06 |
| AUSTRALIA GOV. BD. 4.25% 21/12/2035                 | 0.00              |
| CHARTER HALL RET. REIT                              | 0.00 AU000000CQR9 |
| SUMITOMO MITSUI FINL FRN 08/07/20312031             | 0.00 US86562MDX56 |
| SCENTRE GRP. TST. 2 VAR 24/09/208080 USD200000      | 0.00 USQ8053LAB01 |
| LYB INTL. FIN. III 5.50% 01/03/2034                 | 0.00 US50249AAM53 |
| NYKREDIT REALKRED 3.625% 24/07/2030                 | 0.00 DK0030523030 |
| COMMERZBANK AG NPV                                  | 0.00 DE000CBK1001 |
| TRANSURBAN GRP.                                     | 0.00 AU000000TCL6 |
| SES                                                 | 0.00 LU0088087324 |
| CANADIAN GOV. BD. 3.50% 1/12/2045                   | 0.00 CA135087ZS68 |
| WESTPAC BANKING F2V 23/11/20312031 USD2000          | 0.00 US961214DF70 |
| FERGUSON ENTERPRIS USD0.0001                        | 0.00 US31488V1070 |
| PHILLIPS COM                                        | 0.00 US7185461040 |
| CAIXABANK 3.375% 26/06/2035                         | 0.00 XS3103589670 |
| DSV FIN. 3.375% 06/11/2034                          | 0.00 XS2932829356 |
| NORTHERN STAR RESOURCES LTD                         | 0.00 AU000000NST8 |
| SIMON PROP. GRP. 5.125% 01/10/20351/10/2035         | 0.00 US828807EA11 |
| HYUNDAI ELECTRIC ENERGY SYST                        | 0.00 KR7267260008 |
| BNP PARIBAS F2V 24/5/2031                           | 0.00 FR0014003N10 |
| OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM       | 0.00              |
| BARCLAYS                                            |                   |
| JAPAN GOV. THIRTY 0.70% 20/9/2051                   | 0.00 JP1300721MA9 |
| ALTERITY THERAPEUTICS LIMITED ORDINARY FULLY PAID   | 0.00 AU0000043945 |
| FUT PUT NOV 25 T-NOTE OPTION 1115                   | 0.00              |
| KIMCO REALTY CORP                                   | 0.00 US49446R1095 |
| OMEGA HEALTHCARE INVESTORS                          | 0.00 US6819361006 |
| JAPAN GOV. THIRTY 1.80% 20/09/2043                  | 0.00 JP1300401D91 |
| JAPAN GOV. FORTY Y 0.80% 20/03/2058                 | 0.00 JP1400111J52 |
| TELSTRA CORPORATION LIMITED                         | 0.00 AU000000TLS2 |
| CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000 | 0.00 US13607HVE97 |

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|------------------------------------------------------|-------------------|
| M & T BANK CORPORATION                               | 0.00 US55261F1049 |
| JAPAN GOV. THIRTY 0.80% 20/6/2047                    | 0.00 JP1300551H61 |
| SEALED AIR 1.573% 15/10/2026D2000                    | 0.00 US81211KAZ30 |
| GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000       | 0.00 US37045XDH61 |
| ATHORA HOLDING LT 6.625% 16/6/2028                   | 0.00 XS2628821790 |
| CIGNA 6.00% 15/01/2056                               | 0.00 US125523DA57 |
| KINGDOM OF BELGIUM 3.10% 22/06/2035                  | 0.00 BE0000363722 |
| COPART INC                                           | 0.00 US2172041061 |
| EDISON INTL.                                         | 0.00 US2810201077 |
| TC ENERGY CORP                                       | 0.00 CA87807B1076 |
| METTLER TOLEDO INTL                                  | 0.00 US5926881054 |
| FORD MOTOR 3.25% 12/02/2032                          | 0.00 US345370DA55 |
| KAJEMA CORP                                          | 0.00 JP3210200006 |
| DAIKIN INDUSTRIES                                    | 0.00 JP3481800005 |
| UTD. UTLS. GRP.                                      | 0.00 GB00B39J2M42 |
| BUNDESREPUBLIK DEU 6.50% 04/07/2027EURO.01 REGS      | 0.00 DE0001135044 |
| ONEOK 4.45% 01/09/2049                               | 0.00 US682680AZ68 |
| FUT. ME 10Y CDN BND DEC25                            | 0.00              |
| UNIVERSAL HEALTH SERVICES - CLASS B                  | 0.00 US9139031002 |
| JAPAN GOVERNMENT T 2.40% 20/03/2037                  | 0.00 JP1300261748 |
| DENMARK GOV. BD. 2.25% 15/11/203301                  | 0.00 DK0009924532 |
| CENTURIA INDUSTRIAL REIT                             | 0.00 AU000000CIP0 |
| BPCE F2F 06/10/2026MTN 06/10/2026 USD250000          | 0.00 US05584KAH14 |
| PUBLIC SERVICE ELECTRIC 2.7% 01/MAY/2050             | 0.00 US74456QCD60 |
| NUTRIEN LTD COM NPV                                  | 0.00 CA67077M1086 |
| NATL. GRID NORTH 4.151% 12/9/2027                    | 0.00 XS2680745119 |
| SUN LIFE FINANCIAL INC                               | 0.00 CA8667961053 |
| BLOCK INC                                            | 0.00 US8522341036 |
| AGILENT TECHNOLOGIES INC                             | 0.00 US00846U1016 |
| CON EDISON OF NY 4.125% 15/05/2049049 USD2000 2019 A | 0.00 US209111FV01 |
|                                                      |                   |
| BANK OF AMERICA F2F 11/03/2032                       | 0.00 US06051GJP54 |
| VOLVO TSY. 2.625% 20/2/2026                          | 0.00 XS2534276717 |
| APOLLO GLOBAL MANA COM                               | 0.00 US03769M1062 |
| PURE STORAGE INC                                     | 0.00 US74624M1027 |
| CENTERPOINT ENERGY INC                               | 0.00 US15189T1079 |
| HSBC HLDGS. F2F 11/8/2028                            | 0.00 US404280DG12 |
| PINNACLE WEST CAPITAL CORP                           | 0.00 US7234841010 |
| BROWN & BROWN 6.25% 23/06/2055                       | 0.00 US115236AN13 |
| PORTLAND GEN. ELEC.                                  | 0.00 US7365088472 |
| MS & AD INSURANCE GROUP HOLDINGS                     | 0.00 JP3890310000 |
| VEEVA SYSTEMS INC                                    | 0.00 US9224751084 |
| SILVER ARROW SA COMPARTMENT 15 A FRN 15/2/2030       | 0.00 XS2594043122 |
| WHEATON PRECIOUS M COM NPV                           | 0.00 CA9628791027 |
| PEMBINA PIPELINE                                     | 0.00 CA7063271034 |
| ORIX CORPORATION                                     | 0.00 JP3200450009 |
| JAPAN GOV. TWENTY 0.70% 20/03/2037                   | 0.00 JP1201601H38 |
| JOHN DEERE CAP. 4.95% 14/7/202807/2028               | 0.00 US24422EXB00 |
| LENNAR CORPORATION CLASS A                           | 0.00 US5260571048 |
| JAPAN GOV. THIRTY 1.70% 20-JUN-44                    | 0.00 JP1300431E60 |
| BANK LEUMI LE-ISRAEL                                 | 0.00 IL0006046119 |
| VERIZON COMMUNICA 2.987% 30/10/2056                  | 0.00 US92343VFW90 |
| SABRA HEALTHCARE REIT INC                            | 0.00 US78573L1061 |
| CELLNEX FIN. 2.00% 15/02/2033                        | 0.00 XS2300293003 |
| COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030          | 0.00 US19828TAA43 |
| ASR NEDERLAND NV                                     | 0.00 NL0011872643 |
| MBANK SA F2F 27/09/2030                              | 0.00 XS2907137736 |
| INTEL 5.60% 21/2/2054                                | 0.00 US458140CM03 |
| PECO ENERGY CO 1ST & REF MTG BD 3.05% 15/03/2051     | 0.00 US693304BA44 |
| REALTY INCOME CORPORATION                            | 0.00 US7561091049 |
| MITSUBISHI ELECTRIC                                  | 0.00 JP3902400005 |
| SPAIN GOV. BD. 2.40% 31/05/2028                      | 0.00 ES0000012059 |
| NORIA DE 2024 DE1 C FRN 25/02/2043                   | 0.00 FR001400R8G4 |
| SAAB ORD SHS CLASS B                                 | 0.00 SE0021921269 |
| JAPAN GOV. TWENTY 0.60% 20/06/2037                   | 0.00 JP1201611H69 |

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|-------------------------------------------------------------|-------------------|
| SSE                                                         | 0.00 GB0007908733 |
| XIAOMI CORP                                                 | 0.00 KYG9830T1067 |
| PACCAR INC                                                  | 0.00 US6937181088 |
| KINGDOM OF BELGIUM 1.70% 22/06/2050                         | 0.00 BE0000348574 |
| MITSUBISHI ESTATE                                           | 0.00 JP3899600005 |
| MACQUARIE GROUP LTD                                         | 0.00 AU000000MQG1 |
| KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS                 | 0.00 DK0009924102 |
| KEURIG DR PEPPER INC                                        | 0.00 US49271V1008 |
| META PLATFORMS 5.55% 15/08/2064                             | 0.00 US30303M8W51 |
| Outstanding Settlement Receipts - EUR                       | 0.00              |
| KINGDOM OF BELGIUM 3.00% 22/6/2034                          | 0.00 BE0000333428 |
| CAPITALAND INTEGRATED COMMERC                               | 0.00 SG1M51904654 |
| KBC GROUP NV                                                | 0.00 BE0003565737 |
| ONEOK INC 5.65% 1/11/2028                                   | 0.00 US682680BJ18 |
| BUNDESREPUBLIK DEU 2.30% 15/2/2033                          | 0.00 DE000BU3Z005 |
| DANSKE BANK FRN 10/04/2027                                  | 0.00 XS2798276270 |
| EASTERN ENERGY GAS 5.65% 15/10/2054                         | 0.00 US27636AAA07 |
| AIRBNB INC                                                  | 0.00 US0090661010 |
| DIAGEO ORD                                                  | 0.00 GB0002374006 |
| JPM. CHASE F2F 22/02/2048                                   | 0.00 US46647PAA49 |
| WESTERN DIGITAL CORP                                        | 0.00 US9581021055 |
| QPH FIN. PTY 2.30% 29/7/2027                                | 0.00 AU3CB0273365 |
| RPI_CCP USD RCV CPI1D PAY 2.4773% 01-MAY-2030CHASUS33LCHCUK | 0.00              |
| EMERA INC                                                   | 0.00 CA2908761018 |
| VOLVO TSY. 3.125% 08/09/2026                                | 0.00 XS2760218185 |
| FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026             | 0.00 US35805BAC28 |
| JAPAN (30 YEAR ISS 0.80% 20/12/2047                         | 0.00 JP1300571HC4 |
| SWEDEN GOV. BD. 4.00% 01/06/2041                            | 0.00 CA135087YQ12 |
| SOMPO HOLDINGS INC NPV                                      | 0.00 JP3165000005 |
| BECTON DICKINSON AND COMPANY                                | 0.00 US0758871091 |
| ALLY FINL. FRN 15/05/2029                                   | 0.00 US02005NBZ24 |
| JAPAN GOV. THIRTY 0.80% 20/03/2048                          | 0.00 JP1300581J30 |
| ARISTOCRAT LEISURE LTD                                      | 0.00 AU000000ALL7 |
| MS. FRN 29/04/2033                                          | 0.00 XS2404028230 |
| HISCOX LTD                                                  | 0.00 BMG4593F1389 |
| OBAYASHI CORPORATION                                        | 0.00 JP3190000004 |
| PEARSON PLC ORD                                             | 0.00 GB0006776081 |
| ENDESA SA                                                   | 0.00 ES0130670112 |
| JAPAN GOV. TWENTY 1.20% 20/09/2035                          | 0.00 JP1201541F90 |
| IDOL 2023-1 TST. 1 A FRN 17/11/2053                         | 0.00 AU3FN0079703 |
| NATL. AUSTRALIA BANK F2F 03/08/2032                         | 0.00 AU3CB0291284 |
| SCHLUMBERGER LTD                                            | 0.00 AN8068571086 |
| SOUTHERN CALIFORNI 5.25% 15/03/2030                         | 0.00 US842400JJ35 |
| BUNDESSCHATZANWEIS 3.10% 12/12/2025.01                      | 0.00              |
| WORLEY FIN SERV PTY LTD 5.86% 13/MAY/2032                   | 0.00 AU3CB0320471 |
| OKTA INC                                                    | 0.00 US6792951054 |
| AGI FIN. PTY FRN 10/7/2030                                  | 0.00 AU3FN0079372 |
| ORSTED F2V 18/02/3021S                                      | 0.00 XS2293075680 |
| NEWCASTLE GREATER MU FRN 14/02/2029                         | 0.00 AU3FN0085023 |
| HOMEEO DAILY NEEDS REIT                                     | 0.00 AU0000113136 |
| HSBC HLDGS. FRN 21/03/2034                                  | 0.00 AU3FN0085726 |
| SCENTRE GRP. TST. 1 FRN 10/09/2054                          | 0.00 AU3FN0091567 |
| REALTY INC. 1.80% 15/03/2033                                | 0.00 US756109BA12 |
| DENMARK GOV. BD. 0.50% 15/11/2029                           | 0.00 DK0009923807 |
| BANCO SANTANDER FRN 23/01/2029                              | 0.00 AU3FN0084307 |
| CREDIT AGRICOLE VAR 27/05/2031                              | 0.00 US22536PAR29 |
| NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12              | 0.00 DK0030506886 |
| KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A                | 0.00 BE0000358672 |
| PLENTI AUTO ABS 2025-1 1 A FRN 12/08/2033A                  | 0.00 AU3FN0093977 |
| BANQUE FEDERATIVE 1.875% 18/06/202918/06/2029               | 0.00 FR0013425162 |
| EUR100000 487                                               |                   |
| CONTACT ENERGY LTD 5.41% 03/DEC/2031                        | 0.00 AU3CB0321966 |
| JAPAN GOV. FORTY Y 2.00% 20/03/2052                         | 0.00 JP1400051C51 |
| CREDIT AGRICOLE FRN 01/06/2028                              | 0.00 AU3FN0078515 |

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|-------------------------------------------------------------|-------------------|
| BROADCOM 3.50% 15/02/2041                                   | 0.00 US11135FBJ93 |
| INVESTOR AB SER B NPV                                       | 0.00 SE0015811963 |
| JAPAN GOV. FORTY Y 0.40% 20/03/2056                         | 0.00 JP1400091G59 |
| EUR BNP PARIBAS A/C                                         | 0.00              |
| METRO FINANCE 2024-1 TRUST 1 A FRN 17/09/2030               | 0.00 AU3FN0090536 |
| ASTRAZENECA FINANCE LLC 1.2% 28/MAY/2026                    | 0.00 US04636NAA19 |
| TRITON BOND TRUST 2024-1 IN 2 A2 FRN 17/05/2056             | 0.00 AU3FN0089215 |
| BANCO SANTANDER FRN 06/03/2035                              | 0.00 AU3FN0096376 |
| ETSA UTILITIES FI 4.612% 27/03/2028                         | 0.00 AU3CB0320075 |
| PROGRESS 2025-1 TST. 1 AB FRN 17/07/2056AB                  | 0.00 AU3FN0097036 |
| NSW PORTS FINANCE 5.042% 19/09/2031                         | 0.00 AU3CB0313591 |
| UBS AG/AUSTRALIA FRN 24/11/2026                             | 0.00 AU3FN0083150 |
| COX COMMS. 5.45% 15/09/202815/09/2028                       | 0.00 US224044CR68 |
| JSC KASPI GLOBAL SPON ADS REP ORDINARY SHARES               | 0.00 US48581R2058 |
| DBS BANK FRN 16/08/2027                                     | 0.00 AU3FN0080313 |
| INSURANCE AUSTRALIA FRN 15/06/2038                          | 0.00 AU3FN0102158 |
| NBN 4.75% 28/09/2026                                        | 0.00 AU3CB0292597 |
| TRITON TST. 2025-1 IN RESPE 1 A2 FRN 12/03/2057UD500000     | 0.00 AU3FN0095543 |
| A2                                                          |                   |
| AUSTRALIA & NEW ZEAL FRN 26/02/2031                         | 0.00 AU3FN0055687 |
| JAPAN GOVERNMENT T 2.50% 20/06/2036                         | 0.00 JP1300231675 |
| NETHERLANDS GOV. B 0.00% 15/01/2052                         | 0.00 NL0015614579 |
| COOPERATIEVE RABOBAN F2V 22/8/20288 4.655%                  | 0.00 US74977SDR04 |
| 22/08/2028                                                  |                   |
| NBN 4.20% 14/04/20274/2027                                  | 0.00 AU3CB0288397 |
| SHINHAN BANK CO LTD FRN 26/11/2029                          | 0.00 AU3FN0093837 |
| NORFINA FRN 28/07/2028                                      | 0.00 AU3FN0100400 |
| COOPERATIEVE RABOBAN FRN 22/05/2026                         | 0.00 AU3FN0078150 |
| BARCLAYS PLC FRN 20/05/2027                                 | 0.00 AU3FN0060448 |
| ING BANK AUSTRALIA L FRN 15/8/2030                          | 0.00 AU3FN0100806 |
| CANADIAN IMPERIAL BA FRN 21/04/2026                         | 0.00 AU3FN0077574 |
| UTD. O/SEAS. BANK SY FRN 16/03/202626                       | 0.00 AU3FN0076170 |
| KIWIBANK LTD FRN 16/09/2030                                 | 0.00 AU3FN0102000 |
| NEW YORK LIFE GBL. F FRN 05/09/2030                         | 0.00 AU3FN0101697 |
| SVENSKA HANDELSBANKE FRN 02/09/2030                         | 0.00 AU3FN0101317 |
| RESIMAC BASTILLE TRUST SER 2NC AB FRN 12/02/2057            | 0.00 AU3FN0101994 |
| PEPPER RESIDENTIAL SECURITI 41 A2 FRN 12/07/20677           | 0.00 AU3FN0101465 |
| AUD10000 A2                                                 |                   |
| AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000            | 0.00 AU3CB0233856 |
| VICTORIA POWER NETWO FRN 21/04/2026                         | 0.00 AU3FN0059994 |
| METROPOLITAN LIFE GB FRN 01/12/2025                         | 0.00 AU3FN0057451 |
| INCITEC PIVOT 4.30% 18/03/2026                              | 0.00 AU3CB0261576 |
| DEXUS FIN. PTY 4.25% 11/05/2027                             | 0.00 AU3CB0244168 |
| BAKER HUGHES COMPANY                                        | 0.00 US05722G1004 |
| AGL ENERGY LTD 5.34% 30/SEP/2032                            | 0.00 AU3CB0326445 |
| SWEDISH GOV. 0.75% 12/05/2028060                            | 0.00 SE0009496367 |
| MITSUI FUDOSAN CO                                           | 0.00 JP3893200000 |
| RPI_CCP USD RCV CPI1D PAY 2.5042% 16-DEC-2029CHASUS33LCHCUK | 0.00              |
| PROVINCE OF ONTARI 3.50% 27/1/2027AD15                      | 0.00 AU3CB0242139 |
| BRISBANE AIRPORT P 3.10% 30/6/2026                          | 0.00 AU3CB0272847 |
| M AND G PRUDENTIAL PLC ORD                                  | 0.00 GB00BKFB1C65 |
| CHARTER COMMUN INC COM                                      | 0.00 US16119P1084 |
| SHINHAN BANK 5.00% 30/08/2028                               | 0.00 AU3CB0256113 |
| INTERNATIONAL BANK 3.30% 14/08/2028                         | 0.00 AU3CB0250652 |
| KOMMUNALBANKEN 3.40% 24/07/2028                             | 0.00 AU3CB0250132 |
| PUMA SERIES 2024-1 1 A FRN 23/09/2055                       | 0.00 AU3FN0085999 |
| ORIENTAL LAND CO LTD                                        | 0.00 JP3198900007 |
| LONSDALE FIN. PTY 2.45% 20/11/2026                          | 0.00 AU3CB0268548 |
| REDZED TRUST SERIES 2024-3 3 A1L FRN 09/03/20560000 A-1-    | 0.00 AU3FN0092532 |
| L                                                           |                   |
| MONGODB INC                                                 | 0.00 US60937P1066 |
| AUCKLAND COUNCIL 2.90% 16/9/2027DUE                         | 0.00 AU3CB0239754 |
| JAPAN GOV. THIRTY 0.80% 20/03/2047                          | 0.00 JP1300541H31 |
| VOLVO AB - B                                                | 0.00 SE0000115446 |

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|-----------------------------------------------------------------|-------------------|
| MEDIOBANCA BANCA DI ITL                                         | 0.00 IT0000062957 |
| CARNIVAL CORP USD                                               | 0.00 PA1436583006 |
| MERCK 5.15% 17/05/2063                                          | 0.00 US58933YBN40 |
| DUPONT DE NEMOURS 5.419% 15/11/2048                             | 0.00 US26078JAF75 |
| WILLIAMS COS 5.30% 15/8/2052                                    | 0.00 US969457CA67 |
| AUTONATION INC 1.95% SNR NTS 01/08/2028 USD1000                 | 0.00 US05329WAR34 |
| ALEXANDRIA REAL ES 4.75% 15/4/2035                              | 0.00 US015271BA64 |
| EXELON CORP                                                     | 0.00 US30161N1019 |
| LONZA AG - REG                                                  | 0.00 CH0013841017 |
| HEATHROW FNDG. 4.15% 11/10/2028                                 | 0.00 XS1891780691 |
| WELLS FARGO & CO MEDIUM TERM SR NTS TRANCHE<br>5.013%04/04/2051 | 0.00 US95000U2M49 |
| HEALTH CARE SERV. 5.875% 15/06/2054                             | 0.00 US42218SAM08 |
| KINGDOM OF BELGIUM 1.25% 22/04/2033                             | 0.00 BE0000346552 |
| JAPAN GOV. TWENTY 1.80% 20/03/2032                              | 0.00 JP1201341C38 |
| JAPAN GOV. TWENTY 1.80% 20/12/2032                              | 0.00 JP1201421D22 |
| LONSDALE FIN. PTY 2.10% 15/10/2027                              | 0.00 AU3CB0275253 |
| PENTAIR PLC COM                                                 | 0.00 IE00BLS09M33 |
| CANADIAN GOV. BD. 1.70% 20/12/2031                              | 0.00 JP1201321BC7 |
| TAKE TWO INTERACTIVE SOFTWARE INC                               | 0.00 US8740541094 |
| ATI INC                                                         | 0.00 US01741R1023 |
| SWEDEN GOV. BD. 1.75% 11/11/2033                                | 0.00 SE0017830730 |
| SWEDEN GOV. BD. 3.50% 30/03/2039                                | 0.00 SE0002829192 |
| PUBLIC STORAGE                                                  | 0.00 US74460D1090 |
| HEALTHPEAK OP 2.875% 15/01/20311 USD1000                        | 0.00 US42250PAB94 |
| JAPAN GOV. TWENTY 1.60% 20/03/2032                              | 0.00 JP1201361C58 |
| WARNER BROS DISCOVERY INC                                       | 0.00 US9344231041 |
| COMMONWEALTH EDISON 2.2% 1MTG BDS 01/03/2030<br>USD1000 128     | 0.00 US202795JR27 |
| NETAPP INC                                                      | 0.00 US64110D1046 |
| STANTEC INC                                                     | 0.00 CA85472N1096 |
| NETHERLANDS GOV. B 3.25% 15/01/2044EUR1                         | 0.00 NL0015001RG8 |
| KINGFISHER TST. 2025-1 1 A1 FRN 24/10/20562025-1 A1             | 0.00 AU3FN0100319 |
| EXPEDIA GROUP INC                                               | 0.00 US30212P3038 |
| ABBVIE 4.70% 14/05/2045                                         | 0.00 US00287YAS81 |
| JAPAN GOV. TWENTY 2.20% 20/03/2026                              | 0.00 JP1200871653 |
| DOLLAR GENERAL                                                  | 0.00 US2566771059 |
| ELECTRANET PTY L 2.4737% 15/12/2028                             | 0.00 AU3CB0283034 |
| TEVA PHARM. FIN. N 6.75%01/03/2028                              | 0.00 US88167AAK79 |
| HUMANA INC                                                      | 0.00 US4448591028 |
| PPG INDS. 1.20% 15/03/2026                                      | 0.00 US693506BU04 |
| VERIZON COMMS. 2.55% 21/03/2031                                 | 0.00 US92343VGJ70 |
| FIFTH THIRD BANCORP                                             | 0.00 US3167731005 |
| REGIONS FINANCIAL CORP                                          | 0.00 US7591EP1005 |
| PRUDENTIAL FINANCIAL INC                                        | 0.00 US7443201022 |
| AMERICAN TOWER 5.25% 15/7/2028                                  | 0.00 US03027XCC20 |
| INDONESIA TSY. BD 6.875% 15/07/205400000 FR0102                 | 0.00 IDG000024001 |
| HUARONG FIN. II 0.75% 12/11/2029                                | 0.00 SE0011281922 |
| PULTE GROUP INC                                                 | 0.00 US7458671010 |
| ALIMENTATION COUCHE TARD INC                                    | 0.00 CA01626P1484 |
| DWPF FIN. PTY 1.90% 04/08/2028                                  | 0.00 AU3CB0282010 |
| CARRIER GLOBAL COR COM                                          | 0.00 US14448C1045 |
| DNB BANK ASA                                                    | 0.00 NO0010161896 |
| NUCOR CORP                                                      | 0.00 US6703461052 |
| CIGNA CORP 4.80% 15/7/2046                                      | 0.00 US125523CF53 |
| FANUC CORP NPV                                                  | 0.00 JP3802400006 |
| SWEDEN GOV. BD. 1.00% 12/11/2026                                | 0.00 SE0007125927 |
| CITIZENS FINANCIAL GROUP INC                                    | 0.00 US1746101054 |
| SOFTBANK CORP                                                   | 0.00 JP3732000009 |
| SWEDBANK AB                                                     | 0.00 SE0000242455 |
| AT&T INC 2.9% 04/DEC/2026                                       | 0.00 XS1879223565 |
| SONY FINANCIAL HOLDINGS INC TEMP                                | 0.00 JP3435350008 |
| WHEATON PRECIOUS METALS CORP COM NPV                            | 0.00 CA9628791027 |
| BANCO BPM 6.00% 13/09/202619                                    | 0.00 XS2530053789 |

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| TOAST INC                                        | 0.00 | US8887871080 |
| MASS INSTITUTE OF TECH 2.98% 01/JUL/2050         | 0.00 | US575718AG63 |
| AEGON F2F 11/04/2048                             | 0.00 | US007924AJ23 |
| FORD MOTOR COMPANY                               | 0.00 | US3453708600 |
| CCP CITIGROUP GBP BROKER ACCOUNT                 | 0.00 |              |
| FUT 08 DEC 25 EURX EUR-BUND                      | 0.00 |              |
| QBE INSURANCE GROUP F2V 17/06/2046               | 0.00 | XS1423722823 |
| ZIFF DAVIS INC                                   | 0.00 | US48123V1026 |
| NESTLE HLDGS. 5.25% 13/3/2026                    | 0.00 | USU64106CD47 |
| SOUTHERN CALIFORN 4.125% 01/03/2048              | 0.00 | US842400GK35 |
| JAPAN GOV. THIRTY 0.40% 20/9/2049                | 0.00 | JP1300641KA3 |
| SOUTHERN CALIFORN 3.65% 01/02/2050               | 0.00 | US842400GT44 |
| CITIGROUP CCP AUD BROKER ACCOUNT                 | 0.00 |              |
| BASF SE                                          | 0.00 | DE000BASF111 |
| GLENCORE PLC                                     | 0.00 | JE00B4T3BW64 |
| NSW ELECTRICITY N 2.543% 23/9/2030               | 0.00 | AU3CB0274645 |
| TAIWAN SEMICONDUCT MANUFACTURING USD             | 0.00 | US8740391003 |
| MERCEDES-BENZ GROUP AG                           | 0.00 | DE0007100000 |
| STANDARD CHARTERED F2V 12/01/2028/01/2028        | 0.00 | US853254CG39 |
| DEUTSCHE BAHN FIN GMBH 0.62% 08/DEC/2050         | 0.00 | XS2270142966 |
| OTSUKA HLDGS CO NPV                              | 0.00 | JP3188220002 |
| MARS 2.375% 16/07/204044A                        | 0.00 | US571676AN55 |
| COUNTRY GARDEN HLD 1.90% 20/03/2053              | 0.00 |              |
| AES 5.80% 15/03/2032                             | 0.00 | US00130HCM51 |
| JAPAN GOV. THIRTY 0.40% 20/03/2050               | 0.00 | JP1300661L47 |
| HANNOVER RUECK SE                                | 0.00 | DE0008402215 |
| UNITED THERAPEUTICS CORP                         | 0.00 | US91307C1027 |
| ASICS ORD SHS                                    | 0.00 | JP3118000003 |
| JAPAN GOV. TWENTY 1.50% 20/03/2033               | 0.00 | JP1201441D44 |
| NEXTERA ENERGY CAP 1.90% 15/06/2028              | 0.00 | US65339KBW99 |
| CENTRAL JAPAN RAILWAY CO                         | 0.00 | JP3566800003 |
| KINGDOM OF BELGIUM 1.45% 22/06/203701 84         | 0.00 | BE0000344532 |
| SWEDISH GOV. 0.125% 12/05/203100 1062            | 0.00 | SE0013935319 |
| ABN AMRO BANK N V DR EACH REP SHS                | 0.00 | NL0011540547 |
| ERICSSON LM - B SHS                              | 0.00 | SE0000108656 |
| AGEAS NPV POST SPLIT                             | 0.00 | BE0974264930 |
| NOKIA OYJ                                        | 0.00 | FI0009000681 |
| T-MOBILE USA 4.50% 15/04/2050                    | 0.00 | US87264AAZ84 |
| YOKOGAWA ELECTRIC JPY                            | 0.00 | JP3955000009 |
| HUBSPOT INC                                      | 0.00 | US4435731009 |
| CVS HEALTH CORP F2V 10/03/2055                   | 0.00 | US126650EH94 |
| ENTERGY CORP NEW                                 | 0.00 | US29364G1031 |
| EBARA CORP NPV                                   | 0.00 | JP3166000004 |
| INTESA SANPAOLO S P A SPONSORED ADR              | 0.00 | US46115H1077 |
| SWISSCOM AG                                      | 0.00 | CH0008742519 |
| ITALY BUONI POLIEN 4.00% 30/10/2031              | 0.00 | IT0005542359 |
| SYNCHRONY FINANCIAL                              | 0.00 | US87165B1035 |
| VIACOM 4.375% 15/3/2043                          | 0.00 | US92553PAP71 |
| MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056 | 0.00 | AU3FN0082194 |
| BHP BILLITON FIN. 5.30% 21/02/2035               | 0.00 | US055451BL10 |
| TERUMO CORP                                      | 0.00 | JP3546800008 |
| AUSTRALIA GOV. BD. 2.25% 21/5/2028               | 0.00 | AU000XCLWAR9 |
| PACIFIC GAS & ELEC 4.00% 01/12/2046              | 0.00 | US694308HR19 |
| BRISCOE GROUP LIMITED ORDINARY SHARES            | 0.00 | NZBGRE0001S4 |
| AEP TRANSMISSION 5.375% 15/06/2035035            | 0.00 | US00115AAS87 |
| BRIDGESTONE CORP                                 | 0.00 | JP3830800003 |
| AEP TEXAS 3.45% 15/5/2051                        | 0.00 | US00108WAN02 |
| UK. GILT 0.50% 22/10/2061                        | 0.00 | GB00BMBL1D50 |
| CK HUTCHISON HOLDINGS LTD                        | 0.00 | KYG217651051 |
| HONDA MOTOR CO LTD                               | 0.00 | JP3854600008 |
| HUBBELL INC                                      | 0.00 | US4435106079 |
| CHF BNP PARIBAS A/C                              | 0.00 |              |
| DEUTSCHE POST AG                                 | 0.00 | DE0005552004 |
| ENI SPA                                          | 0.00 | IT0003132476 |
| JAPAN GOV. FORTY Y 2.20% 20/03/2049              | 0.00 | JP1400021950 |

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| HEWLETT PACKARD ENTERPRISE CO                          | 0.00 US42824C1099 |
| JAPAN GOV. THIRTY 0.60% 20/12/2046                     | 0.00 JP1300531GCO |
| YUM! BRANDS INC                                        | 0.00 US9884981013 |
| JAPAN GOV. THIRTY 2.30% 20/06/2035                     | 0.00 JP1300191572 |
| NEXTERA ENERGY CAP 4.85% 04/02/2028                    | 0.00 US65339KDG22 |
| NATERA INC                                             | 0.00 US6323071042 |
| JAPAN POST BANK CO LTD                                 | 0.00 JP3946750001 |
| RESONA HOLDINGS INC                                    | 0.00 JP3500610005 |
| DSV A/S                                                | 0.00 DK0060079531 |
| EQUINIX EUR. 2 FIN 3.25% 19/05/202929                  | 0.00 XS3073596341 |
| BPCE 5.25% 22/10/2030                                  | 0.00 FR001400WKF1 |
| NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR10000040 | 0.00 XS2434710799 |
| MARS INC DEL 4.125% GTD SNR NTS 01/04/54 USD2000 144A  | 0.00 US571676AG05 |
| NOMURA HOLDINGS INC                                    | 0.00 JP3762600009 |
| JAPAN GOV. THIRTY 0.50% 20/09/2046                     | 0.00 JP1300521G93 |
| B/ROCK. FNDG. 5.35% 8/1/2055                           | 0.00 US09290DAK72 |
| JAPAN GOV. FORTY Y 1.70% 20/03/2054                    | 0.00 JP1400071E55 |
| SUMITOMO ELECTRIC                                      | 0.00 JP3407400005 |
| CANADIAN GOV. BD. 2.75% 01/12/2064                     | 0.00 CA135087C939 |
| STERIS PLC                                             | 0.00 IE00BFY8C754 |
| SYSCO CORPORATION COM                                  | 0.00 US8718291078 |
| ITALY BUONI POLIEN 4.10% 30/04/2046/2046               | 0.00 IT0005631608 |
| ANGLO AMERICAN ORD                                     | 0.00 GB00BTK05J60 |
| ESCO TECHNOLOGIES INC                                  | 0.00 US2963151046 |
| BNP PARIBAS FRN 24/02/2028                             | 0.00 FR0014008M24 |
| INTL PAPER CO                                          | 0.00 US4601461035 |
| NVR INC                                                | 0.00 US62944T1051 |
| DOLLAR TREE INC                                        | 0.00 US2567461080 |
| CONS. EDISON                                           | 0.00 US2091151041 |
| FLUTTER ENTERTAINMENT ORD SHS                          | 0.00 IE00BWT6H894 |
| GODADDY INC                                            | 0.00 US3802371076 |
| KIMCO REALTY CORP 6.4% SNR NTS 01/03/2034 USD1000      | 0.00 US49447BAA17 |
| BUNDESREPUBLIK DEU 1.80% 15/08/2053                    | 0.00 DE0001030757 |
| NATL. STORAGE REIT                                     | 0.00 AU000000NSR2 |
| CONSTELLATION BRANDS INC-A                             | 0.00 US21036P1084 |
| NORTONLIFELOCK                                         | 0.00 US6687711084 |
| VOLKSWAGEN AG                                          | 0.00 DE0007664039 |
| WEC ENERGY GROUP INC                                   | 0.00 US92939U1060 |
| JAPAN GOVERNMENT T 0.90% 01/09/202776                  | 0.00 JP1024761R95 |
| BANCO DE SABADELL SA                                   | 0.00 ES0113860A34 |
| JAPAN GOV. THIRTY 0.30% 20/06/2046                     | 0.00 JP1300511G61 |
| HUNTINGTON BANCSHARES INC                              | 0.00 US4461501045 |
| GLOBAL PAYMENTS INC                                    | 0.00 US37940X1028 |
| GIVAUDAN - REG                                         | 0.00 CH0010645932 |
| MARTIN MARIETTA MATERIALS                              | 0.00 US5732841060 |
| DARDEN RESTAURANTS INC                                 | 0.00 US2371941053 |
| CITIGROUP F2F 3/6/2031                                 | 0.00 US172967MS77 |
| KAO CORPORATION                                        | 0.00 JP3205800000 |
| PACKAGING CORP OF AMERICA                              | 0.00 US6951561090 |
| TESCO ORD                                              | 0.00 GB00BLGZ9862 |
| CREDIT AGRICOLE F2F 09/01/2029                         | 0.00 US22536PAP62 |
| AUTO TRADER GROUP PLC                                  | 0.00 GB00BVYVFW23 |
| TARGA RESOURCES IN COM                                 | 0.00 US87612G1013 |
| FURUKAWA ELECTRIC NPV                                  | 0.00 JP3827200001 |
| TAISEI CORP                                            | 0.00 JP3443600006 |
| VESTAS WIND SYSTEM                                     | 0.00 DK0061539921 |
| HMC UNLISTED GROCERY PTY LTD-AUD                       | 0.00              |
| CAIXABANK F2F 23/2/2033                                | 0.00 XS2558978883 |
| VERISIGN INC                                           | 0.00 US92343E1029 |
| NEXT PLC                                               | 0.00 GB0032089863 |
| PROGRESS 2023-2 TST. 2 A FRN 12/07/2054                | 0.00 AU3FN0080883 |
| PINTEREST INC                                          | 0.00 US72352L1061 |

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|-------------------------------------------------------------|--------------------|
| SONOCO PRODS. 4.60% 01/09/2029                              | 0.00               |
| ARMSTRONG WORLD INDUSTRIES INC                              | 0.00 US04247X1028  |
| OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN                | 0.00               |
| IMPERIAL BANK OF COMMERCE                                   |                    |
| JAPAN GOVERNMENT F 3.10% 20/03/2065                         | 0.00 JP1400181R57  |
| ALCON AG                                                    | 0.00 CH0432492467  |
| ASSA ABLOY AB                                               | 0.00 SE0007100581  |
| KH NEOCHEM CO LTD                                           | 0.00 JP3277040006  |
| T&D HOLDINGS INC NPV                                        | 0.00 JP3539220008  |
| STANDARD CHARTERED F2V 16/11/2028                           | 0.00 USG84228FL77  |
| SALUTE SERIES 2024-1 1 A FRN 15/06/2056                     | 0.00 AU3FN0086344  |
| RPI_CCP USD RCV CPI1D PAY 2.4483% 11-DEC-2029CHASUS33LCHCUK | 0.00               |
| INFORMA PLC                                                 | 0.00 GB00BMJ6DW54  |
| ENEL FIN. INTL. 1.875% 12/7/2028                            | 0.00 USN30706VD93  |
| COSTAR GROUP INC COM                                        | 0.00 US22160N1090  |
| HALEON PLC                                                  | 0.00 GB00BMX86B70  |
| MERCK & CO INC 2.35% 24/06/2040                             | 0.00 US58933YBA29  |
| AUSTRALIA GOV. BD. 4.75% 21/06/2054                         | 0.00 AU0000300535  |
| XYLEM INC COM                                               | 0.00 US98419M1009  |
| VICI PROPERTIES INC                                         | 0.00 US9256521090  |
| DASSAULT SYSTEMES SE                                        | 0.00 FR0014003TT8  |
| AMADEUS IT HLDGS                                            | 0.00 ES0109067019  |
| LIFESTYLE COMMUNITIES                                       | 0.00 AU000000LIC9  |
| MARUBENI CORPORATION                                        | 0.00 JP3877600001  |
| SERAYA SENTIENT LP                                          | 0.00               |
| EUROBANK SA F2F 24/09/2030                                  | 0.00 XS2904504979  |
| MAGNA INTERNATIONAL INC                                     | 0.00 CA5592224011  |
| TRATON FINANCE LU 3.375% 14/01/2028                         | 0.00 DE000A3L69X8  |
| ITALY BUONI POLIEN 2.15% 01/09/20520                        | 0.00 IT0005480980  |
| BONOS Y OBLIG DEL 1.00% 30/07/2042                          | 0.00 ES0000012J07  |
| ASTELLAS PHARMA NPV                                         | 0.00 JP3942400007  |
| TECHTRONIC INDUSTRIES CO                                    | 0.00 HK0669013440  |
| RAIFFEISENBANK AUSTR F2F 21/05/2029029                      | 0.00 XS3076190324  |
| HOUSING NEW ZEALAND LTD 240430 2.183 GB                     | 0.00 NZHZNZD0230L2 |
| KINGDOM OF BELGIUM 2.25% 22/6/2057                          | 0.00 BE0000343526  |
| OCCIDENTAL PETROLEUM CORP                                   | 0.00 US6745991058  |
| EURONEXT NV                                                 | 0.00 NL0006294274  |
| JAPAN GOV. TWENTY 0.40% 20/03/2036                          | 0.00 JP1201561G37  |
| WABTEC CORP                                                 | 0.00 US9297401088  |
| GE HEALTHCARE HOLDING LLC                                   | 0.00 US36266G1076  |
| NITTO DENKO CORPORATION                                     | 0.00 JP3684000007  |
| RAYMOND JAMES FINL                                          | 0.00 US7547301090  |
| JAPAN ELEVATOR SER NPV TEMP                                 | 0.00 JP3389510003  |
| SWEDISH KRONA                                               | 0.00               |
| ARES MANAGEMNT COR COM                                      | 0.00 US03990B1017  |
| UNION CHIMIQUE UCB SA                                       | 0.00 BE0003739530  |
| ASSURANT INC                                                | 0.00 US04621X1081  |
| DUPONT DE NEMOURS INC                                       | 0.00 US26614N1028  |
| PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232             | 0.00 AU3FN0081790  |
| MICROCHIP TECHNOLOGY INC                                    | 0.00 US5950171042  |
| ARCH CAPITAL GROUPECOM                                      | 0.00 BMG0450A1053  |
| WILLIS TOWERS WATS COM                                      | 0.00 IE00BDB6Q211  |
| FIDELITY NATIONAL INFORMATION SERVICES I                    | 0.00 US31620M1062  |
| JAPAN GOV. THIRTY 1.70% 20/12/2043                          | 0.00 JP1300411DC2  |
| ELI LILLY & CO 5.65% 15/10/2065                             | 0.00 US532457DG09  |
| RIO TINTO FIN. USA 5.25% 14/3/2035                          | 0.00 US76720AAU07  |
| REALTY INC. 2.20% 15/06/2028                                | 0.00 US756109BJ21  |
| EQT CORPORATION                                             | 0.00 US26884L1098  |
| LENNOX INTL INC COM                                         | 0.00 US5261071071  |
| UNITED MIZRAHI BANK LIMITED                                 | 0.00 IL0006954379  |
| WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID                | 0.00 AU000000WOW2  |
| EXELIXIS INC                                                | 0.00 US30161Q1040  |
| WEYERHAEUSER CO USD                                         | 0.00 US9621661043  |
| JYSKE BANK A/S F2F 26/10/2028                               | 0.00 XS2615271629  |

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| EQUIFAX INC                                  | 0.00 US2944291051 |
| GREAT WEST LIFECO                            | 0.00 CA39138C1068 |
| JAPAN GOVERNMENT T 2.50% 20/03/2036          | 0.00 JP1300221643 |
| GOLD FIELDS LTD - SPONS ADR                  | 0.00 US38059T1060 |
| BANDAI NAMCO HOLDINGS NPV                    | 0.00 JP3778630008 |
| SANDVIK AB                                   | 0.00 SE0000667891 |
| JAPAN GOV. THIRTY 0.80% 20/03/2046           | 0.00 JP1300501G30 |
| STEEL DYNAMICS INC                           | 0.00 US8581191009 |
| CANADIAN GOV. BD. 2.75% 01-12-2048           | 0.00 CA135087D358 |
| ORANGE SA                                    | 0.00 FR0000133308 |
| AEON CO LTD                                  | 0.00 JP3388200002 |
| WHITBREAD PLC                                | 0.00 GB00B1KJJ408 |
| INGERSOLL RAND INC                           | 0.00 US45687V1061 |
| ELIA GROUP SA/NV                             | 0.00 BE0003822393 |
| APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055 | 0.00 AU3FN0086559 |
| INTERACTIVE BRO GR COM                       | 0.00 US45841N1072 |
| CAPCOM CO LTD                                | 0.00 JP3218900003 |
| RPM INTERNATIONAL INC                        | 0.00 US7496851038 |
| MURATA MANUFACTURING CO                      | 0.00 JP3914400001 |
| UNIVERSAL MUSIC GROUP NV                     | 0.00 NL0015000IY2 |
| EIFFAGE INC                                  | 0.00 FR0000130452 |
| JAPAN GOV. TWENTY 2.00% 20/03/2031           | 0.00 JP1201261B43 |
| BANK OF AMERICA CORP F2F 24/01/2036          | 0.00 US06051GMM86 |
| AGREE REALTY CORP                            | 0.00 US0084921008 |
| WSP GLOBAL INC                               | 0.00 CA92938W2022 |
| JAPAN GOV. THIRTY 0.80% 20/09/2047           | 0.00 JP1300561H93 |
| CITIGROUP CCP                                | 0.00              |
| BAYER AG                                     | 0.00 DE000BAY0017 |
| FERROVIAL SE EUR0.01                         | 0.00 NL0015001F58 |
| ALEXANDRIA REAL 1.875% 1/2/2033              | 0.00 US015271AV11 |
| BUONI POLIENNALI D 2.15% 01/03/2072          | 0.00 IT0005441883 |
| DUPONT DE NEMOURS 5.319% 15/11/2038          | 0.00 US26078JAE01 |
| JAPAN GOV. FORTY Y 2.20% 20/03/2050          | 0.00 JP1400031A58 |
| SUZUKI MOTOR CORP                            | 0.00 JP3397200001 |
| KENVUE INC                                   | 0.00 US49177J1025 |
| MARS 5.80% 01/05/2065                        | 0.00 US571676BD64 |
| DENMARK GOV. BD. 0.25% 15/11/205201          | 0.00 DK0009924029 |
| SBI HOLDINGS INC NPV                         | 0.00 JP3436120004 |
| M&G F2V 20/10/2048                           | 0.00 XS1888930150 |
| BELGIUM KINGDOM 1.40% 22/06/2053             | 0.00 BE0000355645 |
| SOLVAY FIN. AMERIC 5.65% 4/6/2029            | 0.00 US834423AE54 |
| COREBRIDGE FINL. 4.35% 5/4/2042              | 0.00 US21871XAK54 |
| ENEOS HOLDINGS INC                           | 0.00 JP3386450005 |
| SK HYNIX 5.50% 16/01/2027                    | 0.00 USY8085FBT67 |
| SWISS LIFE HOLDING AG                        | 0.00 CH0014852781 |
| VECTOR INC                                   | 0.00 JP3835500004 |
| BUNDESREPUB. DEUTS 0.00% 15/08/2050          | 0.00 DE0001030724 |
| NIPPON YUSEN KK NPV                          | 0.00 JP3753000003 |
| VERIS RESIDENTIAL INC                        | 0.00 US5544891048 |
| UNITED KINGDOM GI 5.375% 31/1/2056           | 0.00 GB00BT7J0241 |
| CGI INC                                      | 0.00 CA12532H1047 |
| EXTRA SPACE STORAGE INC                      | 0.00 US30225T1025 |
| LA MONDIALE SAM F2V 26/1/2047EGS             | 0.00 XS1556395710 |
| NATWEST GRP. F2V 02/03/2027                  | 0.00 US639057AJ71 |
| L&G. GRP. F2V 21/03/204700000 7 REGS         | 0.00 XS1580239207 |
| CAPGEMINI SA                                 | 0.00 FR0000125338 |
| CHUGAI PHARMACEUTICAL JPY                    | 0.00 JP3519400000 |
| BARCLAYS 5.20% 12/05/2026                    | 0.00 US06738EAP07 |
| ZOOM VIDEO COMMUNICATIONS INC                | 0.00 US98980L1017 |
| UBS GROUP CHF0.10 REGD                       | 0.00 CH0244767585 |
| TRACTOR SUPPLY COMPANY                       | 0.00 US8923561067 |
| IRON MTN INC NEW COM NPV                     | 0.00 US46284V1017 |
| SANTOS FINANCE LTD 6.87% 19/SEP/2033         | 0.00 USQ82780AG49 |
| SK HYNIX 1.50% 19/1/2026                     | 0.00 USY8085FBA76 |
| INTEL CORP 5.70% 10/02/2053                  | 0.00 US458140CJ73 |

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| FUTU HOLDINGS LTD                                           | 0.00 US36118L1061 |
| TORAY INDS INC                                              | 0.00 JP3621000003 |
| OPT. US 10YR NOTE (CBT)DEC25 PUT 111 10/24/2025             | 0.00              |
| LA MONDIALE SAM F2V 18/1/2048GS                             | 0.00 XS1751476679 |
| AVALONBAY COMMUNITIES INC                                   | 0.00 US0534841012 |
| DTE ENERGY CO USD                                           | 0.00 US2333311072 |
| ARCHER DANIELS MIDLAND CO COM STK NPV                       | 0.00 US0394831020 |
| PARTNERS GROUP                                              | 0.00 CH0024608827 |
| AMEREN CORP                                                 | 0.00 US0236081024 |
| PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322               | 0.00 AU3FN0085361 |
| KEYCORP                                                     | 0.00 US4932671088 |
| NORTHERN TRUST CORP                                         | 0.00 US6658591044 |
| DAIMLER TRUCK FIN. 5.00% 15/01/2027027                      | 0.00 US233853AV24 |
| BOUYGUES                                                    | 0.00 FR0000120503 |
| ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A              | 0.00 AU3FN0083648 |
| SIKA AG                                                     | 0.00 CH0418792922 |
| NATL. GRID                                                  | 0.00 GB00BDR05C01 |
| CARETRUST REIT INC                                          | 0.00 US14174T1079 |
| RWE AG                                                      | 0.00 DE0007037129 |
| DOCUSIGN INC                                                | 0.00 US2561631068 |
| AMERICAN WATER WORKS CO INC                                 | 0.00 US0304201033 |
| WOODSIDE ENERGY GROUP LTD ORDINARY FULLY PAID               | 0.00 AU0000224040 |
| FUJI FILM HOLDINGS CORP                                     | 0.00 JP3814000000 |
| SKANDINAVISKA ENSKIL SEK                                    | 0.00 SE0000148884 |
| PPL CORPORATION                                             | 0.00 US69351T1060 |
| LPL FINANCIAL HOLDINGS INC                                  | 0.00 US50212V1008 |
| JAPAN GOVERNMENT T 2.50% 20/06/2034                         | 0.00 JP1300151485 |
| SEVEN AND I HOLDINGS NPV                                    | 0.00 JP3422950000 |
| KINGDOM OF BELGIUM 2.15% 22/06/2066                         | 0.00 BE0000340498 |
| Income Due - AUD                                            | 0.00              |
| VERALTO ORD SHS                                             | 0.00 US92338C1036 |
| THOMSON REUTERS CP COM NPV POST REV SPLIT                   | 0.00 CA8849038085 |
| ASM INTERNATIONAL NV                                        | 0.00 NL0000334118 |
| TWILIO INC                                                  | 0.00 US90138F1021 |
| TELEDYNE TECHNOLOGIES INC                                   | 0.00 US8793601050 |
| FORTIS INC                                                  | 0.00 CA3495531079 |
| SAMPO PLC NPV A                                             | 0.00 FI4000552500 |
| SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055             | 0.00 AU3FN0082608 |
| DIAMONDBACK ENERGY INC                                      | 0.00 US25278X1090 |
| BAYERISCHE MOTOREN WERKE AG                                 | 0.00 DE0005190003 |
| LIVE NATION INC                                             | 0.00 US5380341090 |
| GENERAL MILLS INC                                           | 0.00 US3703341046 |
| ASHTAD GROUP PLC                                            | 0.00 GB0000536739 |
| FUT. US 10YR NOTE (CBT) CBT DEC25                           | 0.00              |
| THE HERSHEY COMPANY                                         | 0.00 US4278661081 |
| CBOE GLOBAL MARKET                                          | 0.00 US12503M1080 |
| DENSO CORP NPV                                              | 0.00 JP3551500006 |
| CHARTER COMMS. OPE 3.70% 1/4/2051                           | 0.00 US161175BV50 |
| SOFI TECHNOLOGIES INC                                       | 0.00 US83406F1021 |
| MDA SPACE LTD COM NPV                                       | 0.00 CA55293N1096 |
| MAIRE TECNIMONT SPA                                         | 0.00 IT0004931058 |
| DISCO CORPORATION NPV                                       | 0.00 JP3548600000 |
| CANON INC                                                   | 0.00 JP3242800005 |
| ATLAS COPCO AB SER`B`NPV (POST SPLIT)                       | 0.00 SE0017486897 |
| FAIRFAX FINANCIAL 5.75% 20/05/2035                          | 0.00 US303901BV34 |
| MARKEL CORPORATION                                          | 0.00 US5705351048 |
| FRONTDOOR INC                                               | 0.00 US35905A1097 |
| AUSTRALIA GOV. BD. 3.25% 21/06/2039                         | 0.00 AU000XCLWAP3 |
| BROWN BROWN INC                                             | 0.00 US1152361010 |
| LABCORP HOLDINGS I COM USD0.1                               | 0.00 US5049221055 |
| VICINITY CENTRES ORDINARY UNITS FULLY PAID                  | 0.00 AU000000VCX7 |
| RPI_CCP USD RCV CPI1D PAY 2.5738% 08-JUL-2030CHASUS33LCHCUK | 0.00              |
| JAPAN EXCHANGE GROUP INC                                    | 0.00 JP3183200009 |
| UK. GILT 1.125% 22/10/2073                                  | 0.00 GB00BLBDX619 |

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| EVOLUTION MINING LIMITED                                      | 0.00 AU000000EVN4 |
| SANRIO CO LTD NPV                                             | 0.00 JP3343200006 |
| CENOVUS ENERGY INC COM NPV                                    | 0.00 CA15135U1093 |
| KERING                                                        | 0.00 FR0000121485 |
| CINCINNATI FINANCIAL CORP                                     | 0.00 US1720621010 |
| ATMOS ENERGY CORP 3.375% SNR NTS 15/09/2049 USD2000           | 0.00 US049560AS49 |
| RECORDATI SPA - NEW                                           | 0.00 IT0003828271 |
| KINGDOM OF BELGIUM 3.45% 22/06/2042                           | 0.00 BE0000364738 |
| CELESTICA ORD SHS                                             | 0.00 CA15101Q2071 |
| TDK CORPORATION                                               | 0.00 JP3538800008 |
| RYANAIR HOLDINGS ORD                                          | 0.00 IE00BYTBXV33 |
| KINGDOM OF BELGIUM 3.45% 22/6/2043                            | 0.00 BE0000359688 |
| WR BERKLEY ORD SHS                                            | 0.00 US0844231029 |
| PANASONIC HOLDINGS CORP                                       | 0.00 JP3866800000 |
| MICHELIN CGDE                                                 | 0.00 FR001400AJ45 |
| FRESENIUS SE CO KGAA                                          | 0.00 DE0005785604 |
| FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN<br>18/04/2032/04/2032   | 0.00 AU3FN0083036 |
| FERGUSON ENTERPRISE USD 0.0001                                | 0.00 US31488V1070 |
| DOVER CORPORATION COM                                         | 0.00 US2600031080 |
| EXPAND ENERGY CORP USD0.01                                    | 0.00 US1651677353 |
| JAPAN GOV. THIRTY 1.40% 20/12/2045                            | 0.00 JP1300491FC9 |
| FLOW TRADERS NV                                               | 0.00 BMG3602E1084 |
| WILLIAMS SONOMA ORD SHS                                       | 0.00 US9699041011 |
| KONE CORPORATION NEW                                          | 0.00 FI0009013403 |
| SHARKNINJA INC COM USD0.0001                                  | 0.00 KYG8068L1086 |
| DENMARK GOV. BD. 2.25% 15/11/2035                             | 0.00 DK0009924961 |
| NVENT ELECTRIC PLC COM USD0.01                                | 0.00 IE00BDVJJQ56 |
| BONOS Y OBLIG DEL 1.45% 31/10/2071                            | 0.00 ES0000012H58 |
| GEBERIT AG-REG                                                | 0.00 CH0030170408 |
| ULTA BEAUTY INC COM                                           | 0.00 US90384S3031 |
| SANDOZ GROUP ORD SHS                                          | 0.00 CH1243598427 |
| SUPER MICRO COMPUTCOM USD 0.001 POST REV SPT                  | 0.00 US86800U3023 |
| SWEDEN GOV. BD. 2.25% 1/6/2032                                | 0.00 SE0004517290 |
| GALDERMA GROUP N ORD SHS                                      | 0.00 CH1335392721 |
| AIB GRP. F2F 17/11/2027REGS                                   | 0.00 XS2343340852 |
| HEXAGON AB                                                    | 0.00 SE0015961909 |
| US. TSY. NOTE/BOND 5.25% 15/02/2029                           | 0.00 US912810FG86 |
| POWER CORP OF CANADA CAD                                      | 0.00 CA7392391016 |
| LINDT & SPRUENGLI AG-REG                                      | 0.00 CH0010570759 |
| ZEBRA TECHNOLOGIES CORP                                       | 0.00 US9892071054 |
| TRAVELERS COS 5.70% 24/7/2055                                 | 0.00 US89417EAU38 |
| PPG INDUSTRIES INC                                            | 0.00 US6935061076 |
| CDS_IX_CCP CDX.NA.IG.45 1%<br>20301220CHASUS33ICEEUS2I65BYE12 | 0.00              |
| ELI LILLY & CO 5.55% 15/10/2055                               | 0.00 US532457DF26 |
| ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027                     | 0.00 XS2389757944 |
| MASTEC INC                                                    | 0.00 US5763231090 |
| SWEDEN GOV. BD. 2.25% 11/5/20351066 REGS                      | 0.00 SE0021308541 |
| GILDAN ACTIVEWEAR INC                                         | 0.00 CA3759161035 |
| EQUITY RESIDENTIAL                                            | 0.00 US29476L1070 |
| AMRIZE AG                                                     | 0.00 CH1430134226 |
| HEINEKEN NV                                                   | 0.00 NL0000009165 |
| LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C                  | 0.00 US5312297550 |
| KELLANOVA                                                     | 0.00 US4878361082 |
| B2GOLD CORP                                                   | 0.00 CA11777Q2099 |
| DOW CHEM. 5.95% 15/03/2055                                    | 0.00 US260543DM21 |
| CYBERARK SOFTWARE LTD                                         | 0.00 IL0011334468 |
| FIRSTENERGY CORP USD                                          | 0.00 US3379321074 |
| RB GLOBAL INC COM NPV                                         | 0.00 CA74935Q1072 |
| FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN                   | 0.00              |
| CHASEBANK N.A. CHASUS33                                       |                   |
| KRAFT HEINZ CO COM                                            | 0.00 US5007541064 |
| LIBERTY BROADBAND                                             | 0.00 US5303073051 |

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|------------------------------------------------------------|-------------------|
| NEW ZEALAND DOLLAR                                         | 0.00              |
| RPI_CCP USD RCV CPI1D PAY 2.436% 10-APR-2030CHASUS33LCHCUK | 0.00              |
| MIRVAC GRP.                                                | 0.00 AU000000MGR9 |
| FIRST SOLAR INC                                            | 0.00 US3364331070 |
| VONOVIA SE NPV SUBS RTS DIV CASH                           | 0.00 DE000A1ML7J1 |
| KONINKLIJKE PHILIPS NV                                     | 0.00 NL0000009538 |
| F5 NETWORKS INC                                            | 0.00 US3156161024 |
| TYLER TECHNOLOGIES INC                                     | 0.00 US9022521051 |
| US. TSY. NOTE/BON 6.125% 15/08/2029                        | 0.00 US912810FJ26 |
| REXEL SA                                                   | 0.00 FR0010451203 |
| DAIWA HOUSE INDUSTRY JPY                                   | 0.00 JP3505000004 |
| TEVA PHARMACEUTICAL SP ADR                                 | 0.00 US8816242098 |
| PUBLIC SERV. ELEC. 3.00% 01/03/2051USD2000 N               | 0.00 US74456QCG91 |
| T ROWE PRICE GROUP                                         | 0.00 US74144T1088 |
| DAIWA SECURITIES GROUP INC.                                | 0.00 JP3502200003 |
| TAPESTRY INC COM USD0.01                                   | 0.00 US8760301072 |
| ROGERS COMMUNICATIONS INC-B                                | 0.00 CA7751092007 |
| ACUITY INC                                                 | 0.00 US00508Y1029 |
| NORTHUMBRIAN WATER FIN 5.62% 29/APR/2033                   | 0.00 XS0159898153 |
| BILIBILI INC                                               | 0.00 US0900401060 |
| RPI_CCP USD RCV CPI1D PAY 2.426% 10-APR-2030CHASUS33LCHCUK | 0.00              |
| SS AND C TECHNOLOGIES HOLDINGS                             | 0.00 US78467J1007 |
| INSULET CORP                                               | 0.00 US45784P1012 |
| EAST JAPAN RAILWAY JPY                                     | 0.00 JP3783600004 |
| PERNOD-RICARD SA                                           | 0.00 FR0000120693 |
| HALLIBURTON CO                                             | 0.00 US4062161017 |
| TECK RESOURCES LTD-CLS B                                   | 0.00 CA8787422044 |
| NATWEST MKTS. 6.625% 22/6/2026                             | 0.00 XS2638487566 |
| NOVOZYMES A S                                              | 0.00 DK0060336014 |
| QBE INSURANCE GROUP LTD                                    | 0.00 AU000000QBE9 |
| NEXANS SA                                                  | 0.00 FR0000044448 |
| DEVON ENERGY CORPORATION                                   | 0.00 US25179M1036 |
| FUTURE MARGINS-USD                                         | 0.00              |
| JAPAN GOV. THIRTY 1.40% 20/09/2045                         | 0.00 JP1300481F92 |
| PUBLICIS GROUPE                                            | 0.00 FR0000130577 |
| FAIRFAX FINANCIAL HLDGS LTD 5.625% SNR NTS 16/08/2032      | 0.00 US303901BL51 |
| USD1000                                                    |                   |
| FUT DEC 25 CBT ULT TNOTE                                   | 0.00              |
| EDISON INTERNATIONAL                                       | 0.00 US2810201077 |
| AEROVIRONMENT INC                                          | 0.00 US0080731088 |
| CHURCH & DWIGHT CO                                         | 0.00 US1713401024 |
| IMPERIAL OIL LTD                                           | 0.00 CA4530384086 |
| SBA COMMUNICATIONS COM                                     | 0.00 US78410G1040 |
| ON SEMICONDUCTOR CORPORATION                               | 0.00 US6821891057 |
| FRENCH REPUBLIC GO 0.50% 25/05/2072                        | 0.00 FR0014001NN8 |
| N/WIDE. B/SOC. F2F 07/12/2027                              | 0.00 XS2562898143 |
| TERADYNE INC                                               | 0.00 US8807701029 |
| SUMITOMO FORESTRY CO LTD                                   | 0.00 JP3409800004 |
| COLES GROUP LTD                                            | 0.00 AU0000030678 |
| SNAP ON INC                                                | 0.00 US8330341012 |
| FORTESCUE LTD ORDINARY FULLY PAID                          | 0.00 AU000000FMG4 |
| CDW CORP                                                   | 0.00 US12514G1085 |
| ESTEE LAUDER COMPANIES                                     | 0.00 US5184391044 |
| GENMAB AS                                                  | 0.00 DK0010272202 |
| BOC HONG KONG (HOLDINGS) LIMITED                           | 0.00 HK2388011192 |
| CARGURUS INC                                               | 0.00 US1417881091 |
| BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93                  | 0.00 BE0000353624 |
| HSBC HOLDINGS PLC (HK REGD) USD 0.50                       | 0.00 GB0005405286 |
| CORPAY INC COM USD 0.001                                   | 0.00 US2199481068 |
| EXPEDITORS INTL WASH INC                                   | 0.00 US3021301094 |
| DAIMLER TRUCK HOLDING AG                                   | 0.00 DE000DTR0CK8 |
| TOYOTA INDUSTRIES CORPORATION                              | 0.00 JP3634600005 |
| TEXAS PACIFIC LD COM USD0.01                               | 0.00 US88262P1021 |

|                                               |                   |
|-----------------------------------------------|-------------------|
| LOEWS CORP                                    | 0.00 US5404241086 |
| ARDINE MATHESON HOLDINGS LTD                  | 0.00 US4711154025 |
| SUMITOMO MITSUI TRUST GROUP IN                | 0.00 JP3892100003 |
| TOYOTA TSUSHO CORP                            | 0.00 JP3635000007 |
| UNITEDHEALTH GRP. 5.375% 15/04/2054           | 0.00 US91324PFC14 |
| CABOT OIL AND GAS CORP                        | 0.00 US1270971039 |
| AGRICULTURAL BANK OF CHINA LTD                | 0.00 US00850M1027 |
| TRIMBLE INC COM NPV                           | 0.00 US8962391004 |
| TELEFONICA SA                                 | 0.00 ES0178430E18 |
| COCA-COLA EUROPACIFIC PARTNERS                | 0.00 GB00BDCPN049 |
| NIPPON STEEL CORP NPV TEMP                    | 0.00 JP3381000003 |
| ACCTON TECHNOLOGY CORPORATION                 | 0.00 TW0002345006 |
| AFFIRM HOLDINGS INC                           | 0.00 US00827B1061 |
| ITURAN LOCATION AND CONTROL                   | 0.00 IL0010818685 |
| RAMBUS INC                                    | 0.00 US7509171069 |
| GENUINE PARTS CO USD                          | 0.00 US3724601055 |
| LULULEMON ATHLETIC                            | 0.00 US5500211090 |
| HKD BNP PARIBAS A/C                           | 0.00              |
| ARENA REIT                                    | 0.00 AU000000ARF6 |
| RESTAURANT BRNDS ICOM NPV                     | 0.00 CA76131D1033 |
| STMICROELECTRONICS NV                         | 0.00 NL0000226223 |
| ESSEX PROPERTY TRUST INC                      | 0.00 US2971781057 |
| NEWMONT CORPORATION                           | 0.00 AU0000297962 |
| CHECK POINT SOFTWARE TECH                     | 0.00 IL0010824113 |
| ALLIANT ENERGY CORP                           | 0.00 US0188021085 |
| DKK BNP PARIBAS A/C                           | 0.00              |
| SMC CORP                                      | 0.00 JP3162600005 |
| HANWHA SYSTEMS CO LTD                         | 0.00 KR7272210006 |
| ZIMMER BIOMET HOLDINGS INC                    | 0.00 US98956P1021 |
| SIEMENS HEALTHINEERS AG                       | 0.00 DE000SHL1006 |
| PRIMERICA INC                                 | 0.00 US74164M1080 |
| ING GROEP F2V 15/08/20340 REGS                | 0.00 XS2818300407 |
| CDS_IX_CCP ITRAXX EUROPE SERIES 1%            | 0.00              |
| 20351220GOLDUS33ICEEUS2I666VDM4               |                   |
| ASAHI GROUP HOLDINGS LTD                      | 0.00 JP3116000005 |
| FIRST QUANTUM MINERALS LTD                    | 0.00 CA3359341052 |
| MONOTARO CO LTD                               | 0.00 JP3922950005 |
| MALAYAN BANKING BHD                           | 0.00 MYL115500000 |
| TOURMALINE OIL CP COM                         | 0.00 CA89156V1067 |
| OPEN TEXT CORP                                | 0.00 CA6837151068 |
| HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST | 0.00 US4281031058 |
| WEST PHARMACEUTICAL SERVICES                  | 0.00 US9553061055 |
| TELE2 AB                                      | 0.00 SE0005190238 |
| WATERS CORPORATION                            | 0.00 US9418481035 |
| SULZER AG                                     | 0.00 CH0038388911 |
| TEVA PHARM. FIN. N 3.75% 09/05/2027           | 0.00 XS2406607098 |
| SUN HUNG KAI PROPERTY HKD                     | 0.00 HK0016000132 |
| AXIS CAPITAL HOLDING                          | 0.00 BMG0692U1099 |
| IMI ORD GBPO.2857                             | 0.00 GB00BGLP8L22 |
| CARLYLE GROUP INC                             | 0.00 US14316J1088 |
| SECOM CO LTD                                  | 0.00 JP3421800008 |
| Income Due - GBP                              | 0.00              |
| MEITEC CORPORATION NPV                        | 0.00 JP3919200000 |
| BANK OF IRELAND GR EUR1                       | 0.00 IE00BD1RP616 |
| DELTA ELECTRONICS INC                         | 0.00 TW0002308004 |
| CAMDEN NATIONAL CORP                          | 0.00 US1330341082 |
| NORWEGIAN KRONOR                              | 0.00              |
| APTIV PLC NEW ORD USD0.01                     | 0.00 JE008TDN8H13 |
| KONECRANES OYJ                                | 0.00 FI0009005870 |
| IHI CORP TEMP                                 | 0.00 JP3134800006 |
| TOKAI HOLDINGS CORP                           | 0.00 JP3552260006 |
| INDONESIA TSY. BD 7.125% 15/06/2043           | 0.00 IDG000020900 |
| MCCORMICK AND COMPANY INC                     | 0.00 US5797802064 |
| TECHNOLOGY ONE LIMITED                        | 0.00 AU000000TNE8 |
| STELLANTIS N V                                | 0.00 NL00150001Q9 |

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|----------------------------------------------|--------------------|
| SVENSKA HANDELSBKN SER A NPV                 | 0.00 SE0007100599  |
| CENOVUS ENERGY 6.75% 15/11/2039              | 0.00 US15135UAF66  |
| BANCO BPM SPA                                | 0.00 IT0005218380  |
| ASTRAZENECA PLC SPONS ADR                    | 0.00 US0463531089  |
| PRINCIPAL FINANCIAL GROUP                    | 0.00 US74251V1026  |
| FOX CORP                                     | 0.00 US35137L1052  |
| DESCARTES SYSTEMS GROUP INC                  | 0.00 CA2499061083  |
| KYOCERA CORP                                 | 0.00 JP3249600002  |
| DRAFTKINGS HOLDINGS INC                      | 0.00 US26142V1052  |
| KERRY GROUP PLC-A                            | 0.00 IE0004906560  |
| LOGITECH INTERNATIONAL SA                    | 0.00 CH0025751329  |
| WIX COM LTD                                  | 0.00 IL0011301780  |
| NIDEC CORPORATION                            | 0.00 JP3734800000  |
| JAPAN GOV. THIRTY 2.50% 20/9/2034            | 0.00 JP13001614A6  |
| SANTOS FINANCE LT 3.649% 29/04/2031          | 0.00 USQ82780AF65  |
| FIRST CITIZENS BCSHS - CL A                  | 0.00 US31946M1036  |
| SUN COMMUNITIES INC                          | 0.00 US8666741041  |
| MERCK KGAA                                   | 0.00 DE0006599905  |
| INVITATION HOMES INC                         | 0.00 US46187W1071  |
| CANADIAN GOV. BD. 4.50% 01/11/2025           | 0.00 CA135087Q806  |
| NEC ELECTRONICS CORP                         | 0.00 JP3164720009  |
| SUMISHO COMPUTER SYSTEMS CORPORATION         | 0.00 JP3400400002  |
| EQUITABLE HLDGS IN COM                       | 0.00 US29452E1010  |
| INPEX CORPORATION                            | 0.00 JP3294460005  |
| BURLINGTON STORES INC                        | 0.00 US1220171060  |
| HERITAGE FINANCIAL CORP                      | 0.00 US42722X1063  |
| CARPENTER TECHNOLOGY CORP                    | 0.00 US1442851036  |
| GRACO INC                                    | 0.00 US3841091040  |
| SANWA HOLDINGS CORPORATION                   | 0.00 JP3344400001  |
| RELX CAP. 5.25% 27/03/2035                   | 0.00 US74949LAG77  |
| SNAM SPA                                     | 0.00 IT0003153415  |
| FIRSTSERVICE CORP COM NPV                    | 0.00 CA33767E2024  |
| BANCA POPOL EMILIA ROMAGNA                   | 0.00 IT0000066123  |
| FIDELITY NATL FINL FNF GROUP                 | 0.00 US31620R3030  |
| NEUROCRINE BIOSCIENCES INC                   | 0.00 US64125C1099  |
| SGS SA                                       | 0.00 CH1256740924  |
| DOW INC                                      | 0.00 US2605571031  |
| ORIGIN ENERGY LIMITED                        | 0.00 AU0000000ORG5 |
| MID-AMERICA APARTMENT COMMUNITIES            | 0.00 US59522J1034  |
| IRS_CCP AUD RCV 2.85% PAY BBSW6M 03-DEC-2034 | 0.00               |
| 2034SBSIUS33LCHCUK                           |                    |
| SINGAPORE TECH ENG SGD                       | 0.00 SG1F60858221  |
| SMITH & NEPHEW PLC                           | 0.00 GB0009223206  |
| BEST BUY CO INC                              | 0.00 US0865161014  |
| GRAB HOLDINGS LTD                            | 0.00 KYG4124C1096  |
| FUT DEC 25 5 YR T NOTE                       | 0.00               |
| C.H. ROBINSON WORLDWIDE INC                  | 0.00 US12541W2098  |
| CARLISLE COS INC                             | 0.00 US1423391002  |
| EVERGY INC COM NPV                           | 0.00 US30034W1062  |
| BALL CORP COM NPV                            | 0.00 US0584981064  |
| SK HYNIX INC                                 | 0.00 KR7000660001  |
| OMNICOM GROUP                                | 0.00 US6819191064  |
| AVERY DENNISON CO US                         | 0.00 US0536111091  |
| INTL FLAVORS & FRAGRANCES USD                | 0.00 US4595061015  |
| KINGSPAN GROUP PLC                           | 0.00 IE0004927939  |
| RPI EUR RCV 2.5% PAY CPTFE1D 21-MAR-2054     | 0.00               |
| ESSITY AB SER B NPV                          | 0.00 SE0009922164  |
| CF INDUSTRIES INC 5.375% 15/03/2044          | 0.00 US12527GAE35  |
| W P CAREY INC                                | 0.00 US92936U1097  |
| IMUGENE LTD                                  | 0.00 AU000000IMU9  |
| RELIANCE INC                                 | 0.00 US7595091023  |
| DECKERS OUTDOOR ORD SHS A                    | 0.00 US2435371073  |
| AMCOR PLC COM USD                            | 0.00 JE00BJ1F3079  |
| CF INDUSTRIES HOLDINGS INC                   | 0.00 US1252691001  |
| DYNATRACE INC                                | 0.00 US2681501092  |

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|--------------------------------------------------------------|-------------------|
| KONAMI GROUP CORP                                            | 0.00 JP3300200007 |
| FUT DEC 25 ME 5Y CDN BOND                                    | 0.00              |
| SCHINDLER-HLDG AG REG                                        | 0.00 CH0024638212 |
| UNIBAIL RODAMCO WESTFIELD                                    | 0.00 FR0013326246 |
| TMX GROUP LTD COM NPV                                        | 0.00 CA87262K1057 |
| MASCO CORP USD                                               | 0.00 US5745991068 |
| EVEREST GROUP LTD                                            | 0.00 BMG3223R1088 |
| COMPUTERSHARE LTD                                            | 0.00 AU000000CPU5 |
| PAN AMERICAN SILVER CORP                                     | 0.00 CA6979001089 |
| ILLUMINA INC                                                 | 0.00 US4523271090 |
| CIGNA 2.375% 15/03/2031                                      | 0.00 US125523CM05 |
| OLYMPUS CORP                                                 | 0.00 JP3201200007 |
| HIMS & HERS HEALTH ORD SHS CLASS A                           | 0.00 US4330001060 |
| SONOVA HOLDING AG - REG                                      | 0.00 CH0012549785 |
| GEORGE WESTON LTD                                            | 0.00 CA9611485090 |
| SANTOS LIMITED                                               | 0.00 AU000000STO6 |
| NOMURA RESEARCH INSTITUTE LTD                                | 0.00 JP3762800005 |
| MATSUKIYOCOCOKARA AND CO                                     | 0.00 JP3869010003 |
| SMURFIT WESTROCK P COM USD0.001                              | 0.00 IE00028FXN24 |
| GALAXY ENTERTAINMENT GROUP LIMITED                           | 0.00 HK0027032686 |
| ELEMENT FINANCIAL CORP                                       | 0.00 CA2861812014 |
| POPULAR INC COM USD6 POST REV SPLIT                          | 0.00 PR7331747001 |
| ENTEGRIS INC                                                 | 0.00 US29362U1043 |
| HMC CAPITAL LTD                                              | 0.00 AU0000058943 |
| PAN AMERICAN SILVER CORPORATION                              | 0.00 CA6979001089 |
| GEA GROUP AG                                                 | 0.00 DE0006602006 |
| UPM KYMMENE CORP                                             | 0.00 FI0009005987 |
| LENDLEASE GRP.                                               | 0.00 AU000000LLC3 |
| OSAKA GAS CO LTD JPY                                         | 0.00 JP3180400008 |
| HALMA PLC                                                    | 0.00 GB0004052071 |
| SUNCORP GROUP LTD                                            | 0.00 AU000000SUN6 |
| TOKYO GAS CO LTD                                             | 0.00 JP3573000001 |
| ARC RESOURCES COM NPV                                        | 0.00 CA00208D4084 |
| HD KOREA SHIPBUILDING AND OFFSHORE ENGINEERING CO LTD        | 0.00 KR7009540006 |
| INSURANCE AUSTRALIA GROUP LIMITED                            | 0.00 AU000000IAG3 |
| HOLOGIC INC                                                  | 0.00 US4364401012 |
| DICK'S SPORTING GOODS INC                                    | 0.00 US2533931026 |
| HENKEL AG & CO KGAA NON VTG PREF                             | 0.00 DE0006048432 |
| ALFA LAVAL AB                                                | 0.00 SE0000695876 |
| ANTOFAGASTA PLC                                              | 0.00 GB0000456144 |
| PAN PACIFIC INTL HNPV TEMP                                   | 0.00 JP3639650005 |
| SCENTRE GROUP                                                | 0.00 AU000000SCG8 |
| ROYALTY PHARMA PLC                                           | 0.00 GB00BMVP7Y09 |
| THE LINK REAL ESTATE INVESTMENT TRUST                        | 0.00 HK0823032773 |
| ZILLOW GROUP INC                                             | 0.00 US98954M2008 |
| TRADEWEB MARKETS INC                                         | 0.00 US8926721064 |
| BUILDERS FIRSTSOURCE INC                                     | 0.00 US12008R1077 |
| AKZO NOBEL NV                                                | 0.00 NL0013267909 |
| DOMINOS PIZZA INC                                            | 0.00 US25754A2015 |
| JULIUS BAER GROUP LTD                                        | 0.00 CH0102484968 |
| LUNDIN MINING CORP                                           | 0.00 CA5503721063 |
| EQT AB                                                       | 0.00 SE0012853455 |
| SUMITOMO REALTY & DEVELOPMENT CO                             | 0.00 JP3409000001 |
| RENTOKIL INITIAL PLC                                         | 0.00 GB00B082RF11 |
| EVOLUTION AB                                                 | 0.00 SE0012673267 |
| OWENS CORNING INC                                            | 0.00 US6907421019 |
| SCHINDLER HOLDING-PART CERT                                  | 0.00 CH0024638196 |
| EPIROC AB                                                    | 0.00 SE0015658109 |
| WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM | 0.00 AU000000WTC3 |
| PRO MEDICUS LTD                                              | 0.00 AU000000PME8 |
| HEALTHPEAK PROPERTIES INC                                    | 0.00 US42250P1030 |
| COCA COLA HBC AG ORD                                         | 0.00 CH0198251305 |
| WATSCO INC                                                   | 0.00 US9426222009 |

|                                                      |                   |
|------------------------------------------------------|-------------------|
| Outstanding Settlement Receipts - GBP                | 0.00              |
| IDEX CORP                                            | 0.00 US45167R1041 |
| KANSAI ELECTRIC POWER JPY                            | 0.00 JP3228600007 |
| COOPER COS INC COM USD0.10 (P/S)                     | 0.00 US2166485019 |
| ALTAGAS INCOME LTD                                   | 0.00 CA0213611001 |
| SHIONOGI & CO LTD                                    | 0.00 JP3347200002 |
| DSM FIRMENICH AG EURO.01                             | 0.00 CH1216478797 |
| FRESENIUS MEDICAL CARE AG & CO                       | 0.00 DE0005785802 |
| ISRAEL DISCOUNT BANK                                 | 0.00 IL0006912120 |
| NITERRA CO LTD                                       | 0.00 JP3738600000 |
| HANG SENG BANK                                       | 0.00 HK0011000095 |
| DAIFUKU CO LTD NPV                                   | 0.00 JP3497400006 |
| ACCOR SA                                             | 0.00 FR0000120404 |
| FIRST HORIZON CORP                                   | 0.00 US3205171057 |
| CLOROX CO DEL                                        | 0.00 US1890541097 |
| COVESTRO AG NPV                                      | 0.00 DE000A40KY26 |
| SWISSQUOTE GROUP HOLDING SA                          | 0.00 CH0010675863 |
| COCHLEAR LIMITED                                     | 0.00 AU000000COH5 |
| TELIA COMPANY AB                                     | 0.00 SE0000667925 |
| AUTONATION INC                                       | 0.00 US05329W1027 |
| SMITHS GROUP PLC                                     | 0.00 GB00B1WY2338 |
| POOL CORPORATION                                     | 0.00 US73278L1052 |
| EDP SA                                               | 0.00 PTEDP0AM0009 |
| NORDSON CORP                                         | 0.00 US6556631025 |
| PAYCOM SOFTWARE INC                                  | 0.00 US70432V1026 |
| GFL ENVIRONMENTAL INC                                | 0.00 CA36168Q1046 |
| SEIKO EPSON CORP                                     | 0.00 US81603X1081 |
| COHERENT CORP COM NPV                                | 0.00 US19247G1076 |
| CARLSBERG AS - B                                     | 0.00 DK0010181759 |
| CARREFOUR SA                                         | 0.00 FR0000120172 |
| REGENCY CENTERS CORPORATION                          | 0.00 US7588491032 |
| SEGRO PLC                                            | 0.00 GB00B52N1N88 |
| CTS EVENTIM AG AND CO. KGAA                          | 0.00 DE0005470306 |
| CROWN HOLDINGS INC                                   | 0.00 US2283681060 |
| THE JM SMUCKER COMPANY                               | 0.00 US8326964058 |
| ALEXANDRIA REAL ESTATE EQUITIES                      | 0.00 US0152711091 |
| INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES | 0.00 CA45075E1043 |
| INC                                                  |                   |
| SUBARU CORP                                          | 0.00 JP3814800003 |
| ADMIRAL GROUP PLC                                    | 0.00 GB00B02J6398 |
| UDR INC                                              | 0.00 US9026531049 |
| FUT DEC 25 US 2YR T-NOTE                             | 0.00              |
| LYONDELLBASELL INDUSTRIES                            | 0.00 NL0009434992 |
| GAMING AND LEISURE P COM                             | 0.00 US36467J1088 |
| BUREAU VERITAS SA                                    | 0.00 FR0006174348 |
| KLEPIERRE                                            | 0.00 FR0000121964 |
| STRAUMANN HLDG                                       | 0.00 CH1175448666 |
| BUNGE GLOBAL SA COM USD0.01                          | 0.00 CH1300646267 |
| CAMDEN PROPERTY TRUST                                | 0.00 US1331311027 |
| AMUNDI SA                                            | 0.00 FR0004125920 |
| BXP INC                                              | 0.00 US1011211018 |
| TENCENT MUSIC ENTERTAINMENT GROUP                    | 0.00 US88034P1093 |
| WH GROUP LTD                                         | 0.00 KYG960071028 |
| POWER ASSETS HOLDINGS LIMITED                        | 0.00 HK0006000050 |
| SWISS PRIME SITE AG                                  | 0.00 CH0008038389 |
| ATKINSREALIS GROUP COM NPV                           | 0.00 CA04764T1049 |
| JARDINE MATHESON HOLDINGS LIMITED                    | 0.00 BMG507361001 |
| TELENOR ASA                                          | 0.00 NO0010063308 |
| HENNES & MAURITZ                                     | 0.00 SE0000106270 |
| SYMRISE AG                                           | 0.00 DE000SYM9999 |
| SOLVENTUM ORD SHS                                    | 0.00 US83444M1018 |
| LINDT & SPRUENGLI AG-PC                              | 0.00 CH0010570767 |
| AKAMAI TECHNOLOGIES                                  | 0.00 US00971T1016 |
| FACTSET RESEARCH SYSTEMS INC                         | 0.00 US3030751057 |
| STIFEL FINANCIAL COM USD0.15                         | 0.00 US8606301021 |

|                                                   |                   |
|---------------------------------------------------|-------------------|
| VAT GROUP AG                                      | 0.00 CH0311864901 |
| BOLIDEN ORD SHS                                   | 0.00 SE0020050417 |
| HONG KONG CHINA GA                                | 0.00 HK0003000038 |
| BAXTER INTL INC COM                               | 0.00 US0718131099 |
| SINGAPORE EXCHANGE LTD                            | 0.00 SG1J26887955 |
| OBIC CO LTD                                       | 0.00 JP3173400007 |
| FUJI ELECTRIC CO LTD                              | 0.00 JP3820000002 |
| LKQ CORP COM                                      | 0.00 US5018892084 |
| UNIQA INSURANCE GROUP AG                          | 0.00 AT0000821103 |
| ROCHE HOLDING AG                                  | 0.00 CH0012032113 |
| SIGMA PHARMACEUTICALS LIMITED ORDINARY FULLY PAID | 0.00 AU000000S1G5 |
| JACK HENRY & ASSOCIATES INC                       | 0.00 US4262811015 |
| WHITECAP RESOURCES INC                            | 0.00 CA96467A2002 |
| TOROMONT INDUSTRIES LTD                           | 0.00 CA8911021050 |
| KIRIN HOLDINGS CO LTD                             | 0.00 JP3258000003 |
| BIOMARIN PHARMACEUTICAL INC                       | 0.00 US09061G1013 |
| JB HUNT TRANSPORT SERVICES INC                    | 0.00 US4456581077 |
| BEIERSDORF AG                                     | 0.00 DE0005200000 |
| RAKUTEN GROUP INC                                 | 0.00 JP3967200001 |
| ASAHI KASEI CORPORATION                           | 0.00 JP3111200006 |
| JAMES HARDIE INDUSTRIES PLC                       | 0.00 AU000000JHX1 |
| CENTRICA PLC                                      | 0.00 GB00B033F229 |
| KINGFISHER PLC GBP0.1571                          | 0.00 GB0033195214 |
| EPIROC AB SER B NPV POST SPLIT                    | 0.00 SE0015658117 |
| BUNZL PLC                                         | 0.00 GB00B0744B38 |
| Income Due - CAD                                  | 0.00              |
| EQUITY LIFESTYLE PROPERTIES INC                   | 0.00 US29472R1086 |
| BOMBARDIER INC CLASS`B` SUB-VTG NPV               | 0.00 CA0977518616 |
| AMERICAN HOMES 4 RENT                             | 0.00 US02665T3068 |
| MOWI ASA                                          | 0.00 NO0003054108 |
| QIAGEN ORD SHS                                    | 0.00 NL0015002CX3 |
| SKANSKA AB                                        | 0.00 SE0000113250 |
| SEKISUI HOUSE                                     | 0.00 JP3420600003 |
| ALLY FINANCIAL INC                                | 0.00 US02005N1000 |
| OVINTIV INC COM USD0.01                           | 0.00 US69047Q1022 |
| AEGON ORD SHS                                     | 0.00 BMG0112X1056 |
| WEST JAPAN RAILWAY NPV                            | 0.00 JP3659000008 |
| SEVERN TRENT PLC                                  | 0.00 GB00B1FH8J72 |
| NORSK HYDRO ASA                                   | 0.00 NO0005052605 |
| REVVITY INC                                       | 0.00 US7140461093 |
| EMPIRE CO LIMITED                                 | 0.00 CA2918434077 |
| CHOICE HOTELS INTERNATIONAL INC                   | 0.00 US1699051066 |
| OSK MITSUI OSK LINES LTD                          | 0.00 JP3362700001 |
| PANDORA                                           | 0.00 DK0060252690 |
| AMERICAN FINANCIAL GROUP INC                      | 0.00 US0259321042 |
| A P MOLLER MAERSK AS                              | 0.00 DK0010244425 |
| SCOUT24 SE                                        | 0.00 DE000A12DM80 |
| METSO CORPORATION                                 | 0.00 FI0009014575 |
| JERONIMO MARTINS SGPS SA                          | 0.00 PTJMT0AE0001 |
| LY CORPORATION                                    | 0.00 JP3933800009 |
| NETEASE INC                                       | 0.00 KYG6427A1022 |
| HEINEKEN HOLDING NV                               | 0.00 NL0000008977 |
| NEWS CORP                                         | 0.00 US65249B1098 |
| ORKLA ASA                                         | 0.00 NO0003733800 |
| COLOPLAST                                         | 0.00 DK0060448595 |
| INTERTEK GROUP INC                                | 0.00 GB0031638363 |
| WISE CL A ORD SHS                                 | 0.00 GB00BL9YR756 |
| ALIGN TECHNOLOGY INC                              | 0.00 US0162551016 |
| MARKS & SPENCER GROUP                             | 0.00 GB0031274896 |
| IVANHOE MINES LTD COM NPV CL A                    | 0.00 CA46579R1047 |
| KUEHNE & NAGEL INTERNATIONAL AG                   | 0.00 CH0025238863 |
| ALSTOM SA                                         | 0.00 FR0010220475 |
| ASSOCIATED BRITISH FOODS PLC                      | 0.00 GB0006731235 |
| COREBRIDGE FINANCIAL ORD                          | 0.00 US21871X1090 |

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|---------------------------------------|-------------------|
| NESTE OYJ                             | 0.00 FI0009013296 |
| GJENSIDIGE FORSIKR NOK                | 0.00 NO0010582521 |
| CNH INDUSTRIAL NV COM                 | 0.00 NL0010545661 |
| HONGKONG LAND HOLDINGS LTD            | 0.00 BMG4587L1090 |
| EMERA ORD SHS                         | 0.00 CA2908761018 |
| REA GROUP LTD                         | 0.00 AU000000REA9 |
| MELROSE INDUSTRIES PLC                | 0.00 GB00BNGDN821 |
| DELTA AIR LINES INC                   | 0.00 US2473617023 |
| LOTTERY CORPORATION LIMITED           | 0.00 AU0000219529 |
| SKF AB                                | 0.00 SE0000108227 |
| EISAI CO LTD JPY                      | 0.00 JP3160400002 |
| EXOR NV                               | 0.00 NL0012059018 |
| BE SEMICONDUCTOR EURO                 | 0.00 NL0012866412 |
| Income Due - HKD                      | 0.00              |
| EUROFINS SCIENTIFIC                   | 0.00 FR0014000MR3 |
| NITORI CO LTD TEMPORARY CODE          | 0.00 JP3756100008 |
| TALANX AG                             | 0.00 DE000TLX1005 |
| AKER BP ASA NOK1                      | 0.00 NO0010345853 |
| FORTUM OYJ                            | 0.00 FI0009007132 |
| BALOISE HOLDING-REG                   | 0.00 CH0012410517 |
| MEDIBANK PRIVATE LIMITED              | 0.00 AU000000MPL3 |
| AZRIELI GROUP                         | 0.00 IL0011194789 |
| HORMEL FOODS CORPORATION              | 0.00 US4404521001 |
| ERIE INDEMNITY CO                     | 0.00 US29530P1021 |
| NEMETSCHEK AG                         | 0.00 DE0006452907 |
| CHELVETIA HOLDING CHF0.02 POST SUBD   | 0.00 CH0466642201 |
| PRESS KOGYO CO                        | 0.00 JP3833600004 |
| BELIMO HOLDING AG CHF0.05 (REGD)      | 0.00 CH1101098163 |
| NICE LTD                              | 0.00 IL0002730112 |
| BIOMERIEUX NPV                        | 0.00 FR0013280286 |
| AISIN SEIKI CO LTD                    | 0.00 JP3102000001 |
| KNORR BREMSE AG                       | 0.00 DE000KBX1006 |
| BANKINTER SA                          | 0.00 ES0113679137 |
| RENAULT SA                            | 0.00 FR0000131906 |
| MAKITA CORPORATION                    | 0.00 JP3862400003 |
| UNITED AIRLINES HOLDINGS INC          | 0.00 US9100471096 |
| SVENSKA CELLULOSA AB - B SHARES       | 0.00 SE0000112724 |
| HENKEL AG & CO KGAA                   | 0.00 DE0006048408 |
| ENTAIN PLC                            | 0.00 IM00B5VQMV65 |
| MONDAY COM LTD                        | 0.00 IL0011762130 |
| ASCENDAS REAL ESTATE INVESTMENT TRUST | 0.00 SG1M77906915 |
| SNAP INC                              | 0.00 US83304A1060 |
| ZENSHO HOLDINGS CO LTD                | 0.00 JP3429300001 |
| CK ASSET HOLDINGS HK                  | 0.00 KYG2177B1014 |
| SARTORIUS STEDIM B EUR0.1666          | 0.00 FR0013154002 |
| NOVA LTD                              | 0.00 IL0010845571 |
| CHUBU ELECTRIC POWER CO INC           | 0.00 JP3526600006 |
| INTL CONS AIRLINE ORD                 | 0.00 ES0177542018 |
| TOHO CO LTD JPY                       | 0.00 JP3598600009 |
| LIFCO AB SER B NPV                    | 0.00 SE0015949201 |
| SGH LIMITED ORDINARY FULLY PAID       | 0.00 AU0000364754 |
| MITSUBISHI HC CAPITAL INC             | 0.00 JP3499800005 |
| HANKYU HANSHIN HOLDINGS NPV           | 0.00 JP3774200004 |
| BRENNTAG SE                           | 0.00 DE000A1DAH00 |
| SMURFIT WESTROCK P ORD USD0.001 DI    | 0.00 IE00028FXN24 |
| WILMAR INTERNATIONAL LTD              | 0.00 SG1T56930848 |
| NIPPON PAINT HOLDINGS CO LTD          | 0.00 JP3749400002 |
| M3 INC NPV                            | 0.00 JP3435750009 |
| GALP ENERGIA SGPS SA-B SHRS           | 0.00 PTGALOAM0009 |
| SHIMANO INC                           | 0.00 JP3358000002 |
| SECURITAS AB                          | 0.00 SE0000163594 |
| MOLSON COORS BEVERAGE CO              | 0.00 US60871R2094 |
| NIPPON SANSO HOLDINGS CORP            | 0.00 JP3711600001 |
| APA GROUP                             | 0.00 AU000000APA1 |
| TREND MICRO INCORPORATED              | 0.00 JP3637300009 |

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|------------------------------------------------------|-------------------|
| FLUTTER ENTERTAINM ORD                               | 0.00 IE00BWT6H894 |
| NEXON CO LTD                                         | 0.00 JP3758190007 |
| ZALANDO SE NPV                                       | 0.00 DE000ZAL1111 |
| CCL INDUSTRIES INC                                   | 0.00 CA1249003098 |
| BENTLEY SYSTEMS INC                                  | 0.00 US08265T2087 |
| MONDI PLC ORD EURO.22                                | 0.00 GB00BMWC6P49 |
| NIPPON BUILDING FUND INC                             | 0.00 JP3027670003 |
| CITIGROUP CCP EUR BROKER ACCOUNT                     | 0.00              |
| CONCORDIA FINANCIAL GROUP LTD                        | 0.00 JP3305990008 |
| RYOHIN KEIKAKU CO NPV                                | 0.00 JP3976300008 |
| SWEDEN GOV. BD. 0.50% 24/11/20451063                 | 0.00 SE0015193313 |
| SUMITOMO METAL MINING CO LTD                         | 0.00 JP3402600005 |
| Income Due - EUR                                     | 0.00              |
| DAI NIPPON PRINTING CO LTD                           | 0.00 JP3493800001 |
| JDE PEETS BV                                         | 0.00 NL0014332678 |
| BEIJER REF AB SER`B`NPV                              | 0.00 SE0015949748 |
| SEKISUI CHEMICAL CO Y50                              | 0.00 JP3419400001 |
| SAPUTO INC                                           | 0.00 CA8029121057 |
| SHISEIDO COMPANY LIMITED                             | 0.00 JP3351600006 |
| SONIC HEALTHCARE LTD ORDINARY FULLY PAID             | 0.00 AU000000SHL7 |
| ORSTED A S DKK10 INTERIM 131025 TEMP                 | 0.00 DU0BV2FG45D8 |
| PHONIX FINANCE LTD                                   | 0.00 IL0007670123 |
| SCREEN HOLDINGS CONPV                                | 0.00 JP3494600004 |
| TOPPAN HOLDINGS INC                                  | 0.00 JP3629000005 |
| ADDTECH AB SER B NPV                                 | 0.00 SE0014781795 |
| IGM FINANCIAL INC                                    | 0.00 CA4495861060 |
| JFE HOLDINGS INC                                     | 0.00 JP3386030005 |
| TRELLEBORG AB-B SHS                                  | 0.00 SE0000114837 |
| DCC PLC                                              | 0.00 IE0002424939 |
| KESKO OYJ-B SHS                                      | 0.00 FI0009000202 |
| DAVITA INC                                           | 0.00 US23918K1088 |
| SINGAPORE AIRLINES LTD                               | 0.00 SG1V61937297 |
| CONTINENTAL AG                                       | 0.00 DE0005439004 |
| ALTERITY THERAPEUTICS LIMITED OPTION EXPIRING 260227 | 0.00 AU0000392524 |
| SITC INTERNATIONAL                                   | 0.00 KYG8187G1055 |
| DAITO TRUST CONS CO                                  | 0.00 JP3486800000 |
| ISUZU MOTORS                                         | 0.00 JP3137200006 |
| SOUTH32 LIMITED ORDINARY FULLY PAID                  | 0.00 AU000000S320 |
| BLUESCOPE STEEL LIMITED                              | 0.00 AU000000BSLO |
| TENARIS SA                                           | 0.00 LU2598331598 |
| TIS INC                                              | 0.00 JP3104890003 |
| EVONIK INDUSTRIES AG                                 | 0.00 DE000EVNK013 |
| KEPPEL LTD                                           | 0.00 SG1U68934629 |
| DELIVERY HERO SE                                     | 0.00 DE000A2E4K43 |
| YAMAHA MOTOR CO                                      | 0.00 JP3942800008 |
| TFI INTERNATIONAL INC                                | 0.00 CA87241L1094 |
| INDUSTRIVARDEN AB SER C NPV                          | 0.00 SE0000107203 |
| ICL GROUP LTD                                        | 0.00 IL0002810146 |
| CAR GROUP LIMITED ORDINARY FULLY PAID                | 0.00 AU000000CAR3 |
| SWEDISH ORPHAN BIOVITRUM PUBL AB                     | 0.00 SE0000872095 |
| MITSUBISHI CHEMICAL GROUP CORPORATION                | 0.00 JP3897700005 |
| KIKKOMAN CORPORATION JPY                             | 0.00 JP3240400006 |
| MINEBEA MITSUMI INC                                  | 0.00 JP3906000009 |
| EDENRED                                              | 0.00 FR0010908533 |
| MAYVILLE ENGINEERING CO INC                          | 0.00 US5786051079 |
| HENDERSON LAND DEVELOPMENT CO                        | 0.00 HK0012000102 |
| LEG IMMOBILIEN SE                                    | 0.00 DE000LEG1110 |
| ALBERTSONS COMPANIES INC                             | 0.00 US0130911037 |
| UNI CHARM CORPORATION                                | 0.00 JP3951600000 |
| SYSMEX CORP                                          | 0.00 JP3351100007 |
| IMCD NV                                              | 0.00 NL0010801007 |
| ELISA CORPORATION OYJ-A S                            | 0.00 FI0009007884 |
| FOX CORP COM                                         | 0.00 US35137L2043 |
| NOK BNP PARIBAS A/C                                  | 0.00              |

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|-----------------------------------------|-------------------|
| QANTAS AIRWAYS LIMITED                  | 0.00 AU000000QAN2 |
| ASX LIMITED                             | 0.00 AU000000ASX7 |
| SANDS CHINA LIMITED                     | 0.00 KYG7800X1079 |
| HKT TRUST AND HKT SHARE STAPLED UNIT    | 0.00 HK0000093390 |
| EMS CHEMIE HLDS REG                     | 0.00 CH0016440353 |
| AMERCO COM                              | 0.00 US0235865062 |
| S&P 500 EMINI 2512 F                    | 0.00              |
| YARA INTERNATIONAL ASA                  | 0.00 NO0010208051 |
| KAWASAKI HEAVY INDUSTRIES LTD           | 0.00 JP3224200000 |
| SYENSQO SA NPV                          | 0.00 BE0974464977 |
| TRYG AS                                 | 0.00 DK0060636678 |
| SODEXO                                  | 0.00 FR0000121220 |
| NISSAN MOTOR CO                         | 0.00 JP3672400003 |
| BAYERISCHE MOTOREN WERKE-PFD            | 0.00 DE0005190037 |
| SARTORIUS AG VORZUG                     | 0.00 DE0007165631 |
| INDUSTRIVARDEN AB                       | 0.00 SE0000190126 |
| LAND SECURITIES GROUP PLC               | 0.00 GB00BYW0PQ60 |
| TOKYU CORP NPV                          | 0.00 JP3574200006 |
| TELECOM ITALIA SPA                      | 0.00 IT0003497168 |
| BKW AG                                  | 0.00 CH0130293662 |
| GPE BRUXELLES LAM NPV                   | 0.00 BE0003797140 |
| STORA ENSO OYJ-R SHS                    | 0.00 FI0009005961 |
| TELUS CORP NON-CANANDIAN                | 0.00 CA87971M9969 |
| CK INFRASTRUCTURE                       | 0.00 BMG2178K1009 |
| SWATCH GROUP                            | 0.00 CH0012255151 |
| NIBE INDUSTRIER AB SER B NPV            | 0.00 SE0015988019 |
| INDUTRADE AB                            | 0.00 SE0001515552 |
| MEIJI HOLDINGS CO NPV                   | 0.00 JP3918000005 |
| HULIC CO LTD                            | 0.00 JP3360800001 |
| GETLINK SE                              | 0.00 FR0010533075 |
| ZAR BNP PARIBAS A/C                     | 0.00              |
| IPSEN PROMESSES SA                      | 0.00 FR0010259150 |
| RATIONAL AG                             | 0.00 DE0007010803 |
| KAWASAKI KISEN KAI NPV                  | 0.00 JP3223800008 |
| ANNALY CAPITAL MGT COM                  | 0.00 US0357108390 |
| RANDSTAD NV                             | 0.00 NL0000379121 |
| BARRY CALLEBAUT AG - REG                | 0.00 CH0009002962 |
| SHIMADZU CORP                           | 0.00 JP3357200009 |
| HENSOLDT AG                             | 0.00 DE000HAG0005 |
| INFRASTRUTTURE WIR NPV                  | 0.00 IT0005090300 |
| ORACLE CORPORATION JAPAN                | 0.00 JP3689500001 |
| COVIVIO                                 | 0.00 FR0000064578 |
| WHARF REAL ESTATE HKD                   | 0.00 KYG9593A1040 |
| IDEMITSU KOSAN CO LTD                   | 0.00 JP3142500002 |
| SINO LAND CO LTD HKG                    | 0.00 HK0083000502 |
| DR ING HC F PORSCHE AG                  | 0.00 DE000PAG9113 |
| DEUTSCHE LUFTHANSA AG                   | 0.00 DE0008232125 |
| PORSCHE AUTOMOBIL HOLDING SE            | 0.00 DE000PAH0038 |
| HIKARI TSUSHIN INC                      | 0.00 JP3783420007 |
| CAPITALAND INVE NPV                     | 0.00 SGXE62145532 |
| TELEPERFORMANCE                         | 0.00 FR0000051807 |
| A P MOLLER-MAERSK B                     | 0.00 DK0010244508 |
| SEMCORP INDUSTRIES LIMITED              | 0.00 SG1R50925390 |
| ACCIONA SA                              | 0.00 ES0125220311 |
| GECINA                                  | 0.00 FR0010040865 |
| FUT DEC 25 ME 2Y GVT BOND               | 0.00              |
| FASTIGHETS AB BALD SER B NPV POST SPLIT | 0.00 SE0017832488 |
| KOBE BUSSAN CO LTD                      | 0.00 JP3291200008 |
| BARRATT REDROW PLC                      | 0.00 GB0000811801 |
| ECP TERRA-GEN GROW                      | 0.00              |
| YAKULT HONSHA                           | 0.00 JP3931600005 |
| LOTUS BAKERIES NV                       | 0.00 BE0003604155 |
| BROWN FORMAN CORP                       | 0.00 US1156372096 |
| MTR CORP                                | 0.00 HK0066009694 |
| DAVIDE CAMPARI MIL                      | 0.00 NL0015435975 |

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|-------------------------------------------------------------|------|--------------|
| BOLLORE SE                                                  | 0.00 | FR0000039299 |
| MEXICAN BONOS 7.50% 03/06/2027                              | 0.00 | MX0MGO0000D8 |
| ZOZO INC                                                    | 0.00 | JP3399310006 |
| VERBUND AG                                                  | 0.00 | AT0000746409 |
| SPIRAX SARCO ENG ORD                                        | 0.00 | GB00BWFGQN14 |
| CVC CAPITAL PARTNERS PLC                                    | 0.00 | JE00BRX98089 |
| PHOENIX GP HLDGS ORD                                        | 0.00 | GB00BGXQNP29 |
| CHIBA BANK LTD JPY                                          | 0.00 | JP3511800009 |
| INVESTOR AB SER A NPV                                       | 0.00 | SE0015811955 |
| FDJ UNITED                                                  | 0.00 | FR0013451333 |
| CANADIAN UTILITIES LTD A                                    | 0.00 | CA1367178326 |
| NISSIN FOOD HOLDINGS CO LTD NPV                             | 0.00 | JP3675600005 |
| SUNTORY BEVERAGE AND FOOD LTD                               | 0.00 | JP3336560002 |
| SIG COMBIBLOC GROUP AG                                      | 0.00 | CH0435377954 |
| KYOWA KIRIN CO LTD                                          | 0.00 | JP3256000005 |
| JAPAN POST INSURANCE CO LTD                                 | 0.00 | JP3233250004 |
| POSTNL NV 4.0% 02/OCT/2030                                  | 0.00 |              |
| GRIFOLS SA                                                  | 0.00 | ES0171996087 |
| DIETEREN GROUP                                              | 0.00 | BE0974259880 |
| SALMAR ASA                                                  | 0.00 | NO0010310956 |
| SOUL PATTINSON (WH) LIMITED FPO                             | 0.00 | AU000000SOL3 |
| OTSUKA CORPORATION                                          | 0.00 | JP3188200004 |
| SWISS FRANC                                                 | 0.00 |              |
| INVESTMENT AB LATOUR                                        | 0.00 | SE0010100958 |
| ORSTED AS                                                   | 0.00 | DK0060094928 |
| BLOCK INC. CDI 1 1 FOREIGN EXEMPT NYSE                      | 0.00 | AU0000380420 |
| ROCKWOOL ASB SHS                                            | 0.00 | DK0063855168 |
| ARKEMA                                                      | 0.00 | FR0010313833 |
| SCHROEDERS PLC ORD GB                                       | 0.00 | GB00BP9LHF23 |
| FUTURES MARGIN-CAD                                          | 0.00 |              |
| SAGAX AB                                                    | 0.00 | SE0005127818 |
| WHARF HOLDINGS LTD HKD                                      | 0.00 | HK0004000045 |
| ANA HOLDINGS INC                                            | 0.00 | JP3429800000 |
| FUTURES MARGIN-GBP                                          | 0.00 |              |
| SEK BNP PARIBAS A/C                                         | 0.00 |              |
| SOFINA SA                                                   | 0.00 | BE0003717312 |
| GCI LIBERTY INCL C                                          | 0.00 | US36164V8000 |
| Income Due - CNY                                            | 0.00 |              |
| JD SPORTS FASHION ORD                                       | 0.00 | GB00BM8Q5M07 |
| SGD BNP PARIBAS A/C                                         | 0.00 |              |
| CGI INC COM NPV SUB VTG SHS CL A                            | 0.00 | CA12532H1047 |
| HOLMEN AB SER B NPV                                         | 0.00 | SE0011090018 |
| WPP PLC                                                     | 0.00 | JE00B8KF9B49 |
| NEXI SPA ORD                                                | 0.00 | IT0005366767 |
| FUT DEC 25 LIF LONG GILT                                    | 0.00 |              |
| SG HOLDINGS CO LTD                                          | 0.00 | JP3162770006 |
| FUT DEC 25 SFE 10Y T-BOND                                   | 0.00 |              |
| RPI_CCP USD RCV CPI1D PAY 2.6302% 12-SEP-2030CHASUS33LCHCUK | 0.00 |              |
| OIS_CCP JPY RCV 0.5% PAY TONAR1D 08-JUL-2027SBSIUS33LCHCUK  | 0.00 |              |
| Income Due - TWD                                            | 0.00 |              |
| SUMITOMO MITSUI FINL F2F 06/10/2036                         | 0.00 | XS3189681011 |
| S&P TSX IDX 2512                                            | 0.00 |              |
| TOKYO METRO CO LTD                                          | 0.00 | JP3583900000 |
| P3 GRP. SARL 3.75% 02/04/2033                               | 0.00 | XS3195025054 |
| L E LUNDBERGFÖRETAGEN AB - B SHARES                         | 0.00 | SE0000108847 |
| SOUTH32 LTD NPV DI                                          | 0.00 | AU000000S320 |
| HIKMA PHARMACEUTICALS PLC                                   | 0.00 | GB00B0LCW083 |
| SWEDEN GOV. BD. 1.375% 23/6/2071                            | 0.00 | SE0016102115 |
| FUT 08 DEC 25 EURX E-SCHATZ                                 | 0.00 |              |
| FUTURES MARGIN-EURO                                         | 0.00 |              |
| DANISH KRONE                                                | 0.00 |              |
| GENTING SINGAPORE LTD                                       | 0.00 | SGXE21576413 |
| TELUS CORPORATION COM NPV                                   | 0.00 | CA87971M1032 |

|                                                          |                    |
|----------------------------------------------------------|--------------------|
| ILS BNP PARIBAS A/C                                      | 0.00               |
| VOLKSWAGEN BANK G 3.125% 02/10/2029                      | 0.00               |
| BANCA MEDIOLANUM SPA                                     | 0.00 IT0004776628  |
| DEMANT A S                                               | 0.00 DK0060738599  |
| Income Due - SEK                                         | 0.00               |
| IMUGENE LIMITED OPTION EXPIRING 30 MAR 2026              | 0.00 AU0000415630  |
| PROVINCE OF ALBERTA 4.45% 01/DEC/2054                    | 0.00 CA013051ES23  |
| Futures Margin - AUD                                     | 0.00               |
| PROVINCE OF ALBERT 3.10% 01/06/2050                      | 0.00               |
| ROYAL CARIBBEAN C 5.375% 15/01/2036                      | 0.00 US78017TAB98  |
| ELM FOR SWISS PRI 3.125% 01/10/2031                      | 0.00               |
| OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK | 0.00               |
| FUTURES MARGIN-JPY                                       | 0.00               |
| BUREAU VERITAS 3.375% 01/10/203333                       | 0.00 FR0014013058  |
| FUTURES MARGIN-NZD                                       | 0.00               |
| MXN BNP PARIBAS A/C                                      | 0.00               |
| FTSE 100 IDX 2509 FU                                     | 0.00 GB00MP62WC98  |
| MINI TPX IDX 2512 F                                      | 0.00               |
| KRW BNP PARIBAS A/C                                      | 0.00               |
| SINGAPORE DOLLAR                                         | 0.00               |
| JAPAN AIRLINES CO LTD                                    | 0.00 JP3705200008  |
| SINGAPORE GOV. BD. 3.50% 01/03/2027                      | 0.00 SG7J60932174  |
| DJ EUR ST50 2512 FU                                      | 0.00 DE000C7GEHQ1  |
| FUTURES MARGIN-HKD                                       | 0.00               |
| PLN BNP PARIBAS A/C                                      | 0.00               |
| DIAGEO FINANCE PLC 3.25% 03/10/2032                      | 0.00 XS3198651872  |
| DIAGEO FINANCE PLC 3.75% 03/10/2037                      | 0.00               |
| FUTURES MARGIN-CHF                                       | 0.00               |
| FINABLR PLC                                              | 0.00 GB00BJ7HMMW26 |
| FEE REBATES                                              | 0.00               |
| ESC MNLEHMAN BRTHRS HLDGRR                               | 0.00               |
| 5.250%D011207M020612GL ESCROW                            |                    |
| CNY BNP PARIBAS A/C                                      | 0.00               |
| MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT TRUSTPEX    | 0.00               |
| TITULOS DE TESORER 6.25% 09/07/203609/07/2036            | 0.00 COL17CT03748  |
| COP100000 TES                                            |                    |
| TRY BNP PARIBAS A/C                                      | 0.00               |
| US. TSY. NOTE/BOND 3.75% 15/4/20262026 USD1000 AM-2026   | 0.00 US91282CGV72  |
| NEW ISRAELI SHEQEL                                       | 0.00               |
| CROMWELL PROP. GRP.                                      | 0.00 AU000000CMW8  |
| Income Due - CHF                                         | 0.00               |
| HANG MINI 2510 FUT                                       | 0.00               |
| SOFINA SA NPV SR 021025                                  | 0.00 BE0970189925  |
| ITALY BUONI POLIEN 4.65% 01/10/2055                      | 0.00               |
| POLISH ZLOTY                                             | 0.00               |
| HUF BNP PARIBAS A/C                                      | 0.00               |
| FX OPTIONS                                               | 0.00               |
| FRANCE(GOVT OF) 3.5% BDS 25/11/2035 EUR1 144A            | 0.00               |
| MEXICAN PESO                                             | 0.00               |
| PRUDENTIAL PLC ELECTRONIC ELECTION ENTL XX               | 0.00 GB00BTRC9G00  |
| NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000 A1-A | 0.00 AU3FN0069027  |
| INVESTA EXT FDS MG NT ATF                                | 0.00               |
| CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE              | 0.00               |
| TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052          | 0.00 AU3FN0058145  |
| ABIOMED INC NPV                                          | 0.00 US003CVR0169  |
| CONSTELLATION SOFT COM STK NPV TEMP                      | 0.00 CA21037X1345  |
| INDO RUPIAH                                              | 0.00               |
| EQIX RCV SOFR 1D PAY IBOXX \$ LI 20-03-26IBOXIG INDEX    | 0.00               |
| CZK BNP PARIBAS A/C                                      | 0.00               |
| CBL CORPORATION LTD TEMP                                 | 0.00 NZCBLE0001S6  |

|                                                      |       |              |
|------------------------------------------------------|-------|--------------|
| WYNYARD GROUP LTD TEMP                               | 0.00  | NZWYNE0001S2 |
| IDR BNP PARIBAS A/C                                  | 0.00  |              |
| OPTHEA LIMITED ORDINARY FULLY PAID                   | 0.00  | AU000000OPT2 |
| CDS_IX_CCP CDX.NA.IG.44 1%                           | 0.00  |              |
| 20300620CHASUS33ICEEUS2I65BYEH4                      |       |              |
| OPTHEA LIMITED OPTION EXPIRING 300626                | 0.00  | AU0000338162 |
| BRL BNP PARIBAS A/C                                  | 0.00  |              |
| TAKEON NZD                                           | 0.00  |              |
| US. TSY. NOTE/BON 3.625% 30/09/2030/2030 USD AD-2030 | 0.00  |              |
|                                                      |       |              |
| NETHERLANDS (KINGDOM OF) 3.5% BDS 15/01/2056 EUR1    | 0.00  | NL0015002P70 |
|                                                      |       |              |
| IDS FINC. 3.25% 01/10/2029                           | 0.00  |              |
| Outstanding Settlement Payments - CAD                | 0.00  |              |
| SPI 200 2512 FUT                                     | 0.00  |              |
| AFG 1 A1-L FRN 10/07/2057A1-L                        | 0.00  |              |
| SWISS MKT IDX 2512 F                                 | 0.00  | DE000C7GFF47 |
| MITSUBISHI UFJ FINL GROUP INC SR CALL NT FXD TO FXD  | 0.00  |              |
| 4.527% 12/09/2031                                    |       |              |
| FUT DEC 25 SFE 3Y T-BOND                             | 0.00  |              |
| HLDG. D INFRASTRU 3.875% 31/01/2031                  | 0.00  |              |
| ALDERMORE GROUP PLC F2V 1/10/2035                    | 0.00  |              |
| US. TSY. NOTE/BON 3.875% 30/09/2032/2032 USD Q-2032  | 0.00  |              |
|                                                      |       |              |
| IDS FINC. 4.00% 01/10/2032                           | 0.00  |              |
| ANZ BANK NZ 11AM A/C                                 | 0.00  |              |
| RPI USD RCV CPI1D PAY 2.5% 21-MAR-2054               | 0.00  |              |
| CDS_IX_CCP CDX.NA.HY.39 5%                           | 0.00  |              |
| 20271220CHASUS33ICEEUS2I65BRZH6                      |       |              |
| RPI_CCP USD RCV CPI1D PAY 2.6612% 23-SEP-            | 0.00  |              |
| 2030CHASUS33LCHCUK                                   |       |              |
| OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22         | 0.00  |              |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO DEUTCHE    | 0.00  |              |
| BANK AG                                              |       |              |
| BARCLAYS CCP                                         | 0.00  |              |
| CITIGROUP CCP CAD BROKER ACCOUNT                     | 0.00  |              |
| CDS_IX_CCP CDX.NA.IG.45 1%                           | 0.00  |              |
| 20351220GOLDUS33ICEEUS2I65BYE12                      |       |              |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM       | 0.00  |              |
| MERRILL LYNCH INTL                                   |       |              |
| FUT 08 DEC 25 EURX EUR-BOBL                          | 0.00  |              |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO DEUTSCHE   | 0.00  |              |
|                                                      |       |              |
| GOLDMAN SACHS CCP EUR BROKER ACCOUNT                 | 0.00  |              |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN  | 0.00  |              |
| CHASE                                                |       |              |
| CDS_IX_CCP ITRAXX ASIA EX JAPAN 1%                   | 0.00  |              |
| 20300620CHASUS33ICEEUS4ABCAMBN5                      |       |              |
| SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF       | 0.00  |              |
| COMMERCE TORONTO CA                                  |       |              |
| FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK     | 0.00  |              |
| PLC BARCGB5G                                         |       |              |
| CITIGROUP CCP USD BROKER ACCOUNT                     | 0.00  |              |
| FUT. EUX EURO-BTP DEC25                              | 0.00  |              |
| FUT DEC 25 OSE 10Y JGB                               | 0.00  |              |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAY    | 0.00  |              |
| FUT 08 DEC 25 EUR FOAT                               | 0.00  |              |
| Outstanding Settlement Payments - AUD                | 0.00  |              |
| Outstanding Settlement Payments - NZD                | -0.01 |              |
| FUT 08 DEC 25 EURO BUXL BND                          | -0.01 |              |
| OTC DERIV CASH COLL BOA                              | -0.01 |              |
| CDS_IX_CCP CDX.NA.IG.45 1%                           | -0.01 |              |
| 20301220GOLDUS33ICEEUS2I65BYE12                      |       |              |
| Outstanding Settlement Payments - USD                | -0.01 |              |
| OTC DER CASH COLL COLLATERAL PAY                     | -0.01 |              |

|                                                                     |       |
|---------------------------------------------------------------------|-------|
| FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM | -0.01 |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBS                       | -0.01 |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN                  | -0.02 |
| FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F     | -0.02 |
| Cash Adjustment                                                     | -0.02 |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK                  | -0.03 |
| WESTPAC NZD COLL                                                    | -0.04 |
| BNZ NZD COLL                                                        | -0.04 |
| OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG FRANKFURT          | -0.04 |
| JPM CCP USD BROKER ACCOUNT                                          | -0.04 |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WELLS FARGO BANK N.A      | -0.04 |
| OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS                       | -0.07 |
| FX POSITIONS                                                        | -0.73 |