

|                                                |                                      |                      |          |
|------------------------------------------------|--------------------------------------|----------------------|----------|
| Offer name                                     | New Zealand Defence Force FlexiSaver | Offer number         | OFR10288 |
| Fund name                                      | Mercer Balanced fund                 | Fund number          | FND56    |
| Period disclosure applies [dd/mm/yyyy]         | 30/09/2025                           |                      |          |
| <b>Asset name</b>                              | <b>% of fund net assets</b>          | <b>Security code</b> |          |
| FISHER & PAYKEL HEALTHCARE CORPORATION LIMITED | 1.91                                 | NZFAPE0001S2         |          |
| NVIDIA CORP                                    | 1.58                                 | US67066G1040         |          |
| APPLE INC                                      | 1.49                                 | US0378331005         |          |
| MICROSOFT CORP                                 | 1.36                                 | US5949181045         |          |
| INFRATIL LIMITED                               | 1.28                                 | NZIFTE0003S3         |          |
| Liquidity Identifier                           | 1.27                                 |                      |          |
| NEW ZEALAND GOVERNMENT 200429 3.0 GB           | 1.26                                 | NZGOVDT429C7         |          |
| AUCKLAND INTERNATIONAL AIRPORT LTD             | 1.12                                 | NZAIAE0002S6         |          |
| NEW ZEALAND GOVERNMENT 150531 1.50 GB          | 0.99                                 | NZGOVDT531C0         |          |
| NEW ZEALAND GOVERNMENT 150528 0.25 GB          | 0.98                                 | NZGOVDT528C6         |          |
| NEW ZEALAND GOVERNMENT 140433 3.50 GB          | 0.96                                 | NZGOVDT433C9         |          |
| AMAZON COM INC                                 | 0.94                                 | US0231351067         |          |
| USD BNP PARIBAS A/C                            | 0.91                                 |                      |          |
| NEW ZEALAND GOVERNMENT 150530 4.50 GB          | 0.88                                 | NZGOVDT530C2         |          |
| META PLATFORMS INC                             | 0.88                                 | US30303M1027         |          |
| CONTACT ENERGY LIMITED                         | 0.78                                 | NZCENE0001S6         |          |
| NEW ZEALAND GOVERNMENT 150437 2.75 GB          | 0.77                                 | NZGOVDT437C0         |          |
| NZD BNP PARIBAS A/C                            | 0.75                                 |                      |          |
| ALPHABET INC CAP STK CL A                      | 0.74                                 | US02079K3059         |          |
| NEW ZEALAND GOVERNMENT 150541 1.75 GB          | 0.74                                 | NZGOVDT541C9         |          |
| UK. GILT 3.75% 7/3/2027                        | 0.73                                 | GB00BPSNB460         |          |
| NEW ZEALAND GOVERNMENT 150532 2.00 GB          | 0.71                                 | NZGOVDT532C8         |          |
| THE A2 MILK COMPANY LIMITED                    | 0.69                                 | NZATME0002S8         |          |
| EBOS GROUP LIMITED                             | 0.67                                 | NZEBOE0001S6         |          |
| MAINFREIGHT LIMITED                            | 0.64                                 | NZMFTE0001S9         |          |
| BERKSHIRE HATHAWAY INC - CLASS B               | 0.56                                 | US0846707026         |          |
| NEW ZEALAND GOVERNMENT 150534 4.25 GB          | 0.54                                 | NZGOVDT534C4         |          |
| MERIDIAN ENERGY LT NPV                         | 0.54                                 | NZMELE0002S7         |          |
| NEW ZEALAND GOVERNMENT 150536 4.25 GB          | 0.52                                 | NZGOVDT536C9         |          |
| GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE     | 0.51                                 |                      |          |
| CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE       | 0.46                                 |                      |          |
| TAIWAN SEMICON MANUFACTURING CO LTD            | 0.45                                 | TW0002330008         |          |
| SUMMERSET GROUP HOLDINGS LTD                   | 0.43                                 | NZSUME0001S0         |          |
| NETFLIX INC                                    | 0.42                                 | US64110L1061         |          |
| TENCENT HLDGS LIMITED                          | 0.41                                 | KYG875721634         |          |
| UNITED STATES DOLLAR                           | 0.41                                 |                      |          |
| NEW ZEALAND GOVT 200930 3.00 INDEXED BOND      | 0.41                                 | NZIIBDT003C0         |          |
| SINGAPORE GOV. BD 2.875% 01/09/2030            | 0.39                                 | SG7U32949426         |          |
| FREIGHTWAYS GROUP LTD                          | 0.38                                 | NZFREE0001S0         |          |
| NEW ZEALAND GOVERNMENT 150535 4.50 GB          | 0.37                                 | NZGOVDT535C1         |          |
| BROADCOM ORD SHS                               | 0.37                                 | US11135F1012         |          |
| HCA HEALTHCARE INC                             | 0.36                                 | US40412C1018         |          |
| NEW ZEALAND GOVT 200935 2.50 INDEXED BOND      | 0.36                                 | NZIIBDT004C8         |          |
| INVESTA COMMERCIAL PROPERTY FUNDAFS            | 0.35                                 |                      |          |
| RYMAN HEALTHCARE LTD                           | 0.34                                 | NZRYME0001S4         |          |
| MERCURY NZ LIMITED                             | 0.33                                 | NZMRPE0001S2         |          |
| APPLIED MATERIALS US                           | 0.33                                 | US0382221051         |          |
| TESLA INC                                      | 0.32                                 | US88160R1014         |          |
| SAMSUNG ELECTRONICS CO LTD-GDR 144A            | 0.32                                 | US7960508882         |          |
| CASH                                           | 0.32                                 |                      |          |
| CSX CORP COM                                   | 0.32                                 | US1264081035         |          |
| NEW ZEALAND GOVERNMENT 150554 5.00 GB          | 0.31                                 | NZGOVDT554C2         |          |
| ALPHABET INC CAP CL C                          | 0.30                                 | US02079K1079         |          |

|                                                     |                   |
|-----------------------------------------------------|-------------------|
| QUALCOMM INC                                        | 0.30 US7475251036 |
| NEW ZEALAND GOVERNMENT 150526 0.50 GB               | 0.30 NZGOVDT526C0 |
| SPARK NEW ZEALAND LIMITED                           | 0.30 NZTELE0001S4 |
| NEW ZEALAND GOVERNMENT 150427 4.50 GB               | 0.29 NZGOVDT427C1 |
| FLETCHER BUILDING LTD                               | 0.28 NZFBUE0001S0 |
| SHIN-ETSU CHEMICAL NPV                              | 0.28 JP3371200001 |
| LOWE'S COS INC                                      | 0.28 US5486611073 |
| PRECINCT PROPERTIES NEW ZEALAND LIMITED             | 0.28 NZAPTE0001S3 |
| PORT OF TAURANGA LTD                                | 0.28 NZPOTE0003S0 |
| EAGLE POINT DEFENSIVE INCOME PARTNERS LP- AUD       | 0.27              |
| MCP SECURED PRIVATE DEBT FUND II (FUND)             | 0.27              |
| GOODMAN NZ Highbrook Limited Partnership            | 0.26 DU00GUDMHBNZ |
| UK. GILT 4.375% 31/7/2054                           | 0.25 GB00BPSNBB36 |
| DEXUS WHOLESALE PROPERTY FUND AUUT                  | 0.25              |
| UNION PACIFIC CORP                                  | 0.23 US9078181081 |
| CHARTER HALL RETAIL PARTNERSHIP NO. 6PE             | 0.23              |
| THE CIGNA GROUP                                     | 0.23 US1255231003 |
| PARK SQUARE CAPITAL CREDIT INVESTMENTS SCSP SICAVPE | 0.23              |
| JP MORGAN CHASE & CO                                | 0.23 US46625H1005 |
| SOFTBANK GROUP CORP                                 | 0.23 JP3436100006 |
| UK. GILT 4.50% 7/6/2028                             | 0.23 GB00BMF9LG83 |
| AMERICAN EXPRESS USD                                | 0.22 US0258161092 |
| NEWMONT CORP                                        | 0.22 US6516391066 |
| PERFORMANCE FOOD GROUP CO                           | 0.22 US71377A1034 |
| NOVO NORDISK ORD SHS CLASS B                        | 0.22 DK0062498333 |
| APPLOVIN CORP                                       | 0.21 US03831W1080 |
| ELEVANCE HEALTH INC                                 | 0.21 US0367521038 |
| Accruals                                            | 0.20              |
| HEWLETT PACKARD CO                                  | 0.20 US40434L1052 |
| KONINKLIJKE AHOLD DELHAIZE NV                       | 0.20 NL0011794037 |
| LVMH MOET HENNESSY VUITTON SE                       | 0.20 FR0000121014 |
| KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE         | 0.20              |
| NEW ZEALAND GOV. B 4.50% 15/05/2035                 | 0.20 NZGOVDT535C1 |
| AUDAX CREDIT FEEDER FUND LPPE                       | 0.19              |
| ADOBE INC COM                                       | 0.19 US00724F1012 |
| AMERIPRISE FINANCIAL INC                            | 0.19 US03076C1062 |
| US. TSY. INFL. 0.625% I/L 15/1/2026                 | 0.19 US912828N712 |
| INTESA SANPAOLO SPA                                 | 0.19 IT0000072618 |
| FINECOBANK BANCO FINECO SPA                         | 0.19 IT0000072170 |
| CHURCHILL SENIOR MPD FUND LPPE                      | 0.18              |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY         | 0.18 NZLGFD014C0  |
| 150426 1.50 GB                                      |                   |
| LASERTEC CORP NPV                                   | 0.18 JP3979200007 |
| AIA GROUP LTD                                       | 0.17 HK0000069689 |
| MASTERCARD INC - CLASS A                            | 0.17 US57636Q1040 |
| PEMBERTON DEBT FUN D II SCS SICAV-RAIF PEMBERPE     | 0.17              |
| CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD    | 0.17              |
| KIWI PROPERTY GROUP LIMITED                         | 0.17 NZKPGE0001S9 |
| STONEPEAK ZENO HOLDINGS (CYM) LP - EUR              | 0.16              |
| GLOBE LIFE INC                                      | 0.16 US37959E1029 |
| ALIBABA GROUP HOLDING LTD                           | 0.16 KYG017191142 |
| INFRALEMON SCA                                      | 0.16              |
| SEAGATE TECH HLDGS                                  | 0.16 IE00BKVD2N49 |
| BRIDGEPOINT CREDIT                                  | 0.16              |
| BOOKING HLDGS INC COM                               | 0.16 US09857L1089 |
| ASML HOLDING NV                                     | 0.16 NL0010273215 |
| CHORUS LIMITED ORDINARY FULLY PAID                  | 0.16 NZCNUE0001S2 |
| UBER TECHNOLOGIES INC                               | 0.15 US90353T1007 |
| ITOCHU CORP JPY                                     | 0.15 JP3143600009 |
| GOODMAN PROPERTY TRUST                              | 0.15 NZCPTE0001S9 |
| ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE  | 0.15              |
| SAMSUNG ELECTRONICS CO LTD                          | 0.15 KR7005930003 |

|                                                     |                   |
|-----------------------------------------------------|-------------------|
| PTC INC                                             | 0.14 US69370C1009 |
| HDFC BANK LTD                                       | 0.14 US40415F1012 |
| KROGER CO COM                                       | 0.14 US5010441013 |
| KINROSS GOLD CORP                                   | 0.14 CA4969024047 |
| HMC WHF NO. 1 PTY LTD - AUDPE                       | 0.14              |
| LAM RESEARCH CORP COM USD 0.001 P S                 | 0.14 US5128073062 |
| NASDAQ INC                                          | 0.14 US6311031081 |
| RECKITT BENCKISER GROUP PLC                         | 0.14 GB00B24CGK77 |
| COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE          | 0.14              |
| INCOMEFUND                                          |                   |
| ORACLE CORP                                         | 0.14 US68389X1054 |
| SONY CORP                                           | 0.14 JP3435000009 |
| CLOUDFLARE INC                                      | 0.14 US18915M1071 |
| IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS   | 0.14              |
| MCP REAL ESTATE DE BT FUND (AUD)                    | 0.13              |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY         | 0.13              |
| 161025 TBILL                                        |                   |
| BARINGS AUSTRALIAN PRIVATE CREDIT FUND - AUD        | 0.13              |
| WESTPAC NEW ZEALAND LTD 121225 RCD                  | 0.13              |
| BUNDESOBLIGATION 2.40% 18/04/2030.01 191            | 0.13 DE000BU25042 |
| HOUSING NEW ZEALAND LTD 051026 2.247 GB             | 0.13 NZHNZD0001L7 |
| SPOTIFY TECHNOLOGY COM                              | 0.13 LU1778762911 |
| RABOBANK NEW ZEALAND LTD 010526 RCD                 | 0.13              |
| BANCO BICAYA ARGENTARIA SA                          | 0.13 ES0113211835 |
| STANDARD CHARTERED                                  | 0.13 GB0004082847 |
| UNITED STATES TREA 0.00% 04/12/20252025 USD100      | 0.13 US912797QS94 |
| JAPAN GOV. FORTY Y 2.20% 20/03/2064                 | 0.13 JP1400171Q50 |
| CLEAN HARBORS INC                                   | 0.13 US1844961078 |
| WESTPAC NEW ZEALAND LTD 240226 1.439 CB             | 0.13 NZWNZD0226L9 |
| UNITED PARCEL SERVICE - B                           | 0.12 US9113121068 |
| AERCAP HOLDINGS NV                                  | 0.12 NL0000687663 |
| NEXTERA ENERGY INC                                  | 0.12 US65339F1012 |
| PINDUODUO INC                                       | 0.12 US7223041028 |
| SEA LTD                                             | 0.12 US81141R1005 |
| WASTE CONNECTIONS COM NPV                           | 0.12 CA9410681013 |
| ROCHE HLDGS AD GENUSSSCHEINE NPV                    | 0.12 CH0012032048 |
| ARTHUR J GALLAGHER CO                               | 0.12 US3635761097 |
| EURO                                                | 0.12              |
| ISHARES MSCI SAUDI ARABIA ETF                       | 0.12 US46434V4234 |
| CONSTELLATION SOFTWARE COM                          | 0.12 CA21037X1006 |
| HOME DEPOT INC                                      | 0.11 US4370761029 |
| INTACT FINANCIAL CORPORATION                        | 0.11 CA45823T1066 |
| SHOPIFY INC COM NPV CL A                            | 0.11 CA82509L1076 |
| ATMOS ENERGY CORP                                   | 0.11 US0495601058 |
| TOYOTA FINANCE NEW ZEALAND LTD 291025 PNOTE         | 0.11              |
| ASB BANK LTD 281125 RCD                             | 0.11              |
| ASB BANK LTD 081225 RCD                             | 0.11              |
| TRANSUNION                                          | 0.11 US89400J1079 |
| ROBLOX CORPORATION COM CL A ORD SHS                 | 0.11 US7710491033 |
| ENGIE                                               | 0.11 FR0010208488 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC | 0.11              |
| INTERMEDIATE CAPITAL GROUP PLC                      | 0.11 GB00BYT1DJ19 |
| LILLY (ELI) & CO USD                                | 0.11 US5324571083 |
| MERCADOLIBRE INC                                    | 0.11 US58733R1023 |
| VAUBAN IP ENERGY SOLUTIONS                          | 0.11              |
| SOCIETE GENERALE SA                                 | 0.11 FR0000130809 |
| THE WALT DISNEY CO                                  | 0.11 US2546871060 |
| KKR QUARTZ CO-INVEST GP LLCPE                       | 0.11              |
| KKR DIVERSIFIED CORE INFRA B SR                     | 0.11              |
| US. TSY. NOTE/BON 4.875% 31/10/20288                | 0.11 US91282CJF95 |
| RESMED INC                                          | 0.11 AU000000RMD6 |
| RABOBANK NEDERLA 160326 FRN                         | 0.11 NZRABDT020C1 |
| ENBRIDGE INC                                        | 0.10 CA29250N1050 |

|                                                        |      |              |
|--------------------------------------------------------|------|--------------|
| BANK OF AMERICA CORPORATION                            | 0.10 | US0605051046 |
| SCALES CORP LTD                                        | 0.10 | NZSCLE0002S8 |
| CSL LIMITED                                            | 0.10 | AU000000CSL8 |
| VISA INC - A                                           | 0.10 | US92826C8394 |
| GIP AQUARIUS FUND SECONDARY                            | 0.10 |              |
| NU HOLDINGS LTD                                        | 0.10 | KYG6683N1034 |
| BOSTON SCIENTIFIC CORP COM USD                         | 0.10 | US1011371077 |
| US TREASURY N/B 2.75% 15/AUG/2032                      | 0.10 | US91282CFF32 |
| INTUITIVE SURGICAL INC                                 | 0.10 | US46120E6023 |
| SCHWAB (CHARLES) CORP                                  | 0.10 | US8085131055 |
| US. TSY. NOTE/BOND 1.75% 15/11/2029                    | 0.10 | US912828YS30 |
| STONEPEAK INFRASTRUCTURE FUND II LPPE                  | 0.10 |              |
| PALANTIR TECHNOLOGIES INC                              | 0.10 | US69608A1088 |
| MOLINA HEALTHCARE INC                                  | 0.10 | US60855R1005 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA 190326 RCD     | 0.10 |              |
|                                                        |      |              |
| LINDE PLC                                              | 0.10 | IE00059YS762 |
| NATIONAL GRID                                          | 0.10 | GB00BDR05C01 |
| ELIS SERVICES SA                                       | 0.09 | FR0012435121 |
| XERO LIMITED ORDINARY FULLY PAID                       | 0.09 | NZXROE0001S2 |
| US. TSY. NOTE/BON 4.125% 15/08/2044 USD BOND 08/44     | 0.09 | US912810UD80 |
|                                                        |      |              |
| COUPANG INC COM CL A SHS ORD                           | 0.09 | US22266T1097 |
| ANZ BANK NEW ZEALAND WELLINGTON 061025 3.55 TD         | 0.09 |              |
| MTU AERO ENGINES AG                                    | 0.09 | DE000A0D9PT0 |
| SINGAPORE TELECOMM NPV B L 100                         | 0.09 | SG1T75931496 |
| MEITUAN                                                | 0.09 | KYG596691041 |
| UNITEDHEALTH GROUP INC COM STK                         | 0.09 | US91324P1021 |
| BANK OF NEW ZEALAND LTD 141025 RCD                     | 0.09 |              |
| ICON PLC                                               | 0.09 | IE0005711209 |
| ASB BANK LTD 141125 RCD                                | 0.09 |              |
| COSTCO WHOLESALE CORP                                  | 0.09 | US22160K1051 |
| ASB BANK LTD 12225 RCD                                 | 0.09 |              |
| WESTPAC NEW ZEALAND LTD 150126 RCD                     | 0.09 |              |
| ASB BANK LTD 310326 RCD                                | 0.09 |              |
| WESTPAC NEW ZEALAND LTD 310326 RCD                     | 0.09 |              |
| Bank of China                                          | 0.09 |              |
| STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR | 0.09 |              |
|                                                        |      |              |
| DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE       | 0.09 |              |
| CISCO SYSTEMS INC                                      | 0.09 | US17275R1023 |
| US. T-BILL. 0.00% 28/10/20252025 USD100                | 0.09 | US912797RE99 |
| KKR TAURUS CO-INVEST LPPE                              | 0.09 |              |
| US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41   | 0.09 | US912810SW99 |
|                                                        |      |              |
| SEMPRA ORD                                             | 0.09 | US8168511090 |
| CROWN CASTLE INTL CORP                                 | 0.09 | US22822V1017 |
| TE CONNECTIVITY COM USD0.01                            | 0.09 | IE000IVNQZ81 |
| IIF AUSTRALIA 1 TRUSTPE                                | 0.08 |              |
| ELECTROCOMPONENTS PLC                                  | 0.08 | GB0003096442 |
| AMERICAN ELECTRIC POWER COMPANY INC                    | 0.08 | US0255371017 |
| SILGAN HOLDINGS INC                                    | 0.08 | US8270481091 |
| REPUBLIC OF POLA FRN IL 25/08/2036                     | 0.08 | PL0000117024 |
| HOULIHAN LOKEY INC                                     | 0.08 | US4415931009 |
| HMC AUSTRALN RETAIL PARTNERSHP - AUD                   | 0.08 |              |
| BANK OF CHINA NEW ZEALAND 071025 PNOTE                 | 0.08 |              |
| JOHNSON & JOHNSON COM                                  | 0.08 | US4781601046 |
| ANZ BANK NEWZEALAND LTD 141125 RCD                     | 0.08 |              |
| BUNDESSCHATZANWEIS 2.00% 10/12/2026                    | 0.08 | DE000BU22072 |
| MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE                   | 0.08 |              |
| LIFE360 INC                                            | 0.08 | AU0000045098 |
| SALESFORCE INC                                         | 0.08 | US79466L3024 |
| CORE INFRASTRUCTURE FUND IV SCA                        | 0.08 |              |
| US. TSY. INFL. 1.875% I/L 15/07/2034.875% 15/07/2034   | 0.08 | US91282CLE92 |
| NZ EXCHANGE LTD                                        | 0.08 | NZNXE0001S7  |

|                                                               |                    |
|---------------------------------------------------------------|--------------------|
| POSTS ITALIANE SPA                                            | 0.08 IT0003796171  |
| AMCOR PLC CDI                                                 | 0.08 AU0000000AMC4 |
| EXELON CORPORATION                                            | 0.08 US30161N1019  |
| CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2                   | 0.08               |
| AUTOZONE INC                                                  | 0.08 US0533321024  |
| ADYEN NV                                                      | 0.08 NL0012969182  |
| HILTON WORLDWIDE H COM                                        | 0.08 US43300A2033  |
| WESTPAC NEW ZEALAND LTD 291225 RCD                            | 0.08               |
| ABBVIE INC COM                                                | 0.07 US00287Y1091  |
| CHARTER HALL RETAIL PARTNERSHIP 2PE                           | 0.07               |
| BHP GROUP LIMITED ORDINARY FULLY PAID                         | 0.07 AU000000BHP4  |
| BUNDESREPUBLIK DEU 2.20% 15/02/2034.01                        | 0.07 DE000BU2Z023  |
| CHALLENGER LIMITED                                            | 0.07 AU000000CGF5  |
| FUTURE MARGINS-USD                                            | 0.07               |
| WESTPAC NEW ZEALAND LTD 021025 RCD                            | 0.07               |
| AFLAC INC                                                     | 0.07 US0010551028  |
| NAPIER PORT HOLDINGS LTD                                      | 0.07 NZNPHE0005S2  |
| CHINA CONSTRUCT NZ 281125 4.80 TD                             | 0.07               |
| KLA TENCOR CORPORATION COM                                    | 0.07 US4824801009  |
| JAPAN GOV. TWENTY 0.60% 20/12/2037                            | 0.07 JP1201631HC6  |
| AXA                                                           | 0.07 FR0000120628  |
| ITALY BUONI POLIEN 3.85% 15/09/2026                           | 0.07 IT0005556011  |
| KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE                | 0.07               |
| ESSENTIAL UTILS                                               | 0.07 US29670G1022  |
| PROCTER & GAMBLE COMPANY                                      | 0.07 US7427181091  |
| BNP PARIBAS NOMINEES                                          | 0.07               |
| GOODMAN NZ Highbrook Limited Partnership - NZD                | 0.07               |
| WELLINGTON REGIONAL COUNCIL 241125 PNOTE                      | 0.07               |
| ASB BANK LTD 151225 RCD                                       | 0.07               |
| SKYCITY ENTERTAINMENT GROUP LIMITED                           | 0.07 NZSKCE0001S2  |
| ARDIAN AMERICAS INFRASTRUCTURE FUND V                         | 0.07               |
| INDONESIA TSY. BD. 6.50% 15/02/2031                           | 0.07 IDG000015207  |
| ASB BANK LTD 200126 4.12 TD                                   | 0.06               |
| GE AEROSPACE                                                  | 0.06 US3696043013  |
| SINGAPORE GOV. BD 2.875% 01/07/2029                           | 0.06 SG3263998209  |
| US. TSY. NOTE/BOND 3.75% 30/06/2027 USD100 BD-2027            | 0.06 US91282CNL18  |
| CMS ENERGY CORP                                               | 0.06 US1258961002  |
| TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFERRED    | 0.06 AU000000TLX2  |
| AVIVA ORD                                                     | 0.06 GB00BPQY8M80  |
| REDDIT INC CL A                                               | 0.06 US75734B1008  |
| RYANAIR HOLDINGS SPON ADS EACH REP 2 ORD SHS                  | 0.06 US7835132033  |
| US. TSY. NOTE/BOND 4.25% 28/02/2027                           | 0.06 US91282CMP31  |
| DASSAULT AVIATION EURO.80 (POST SUBDIVISION)                  | 0.06 FR0014004L86  |
| LAS VEGAS SANDS CORP                                          | 0.06 US5178341070  |
| MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX                      | 0.06               |
| AUCKLAND COUNCIL 171025 PNOTE                                 | 0.06               |
| BEONE MEDICINES LTD                                           | 0.06 CH1391448177  |
| AT & T INC                                                    | 0.06 US00206R1023  |
| CELLNEX TELECOM SA                                            | 0.06 ES0105066007  |
| XIAOMI CORP                                                   | 0.06 KYG9830T1067  |
| CANADIAN NATL RAILWAY CO                                      | 0.06 CA1363751027  |
| ICG AUSTRALIA SENIPE                                          | 0.06               |
| INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF                   | 0.06               |
| RELATED REAL ESTATE DEBT FUND (CAYMAN) L.P.PE                 | 0.06               |
| THERMO FISHER SCIENTIFIC INC                                  | 0.06 US8835561023  |
| DOMINION ENERGY INC                                           | 0.06 US25746U1097  |
| EXXON MOBIL CORPORATION                                       | 0.06 US30231G1022  |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE | 0.06               |
| MCKESSON CORP                                                 | 0.06 US58155Q1031  |
| JAPAN GOV. FIVE YE 0.40% 20/12/2028                           | 0.06 JP1051661Q33  |
| EVERSOURCE ENERGY COM                                         | 0.06 US30040W1080  |
| MERCK & CO INC NEW COM                                        | 0.06 US58933Y1055  |

|                                                              |                   |
|--------------------------------------------------------------|-------------------|
| SERVICE CORPORATION INTERNATIONAL                            | 0.06 US8175651046 |
| SK HYNIX INC                                                 | 0.06 KR7000660001 |
| US. TSY. NOTE/BOND 4.25% 15/02/20282028 USD100 AK-2028       | 0.06 US91282CMN82 |
| PEMBERTON ESPD SMA                                           | 0.06              |
| NATWEST GROUP PLC ORD                                        | 0.06 GB00BM8PJY71 |
| INTUIT INC                                                   | 0.06 US4612021034 |
| PRUDENTIAL PLC                                               | 0.06 GB0007099541 |
| OLD DOMINION FREIGHT LINE INC                                | 0.06 US6795801009 |
| GENTRACK GROUP LIMITED ORDINARY SHARES                       | 0.06 NZGTKE0002S9 |
| AMPHENOL ORD SHS CLASS A                                     | 0.06 US0320951017 |
| SAMSARA INC                                                  | 0.06 US79589L1061 |
| AEGON LTD AMER REGD CERT1 SH EURO.12                         | 0.06 US0076CA1045 |
| US. T-BILL. 0.00% 28/11/20252025 USD100                      | 0.06 US912797NL78 |
| NEW ZEALAND GOV. 2.50% I/L 20/09/2035                        | 0.06 NZIIBDT004C8 |
| BANK OF NEW ZEALAND                                          | 0.06              |
| T MOBILE US INC COM                                          | 0.06 US8725901040 |
| SAP AG                                                       | 0.06 DE0007164600 |
| SERKO LTD                                                    | 0.06 NZSKOE0001S7 |
| NORWAY GOV. BD. 1.375% 19/08/2030                            | 0.05 NO0010875230 |
| DIF VI CO-INVEST PROJECT 3 C.V                               | 0.05              |
| ALTAMIRA CO-INVESTMENT SCA                                   | 0.05              |
| HERMES INTERNATIONAL                                         | 0.05 FR0000052292 |
| PG AND E CORP                                                | 0.05 US69331C1080 |
| BANCO SANTANDER CENTRAL HISP                                 | 0.05 ES0113900J37 |
| TJX COS INC                                                  | 0.05 US8725401090 |
| DATADOG INC                                                  | 0.05 US23804L1035 |
| Income Due - NZD                                             | 0.05              |
| COCA COLA CO USD                                             | 0.05 US1912161007 |
| Westpac New Zealand                                          | 0.05              |
| GE VERNOVA ORS SHS                                           | 0.05 US36828A1016 |
| CHENIERE ENERGY INC                                          | 0.05 US16411R2085 |
| HON HAI PRECISION INDUSTRY                                   | 0.05 TW0002317005 |
| KKR AQUEDUCT CO-INVEST L.P.PE                                | 0.05              |
| EDP RENOVAVEIS SA                                            | 0.05 ES0127797019 |
| KSL CAPITAL PARTNERS CV I                                    | 0.05              |
| US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030       | 0.05 US91282CHZ77 |
| WELLS FARGO & COMPANY                                        | 0.05 US9497461015 |
| ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE          | 0.05              |
| AIB GROUP PLC                                                | 0.05 IE00BF0L3536 |
| US. TSY. NOTE/BON 0.625% 15/5/2030                           | 0.05 US912828ZQ64 |
| INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 100626 0.75 CB | 0.05 NZIBDDT016C7 |
| ATLASSIAN CL A ORD                                           | 0.05 US0494681010 |
| AXIUM INFRASTRUCTUPE                                         | 0.05              |
| ALLIANZ SE-REG                                               | 0.05 DE0008404005 |
| HONG KONG EXCHANGE & CLEAR                                   | 0.05 HK0388045442 |
| INTERNATIONAL BUSINESS MACHINES CORP CAP STK                 | 0.05 US4592001014 |
| ADVANCED MICRO DEV                                           | 0.05 US0079031078 |
| AGC INC                                                      | 0.05 JP3112000009 |
| SACYR SA                                                     | 0.05 ES0182870214 |
| NEW ZEALAND GOV. 1.75% 15/5/2041                             | 0.05 NZGOVDT541C9 |
| BANK HAPOALIM LTD                                            | 0.05 IL0006625771 |
| MALAYSIA GOVERNME 3.519% 20/04/2028                          | 0.05 MYBMI2300024 |
| KIWIBANK LTD 211125 4.45 TD                                  | 0.05              |
| UNITED STATES TRE 3.875% 31/05/20277 USD BC-2027             | 0.05 US91282CNE74 |
| UNITED UTILITIES GROUP PLC                                   | 0.05 GB00B39J2M42 |
| AUSTRALIA GOV. BD. 2.75% 21/05/2041                          | 0.05 AU0000018442 |
| US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031      | 0.05 US91282CCB54 |
| JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033                       | 0.05 JP1103711P74 |
| ABBOTT LABS                                                  | 0.05 US0028241000 |
| US TREASURY N/B 0.75% 31/01/20282028 USD G-2028              | 0.05 US91282CBJ99 |
| ARISTA NETWORKS INC                                          | 0.05 US0404132054 |

|                                                   |                   |
|---------------------------------------------------|-------------------|
| GOLDMAN SACHS GROUP INC.                          | 0.05 US38141G1040 |
| MCDONALD'S CORP                                   | 0.05 US5801351017 |
| AEROPORTS DE PARIS (ADP)                          | 0.05 FR0010340141 |
| WATERCARE SERVICES LTD 141025 PNOTE               | 0.04              |
| TOYOTA FINANCE NEW ZEALAND LTD 221025 PNOTE       | 0.04              |
| HAMILTON CITY COUNCIL 031125 PNOTE                | 0.04              |
| HSBC HOLDINGS PLC                                 | 0.04 GB0005405286 |
| HOUSING NEW ZEALAND LTD 151027 4.422 GB           | 0.04 NZHNZD0008L2 |
| DUNEDIN CITY TREASURY 191125 PNOTE                | 0.04              |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY       | 0.04              |
| 031225 TBILL                                      |                   |
| SIEMENS AG NPV EUR                                | 0.04 DE0007236101 |
| UNIPOL GRUPPO FINANZIARIO SPA                     | 0.04 IT0004810054 |
| MGM RESORTS INTERNATIONAL                         | 0.04 US5529531015 |
| OMV AG                                            | 0.04 AT0000743059 |
| RABOBANK NEW ZEALAND LTD 200226 RCD               | 0.04              |
| NOVARTIS AG                                       | 0.04 CH0012005267 |
| 4.50% 15/04/2027                                  | 0.04 NZGOVDT427C1 |
| US. TSY. NOTE/BON 4.375% 31/07/2026               | 0.04 US91282CLB53 |
| VULCAN STEEL AUSTRALIA PTY LTD                    | 0.04 AU0000181984 |
| MEDTRONIC PLC                                     | 0.04 IE00BTN1Y115 |
| AUSTRALIA GOV. BD. 4.75% 21/4/2027                | 0.04 AU3TB0000135 |
| RIO TINTO LIMITED                                 | 0.04 AU000000RIO1 |
| DEXCOM INC                                        | 0.04 US2521311074 |
| CINTAS CORP                                       | 0.04 US1729081059 |
| INTEREST RATE SWAPS                               | 0.04              |
| SKY NETWORK TELEVISION LTD                        | 0.04 NZSKTE0001S6 |
| TRADE DESK INC                                    | 0.04 US88339J1051 |
| US. TSY. NOTE/BOND 3.75% 30/04/20277 USD BA-2027  | 0.04 US91282CMY48 |
| FORTINET INC COM                                  | 0.04 US34959E1091 |
| HYATT HOTELS CORP-CL A                            | 0.04 US4485791028 |
| DELTA ELECTRONICS INC                             | 0.04 TW0002308004 |
| JAPAN GOV. FORTY Y 1.40% 20/03/2055               | 0.04 JP1400081F45 |
| ELF BEAUTY INC                                    | 0.04 US26856L1035 |
| JAPAN GOV. THIRTY 1.20% 20/06/2053                | 0.04 JP1300791P79 |
| DEUTSCHE TELEKOM AG DEM                           | 0.04 DE0005557508 |
| WELLS FARGO FRN 23/07/2029                        | 0.04 XS3127996778 |
| UNICREDIT SPA                                     | 0.04 IT0005239360 |
| CHINA CONSTRUCTION BANK                           | 0.04 CNE1000002H1 |
| KEYSIGHT TECHNOLOGCOM USD                         | 0.04 US49338L1035 |
| CATERPILLAR INC                                   | 0.04 US1491231015 |
| BNP PARIBAS SA                                    | 0.04 FR0000131104 |
| AUSTRALIA & NEW Z 2.478% 04/06/2029SNR 04/06/2029 | 0.04 XS3041372668 |
| EUR100000                                         |                   |
| ONEOK INC                                         | 0.04 US6826801036 |
| DANAHER CORP                                      | 0.04 US2358511028 |
| BREVILLE GROUP LIMITED                            | 0.04 AU000000BRG2 |
| VISTA GROUP INTERNATIONAL LTD                     | 0.04 NZVGLE0003S1 |
| NESTLE SA                                         | 0.04 CH0038863350 |
| MEXICAN BONOS 8.00% 07/11/2047                    | 0.04 MX0MGO000102 |
| US. TSY. INFL. 2.125% I/L 15/02/2041              | 0.04 US912810QP66 |
| AMERICAN TWR REIT INC                             | 0.04 US03027X1000 |
| ROYAL BANK OF CANADA                              | 0.04 CA7800871021 |
| ASTRAZENECA PLC                                   | 0.04 GB0009895292 |
| DBS BANK LONDON 2.4288% 03/01/2029                | 0.04 XS3105239928 |
| COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND   | 0.04              |
| PFIZER INC COM                                    | 0.04 US7170811035 |
| US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028   | 0.04 US91282CHK09 |
| NEW ZEALAND GOV. B 3.00% 20-APR-29                | 0.04 NZGOVDT429C7 |
| JAPAN GOV. TEN YEA 0.10% 20/6/2026                | 0.04 JP1103431G66 |
| US TREASURY N/B 4.25% 30/JUN/2029                 | 0.04 US91282CKX82 |
| KOOKMIN BANK 2.625% 29/09/2029                    | 0.04 XS3168711193 |
| KINDER MOR INC DEL COM                            | 0.04 US49456B1017 |
| ARDIAN INFRASTRUCTURE TSH FUNDPE                  | 0.04              |
| WELLINGTON REGIONAL COUNCIL 101225 PNOTE          | 0.04              |

|                                                       |                   |
|-------------------------------------------------------|-------------------|
| SPIRE INC COM USD1                                    | 0.04 US84857L1017 |
| AVIO SPA                                              | 0.04 IT0005119810 |
| CHEVRON CORP                                          | 0.04 US1667641005 |
| BLACKROCK INC                                         | 0.04 US09290D1019 |
| MITSUBISHI UFJ FINANCIAL                              | 0.04 JP3902900004 |
| TENNET HOLDING BV 0.125% 09/12/20270000 20            | 0.04 XS2348325221 |
| MEXICAN BONOS 7.75% 13/11/2042                        | 0.04 MX0MGO0000R8 |
| US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028   | 0.04 US91282CGP05 |
| <br>                                                  |                   |
| XCEL ENERGY INC                                       | 0.04 US98389B1008 |
| NEW ZEALAND GOVT 200950 3.25 INFATION INDEXED BOND    | 0.04 NZIIBDT006C3 |
| <br>                                                  |                   |
| VERIZON COMMUNICATIONS                                | 0.04 US92343V1044 |
| KONINKLIJKE VOPAK NV                                  | 0.04 NL0009432491 |
| ITALY BUONI POLIEN 4.50% 01/10/20534A                 | 0.04 IT0005534141 |
| MOTOROLA SOLUTIONS INC                                | 0.04 US6200763075 |
| TYSON FOODS INC CLASS A                               | 0.04 US9024941034 |
| HOUSING NEW ZEALAND LTD 100935 1.534 GB               | 0.04 NZHNZD0935L6 |
| MEXICAN BONOS 7.75% 23/11/2034                        | 0.04 MX0MGO0000U2 |
| RED ELECTRICA DE ES                                   | 0.04 ES0173093024 |
| GOODMAN GROUP                                         | 0.04 AU000000GMG2 |
| CELLNEX TELECOM 0.75% 20/11/2031                      | 0.04 XS2257580857 |
| FISERV INC COM                                        | 0.04 US3377381088 |
| TOYOTA FINANCE NEW ZEALAND LTD 061125 PNOTE           | 0.04              |
| MORGAN STANLEY                                        | 0.04 US6174464486 |
| US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027 | 0.04 US91282CAU53 |
| <br>                                                  |                   |
| INTERCONTINENTAL EXCHANGE INC                         | 0.04 US45866F1049 |
| WELLINGTON CITY COUNCIL 180226 PNOTE                  | 0.04              |
| CITIGROUP INC USD                                     | 0.04 US1729674242 |
| PEPSICO INC CAP 2/3                                   | 0.04 US7134481081 |
| KUBOTA CORPORATION                                    | 0.04 JP3266400005 |
| SERVICENOW INC                                        | 0.04 US81762P1021 |
| ABB LTD                                               | 0.03 CH0012221716 |
| VICUNA HOLDINGS LIMITED - EUR                         | 0.03              |
| BANK CENTRAL ASIA TBK PT                              | 0.03 ID1000109507 |
| DALRYMPLE BAY INFRASTRUCTURE LIMITED ORD STAPLED      | 0.03 AU0000120628 |
| SECURITIES                                            |                   |
| ALLSTATE CORP                                         | 0.03 US0200021014 |
| SCHNEIDER ELECTRIC SE                                 | 0.03 FR0000121972 |
| US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025  | 0.03 US91282CAZ41 |
| <br>                                                  |                   |
| PENNON GROUP ORD GBP0.6105                            | 0.03 GB00BNNTLN49 |
| NETHERLANDS GOV. B 2.50% 15/01/2033                   | 0.03 NL0010071189 |
| TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED        | 0.03 AU000000TCL6 |
| SECURITIES                                            |                   |
| MALAYSIA GOV. BD. 4.232% 30/06/2031                   | 0.03 MYBMX1100044 |
| MSTB03- WEST PAC                                      | 0.03              |
| CITIBANK NA 5.803% 29/9/2028                          | 0.03 US17325FBB31 |
| INCYTE CORP                                           | 0.03 US45337C1027 |
| TERNA SPA                                             | 0.03 IT0003242622 |
| ELI LILLY 4.25% 15/03/2031                            | 0.03 US532457DC94 |
| MICRON TECHNOLOGY INC USD                             | 0.03 US5951121038 |
| COLOMBIAN TES 6.00% 28/4/2028                         | 0.03 COL17CT02914 |
| UBS GROUP AG                                          | 0.03 CH0244767585 |
| FAST RETAILING CO LTD                                 | 0.03 JP3802300008 |
| MONCLER SPA                                           | 0.03 IT0004965148 |
| FIRSTRAND LTD                                         | 0.03 ZAE000066304 |
| BARRICK MINING CORP                                   | 0.03 CA06849F1080 |
| AROA BIOSURGERY LIMITED ORDINARY FULLY PAID           | 0.03 NZARXE0001S1 |
| PACIFIC EDGE LTD NPV                                  | 0.03 NZPEBE0002S1 |
| VOLKSWAGEN INTL. FIN.049                              | 0.03 XS2342732646 |
| VITAL HEALTHCARE PROPERTY TRUST                       | 0.03 NZCHPE0001S4 |
| ARKEA PUBLIC SECT 3.111% 28/02/2029UR100000 REGS      | 0.03 FR001400O9E0 |
| BRISTOL MYERS SQUIBB COMPANY                          | 0.03 US1101221083 |

|                                                     |                   |
|-----------------------------------------------------|-------------------|
| KUWAIT FINANCE HOUSE KSCP                           | 0.03 KW0EQ0100085 |
| MEDIATEK INC                                        | 0.03 TW0002454006 |
| KBC GRP. F2V 16/10/2030                             | 0.03 US48241FAD69 |
| NORWAY GOV. BD. 1.50% 19/02/2026                    | 0.03 NO0010757925 |
| UK. GILT 1.75% 7/9/2037                             | 0.03 GB00BZB26Y51 |
| WELLTOWER INC                                       | 0.03 US95040Q1040 |
| SAINSBURY (J) PLC                                   | 0.03 GB00B019KW72 |
| OMNES CO-INVEST TA G - EUR                          | 0.03              |
| JPM. CHASE F2F 4/2/2032                             | 0.03 US46647PBX33 |
| TOYOTA FINANCE NEW ZEALAND LTD 161025 PNOTE         | 0.03              |
| TOYOTA FINANCE NEW ZEALAND LTD 051125 PNOTE         | 0.03              |
| VESTEDA FIN. 4.00% 07/05/2032                       | 0.03 XS2815987834 |
| TOYOTA MOTOR CORP                                   | 0.03 JP3633400001 |
| DUNEDIN CITY TREASURY 281125 PNOTE                  | 0.03              |
| CHRISTCHURCH CITY HOLDINGS LIMITED 191225 PNOTE     | 0.03              |
| NETHERLANDS GOV. B 0.25% 15/07/2029                 | 0.03 NL0013332430 |
| AUSTRALIAN CAP. TE 4.75% 23/10/2030                 | 0.03 AU3SG0003106 |
| MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M BONOS | 0.03 MX0MGO0000B2 |
| GS. GRP. F2F 24/10/2029                             | 0.03 US38141GA468 |
| CRELAN HOME LOAN S 2.50% 09/07/2030                 | 0.03 FR0014011243 |
| NATWEST MKTS. 5.41% 17/05/2029                      | 0.03 USG6382G7P18 |
| REPSOL SA                                           | 0.03 ES0173516115 |
| COMCAST CORP                                        | 0.03 US20030N1019 |
| MALAYAN BANKING BHD                                 | 0.03 MYL11550O000 |
| US TREASURY N/B 4.12% 15/NOV/2032                   | 0.03 US91282CFV81 |
| UK. GILT 4.50% 7/3/2035                             | 0.03 GB00BT7J0027 |
| AKER BP 4.00% 29/5/2032                             | 0.03 XS2830454554 |
| TASMANIAN PUBLIC F 5.25% 23/01/2036                 | 0.03 AU3SG0003130 |
| BUNDESOBLIGATION 2.10% 12/04/2029.01 .189           | 0.03 DE000BU25026 |
| AENA SME ORD SHS                                    | 0.03 ES0105046017 |
| TEXAS INSTRUMENTS                                   | 0.03 US8825081040 |
| TREASURY BILL 0.0% 06/NOV/2025                      | 0.03 US912797QP55 |
| LEGAL & GENERAL GROUP PLC                           | 0.03 GB0005603997 |
| SYMBOTIC ORD SHS CLASS A                            | 0.03 US87151X1019 |
| BANK OF CHINA LTD HK                                | 0.03 CNE1000001Z5 |
| Outstanding Settlement Receipts - USD               | 0.03              |
| TREASURY CORP OF V 4.75% 15/9/2036                  | 0.03 AU3SG0002710 |
| AUSTRALIA GOV. BD. 3.50% 21/12/2034                 | 0.03 AU0000274706 |
| QUEENSLAND TSY. 4.50% 22/8/2035                     | 0.03 AU3CB0296580 |
| UNILEVER PLC                                        | 0.03 GB00B10RZP78 |
| IBERDROLA SA                                        | 0.03 ES0144580Y14 |
| NEW ZEALAND GOV. B 0.25% 15/5/2028                  | 0.03 NZGOVDT528C6 |
| NETFLIX 3.625% 15/6/2030GS                          | 0.03 XS2072829794 |
| KINGDOM OF BELGIUM 5.00% 28/03/2035                 | 0.03 BE0000304130 |
| NEW ZEALAND GOV. B 4.50% 15/05/2030                 | 0.03 NZGOVDT530C2 |
| NORWEGIAN GOVERNMENT 1.25% 17/09/2031               | 0.03 NO0010930522 |
| S AND P GLOBAL INC COM                              | 0.03 US78409V1044 |
| GENERALI                                            | 0.03 IT0000062072 |
| NIPPON ELECTRIC GLASS CO LTD                        | 0.03 JP3733400000 |
| STRYKER CORP                                        | 0.03 US8636671013 |
| BIONTECH SE                                         | 0.03 US09075V1026 |
| FRESENIUS MEDICAL 2.375% 16/2/2031                  | 0.03 US35805BAB45 |
| NINTENDO CO LTD                                     | 0.03 JP3756600007 |
| ENAV SPA                                            | 0.03 IT0005176406 |
| BUNDESREPUBLIK DEU 0.00% 15/08/2030                 | 0.03 DE0001102507 |
| CLP HOLDINGS LIMITED HKD                            | 0.03 HK0002007356 |
| TRANE TECHNOLOGIES PLC                              | 0.03 IE00BK9ZQ967 |
| OREILLY AUTO NEW COM                                | 0.03 US67103H1077 |
| WESTPAC BANKING CORPORATION                         | 0.03 AU000000WBC1 |
| BANK OF NOVA SCOTIA/ F2F 14/2/20314/02/2031         | 0.03 US06418GAQ01 |
| CIE DE FINANCIEREN 2.375% 15/3/2030                 | 0.03 FR001400CM22 |
| PALO ALTO NETWORKS INC                              | 0.03 US6974351057 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA             | 0.03 CNE1000003G1 |
| SOUTHWESTERN PUBLI 5.30% 15/05/203505/2035          | 0.03 US845743BY82 |

|                                                     |                   |
|-----------------------------------------------------|-------------------|
| KOREA HOUSING FIN 4.082% 25/09/2027                 | 0.03 XS2678945317 |
| HOWMET AEROSPACE I COM USD                          | 0.03 US4432011082 |
| BHP BILLITON FIN. 3.18% 04/09/2031                  | 0.03 XS3167486789 |
| ERG SPA                                             | 0.03 IT0001157020 |
| HITACHI NPV                                         | 0.03 JP3788600009 |
| PROGRESSIVE CORP                                    | 0.03 US7433151039 |
| KREDITANSTALT FUER 2.75% 01/10/2027                 | 0.03 DE000A383B10 |
| TEVA PHARM. FIN. 4.125% 01/06/2031031               | 0.03 XS3081797964 |
| NORWAY GOV. BD. 2.00% 26/04/2028                    | 0.03 NO0010821598 |
| NETEASE INC                                         | 0.03 KYG6427A1022 |
| HISCOX LTD F2F 11/06/2036                           | 0.03 XS3085134594 |
| GREATER WELLINGTON REGIONAL COUNCIL 211125 PNOTE    | 0.03              |
| ROCKET LAB CORP                                     | 0.03 US7731211089 |
| JAPAN GOV. TWENTY 2.20% 20/06/2029                  | 0.03 JP1201111968 |
| TAUPO DISTRICT COUNCIL 300126 PNOTE                 | 0.03              |
| ACCENTURE PLC                                       | 0.03 IE00B4BNMY34 |
| JOBY AVIATION INC                                   | 0.03 KYG651631007 |
| GIBSON ENERGY INC                                   | 0.03 CA3748252069 |
| ITAU UNIBANCO HOLDING SA                            | 0.03 BRITUBACNPR1 |
| SHELL PLC ORD EURO.07                               | 0.03 GB00BP6MXD84 |
| ING GROEP NV                                        | 0.03 NL0011821202 |
| MITSUBISHI UFJ FINL. F2V 17/4/2035.426% 17/04/2035  | 0.03 US606822DF83 |
| GOODMAN GRP.                                        | 0.03 AU000000GMG2 |
| CROWDSTRIKE HOLDINGS INC                            | 0.03 US22788C1053 |
| CENCORA INC COM                                     | 0.03 US03073E1055 |
| CREDIT SUISSE GRP. F2F 1/3/2029                     | 0.03 CH1214797172 |
| AUTOMATIC DATA PROC.                                | 0.03 US0530151036 |
| BANK OF NEW YORK MELLON CORP                        | 0.03 US0640581007 |
| CVS HEALTH CORP                                     | 0.03 US1266501006 |
| UNITED STATES TRE 3.625% 30/09/2031/2031 USD Q-2031 | 0.03 US91282CLM19 |
| US. TSY. NOTE/BON 2.375% 15-MAY-29                  | 0.03 US9128286T26 |
| EDP SERVICIOS FIN 3.125% 03/12/2031                 | 0.03 XS3171675393 |
| RIVIAN AUTOMOTIVE INC                               | 0.03 US76954A1034 |
| SUMITOMO PHARMA CO LTD                              | 0.03 JP3495000006 |
| PING AN INSURANCE GROUP OF CHINA LIMITED            | 0.03 CNE1000003X6 |
| AIA GROUP LTDSP ADR                                 | 0.03 US0013172053 |
| BARCLAYS PLC                                        | 0.03 GB0031348658 |
| INTEL CORP                                          | 0.03 US4581401001 |
| Outstanding Settlement Receipts - HKD               | 0.03              |
| VECTOR LIMITED                                      | 0.03 NZVCTE000157 |
| GILEAD SCIENCES INC                                 | 0.03 US3755581036 |
| AMGEN INC                                           | 0.03 US0311621009 |
| US. TSY. NOTE/BON 4.375% 30/11/2028                 | 0.02 US91282CJN20 |
| FRENCH REPUBLIC GO 3.25% 25/5/2055                  | 0.02 FR001400OHF4 |
| THE TORONTO DOMINION BANK                           | 0.02 CA8911605092 |
| RHEINMETALL AG                                      | 0.02 DE0007030009 |
| JAPAN GOV. FORTY Y 1.30% 20/03/2063                 | 0.02 JP1400161P53 |
| CHINA INTERNATIONAL CAPITAL CORP                    | 0.02 CNE1000048J0 |
| ROCHE HLDGS. 5.489% 13/11/2030                      | 0.02 US771196CG59 |
| US. TSY. NOTE/BOND 4.75% 15/02/2037                 | 0.02 US912810PT97 |
| BANK OF AMERICA F2F 25/10/2035                      | 0.02 US06051GMD87 |
| UK. GILT 3.75% 29/01/2038                           | 0.02 GB00BQC4R999 |
| CAPITAL ONE FINANCIAL CORPORATION                   | 0.02 US14040H1059 |
| UK. GILT 4.25% 31/07/2034                           | 0.02 GB00BQC82C90 |
| JD.COM INC                                          | 0.02 KYG8208B1014 |
| FRESENIUS 3.50% 15/03/2034                          | 0.02 XS3178858224 |
| WHITBREAD GRP. 5.50% 31/05/2032                     | 0.02 XS2992313721 |
| PENN NATIONAL GAMING INC                            | 0.02 US7075691094 |
| BANK OF AMERICA F2F 15/09/2034/09/2034 USD1000 N    | 0.02 US06051GLU12 |
| VICUNA HOLDINGS LI MITED - EUR                      | 0.02              |
| PEXA GROUP LTD PLC                                  | 0.02 AU0000158594 |
| ECOLAB LTD                                          | 0.02 US2788651006 |

|                                                        |                   |
|--------------------------------------------------------|-------------------|
| MONDELEZ INTERNATIONAL INC                             | 0.02 US6092071058 |
| TRATON SE                                              | 0.02 DE000TRATON7 |
| NEW ZEALAND GOVERNMENT 150551 2.75 GB                  | 0.02 NZGOVDT551C8 |
| BANK OF NOVA SCOTIA/ F2F 14/2/2029                     | 0.02 US06418GAP28 |
| UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-2031 | 0.02 US91282CLJ89 |
| SAMSUNG E AND A CO LTD                                 | 0.02 KR7028050003 |
| CBRE GROUP INC CLASS A                                 | 0.02 US12504L1098 |
| AUTODESK INC                                           | 0.02 US0527691069 |
| ILLINOIS TOOL WORKS                                    | 0.02 US4523081093 |
| BLACKSTONE INC                                         | 0.02 US09260D1072 |
| SUMITOMO MITSUI FINANCIAL GROUP                        | 0.02 JP3890350006 |
| UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-2031 | 0.02 US91282CKW00 |
| BANK OF AMERICA F2F 20/12/2028                         | 0.02 US06051GHD43 |
| GRUPO FINANCIERO BANORTE SAB DE CV SER O               | 0.02 MXP370711014 |
| ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID         | 0.02 AU000000ANZ3 |
| SIEMENS ENERGY AG                                      | 0.02 DE000ENER6Y0 |
| COMMONWEALTH BANK OF AUSTRALIA                         | 0.02 AU000000CBA7 |
| DEERE & CO                                             | 0.02 US2441991054 |
| CHINA CONSTRUCTION BANK NZ LTD 090226 FRN              | 0.02 NZCCBDT014C9 |
| ISHARES MSCI QATAR CAPPED ETF                          | 0.02 US46434V7799 |
| GENESIS ENERGY LTD                                     | 0.02 NZGNEE0001S7 |
| BP CAP. MKTS. BP CAP. MKTS. F2V PERP                   | 0.02 XS2193661324 |
| HORIZON ROBOTICS INC                                   | 0.02 KYG4602S1057 |
| MS. F2F 28/4/2032                                      | 0.02 US6174468X01 |
| DOORDASH INC                                           | 0.02 US25809K1051 |
| WELLINGTON REGIONAL COUNCIL 151225 PNOTE               | 0.02              |
| AIR LIQUIDE                                            | 0.02 FR0000120073 |
| WELLINGTON CITY COUNCIL 230126 PNOTE                   | 0.02              |
| DUNEDIN CITY TREASURY 270126 PNOTE                     | 0.02              |
| COMMSCOPE HOLDING COMPANY INC                          | 0.02 US20337X1090 |
| POWSZECHNA KASA OS                                     | 0.02 PLPKO0000016 |
| SNOWFLAKE INC                                          | 0.02 US8334451098 |
| ANALOG DEVICES INCORPORATED COM                        | 0.02 US0326541051 |
| IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS      | 0.02              |
| TOKYO ELECTRON LTD JPY                                 | 0.02 JP3571400005 |
| EP INFRASTRUCTURE 1.816% 02/03/2031                    | 0.02 XS2304675791 |
| BHP GROUP ORD                                          | 0.02 AU000000BHP4 |
| PROSUS NV                                              | 0.02 NL0013654783 |
| CME GROUP INC COM                                      | 0.02 US12572Q1058 |
| TOKIO MARINE HOLDINGS INC                              | 0.02 JP3910660004 |
| PROPERTY FOR INDUSTRY LTD                              | 0.02 NZPFIE0001S5 |
| AGNICO EAGLE MINES                                     | 0.02 CA0084741085 |
| SSE PLC                                                | 0.02 GB0007908733 |
| LUNDIN GOLD INC                                        | 0.02 CA5503711080 |
| NEW ZEALAND GOV. 2.50% I/L 20/09/2040                  | 0.02 NZIIBDT005C5 |
| US BANCORP                                             | 0.02 US9029733048 |
| BUZZARD MIDSTREAM                                      | 0.02              |
| ROYAL BANK OF CANADA F2F 24/1/2029                     | 0.02 US78017DAA63 |
| US. TSY. NOTE/BON 4.125% 31/07/20312031                | 0.02 US91282CLD10 |
| MACQUARIE BANK LTD 4.37% 17/JUL/2030                   | 0.02 AU3CB0323806 |
| ZIJIN MINING GROUP CO LTD                              | 0.02 CNE100000502 |
| METROPOLITAN LIFE 3.75% 7/12/2031                      | 0.02 XS2731506841 |
| BELFIUS BANK 3.375% 28/05/2030030                      | 0.02 BE6365319829 |
| MIZUHO FINANCIAL GROUP INC                             | 0.02 JP3885780001 |
| AIRSERVICES AUSTRA 3.25% 15/05/2026                    | 0.02 AU3CB0237444 |
| SOUTHERN CO COM USD                                    | 0.02 US8425871071 |
| UNITED NATURAL FOODS INC                               | 0.02 US9111631035 |
| CITIGROUP F2F 25/01/2033                               | 0.02 US17327CAQ69 |
| JAPAN GOV. TEN YEA 0.10% 20/06/2027                    | 0.02 JP1103471H66 |
| ROBINHOOD MARKETS INC                                  | 0.02 US7707001027 |
| DEUTSCHE BANK F2F 16/06/2029                           | 0.02 DE000A4DFH60 |
| VOLKSWAGEN BANK 3.50% 19/06/2031                       | 0.02 XS3099830419 |

|                                                         |                    |
|---------------------------------------------------------|--------------------|
| DEXUS WHOLESALE SHOPPINGAFS                             | 0.02               |
| GS. GRP. F2F 25/4/2035                                  | 0.02 US38141GA955  |
| TUI TOPCO LIMITED - NON INTEREST BEARING LOAN           | 0.02               |
| ZURICH FINANCIAL SERVICES                               | 0.02 CH0011075394  |
| CARNIVAL 5.75% 15/1/2030                                | 0.02 XS2809222420  |
| COLGATE PALMOLIVE                                       | 0.02 US1941621039  |
| RAIFFEISEN BANK INTL 7.37% 20/DEC/2032                  | 0.02 XS2534786590  |
| BP P.L.C                                                | 0.02 GB0007980591  |
| INDONESIA TSY. BD. 7.50% 15/06/2035                     | 0.02 IDG000013509  |
| BROADCOM INC 4.35% 15/02/2030                           | 0.02 US11135FCB58  |
| BANK OF NOVA SCOTI 4.85% 1/2/2030                       | 0.02 US06417XAP69  |
| TRIP COM GROUP LTD                                      | 0.02 KYG9066F1019  |
| PING AN INSURANCE GROUP CO OF CHINA LTD                 | 0.02 CNE000001R84  |
| CONSUN PHARMACEUTICAL GROUP LTD                         | 0.02 KYG2524A1031  |
| DUNEDIN CITY TREASURY 150326 2.90 CB                    | 0.02 NZDCTDT160C9  |
| ESSILORLUXOTTICA                                        | 0.02 FR0000121667  |
| BYD CO LTD                                              | 0.02 CNE100000296  |
| PARKER HANNIFIN CORP                                    | 0.02 US7010941042  |
| BARCLAYS F2V 26/03/2037                                 | 0.02 XS3034598394  |
| WASTE MANAGEMENT INC COM                                | 0.02 US94106L1098  |
| CANADIAN GOVERNMENT 2.75% 01/JUN/2033                   | 0.02 CA135087Q236  |
| MEXICAN BONOS 8.00% 31/7/20533 MXN                      | 0.02 MX0MGO00001E4 |
| MEXICAN BONOS 8.50% 18/11/2038                          | 0.02 MX0MGO00000J5 |
| MS. F2F 2/3/2029                                        | 0.02 XS2595028536  |
| CA AUTO BANK SPA/I 2.75% 07/07/20287/07/28 EUR100000    | 0.02 XS3108521124  |
| REGS                                                    |                    |
| BHP GROUP LTD NPV                                       | 0.02 AU000000BHP4  |
| BROWN & BROWN 5.55% 23/06/2035                          | 0.02 US115236AM30  |
| GS. GRP. F2F 23/04/2029                                 | 0.02 US38141GWV21  |
| CHUBB LIMITED ORD                                       | 0.02 CH0044328745  |
| US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034 | 0.02 US91282CLF67  |
| US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030      | 0.02 US91282CGQ87  |
| VISA INC 3.125% 15/5/2033                               | 0.02 XS3063724598  |
| DBS GROUP HOLDINGS LTD                                  | 0.02 SG1L01001701  |
| LLOYDS BANKING GROUP PLC                                | 0.02 GB0008706128  |
| MIZUHO FINL. GRP. F2F 16/07/2030USD                     | 0.02 US60687YAX76  |
| L'OREAL                                                 | 0.02 FR0000120321  |
| CONSTELLATION ENERGY CORP                               | 0.02 US21037T1097  |
| SSE SSE F2V PERP                                        | 0.02 XS3095384809  |
| MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS               | 0.02 MX0MGO00000H9 |
| NORDEA BANK ABP F2V 25/2/2029                           | 0.02 XS3009452528  |
| BUNDESREPUBLIK DEU 2.50% 15/02/2035.01                  | 0.02 DE000BU2Z049  |
| UNION PACIFIC 5.10% 20/02/2035                          | 0.02 US907818GG79  |
| CHUBB INA HLDGS. 5.00% 15/03/2034                       | 0.02 US171239AK24  |
| JPM. CHASE F2F 22/7/2030                                | 0.02 US46647PEJ12  |
| SHENZHEN INOVANCE TECHNOLOGY LTD                        | 0.02 CNE100000V46  |
| TELEFLEX INC                                            | 0.02 US8793691069  |
| CARMAX INC                                              | 0.02 US1431301027  |
| ARGOSY PROPERTY LIMITED                                 | 0.02 NZARGE0010S7  |
| JIANGSU HENGRUI MEDICINE CO LTD                         | 0.02 CNE0000014W7  |
| CHINA TOWER CORP LCN1 H POST COMP                       | 0.02 CNE100006V65  |
| REPUBLIC SERVICES INC                                   | 0.02 US7607591002  |
| US. TSY. NOTE/BOND 4.25% 15/05/20352035 USD1000 C-2035  | 0.02 US91282CNC19  |
| US. TSY. NOTE/BON 3.875% 31/12/2027                     | 0.02 US91282CGC91  |
| COOPERATIEVE RABOBANK UA 5.71% 21/JAN/2033              | 0.02 US74977RDU59  |
| US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031      | 0.02 US91282CCS89  |
| CHANNEL INFRASTRUCTURE NZ LTD                           | 0.02 NZNZRE0001S9  |
| PROLOGIS INC COM                                        | 0.02 US74340W1036  |
| BRITISH STERLING POUND                                  | 0.02               |
| BANK OF AMERICA F2F 23/07/2030                          | 0.02 US06051GHV41  |
| INTERCONTINENTAL HOTELS GROUP PLC                       | 0.02 GB00BHJYC057  |

|                                                         |                   |
|---------------------------------------------------------|-------------------|
| RELX PLC                                                | 0.02 GB00B2B0DG97 |
| ROYAL CARIBBEAN GROUP                                   | 0.02 LR0008862868 |
| HECLA MINING CO COM                                     | 0.02 US4227041062 |
| SWEDBANK 2.875% 30/4/2029                               | 0.02 XS2930571174 |
| AA BD. 5.50% 31/07/2027                                 | 0.02 XS2106054443 |
| CADENCE DESIGN SYSTEMS INC                              | 0.02 US1273871087 |
| US. TSY. NOTE/BON 4.625% 15/02/2035/2035 USD100 B-2035  | 0.02 US91282CMM00 |
| NEW YORK LIFE GBL. F FRN 24/07/2029                     | 0.02 AU3FN0089843 |
| WILLIAMS COMPANIES INC                                  | 0.02 US9694571004 |
| BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032               | 0.02 DE0001102580 |
| SVENSK EXPORTKRED 4.625% 28/11/20251/2025 USD G         | 0.02 US87031CAH60 |
| CAISSE D AMORTISSE 4.00% 25/01/202601/2026 USD1000 35   | 0.02 XS2580310246 |
| REGS                                                    |                   |
| OVERSEA-CHINESE BANK FRN 08/03/2027                     | 0.02 AU3FN0085312 |
| HUDBAY MINERALS INC                                     | 0.02 CA4436281022 |
| ASB BANK LTD 040526 1.646 CB                            | 0.02 NZABBDG005C5 |
| AUSTRALIA GOVERNME 4.25% 21/03/2036                     | 0.02 AU0000381832 |
| WABTEC STP 15/09/2028                                   | 0.02 US960386AM29 |
| DEV. BANK OF JAPAN 3.25% 28/04/202727 USD1000 GG26      | 0.02 XS2470975033 |
| BROADCOM 3.137% 15/11/2035                              | 0.02 US11135FBP53 |
| US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034 | 0.02 US91282CKQ32 |
| PFIZER INV. ENTS. 5.34% 19/05/2063                      | 0.02 US716973AH54 |
| REPUBLIC OF POLAND 5.00% 25/10/2034034                  | 0.02 PL0000116851 |
| UK. GILT 0.875% 22/10/2029                              | 0.02 GB00BJMHB534 |
| DUNEDIN CITY TREASURY 071025 PNOTE                      | 0.02              |
| NEW ZEALAND GOV. B 4.25% 15/05/2034                     | 0.02 NZGOVDT534C4 |
| VERTEX PHARMACEUTICALS INC                              | 0.02 US92532F1003 |
| WEIR GRP. 5.35% 06/05/2030                              | 0.02 US94877DAA28 |
| MEDPACE HOLDINGS INC                                    | 0.02 US58506Q1094 |
| ATHENS INTERNATIONAL AIRPORT ORD SHS                    | 0.02 GRS536003007 |
| US. TSY. NOTE/BOND 4.25% 15/11/20344 USD F-2034         | 0.02 US91282CLW90 |
| HYUNDAI MOTOR CO LTD                                    | 0.02 KR7005380001 |
| GENTERA SAB DE CV                                       | 0.02 MX01GE0E0004 |
| PAYPAL HOLDINGS INC                                     | 0.02 US70450Y1038 |
| SKELLERUP HOLDINGS LIMITED                              | 0.02 NZSKXE0001S8 |
| SANTANDER UK GROUP HLDGS 6.83% 21/NOV/2026              | 0.02 US80281LAS43 |
| Outstanding Settlement Receipts - NZD                   | 0.02              |
| NETHERLANDS GOV. B 0.00% 15/07/2030                     | 0.02 NL0014555419 |
| US. TSY. NOTE/BOND 2.00% 15/02/2050                     | 0.02 US912810SL35 |
| US. TSY. NOTE/BON 3.625% 31/08/2027/2027 USD100 BG-2027 | 0.02 US91282CNV99 |
| COCA-COLA 5.20% 14/01/2055                              | 0.02 US191216DZ03 |
| MEXICAN BONOS 7.75% 29/05/2031                          | 0.02 MX0MGO0000P2 |
| UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033      | 0.02 US91282CHT18 |
| STOCKLAND                                               | 0.02 AU000000SGP0 |
| YANGZIJANG SHIPBUILDING NPV                             | 0.02 SG1U76934819 |
| BNP PARIBAS F2V 31/03/2032EGS                           | 0.02 FR0014009HA0 |
| 17CAPITAL STRATEGI                                      | 0.02              |
| BANK OF AMERICA CORP F2F 22/7/2027                      | 0.02 US06051GJS93 |
| ZOETIS INC                                              | 0.02 US98978V1035 |
| VENTURE GLOBAL CALCASIEU 6.25% 15/JAN/2030              | 0.02 US92328MAE30 |
| KBC GRP. F2V 23/9/2031                                  | 0.02 US48241FAE43 |
| ATLAS ARTERIA ORDINARY STAPLED SECURITIES               | 0.02 AU0000013559 |
| HYUNDAI CAP. AMERI 4.90% 23/06/2028/06/2028             | 0.02 US44891CDV28 |
| DEUTSCHE BANK DEUTSCHE BANK F2V PERP                    | 0.02 DE000A383JS3 |
| BANCO SANTANDER 5.439% 15/07/2031                       | 0.02 US05964HBG92 |
| VERTIV HOLDINGS CO                                      | 0.02 US92537N1081 |
| LLOYDS BANKING GROUP F2V 2/6/2033                       | 0.02 XS2591847970 |
| MUENCHENER RUECKVER RG-REG                              | 0.02 DE0008430026 |
| SAIC MOTOR CORP LTD                                     | 0.02 CNE000000TY6 |
| TRAVELERS COS INC / THE                                 | 0.02 US89417E1091 |

|                                                            |                    |
|------------------------------------------------------------|--------------------|
| ZHENRO PROPS. GRP. 3.25% 04/07/2042                        | 0.02 DE0001135432  |
| BANCO BRADESCO SA-PREF                                     | 0.02 BRBBDACACNPR8 |
| EMERSON ELECTRIC CO                                        | 0.02 US2910111044  |
| CISCO SYS. 4.95% 24/02/2032                                | 0.02 US17275RBY71  |
| RLGH FINANCE BERMU 8.25% 17/07/2031                        | 0.02 XS2845154124  |
| VOLKSWAGEN FINL. 3.875% 10/9/2030                          | 0.02 XS2837886287  |
| EVERSOURCE ENERGY 5.50% 01/01/2034                         | 0.02 US30040WAX65  |
| NATIONWIDE BUILDI 4.351% 30/09/20304.61% 30/09/2030        | 0.02 US63861VAP22  |
| US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031    | 0.02 US91282CDJ71  |
| JPM. CHASE F2F 22/04/2030                                  | 0.02 US46647PEG72  |
| SANOFI SA                                                  | 0.02 FR0000120578  |
| GSK PLC                                                    | 0.02 GB00BN7SWP63  |
| PUBLIC SERV. ENT. 6.125% 15/10/203315/10/2033 USD1000      | 0.02 US744573AX43  |
| STANDARD CHARTERED F2F 10/05/2031R1000 262 REGS            | 0.02 XS2618731256  |
| EQUINIX EUR. 2 FIN 3.65% 03/09/2033                        | 0.02 XS2892321501  |
| HSBC HLDGS. F2F 13/05/2030                                 | 0.02 XS3069291196  |
| AIR NEW ZEALAND LTD                                        | 0.02 NZAIRE0001S2  |
| KT CORPORATION                                             | 0.02 US48268K1016  |
| P3 GRP. SARL 4.00% 19/04/2032                              | 0.02 XS2901491261  |
| JAPAN GOVERNMENT F 0.70% 20/03/2061                        | 0.02 JP1400141M51  |
| STARBUCKS CORP                                             | 0.02 US8552441094  |
| MARSH & MCLENNAN COM                                       | 0.02 US5717481023  |
| 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  |
| EQUINIX INC COM                                            | 0.02 US29444U7000  |
| CEZ 4.125% 5/9/2031                                        | 0.02 XS2894908768  |
| SOUTH WEST WATER FIN PLC 5.25% 15/SEP/2031                 | 0.02 XS3172180013  |
| CANADIAN GOV. BD. 3.25% 1/9/2028                           | 0.02 CA135087Q491  |
| SAGE GROUP                                                 | 0.02 GB00B8C3BL03  |
| GOLD FIELDS LTD                                            | 0.02 ZAE000018123  |
| NIBC BANK 3.50% 05/06/2030806                              | 0.02 XS3087726595  |
| SYNOPSIS INC                                               | 0.02 US8716071076  |
| DEUTSCHE BANK AG 4.0% 24/JUN/2032                          | 0.02 DE000DL19WN3  |
| KIMCO REALTY OP LL 4.85% 01/03/2035                        | 0.02 US49447BAB99  |
| SHERWIN WILLIAMS COM                                       | 0.02 US8243481061  |
| 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  |
| ING GROEP FRN 17/08/2031                                   | 0.02 XS3002547563  |
| UNITED KINGDOM GIL 1.25% 31/7/2051                         | 0.02 GB00BLH38158  |
| CARVANA CO                                                 | 0.02 US1468691027  |
| CADILLAC FAIRVIEW PRP TR 2.5% 15/OCT/2031                  | 0.02 US68327LAD82  |
| ABN AMRO BANK 2.375% 07/04/2028EUR100000                   | 0.02 XS3045515262  |
| ORANGE 3.75% 04/09/2037                                    | 0.02               |
| HOYA CORPORATION JPY                                       | 0.02 JP3837800006  |
| EXELON 5.60% 15/03/2053                                    | 0.02 US30161NBL47  |
| CAPITEC BANK HOLDINGS LTD                                  | 0.02 ZAE000035861  |
| US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026        | 0.02 US91282CLH24  |
| REGENERON PHARMACEUTICALS INC                              | 0.02 US75886F1075  |
| PROLOGIS INTL. FND 1.75% 15/03/2028TN 15/03/28 EUR125000 4 | 0.02 XS1789176846  |
| US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031          | 0.02 US91282CBL46  |
| KINROSS GOLD CORP 4.5% 15/07/2027                          | 0.02 US496902AQ09  |
| CUMMINS INC                                                | 0.02 US2310211063  |
| WESFARMERS LIMITED                                         | 0.02 AU000000WES1  |
| 3M CO                                                      | 0.02 US88579Y1010  |
| HEARTLAND GROUP HLPV                                       | 0.02 NZHGHE0007S9  |
| FONTERRA SHAREHOLDER FUND                                  | 0.02 NZFSFE0001S5  |

|                                                         |                   |
|---------------------------------------------------------|-------------------|
| UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028  | 0.02 US91282CBS98 |
| GFL ENVIRON. 6.75% 15/01/2031                           | 0.02 US36168QAQ73 |
| SUEZ SACA 5.00% 3/11/2032000 REGS                       | 0.02 FR001400DQ92 |
| ADIENT PLC                                              | 0.02 IE00BD845X29 |
| IBERDROLA INTL. IBERDROLA INTL. F2V PERP                | 0.02 XS2295335413 |
| JAPAN GOV. TWENTY 2.30% 20/06/2028                      | 0.02 JP1201031877 |
| AIRSERVICES AUSTRA 5.00% 15/05/2031                     | 0.02 AU3CB0309938 |
| CHARTER COMMS. OP 6.384% 10/23/2035                     | 0.02 US161175AZ73 |
| NORFOLK SOUTHERN CORP USD                               | 0.02 US6558441084 |
| DOLLARAMA INC                                           | 0.02 CA25675T1075 |
| THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1         | 0.02              |
| MARRIOTT INTL INCUSD                                    | 0.02 US5719032022 |
| LLOYDS BANKING GRP. 4.5% 11/1/2029                      | 0.02 XS2569069375 |
| MALAYSIA GOV. BD. 3.828% 5/7/2034                       | 0.02 MYBMS1900047 |
| PNC FINANCIAL SERVICES GROUP                            | 0.02 US6934751057 |
| INNOVENT BIOLOGICS INC                                  | 0.02 KYG4818G1010 |
| NESTLE HOLDINGS IN 5.00% 12/9/2028REGS                  | 0.02 USU74078CW13 |
| SOLVAY FIN. AMERIC 5.85% 04/06/2034                     | 0.02 US834423AF20 |
| JAPAN GOVERNMENT T 2.40% 20/03/2055                     | 0.02 JP1300861R49 |
| ARCADYAN TECHNOLOGY CORP                                | 0.02 TW0003596003 |
| US TREASURY N/B 3.37% 15/MAY/2033                       | 0.02 US91282CHC82 |
| BIOGEN INC                                              | 0.02 US09062X1037 |
| DWR CYMRU FINANCING UK 6.25% 08 6.25% 08/SEP/2037       | 0.02 XS3172211347 |
| ANGLOGOLD ASHANTI ORD USD1                              | 0.02 GB00BRXH2664 |
| US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030 | 0.02 US91282CAV37 |
| CEZ 4.25% 11/6/2032                                     | 0.02 XS2838370414 |
| HUATAI SECURITIES CO LTD                                | 0.02 CNE100000LQ8 |
| CREDIT AGRICOLE F2V 28/08/2033                          | 0.02 FR001400KDS4 |
| BANK OF AMERICA F2F 09/05/2029                          | 0.02 US06051GMT30 |
| STANDARD CHARTERED B FRN 30/08/2027                     | 0.02 AU3FN0090874 |
| HARTFORD INSURANCE GROUP INC T                          | 0.02 US4165151048 |
| BENDIGO & ADELAIDE B FRN 28/11/2029                     | 0.02 AU3FN0094165 |
| EXPORT-IMPORT BANK O FRN 26/06/2026                     | 0.02 AU3FN0079117 |
| US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032     | 0.02 US91282CDY49 |
| KUAISHOU TECHNOLOGY                                     | 0.02 KYG532631028 |
| NATWEST GROUP PLC 5.11% 23/MAY/2031                     | 0.02 US639057AV00 |
| GS. GRP. F2F 22/04/2032                                 | 0.02 US38141GYB49 |
| MIDEA GROUP CO LTD                                      | 0.02 CNE100001QQ5 |
| CARDINAL HEALTH INC                                     | 0.02 US14149Y1082 |
| AUSTRALIA & NEW ZEAL FRN 21/05/202727                   | 0.02 XS2822525205 |
| NVIDIA ORD SHS                                          | 0.02 US67066G1040 |
| US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028         | 0.01 US91282CCH25 |
| BRIXMOR OPERATING 4.05% 1/7/2030                        | 0.01 US11120VAJ26 |
| TOKAI CARBON CO LTD                                     | 0.01 JP3560800009 |
| RECRUIT HLDGS CO LNPV                                   | 0.01 JP3970300004 |
| MICROSTRATEGY COM USD0.001 CLASS A                      | 0.01 US5949724083 |
| BUNDESREPUBLIK DEU 2.50% 04/07/2044                     | 0.01 DE0001135481 |
| INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100         | 0.01 IDG000023607 |
| UK. GILT 1.50% 31/7/2053                                | 0.01 GB00BM822V59 |
| SANTANDER UK GRP. HL F2F 10/1/2029                      | 0.01 US80281LAT26 |
| CONOCOPHILLIPS                                          | 0.01 US20825C1045 |
| CORNING INC                                             | 0.01 US2193501051 |
| NYKREDIT REALKRED 4.625% 19/01/202929 EUR100000 4       | 0.01 DK0030512421 |
| CENTENE CORPORATION                                     | 0.01 US15135B1017 |
| ENEL F2V PERP                                           | 0.01 XS2312744217 |
| US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033   | 0.01 US91282CJJ18 |
| US TREASURY N/B 2.87% 15/MAY/2032                       | 0.01 US91282CEP23 |
| CHIPOTLE MEXICAN GRILL ORD                              | 0.01 US1696561059 |
| ENBRIDGE F2V 27/06/2054                                 | 0.01 US29250NCF06 |

|                                                        |                   |
|--------------------------------------------------------|-------------------|
| IDEXX LABORATORIES INC                                 | 0.01 US45168D1046 |
| JAPAN POST HOLDINGS CO LTD                             | 0.01 JP3752900005 |
| LINDE PLC 3.625% 12/6/2034                             | 0.01 XS2634594076 |
| VINCI SA                                               | 0.01 FR0000125486 |
| CITIGROUP FRN 04/03/2029                               | 0.01 US17327CAW38 |
| CANADIAN GOV. BD. 5.75% 01-JUN-33                      | 0.01 CA135087XG49 |
| KONINKLIJKE KPN NV                                     | 0.01 NL0000009082 |
| LEGRAND SA                                             | 0.01 FR0010307819 |
| NEDERLANDSE GASUNI 3.50% 23/4/2035                     | 0.01 XS3053369982 |
| CHINA LIFE INSURANCE CO LTD                            | 0.01 CNE1000002L3 |
| BNP PARIBAS 3.97% 06/MAY/2036                          | 0.01 FR001400ZE90 |
| NEW ZEALAND GOV. B 3.50% 14/04/2033                    | 0.01 NZGOVDT433C9 |
| POWSZECHNY ZAKLAD UBEZPIECZEN SA                       | 0.01 PLPZU0000011 |
| FORD MOTOR CREDIT 5.78% 30/4/2030                      | 0.01 XS2892967782 |
| US. TSY. NOTE/BON 0.625% 15/8/2030                     | 0.01              |
| BANK OF NOVA SCOTIA/ F2F 15/09/2028                    | 0.01 US06418GAU13 |
| HYUNDAI ELEVATOR CO LTD                                | 0.01 KR7017800004 |
| CANADIAN GOVERNMENT 2.75% 01/05/20275                  | 0.01 CA135087S885 |
| BANCA TRANSILVANIA F2F 27/04/20277/04/27 EUR1000       | 0.01 XS2616733981 |
| DANSKE BANK F2V 13/4/2027                              | 0.01 XS2586741543 |
| BANK OF AMERICA F2F 21/07/2032                         | 0.01 US06051GKA66 |
| GENERATION DEVELOPMENT GROUP LIMITED ORDINARY          | 0.01 AU0000005126 |
| FULLY PAID                                             |                   |
| US. TSY. NOTE/BOND 4.75% 15/05/20552055 USD1000        | 0.01 US912810UK24 |
| BONDS 05/55                                            |                   |
| CANADIAN IMPERIAL BA FRN 16/07/2031                    | 0.01 XS3118936452 |
| WEA FINANCE LLC 2.87% 15/01/2027                       | 0.01 US92928QAH11 |
| RAIFFEISEN BANK INTL 3.5% 27/AUG/2031                  | 0.01              |
| MOODYS CORPORATION                                     | 0.01 US6153691059 |
| CHINA GAS HOLDINGS LIMITED                             | 0.01 BMG2109G1033 |
| US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034     | 0.01 US91282CJZ59 |
| CRITERIA CAIXACORP SA                                  | 0.01 ES0140609019 |
| GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000          | 0.01 US37045XDW39 |
| ENI 5.75% 19/05/2035                                   | 0.01 US26874RAQ11 |
| CITIGROUP F2F 13/02/2030                               | 0.01 US172967PF20 |
| CHARTER COMMMS. OPE 5.85% 1/12/2035                    | 0.01 US161175CS13 |
| NATWEST MKTS. 5.022% 21/03/2030                        | 0.01 USG6382RGF94 |
| VALE SA                                                | 0.01 BRVALEACNORO |
| AMERICAN NATL. GRP. FRN 01/12/2055                     | 0.01 US025676AR82 |
| REPUBLIC OF POLAND 6.00% 25/10/2033033                 | 0.01 PL0000115291 |
| TENNET HOLDING BV 0.125% 30/11/20320000 18             | 0.01 XS2262065159 |
| SEMPRA F2V 01/10/2054                                  | 0.01 US816851BT54 |
| HSBC HOLDINGS PLC F2F 17/08/2029                       | 0.01 US404280CV97 |
| HEALTHPEAK PROPERT 5.25% 15/12/2032                    | 0.01 US42250PAE34 |
| AEP TEXAS 5.40% 01/06/2033                             | 0.01 US00108WAR16 |
| US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028         | 0.01 US91282CDL28 |
| CHUNGHWA TELECOM CO LTD                                | 0.01 TW0002412004 |
| ADVANTEST CORP                                         | 0.01 JP3122400009 |
| DEUTSCHE BAHN FIN 1.875% 24/05/2030                    | 0.01              |
| KOREA ELEC. POWER 4.75% 13/02/2028                     | 0.01 USY4907LAL63 |
| CARNIVAL CORP 5.87% 15/JUN/2031                        | 0.01 US143658BZ43 |
| AUSTRALIAN GOVERN 4.25% 21/04/2026                     | 0.01 AU000XCLWAI8 |
| INTESA SANPAOLO 7.20% 28/11/2033                       | 0.01 US46115HCD70 |
| US. TSY. NOTE/BON 3.875% 31/07/2030                    | 0.01 US91282CNN73 |
| HYUNDAI CAP. AMER 5.275% 24/6/2027                     | 0.01 US44891CDB63 |
| CREDIT AGRICOLE SA                                     | 0.01 FR0000045072 |
| US. TSY. NOTE/BOND 3.75% 15/04/20282028 USD100 AM-2028 | 0.01 US91282CMW81 |
| GEN. MILLS 3.60% 17/4/2032                             | 0.01 XS3046429711 |
| METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000     | 0.01 XS2606297864 |
| 2023-6                                                 |                   |
| ORACLE 5.50% 03/08/2035                                | 0.01 US68389XDA00 |
| TORONTO-DOMINION BAN FRN 17/12/2029                    | 0.01 US89115A3D29 |
| HYUNDAI CAPITAL AMER FRN 24/06/2027EGS                 | 0.01 US44891CDE03 |

|                                                         |                    |
|---------------------------------------------------------|--------------------|
| ATHORA NETHERLANDS F2V 31/08/2032                       | 0.01 XS2468390930  |
| AUSNET SERVS. HLD 1.625% 11/03/2081                     | 0.01 XS2308313860  |
| ALNYLAM PHARMACEUTICALS INC                             | 0.01 US02043Q1076  |
| MCDONALD S 3.50% 21/5/2032                              | 0.01 XS3072348405  |
| ACCTON TECHNOLOGY CORPORATION                           | 0.01 TW0002345006  |
| UNI PRESIDENT CHINA HOLDINGS LTD                        | 0.01 KYG9222R1065  |
| FUJIKURA LIMITED                                        | 0.01 JP3811000003  |
| DIGITAL REALTY TRUST INC                                | 0.01 US2538681030  |
| CELESTICA INC COM NPV                                   | 0.01 CA15101Q2071  |
| YAMANA GOLD INC 2.63% GTD SNR NTS 15/08/2031 USD1000    | 0.01 US98462YAF79  |
| BARCLAYS F2V 14/11/2032                                 | 0.01 XS2552367687  |
| FMC 5.65% 18/05/2033                                    | 0.01 US302491AX31  |
| COMMERZBANK F2V 06/12/20320 REGS                        | 0.01 DE000CZ45W81  |
| MS. F2F 25/01/2034                                      | 0.01 XS2548081053  |
| NOMURA HLDGS. 2.172% 14/07/20281000                     | 0.01 US65535HAY53  |
| FDXEX CORP COM                                          | 0.01 US31428X1063  |
| CARLSBERG BREWERIE 5.50% 28/2/2039                      | 0.01 XS3002421389  |
| LIBERTY MUTUAL GR 3.875% 26/09/2035                     | 0.01 XS3185662163  |
| BKWT L 6 A1-L 6 A1-L FRN 12/12/2056AUD10000 A1-L        | 0.01 AU3FN0101184  |
| NIKE INC CL B                                           | 0.01 US6541061031  |
| GETAC TECHNOLOGY CORP                                   | 0.01 TW0003005005  |
| STRIDE STAPLED GRP NPV UNITS                            | 0.01 NZSPGE0001S2  |
| VERIZON COMMS. 3.75% 06/08/2037                         | 0.01 XS3144675744  |
| AUCKLAND COUNCIL 071125 PNOTE                           | 0.01               |
| DUKE ENERGY 3.75% 01/04/20310                           | 0.01 XS2800020112  |
| RENTOKIL TERMINIX 5.625% 28/04/2035                     | 0.01 US760130AB09  |
| QUANTA SERVICES INC                                     | 0.01 US74762E1029  |
| TUI TOPCO LIMITED - INTEREST BEARING LOAN               | 0.01               |
| COINBASE GLOBAL INC                                     | 0.01 US19260Q1076  |
| US TREASURY N/B 3.5% 15/FEB/2033                        | 0.01 US91282CGM73  |
| NATWEST MKTS. 3.00% 03/09/2030                          | 0.01 XS3170277530  |
| DIGITAL INTREPID 1.375% 18/07/2032                      | 0.01 XS2428716000  |
| AUSTRALIA & NEW ZEAL F2V 03/02/2033/02/2033             | 0.01 XS2577127967  |
| EUR100000                                               |                    |
| MARVELL TECHNOLOGY COM                                  | 0.01 US5738741041  |
| FAIRFAX FINANCIAL 6.00% 7/12/2033                       | 0.01 US303901BN18  |
| MSCI INC                                                | 0.01 US55354G1004  |
| COMPASS GROUP ORD                                       | 0.01 GB00BD6K4575  |
| N/WIDE. B/SOC. 5.127% 29/07/20295.127% 29/07/2029       | 0.01 US63861VAK35  |
| SONOCO PRODS. 5.00% 01/09/2034                          | 0.01 US835495AS17  |
| VAR ENERGI 6.50% 22/05/2035                             | 0.01 US92212WAG50  |
| UNITED STATES TREA 4.25% 30/11/20262026 USD1000 BL-2026 | 0.01 US91282CLY56  |
| Outstanding Settlement Receipts - KRW                   | 0.01               |
| MEXICAN BONOS 7.50% 3/6/2027MXN M BONOS                 | 0.01 MX0MGO00000D8 |
| FMG RES. AUGUST 20 4.50% 15/09/2027                     | 0.01 USQ3919KAM38  |
| VOLKSWAGEN FINL. S 6.50% 18/09/2027                     | 0.01 XS2687917018  |
| KOREA DEV. BANK/T 1.375% 25/04/2027                     | 0.01 US500630DN56  |
| OCCIDENTAL PETROLE 6.45% 15-09-36                       | 0.01 US674599DF90  |
| MITSUBISHI UFJ FINL. F2V 24/04/203624/04/2036 USD       | 0.01 US606822DL51  |
| ELECTRONIC ARTS INC                                     | 0.01 US2855121099  |
| WELLS FARGO F2F 23/10/20340800 .000001% 31/10/2034      | 0.01 US95000U3H45  |
| BANCO DE CHILE                                          | 0.01 CLP0939W1081  |
| FERRARI NV COM                                          | 0.01 NL0011585146  |
| NAVER CORP                                              | 0.01 KR7035420009  |
| DEUTSCHE BAHN FIN 1.375% 03/03/2034034                  | 0.01 XS2451376219  |
| ING GROEP F2V 20/05/2036                                | 0.01 XS3074495444  |
| ELIA GRP. SA/NV 3.875% 11/6/2031                        | 0.01 BE6352705782  |
| FREEMPORT MCMORAN INC                                   | 0.01 US35671D8570  |
| JYSKE BANK A/S 0.25% 17/FEB/2028                        | 0.01 XS2409134371  |
| Outstanding Settlement Receipts - TWD                   | 0.01               |
| CO OPERATIVE BANK HL F2V 19/09/2028                     | 0.01 XS2884724837  |

|                                                             |                   |
|-------------------------------------------------------------|-------------------|
| KDDI CORP                                                   | 0.01 JP3496400007 |
| SELP FIN. SARL 3.75% 10/8/2027                              | 0.01 XS2511906310 |
| BRITISH TELECOMMUNICATIO 3.75% 03/JAN/2035                  | 0.01 XS3084359036 |
| LOBLAW COMPANIES LTD                                        | 0.01 CA5394811015 |
| VAR ENERGI 3.875% 12/3/2031                                 | 0.01 XS3019303133 |
| NEW YORK LIFE GBL. 4.60% 5/12/2029                          | 0.01 US64952WFK45 |
| DEUTSCHE BANK F2V 26/2/2029                                 | 0.01 XS3008530134 |
| PETROLEO BRASILEIRO PETROBRAS SA                            | 0.01 BRPETRACNPR6 |
| US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029           | 0.01 US91282CLC37 |
| BANCO SANTANDER SA 4.17% 24/MAR/2028                        | 0.01 US05964HAQ83 |
| DANSKE BANK A/S F2V 12/09/20314.42% 12/09/2031              | 0.01              |
| KMD BRANDS LIMITED                                          | 0.01 NZKMDE0001S3 |
| KB FINANCIAL GROUP INC                                      | 0.01 KR7105560007 |
| RENAULT SA 3.87% 30/SEP/2030                                | 0.01 FR0014010DR1 |
| US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44   | 0.01 US912810T212 |
| UNICREDIT F2V 15/01/203200000                               | 0.01 XS2101558307 |
| QUEST DIAGNOSTICS                                           | 0.01 US74834L1008 |
| COMPAGNIE FINANCIERE RICHEMONT SA                           | 0.01 CH0210483332 |
| AT&T INC 3.65% 15/09/2059                                   | 0.01 US00206RLV23 |
| CARS ALLIANCE AUTO LEASES 1FRV A FRN 21/10/2038             | 0.01 FR001400KBX8 |
| KKR AND CO INC                                              | 0.01 US48251W1045 |
| ING BELGIUM 2.75% 25/8/2032                                 | 0.01 BE0390245141 |
| ABN AMRO BANK F2V 03/12/20355                               | 0.01 US00084DBF69 |
| HEIMSTADEN BOSTAD TSY. 1.625% 13/10/2031                    | 0.01 XS2397252011 |
| STANDARD CHARTERED P F2V 13/05/2031                         | 0.01 XS3068732455 |
| BANCO BILBAO VIZCAYA F2V 15/7/2031                          | 0.01 XS2206805769 |
| LLOYDS BANKING GROUP F2V 16/10/2031                         | 0.01 XS3073633722 |
| ZHENGZHOU COAL MINING MACHINERY GROUP CO LTD                | 0.01 CNE100001LY0 |
| EUROBANK ERGASIAS SE F2F 30/04/2035                         | 0.01 XS2987792269 |
| AON PLC IE COM CL A                                         | 0.01 IE00BLP1HW54 |
| HIGHWOODS REALTY 3.05% 15/02/2030/2030 USD2000              | 0.01 US431282AS12 |
| NXP BV/NXP FDG/NXP 3.15% 01/05/2027                         | 0.01 US62954HAX61 |
| AUSTRALIA GOV. BD. 1.75% 21/6/2051                          | 0.01 AU0000097495 |
| JYSKE BANK F2F 5/5/2029                                     | 0.01 XS2931945211 |
| FAIR ISAAC CORPORATION                                      | 0.01 US3032501047 |
| DNB BANK F2F 05/11/2030                                     | 0.01 US23341CAE30 |
| NOVARTIS CAP. 3.80% 18/09/2029                              | 0.01 US66989HAT59 |
| EQUINIX EUR. 2 FIN 3.25% 19/05/2029NTS 19/05/2029 DUAL CURR | 0.01 XS3073596341 |
| BANQUE FEDERATIVE 1.00% 16/7/2026                           | 0.01 FR0014005DW1 |
| RAIFFEISENBANK AS FRN 09/JUN/2028                           | 0.01 XS2348241048 |
| KEYENCE CORP NPV                                            | 0.01 JP3236200006 |
| SIMON PROPERTY GROUP INC USD                                | 0.01 US8288061091 |
| ROPER TECHNOLOGIES INC                                      | 0.01 US7766961061 |
| NATIONAL GRID PLC 3.24% 30/MAR/2034                         | 0.01 XS2486461523 |
| NATIONAL BANK OF KUWAIT SAKP                                | 0.01 KW0EQ0100010 |
| SUNCOR ENERGY INC                                           | 0.01 CA8672241079 |
| PUBLIC SERVICE ENTERPRISE GROUP INC                         | 0.01 US7445731067 |
| ASPEED TECHNOLOGY INC                                       | 0.01 TW0005274005 |
| OPAP SA                                                     | 0.01 GRS419003009 |
| NEW ZEALAND GOV. B 1.50% 15/5/2031                          | 0.01 NZGOVDT531C0 |
| BROADCOM 4.60% 15/07/2030                                   | 0.01 US11135FCK57 |
| US. TSY. NOTE/BOND 0.50% 31/5/2027                          | 0.01 US912828ZS21 |
| HESS 5.60% 15/02/2041                                       | 0.01 US42809HAD98 |
| MONSTER BEVERAGE SHS ORD                                    | 0.01 US61174X1090 |
| ROCHE HLDGS. 4.909% 8/3/2031                                | 0.01 USU75000CK09 |
| LLOYDS BANKING GRP. FRN 28/05/2031                          | 0.01 AU3FN0098950 |
| KOREA HOUSING FIN 4.082% 25/9/2027                          | 0.01 XS2678945317 |
| METROPOLITAN LIFE GB FRN 11/07/2029                         | 0.01 AU3FN0089405 |
| KOREA HOUSING FIN. FRN 18/06/2030                           | 0.01 AU3FN0099628 |
| INTERNATIONAL CONTAINER TERMINAL SERVICE                    | 0.01 PHY411571011 |
| MARSH & MCLENNAN C 4.85% 15/11/2031                         | 0.01 US571748CB69 |
| STANDARD BANK GROUP                                         | 0.01 ZAE000109815 |
| CARS ALLIANCE AUTO LOANS GE G1V A FRN 18/3/2035             | 0.01 FR001400FYK7 |

|                                                           |                   |
|-----------------------------------------------------------|-------------------|
| SVENSKA HANDELSBA 5.125% 28/05/20275.125% 28/05/2027      | 0.01 US86959NAQ25 |
| AGRICULTURAL BANK OF CHINA                                | 0.01 CNE100000Q43 |
| BPCE HOME LOANS FCT 2023 1 A FRN 31/10/2057               | 0.01 FR001400K3K4 |
| DUKE ENERGY CORP COM                                      | 0.01 US26441C2044 |
| GBP BNP PARIBAS A/C                                       | 0.01              |
| GOLDMAN SACHS CCP USD BROKER ACCOUNT                      | 0.01              |
| US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026        | 0.01 US91282CBQ33 |
| SPAIN GOV. BD. 2.90% 31/10/2046                           | 0.01 ES00000128C6 |
| VICI PROPS. 4.95% 15/02/2030                              | 0.01 US925650AC72 |
| QUEENSLAND TSY. 5.00% 21/07/2037                          | 0.01 AU3SG0003064 |
| DIAMONDBACK ENERGY 5.75% 18/04/2054                       | 0.01 US25278XBA63 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP PARIBAS | 0.01              |
| SWISS RE AG                                               | 0.01 CH0126881561 |
| KOREA HOUSING FIN 0.258% 27/10/20280/2028 EUR100000       | 0.01 XS2388377827 |
| KIA CORPORATION                                           | 0.01 KR7000270009 |
| CANADIAN NATURAL R 5.40% 15/12/2034                       | 0.01 US136385BC44 |
| VISTRA CORP                                               | 0.01 US92840M1027 |
| HYUNDAI CAP. AMER 4.875% 01/11/20272 4.875% 01/11/2027    | 0.01 US44891ADK07 |
| ROCKWELL AUTOMATION INC                                   | 0.01 US7739031091 |
| DELPHINUS 2023-I BV I A FRN 22/3/2102                     | 0.01 XS2617254102 |
| GPT                                                       | 0.01 AU000000GPT8 |
| US. TSY. NOTE/BOND 2.25% 15/11/2027                       | 0.01 US9128283F58 |
| E.ON SE                                                   | 0.01 DE000ENAG999 |
| VOLKSWAGEN BANK 4.625% 3/5/2031                           | 0.01 XS2617457127 |
| VALERO ENERGY CORP                                        | 0.01 US91913Y1001 |
| US. TSY. NOTE/BON 2.625% 15/02/2029                       | 0.01 US9128286B18 |
| VULCAN MATERIALS CO                                       | 0.01 US9291601097 |
| UNITED RENTALS INC                                        | 0.01 US9113631090 |
| US. TSY. NOTE/BOND 4.00% 31/05/20300 USD Z-2030           | 0.01 US91282CNG23 |
| LINEAGE OP 5.25% 15/07/20300                              | 0.01 US53567YAA73 |
| AXON ENTERPRISE I COM USD 0.00001                         | 0.01 US05464C1018 |
| CRH PUBLIC LIMITED ORD SHS                                | 0.01 IE0001827041 |
| CREDIT AGRICOLE ASSU F2V 27/09/2048                       | 0.01 FR0013203734 |
| RAIFFEISENBANK F2F 5/6/2030                               | 0.01 XS2831757153 |
| AUSTRALIA GOVERNME 3.00% 21/03/2047                       | 0.01 AU000XCLWAS7 |
| OVERSEA-CHINESE BANKING CORP                              | 0.01 SG1S04926220 |
| ROSS STORES INC                                           | 0.01 US7782961038 |
| BANQUE FEDERATIVE 4.591% 16/10/2028                       | 0.01 US06675DCR17 |
| SAECURE 21 BV 21 A FRN 28/4/2090                          | 0.01 XS2600990605 |
| ACI WORLDWIDE INC                                         | 0.01 US0044981019 |
| WP CAREY 5.375% 30/06/2034                                | 0.01 US92936UAM18 |
| NEXTDC                                                    | 0.01 AU000000NXT8 |
| BAYER F2V 13/9/2054                                       | 0.01 XS2900282133 |
| T-MOBILE USA 3.875% 15/04/2030                            | 0.01 US87264ABF12 |
| JYSKE BANK A/S F2F 06/09/2030                             | 0.01 XS2831594697 |
| LOGICOR FINANCING 4.25% 18/07/2029                        | 0.01 XS2860968085 |
| NEW YORK LIFE GBL. 5.45% 18/09/2026                       | 0.01 US64953BBF40 |
| DUFREY GROUP                                              | 0.01 CH0023405456 |
| ROYAL BANK OF CANADA F2F 18/10/20288 USD                  | 0.01 US78017FZS54 |
| UK. GILT 4.50% 7/9/2034                                   | 0.01 GB00B52WS153 |
| SOCIETE GENERALE 4.677% 15/6/20276 4.677% 15/06/2027      | 0.01 US83368TBM99 |
| MANULIFE FINANCIAL CORP                                   | 0.01 CA56501R1064 |
| FLUVIUS SYSTEM OP 3.875% 09/05/2033                       | 0.01 BE0002939206 |
| N/WIDE. B/SOC. 4.85% 27/7/20274.85% 27/07/2027            | 0.01 US63861VAH06 |
| INDITEX                                                   | 0.01 ES0148396007 |
| BANK OF MONTREAL CAD                                      | 0.01 CA0636711016 |
| US TREASURY N/B 1.25% 30/04/2028                          | 0.01 US91282CBZ32 |
| Income Due - JPY                                          | 0.01              |
| KEURIG DR PEPPER I 5.15% 15/05/2035USD1000                | 0.01 US49271VBB53 |

|                                                         |                   |
|---------------------------------------------------------|-------------------|
| US. TSY. NOTE/BON 3.125% 15/11/2028                     | 0.01 US9128285M81 |
| BNP PARIBAS FRN 09/05/2029                              | 0.01 US09659X3A85 |
| UK. GILT 4.50% 07/12/2042                               | 0.01 GB00B1VWPJ53 |
| INTESA SANPAOLO SPA F2F 14/03/2029                      | 0.01 XS2598063480 |
| SOUTHWEST AIRLINE 5.125% 15/06/2027D1000                | 0.01 US844741BK34 |
| LONDON POWER NETWORKS 3.83% 11/JUN/2037                 | 0.01 XS3090913883 |
| COREBRIDGE GLOBAL 5.20% 12/01/20292024-1                | 0.01 US00138CAX65 |
| MPLX 5.50% 15/02/2049                                   | 0.01 US55336VAT70 |
| ERSTE GRP. BANK F2V 7/6/2033                            | 0.01 AT0000A2YA29 |
| US. TSY. NOTE/BON 1.375% 31/10/2028                     | 0.01 US91282CDF59 |
| NORDDEUTSCHE LANDESBANK 4.37% 10/DEC/2035               | 0.01              |
| US TSY. N/B 1.25% 30/09/20282028 USD Q-2028             | 0.01 US91282CCY57 |
| NORFOLK SOUTHERN 5.95% 15/03/20641000                   | 0.01 US655844CU03 |
| US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028       | 0.01 US91282CCV19 |
| GLENCORE CAP. FIN. 3.75% 04/02/2032                     | 0.01 XS3081952791 |
| ITALGAS SPA                                             | 0.01 IT0005211237 |
| US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029  | 0.01 US91282CKD29 |
| JAPAN GOV. TEN YEA 0.10% 20/12/2028                     | 0.01 JP1103531K10 |
| CELLNEX FIN. 3.50% 22/05/2032                           | 0.01 XS3019300469 |
| KIMCO REALTY OP 1.90% 01/03/2028                        | 0.01 US49446RAX70 |
| US TREASURY N/B 4.12% 30/NOV/2029                       | 0.01 US91282CMA61 |
| AMERICAN HONDA FIN 2.85% 27/06/20288                    | 0.01 XS3105982675 |
| US. TSY. NOTE/BON 4.125% 31/10/2031/2031 USD1000 R-2031 | 0.01 US91282CLU35 |
| MEDTRONIC 2.95% 15/10/2030                              | 0.01 XS3185369371 |
| JEFFERIES F2F 06/02/2028                                | 0.01 XS2987635328 |
| TARGA RES. 5.50% 15/02/2035                             | 0.01 US87612GAK76 |
| CIGNA GROUP/THE 4.87% 15/SEP/2032                       | 0.01 US125523CY43 |
| US. TSY. NOTE/BOND 4.00% 15/11/2027                     | 0.01 US91282CLX73 |
| ELI LILLY 5.10% 12/02/2035                              | 0.01 US532457CX41 |
| MIRUM PHARMACEUTICALS INC                               | 0.01 US6047491013 |
| BRAMBLES LIMITED                                        | 0.01 AU000000BXB1 |
| ACCOR 3.625% 03/09/2032                                 | 0.01 FR0014012B88 |
| ACHMEA BANK 2.50% 25/06/2030                            | 0.01 XS3103624337 |
| GARTNER INC CL-A                                        | 0.01 US3666511072 |
| FORD MOTOR CREDIT 4.95% 28/05/2027                      | 0.01 US345397C270 |
| US. TSY. NOTE/BON 3.875% 30/06/2030/2030 USD AA-2030    | 0.01 US91282CNK35 |
| CITIGROUP F2F 29/01/2031                                | 0.01 US172967ML25 |
| JAPAN GOV. FIVE Y 0.005% 20/12/2026                     | 0.01 JP1051501N14 |
| PRYSMIAN SPA                                            | 0.01 IT0004176001 |
| SCENTRE GRP.                                            | 0.01 AU000000SCG8 |
| HSBC HOLDINGS PLC F2F 13/05/2030                        | 0.01 XS3069291196 |
| BULGARIA GOV. INT 4.125% 18/7/2045% 18/07/2045          | 0.01 XS3124393367 |
| INFINEON TECHNOLOGIES AG                                | 0.01 DE0006231004 |
| CDW LLC/CDW FIN. 2.67% 01/12/2026                       | 0.01 US12513GBG38 |
| WELLS FARGO F2F 30/10/2030                              | 0.01 US95000U2G70 |
| US. TSY. NOTE/BON 3.625% 15/08/20282028 USD AR-2028     | 0.01 US91282CNU17 |
| DUE                                                     |                   |
| CREDIT AGRICOLE F2V 10/01/203300 21 144A                | 0.01 US225313AK19 |
| DEN DANSKE BANK AS DKK                                  | 0.01 DK0010274414 |
| COMPAGNIE DE SAINT-GOBAIN                               | 0.01 FR0000125007 |
| US. TSY. NOTE/BON 1.625% 15/08/2029                     | 0.01 US912828YB05 |
| CONSOLIDATED EDISON INC COM                             | 0.01 US2091151041 |
| MALAYSIA GOV. BD. 3.502% 31/05/2027                     | 0.01 MYBMX0700034 |
| NATIONAL AUSTRALIA BANK LIMITED                         | 0.01 AU000000NAB4 |
| HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027              | 0.01 XS2225207468 |
| AVALONBAY COMMUNIT 5.00% 01/08/2035                     | 0.01 US053484AG63 |
| US. TSY. NOTE/BON 1.625% 15/2/2026                      | 0.01 US912828P469 |
| AMERICAN EXPRESS F2F 30/01/2031                         | 0.01 US025816DY24 |
| INDONESIA TSY. BD 8.375% 15/09/2026                     | 0.01 IDG000009507 |
| LOJAS RENNER SA                                         | 0.01 BRLRENACNOR1 |
| NATWEST GRP. F2F 13/5/2036                              | 0.01 XS3069320714 |
| BNP PARIBAS F2F 11/07/2030                              | 0.01 FR0014007LK5 |

|                                                                |                   |
|----------------------------------------------------------------|-------------------|
| MOTABILITY OPERAT 3.875% 24/01/2034                            | 0.01 XS2742660660 |
| NATL. AUSTRALIA B 2.723% 27/8/2030                             | 0.01 XS3159209579 |
| PACIFICORP 5.35% 1MTG BDS 01/12/2053 USD1000                   | 0.01 US695114CZ98 |
| HYDRO ONE LTD                                                  | 0.01 CA4488112083 |
| US. TSY. NOTE/BON 4.625% 15/02/2055/2055 USD100 BONDS<br>02/55 | 0.01 US912810UG12 |
| UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-<br>2026     | 0.01 US91282CBW01 |
| US. TSY. NOTE/BOND 2.25% 15/2/2027                             | 0.01 US912828V988 |
| US. TSY. NOTE/BOND 1.50% 15/02/2030                            | 0.01 US912828Z948 |
| PEPSICO 4.05% 28/7/2055                                        | 0.01 XS3121138211 |
| UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-<br>2026     | 0.01 US91282CCF68 |
| VOLVO TSY. 4.75% 15/06/2026                                    | 0.01 XS2565900854 |
| EQUIFAX INC 2.35% SNR NTS 15/09/2031 USD2000                   | 0.01 US294429AT25 |
| US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-<br>2026     | 0.01 US91282CJV46 |
| US. TSY. NOTE/BON 4.375% 31/01/2032/2032 USD100 G-<br>2032     | 0.01 US91282CMK44 |
| TENNET HLDG. 2.125% 17/11/20290000 25                          | 0.01 XS2478299204 |
| US. TSY. NOTE/BOND 2.25% 15/08/2027                            | 0.01 US9128282R06 |
| HEIMSTADEN BOSTAD 1.375% 24/07/2028/07/2028                    | 0.01 XS2435611244 |
| CAIXABANK F2F 13/09/2034                                       | 0.01 USE2428RAC90 |
| GENERAL MOTORS CO                                              | 0.01 US37045V1008 |
| US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026            | 0.01 US91282CDK45 |
| 3I GROUP PLC                                                   | 0.01 GB00B1YW4409 |
| CITIGROUP F2F 20/03/2030                                       | 0.01 US172967ME81 |
| RESIMAC PREMIER SERIES 2025-1 1 A FRN 12/09/2056               | 0.01 AU3FN0097960 |
| CELANESE US HOLDINGS LLC 0.62% 10/SEP/2028                     | 0.01 XS2385114298 |
| US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-<br>2026    | 0.01 US91282CDQ15 |
| AMP LIMITED                                                    | 0.01 AU000000AMP6 |
| US BANCORP F2F 01/02/202902 4.89% 01/02/2029                   | 0.01 US91159HJK77 |
| BARCLAYS PLC F2V 14/08/2031                                    | 0.01 XS3069319468 |
| CANADIAN IMPERIAL BA FRN 20/12/2027                            | 0.01 AU3FN0094678 |
| AMERICAN TOWER 5.80% 15/11/2028                                | 0.01 US03027XCE85 |
| COLOMBIAN TES 7.50% 26/08/2026                                 | 0.01 COL17CT02625 |
| DEUTSCHE BOERSE AG                                             | 0.01 DE0005810055 |
| WORKDAY INC                                                    | 0.01 US98138H1014 |
| AUSTRALIA GOV. BD. 2.75% 21/11/2028                            | 0.01 AU000XCLWAW3 |
| ATLANTIC CITY ELECTRIC CO 2.3% 1MTG BDS<br>15/03/2031USD2000   | 0.01 US048303CJ83 |
| TRUIST FINANCIAL CORPORATION TRANCHE # TR 9 5.9%<br>28/10/2026 | 0.01 US89788MAJ18 |
| METRO FIN. 2025-1 TST. 1 A FRN 15/10/20310000 A                | 0.01 AU3FN0096616 |
| US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-<br>2026     | 0.01 US91282CCW91 |
| BANK OF AMERICA FRN 12/02/2036/02/2036 USD1000 A               | 0.01 US06051GMQ90 |
| US. TSY. NOTE/BOND 4.25% 31/12/20262026 USD100 BM-<br>2026     | 0.01 US91282CME83 |
| NIAGARA MOHAWK PO 2.759% 10/01/2032                            | 0.01 US65364UAQ94 |
| CHENIERE ENERGY PA 5.75% 15/8/2034                             | 0.01 US16411QAS03 |
| DAI ICHI LIFE HOLD NPV                                         | 0.01 JP3476480003 |
| TUI TOPCO LIMITED - ORDINARY SHARES                            | 0.01              |
| VCL 42 A 42 A FRN 21/3/203000000 A REGS                        | 0.01 XS2820232457 |
| JAPAN GOV. TWENTY 2.10% 20/03/2030                             | 0.01 JP1201171A43 |
| EPH FINC. INTL. 4.625% 02/07/2032                              | 0.01 XS3106539938 |
| FORMOSA PETROCHEMICAL CORPORATION                              | 0.01 TW0006505001 |
| TOWER LIMITED                                                  | 0.01 NZTWRE0011S2 |
| JAPANESE YEN                                                   | 0.01              |
| US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027           | 0.01 US912828Z781 |
| MS. BANK NA F2F 26/05/202828                                   | 0.01 US61690U8B93 |

|                                                         |                    |
|---------------------------------------------------------|--------------------|
| ENNOCONN CORP                                           | 0.01 TW0006414006  |
| FRANCO NEVADA CORP                                      | 0.01 CA3518581051  |
| NASPERS NPV POST REV SPLIT                              | 0.01 ZAE000325783  |
| ATHORA HLDG. 5.875% 10/09/2034                          | 0.01 XS2831758474  |
| BOE TECHNOLOGY GROUP CO LTD                             | 0.01 CNE0000016L5  |
| AMERICAN TOWER 5.20% 15/02/2029                         | 0.01 US03027XCG34  |
| UNITED INTEGRATED SERVICES                              | 0.01 TW0002404001  |
| PFIZER NETHERLAND 2.875% 19/05/2029                     | 0.01 XS3019313363  |
| TRUIST FINL CORP COM                                    | 0.01 US89832Q1094  |
| TAKE-TWO INTERACTI 5.60% 12/06/2034                     | 0.01 US874054AN97  |
| US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029   | 0.01 US91282CDW82  |
| <br>                                                    |                    |
| KOMATSU LTD JPY                                         | 0.01 JP3304200003  |
| MARS 4.80% 1/3/2030                                     | 0.01 US571676AY11  |
| UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028  | 0.01 US91282CCE93  |
| JAPAN GOV. TEN YEA 0.20% 20/06/2032                     | 0.01 JP1103671N74  |
| MITSUBISHI HEAVY INDUSTRIES LTD                         | 0.01 JP39000000005 |
| COLOMBIAN TES 7.25% 18/10/2034                          | 0.01 COL17CT03615  |
| POLAND GOV. BD. 1.75% 25/04/2032DS0432                  | 0.01 PL0000113783  |
| MITSUBISHI UFJ FINL. F2V 12/09/2036                     | 0.01 US606822DQ49  |
| EXPERIAN GROUP LTD                                      | 0.01 GB00B19NLV48  |
| US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027    | 0.01 US91282CEF41  |
| <br>                                                    |                    |
| CELANESE US HLDGS 5.337% 19/1/2029                      | 0.01 XS2497520887  |
| TAKEDA PHARMACEUTICAL CO LTD                            | 0.01 JP34630000004 |
| MITSUBISHI CORP                                         | 0.01 JP3898400001  |
| US. TSY. NOTE/BON 2.875% 15/05/2028                     | 0.01 US9128284N73  |
| JAPAN GOV. TEN YEA 0.10% 20/06/2030                     | 0.01 JP1103591L73  |
| US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028 | 0.01 US91282CDP32  |
| JPM. CHASE F2F 23/10/2034                               | 0.01 US46647PDY97  |
| NETHERLANDS GOV. B 2.50% 15/07/2035                     | 0.01 NL0015002F72  |
| VERIZON COMMS. 5.401% 2/7/2037                          | 0.01 US92343VHA52  |
| US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029     | 0.01 US91282CKP58  |
| <br>                                                    |                    |
| US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027    | 0.01 US912828ZN34  |
| <br>                                                    |                    |
| MTN GROUP LTD                                           | 0.01 ZAE000042164  |
| ZIJIN MINING GROUP ORDINARY SHARES                      | 0.01 CNE100000B24  |
| BANCO BILBAO VIZCAYA - SP ADR                           | 0.01 US05946K1016  |
| US. TSY. NOTE/BON 4.375% 31/12/20292029 USD100 AH-2029  | 0.01 US91282CMD01  |
| PICC PROPERTY & CASUALTY COMPANY LIMITED                | 0.01 CNE100000593  |
| FUT. US LONG BOND(CBT) CBT DEC25                        | 0.01               |
| FRENCH REPUBLIC GO 2.75% 25/2/2029                      | 0.01 FR001400HI98  |
| E SUN FINANCIAL HOLDINGS COMPANY LTD                    | 0.01 TW0002884004  |
| TSY. OF VICTORIA 2.25% 20/11/2034                       | 0.01 AU0000048274  |
| MITSUBISHI UFJ FINL. F2V 13/09/202813/09/2028 USD       | 0.01 US606822CN27  |
| HEIMSTADEN BOSTAD 3.75% 02/10/2030                      | 0.01 XS3105178795  |
| NRG ENERGY INC 2% GTD SNR SEC NTS 02/12/25 USD2000144A  | 0.01 US629377CN02  |
| WELLTOWER 3.10% 15/01/2030                              | 0.01 US95040QAJ31  |
| CHARTER COMMS. OPE 4.80% 01-03-50                       | 0.01 US161175BT05  |
| US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030      | 0.01 US91282CHW47  |
| <br>                                                    |                    |
| SK HYNIX 6.25% 17/1/2026                                | 0.01 USY8085FBJ85  |
| COMMONWEALTH BANK OF VAR 26/08/2037                     | 0.01 XS3156297213  |
| SPP-DISTRIBUCIA 1.00% 09/06/2031REGS                    | 0.01 XS2348408514  |
| GBL. PAYMENTS 4.875% 17/03/2031                         | 0.01 XS2597994065  |
| US. TSY. NOTE/BOND 4.75% 15/05/2027                     | 0.01 US91282CKR15  |
| US TREASURY N/B 3.62% 31/MAY/2028                       | 0.01 US91282CHE49  |
| AAREAL BANK F2V 12/12/2034                              | 0.01 DE000AAR0439  |
| TARGET CORPORATION                                      | 0.01 US87612E1064  |
| DE VOLKSBANK 4.625% 23/11/2027R100000                   | 0.01 XS2626691906  |

|                                                          |                   |
|----------------------------------------------------------|-------------------|
| US. TSY. NOTE/BON 3.875% 30/04/20300 USD Y-2030          | 0.01 US91282CMZ13 |
| NBN 4.125% 15/3/2029                                     | 0.01 XS2590621103 |
| ALLIANZ F2F 7/9/2038                                     | 0.01 DE000A30VTT8 |
| UNITED STATES TRE 3.875% 15/10/2027/2027 USD1000 AT-2027 | 0.01 US91282CLQ23 |
| IBERDROLA INTL. 1.825% 31/12/2049                        | 0.01 XS2295333988 |
| FRENCH REPUBLIC GO 2.50% 25/05/2030                      | 0.01 FR0011883966 |
| BANK OF AMERICA F2F 28/01/20318/01/2031 EUR100000        | 0.01 XS2987772402 |
|                                                          |                   |
| ASPEN GROUP LTD/AUSTRALIA                                | 0.01 AU000000APZ8 |
| ABBVIE 4.05% 21/11/2039                                  | 0.01 US00287YCA55 |
| ROLLINS INC                                              | 0.01 US7757111049 |
| AMERICAN INTERNATIONAL GROUP                             | 0.01 US0268747849 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM           | 0.01              |
| USDSBOSUS3B 31/12/2050                                   |                   |
| VICINITY CENTRES                                         | 0.01 AU000000VCX7 |
| WILLIAMS COS 5.15% 15/03/2034D1000                       | 0.01 US88339WAC01 |
| LSEGA FINC. 4.50% 19/10/2028                             | 0.01 XS3182450372 |
| DEUTSCHE BANK AG/NEW F2F 10/01/202973% 10/01/2029        | 0.01 US25160PAQ00 |
|                                                          |                   |
| SANY HEAVY EQUIPMENT INTL                                | 0.01 KYG781631059 |
| ADVANCED INFO SERVICE PUBLIC COMPANY LIM                 | 0.01 TH0268010R11 |
| ZIMMER BIOMET HLD 3.518% 15/12/2032                      | 0.01 XS2875106168 |
| UNITED STATES TRE 3.375% 15/09/2027/2027 USD1000 AS-2027 | 0.01 US91282CLL36 |
| UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028  | 0.01 US91282CBP59 |
| LONDON STOCK EXCHANG                                     | 0.01 GB00B0SWJX34 |
| HOST HOTELS & RESO 3.50% 15/09/2030USD2000 I             | 0.01 US44107TAZ93 |
| BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026                  | 0.01 FR001400F794 |
| 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 |
| MEDALLION TRUST SERIES 201 1 A1-R FRN 21/01/2052         | 0.01 AU3FN0093159 |
| US. TSY. NOTE/BON 0.375% 30/9/2027                       | 0.01 US91282CAL54 |
| SOUTHERN CALIFORNI 5.90% 01/03/2055                      | 0.01 US842400JH78 |
| KOREA HOUSING FIN 3.714% 11/04/2027                      | 0.01 XS2545732484 |
| GAZTRANSPORT ET TECHNIGAZ SA                             | 0.01 FR0011726835 |
| NETHERLANDS GOV. B 3.75% 15/01/2042                      | 0.01 NL0009446418 |
| CIE DE SAINT-GOBAL 3.75% 29/11/202600000 49 REGS         | 0.01 XS2723549528 |
| SANTANDER UK 3.00% 12/03/2029                            | 0.01 XS2786381207 |
| TENCENT MUSIC ENTERTAINMENT GROUP                        | 0.01 US88034P1093 |
| US. TSY. NOTE/BON 1.625% 15/5/2026                       | 0.01 US912828R366 |
| US TREASURY N/B 2.75% 30/APR/2027                        | 0.01 US91282CEN74 |
| TAMPA ELEC. 4.90% 01/03/2029                             | 0.01 US875127BM30 |
| HK ELECTRIC INVESTMENTS LTD                              | 0.01 HK0000179108 |
| GRAINGER W W INC                                         | 0.01 US3848021040 |
| BANK OF NOVA SCOTIA CAD                                  | 0.01 CA0641491075 |
| NATIONAL GRID PLC 0.25% 01/09/2028                       | 0.01 XS2381853279 |
| NATWEST MARKETS P 5.022% 21/03/2030                      | 0.01 US63906YAP34 |
| CP ALL PCL NVDR                                          | 0.01 TH0737010R15 |
| ZSCALER INC                                              | 0.01 US98980G1022 |
| 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 |
| US. TSY. NOTE/BON 2.875% 15/08/2028                      | 0.01 US9128284V99 |
| MAGNA INTERNATIONA 5.05% 14/03/2029                      | 0.01 US559222BA12 |
| TRANSDIGM GROUP INC                                      | 0.01 US8936411003 |
| ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024              | 0.01 ES0167050915 |
| SANTANDER UK 3.346% 25/03/20302030                       | 0.01 XS3032020136 |
| AIB GRP. F2F 13/9/2029                                   | 0.01 US00135TAD63 |
| NOMURA HLDGS. 3.459% 28/05/2030                          | 0.01 XS3066581664 |
| US. TSY. NOTE/BOND 3.75% 15/05/20282028 USD1000 AN-2028  | 0.01 US91282CND91 |
| UBS SWITZERLAND 3.146% 21/06/2031                        | 0.01 CH1348614111 |

|                                                                |                   |
|----------------------------------------------------------------|-------------------|
| US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000<br>BONDS02/2054   | 0.01 US912810TX63 |
| JAPAN GOVERNMENT 0.005% 20/06/2026                             | 0.01 JP1051481M76 |
| 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 |
| <br>                                                           |                   |
| FRENCH REPUBLIC GO 2.00% 25/11/2032                            | 0.01 FR001400BKZ3 |
| HEIMSTADEN BOSTAD 3.75% 10/03/2031                             | 0.01 XS3168266958 |
| UBS GRP. VAR 11/08/2031                                        | 0.01 CH1474856957 |
| MOTIVA INFRAESTR DE MOBILIDADE ORD SHS                         | 0.01 BRMOTVACNOR7 |
| NTT FIN. 2.906% 16/03/20299                                    | 0.01 XS3100081093 |
| LAFARGEHOLCIM LTD                                              | 0.01 CH0012214059 |
| OTP BANK RT                                                    | 0.01 HU0000061726 |
| AMERICA MOVIL 3.00% 30/09/2030                                 | 0.01 XS3194135706 |
| DUKE ENERGY 3.85% 15/6/2034                                    | 0.01 XS2488626883 |
| 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 |
| CORTEVA INC                                                    | 0.01 US22052L1044 |
| 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 |
| AKER BP 6.00% 13/6/2033                                        | 0.01 US00973RAM51 |
| NXP SEMICONDUCTORS                                             | 0.01 NL0009538784 |
| CAD BNP PARIBAS A/C                                            | 0.01              |
| ASR NEDERLAND F2V 7/12/2043                                    | 0.01 XS2554581830 |
| VIPSHOP HLDGS LTD                                              | 0.01 US92763W1036 |
| NORTHERN GAS NETW 6.125% 2/6/2033                              | 0.01 XS2619757185 |
| FRENCH REPUBLIC GO 3.20% 25/05/2035                            | 0.01 FR001400X8V5 |
| UNITED STATES TREA 4.25% 15/01/20282028 USD100 AJ-<br>2028     | 0.01 US91282CMF58 |
| PARADE TECHNOLOGIES LTD                                        | 0.01 KYG6892A1085 |
| LLOYDS BANKING GRP. F2V 09/05/2035                             | 0.01 XS3069338336 |
| SWEDBANK 2.875% 08/02/2030                                     | 0.01 XS3067990450 |
| ORACLE CORP 5.375% 27/09/2054                                  | 0.01 US68389XCU72 |
| CENTERPOINT ENERGY RES CORP 5.25% 01/03/2028                   | 0.01 US15189YAG17 |
| ENEL SPA                                                       | 0.01 IT0003128367 |
| US. TSY. NOTE/BOND 4.50% 15/11/20544 USD1000 BONDS<br>11/54    | 0.01 US912810UE63 |
| PETROLIAM NASIONA 7.625% 15/10/2026                            | 0.01 USY68851AK32 |
| FRENCH REPUBLIC GO 0.75% 25/2/2028                             | 0.01 FR001400AIN5 |
| HCA 5.60% 01/04/2034                                           | 0.01 US404119CU12 |
| HAMMERSON IRELAND 1.75% 3/6/2027                               | 0.01 XS2344772426 |
| JOHNSON CONTROLS INTERNATIONAL PLC                             | 0.01 IE00BY7QL619 |
| VAR ENERGI ASA 5.0% 18/05/2027                                 | 0.01 US92212WAA80 |
| FOMENTO ECONOMICO MEXICANO SAB DE CV                           | 0.01 MXP320321310 |
| UBS GRP. 2.746% 11/02/2033                                     | 0.01 US902613AK44 |
| JAPAN GOV. THIRTY 2.20% 20/06/2054                             | 0.01 JP1300831Q70 |
| EBAY INC                                                       | 0.01 US2786421030 |
| NUTANIX INC                                                    | 0.01 US67059N1081 |
| MOTOROLA SOLUTIONS 2.75% 24/05/2031                            | 0.01 US620076BU23 |
| US. TSY. NOTE/BOND 3.75% 31/12/2028                            | 0.01 US91282CJR34 |
| US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000<br>BONDS 11/53 | 0.01 US912810TV08 |
| STAR BULK CARRIERS CORP                                        | 0.01 MHY8162K2046 |
| VOLKSWAGEN INTL. FIN. VOLKSWAGEN INTL. F2V PERP                | 0.01 XS2187689380 |
| AJINOMOTO CO INC JPY                                           | 0.01 JP3119600009 |
| LOGICOR FINC. SAR 1.625% 15/07/2027                            | 0.01 XS2027364327 |
| CARNIVAL 4.125% 15/07/2031                                     | 0.01 XS3111860865 |
| US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029         | 0.01 US91282CEB37 |
| <br>                                                           |                   |
| GALAXY PIPELINE AS 2.94% 30/9/2040                             | 0.01 XS2300197030 |
| UNITED STATES TREA 3.50% 30/09/2026                            | 0.01 US91282CLP40 |
| SUNCORP GRP. FRN 27/06/2034                                    | 0.01 AU3FN0081386 |

|                                                             |                   |
|-------------------------------------------------------------|-------------------|
| US TREASURY N/B 3.62% 31/AUG/2029                           | 0.01 US91282CLK52 |
| HYUNDAI CAP. AMERI 4.90% 23/06/2028 5.25% 23/06/2028        | 0.01 US44891ADV61 |
| OCCIDENTAL PETROL 6.625% 1/9/2030                           | 0.01 US674599ED34 |
| METLIFE INC                                                 | 0.01 US59156R1086 |
| HD KOREA SHIPBUILDING AND OFFSHORE ENGINEERING CO LTD       | 0.01 KR7009540006 |
| GEN. MOTORS FINL. 4.90% 06/10/2029                          | 0.01 US37045XEZ50 |
| SHINHAN FINANCIAL GROUP                                     | 0.01 KR7055550008 |
| SYNGENTA FIN. 1.25% 10/9/2027                               | 0.01              |
| UNITED STATES TREA 3.50% 30/4/2030 030 USD1000 K-2030       | 0.01 US91282CGZ86 |
| PAYCHEX INC                                                 | 0.01 US7043261079 |
| DR HORTON INC                                               | 0.01 US23331A1097 |
| SOUTHERN CALIFORNI 5.70% 1/3/2053                           | 0.01 US842400HV80 |
| VENTAS INC                                                  | 0.01 US92276F1003 |
| ORION OYJ                                                   | 0.01 FI0009014377 |
| KOREA INTERNATIONA 4.51% 10/12/2029                         | 0.01 AU3CB0316420 |
| JPM. CHASE F2F 26/04/2028 4/2028                            | 0.01 US46647PDA12 |
| ERP OPERATING 4.95% 15/06/2032                              | 0.01 US26884ABQ58 |
| FRENCH REPUBLIC GO 0.75% 25/11/2028                         | 0.01 FR0013341682 |
| COREBRIDGE GBL. F 5.125% 09/12/2029                         | 0.01 XS3039165983 |
| ARGENTUM NETHERLANDS F2V 01/06/2048                         | 0.01 XS1795323952 |
| NEC CORPORATION                                             | 0.01 JP3733000008 |
| KOREA ELEC. POWER 4.875% 31/01/2027 000                     | 0.01 USY4907LAJ18 |
| FASTIGHETS BALDER 1.25% 28/01/2028                          | 0.01 XS3170926441 |
| WESTPAC BANKING FRN 16/04/2029                              | 0.01 US961214FU20 |
| NTT INC                                                     | 0.01 JP3735400008 |
| CAIXABANK F2F 13/09/2027                                    | 0.01 US12803RAB06 |
| SCENTRE GROUP TRUST FRN 31/3/2055                           | 0.01 AU3FN0097184 |
| US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000 BONDS05/2054 | 0.01 US912810UA42 |
| BNP PARIBAS FRN 23/08/2034                                  | 0.01 AU3FN0090353 |
| LOGICOR FINANCING 4.25% 18/07/2029 EUR100000 16             | 0.01 XS2860968085 |
| AMETEK INC                                                  | 0.01 US0311001004 |
| JAPAN GOV. FIVE Y 0.005% 20/06/2027                         | 0.01 JP1051531N75 |
| JAPAN GOV. FIVE YE 0.10% 20/09/2027                         | 0.01 JP1051541NA0 |
| SUMITOMO MITSUI FINL FRN 15/04/2030 5/04/2030               | 0.01 US86562MDR88 |
| US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026        | 0.01 US91282CCJ80 |
| US. TSY. NOTE/BOND 4.25% 15/08/2054 2054 USD1000 BOND 08/54 | 0.01 US912810UC08 |
| JAPAN PETROLEUM EXPLORATION                                 | 0.01 JP3421100003 |
| AIRPORT AUTHORITY 4.875% 12/01/2026                         | 0.01 USY000AKAJ65 |
| COMMONWEALTH BANK OF FRN 27/11/2026 7/11/2026               | 0.01 US2027A1KV89 |
| JAPAN GOV. TEN YEA 1.40% 20/03/2035                         | 0.01 JP1103781R44 |
| AGEAS SA/NV 4.75% 01/12/2028                                | 0.01 BE6365838190 |
| TEXAS INSTRUMENTS 5.15% 08/02/2054                          | 0.01 US882508CJ13 |
| NATL. GRID NORTH A 3.15% 03/06/2030 030                     | 0.01 XS3086253039 |
| NEWCASTLE GREATER MU FRN 21/01/2030                         | 0.01 AU3FN0094827 |
| US TREASURY N/B 1.87% 28/FEB/2027                           | 0.01 US91282CEC10 |
| ROYAL BANK OF CANA 4.65% 27/01/2026                         | 0.01 US780082AD52 |
| BNP PARIBAS F2F 19/11/2035 6.192% 19/11/2035                | 0.01 US09659T2D24 |
| AUSTRALIA & NEW ZE 3.70% 16/11/2025 11 3.7% 16/11/2025      | 0.01 US05253JAL52 |
| 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 |
| UK. GILT 3.50% 22/01/2045                                   | 0.01 GB00BN65R313 |
| US. TSY. NOTE/BON 1.125% 31/10/2026                         | 0.01 US91282CDG33 |
| CANADIAN IMP BANK COM NPV                                   | 0.01 CA1360691010 |
| P3 GRP. SARL 1.625% 26/01/2029 000 2                        | 0.01 XS2436807940 |
| UBER TECHS. 4.50% 15/08/2029                                | 0.01 USU9029YAG53 |
| SINO BIOPHAMACEUTICAL                                       | 0.01 KYG8167W1380 |

|                                                                 |                   |
|-----------------------------------------------------------------|-------------------|
| PEPPER RESIDENTIAL SECURIT 41 A1A FRN 12/07/20677               | 0.01 AU3FN0101457 |
| AUD10000 A1A                                                    |                   |
| 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 |
| PROVINCE OF MANITO 3.75% 9/6/2026R DUE                          | 0.01 AU3CB0234581 |
| BANCO SANTANDER 6.921% 08/08/2033                               | 0.01 US05964HAV78 |
| INDONESIA TREASURY 6.50% 15/07/2030000 FR0104                   | 0.01 IDG000024605 |
| UNITED STATES TREA 3.50% 30/09/2029                             | 0.01 US91282CLN91 |
| BANK OF AMERICA 3.248% 21/10/2027                               | 0.01 US06051GGA13 |
| BROADRIDGE FINANCIAL SOLUTIONS LLC                              | 0.01 US11133T1034 |
| JAPAN GOV. TEN YEA 0.10% 20/9/2029                              | 0.01 JP1103561KA2 |
| AIA GROUP LTD F2V 09/09/20330                                   | 0.01 XS2356311139 |
| 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 |
| AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026                      | 0.01 US00774MAV72 |
| MS. F2F 24/10/2035                                              | 0.01 XS2927570858 |
| SEVERN TRENT                                                    | 0.01 GB00B1FH8J72 |
| ING GROEP F2F 23/05/20298 REGS                                  | 0.01 XS2624976077 |
| US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029           | 0.01 US91282CES61 |
| COMMONWEALTH BANK 2.552% 14/03/20270226 2.552%<br>14/03/2027    | 0.01 US2027A1KK25 |
| US. TSY. NOTE/BON 4.125% 31/10/20292029 USD1000 AF-<br>2029     | 0.01 US91282CLR06 |
| VODAFONE GROUP ORD                                              | 0.01 GB00BH4HKS39 |
| ALLEGION PLC                                                    | 0.01 IE00BFRT3W74 |
| US. TSY. NOTE/BON 4.125% 31/03/20322 USD J-2032                 | 0.01 US91282CMT52 |
| TOURISM HOLDINGS LTD                                            | 0.01 NZHELE0001S9 |
| JPMORGAN CHASE & CO F2F 22/04/2031                              | 0.01 US46647PEY88 |
| US. TSY. NOTE/BOND 4.00% 31/01/2029                             | 0.01 US91282CJW29 |
| BANK OF AMERICA F2F 13/02/2031                                  | 0.01 US06051GHZ54 |
| SIME DARBY BERHAD                                               | 0.01 MYL4197OO009 |
| US TREASURY N/B 3.62% 15/FEB/2053                               | 0.01 US912810TN81 |
| US. TSY. NOTE/BON 3.875% 15/07/2028USD AQ-2028 DUE              | 0.01 US91282CNM90 |
| CANTOR FITZGERALD LP 4.5% SNR NTS 14/04/2027 USD1000<br>144A    | 0.01 US138616AK34 |
| ERSTE GROUP BANK AG                                             | 0.01 AT0000652011 |
| JAPAN GOV. TEN YEA 0.20% 20/03/2032                             | 0.01 JP1103661N43 |
| HEATHROW FUNDING LTD F2F 16/01/2036                             | 0.01 XS2977947105 |
| CIP FNDG. PTY 3.026% 16/12/2027                                 | 0.01 AU3CB0285310 |
| ING GROEP F2F 12/08/2029                                        | 0.01 XS2764264607 |
| BLACKSTONE PROP. 1.625% 4/20/2030                               | 0.01 XS2398746144 |
| HSBC HLDGS. F2F 13/5/2034                                       | 0.01 XS3069291782 |
| RIO TINTO PLC ORD                                               | 0.01 GB0007188757 |
| BNP PARIBAS 3.625% 1/9/2029                                     | 0.01 FR001400CFW8 |
| EMD FIN. 5.00% 15/10/2035                                       | 0.01 US26867LAR15 |
| EQUINOR ASA                                                     | 0.01 NO0010096985 |
| US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028            | 0.01 US91282CGH88 |
| EXPERIAN FINANCE PLC 2.75% GTD SNR NTS 08/03/30<br>USD1000 144A | 0.01 US30217AAC71 |
| NORDEA BANK ABP                                                 | 0.01 FI4000297767 |
| NATIONAL GRID PLC 5.75% 16/APR/2032                             | 0.01 XS0627336323 |
| PUBLIC SERV. OF CO 5.15% 15/09/2035                             | 0.01 US744448DC22 |
| KIMBERLY CLARK CORP                                             | 0.01 US4943681035 |
| COX COMMS. 5.45% 01/09/2034                                     | 0.01 US224044CU97 |
| MARSH & MCLENNAN C 5.40% 15/03/2055                             | 0.01 US571748CD26 |
| BANK OF AMERICA F2F 22/04/2032                                  | 0.01 US06051GJT76 |
| AIB GRP. F2V 30/5/2031000 5                                     | 0.01 XS2230399441 |
| KINGDOM OF BELGIUM 1.60% 22/06/2047                             | 0.01 BE0000338476 |
| FRENCH REPUBLIC GO 0.00% 25/11/2029                             | 0.01 FR0013451507 |

|                                                           |                   |
|-----------------------------------------------------------|-------------------|
| FRENCH REPUBLIC GO 1.50% 25/05/2031                       | 0.01 FR0012993103 |
| TAMPA ELECTRIC CO 2.4% 15/MAR/2031                        | 0.01 US875127BH45 |
| FRENCH REPUBLIC GO 0.75% 25/05/2028                       | 0.01 FR0013286192 |
| COMPASS GRP. 3.25% 6/2/2031                               | 0.01 XS2758114321 |
| NATIONAL BANK OF CANADA                                   | 0.01 CA6330671034 |
| OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD         | 0.01 NZOCAE0002S0 |
| CANADIAN PAC KANS COM NPV                                 | 0.01 CA13646K1084 |
| KOREA HOUSING FIN 2.765% 02/09/2030                       | 0.01 XS3149806971 |
| PRIMAX ELECTRONICS LTD                                    | 0.01 TW0004915004 |
| JAPAN GOV. TEN YEA 0.60% 20/12/2033                       | 0.01 JP1103731Q12 |
| MS. BANK NA F2F 14/07/2028                                | 0.01 US61690U8E33 |
| US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028          | 0.01 US91282CCR07 |
| NEW SOUTH WALES TS 4.25% 20/02/2036                       | 0.01 AU3SG0002728 |
| TA CHEN STAINLESS PIPE CO LTD                             | 0.01 TW0002027000 |
| MS. F2F 18/04/2030                                        | 0.01 US61747YFQ35 |
| ASR NEDERLAND ASR NEDERLAND FRN PERP                      | 0.01 XS3011202655 |
| N/WIDE. B/SOC. 2.375% 16/01/2029                          | 0.01 XS3180073572 |
| TEMASEK FINANCIAL 1.50% 1/3/20288 EUR150000 15            | 0.01 XS1373131546 |
| JAPAN (10 YEAR ISS 0.10% 20/12/2030                       | 0.01 JP1103611M11 |
| CANADIAN NATURAL RESOURCES ORD SHS                        | 0.01 CA1363851017 |
| PERM. TSB GRP. HLDGS F2V 25/4/2028                        | 0.01 XS2611221032 |
| PERM. TSB GRP. HLDGS VAR 22/12/2035                       | 0.01 XS3183164220 |
| NRG ENERGY INC                                            | 0.01 US6293775085 |
| JAPAN (5 YEAR ISSU 0.10% 20/12/2025                       | 0.01 JP1051461M13 |
| UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-2026  | 0.01 US91282CCZ23 |
| PROLOGIS INTL. FN 4.375% 01/07/2036                       | 0.01 XS2847688251 |
| ROYAL BANK OF CANADA FRN 2/7/2028                         | 0.01 XS2853494602 |
| LG ENERGY Solutio 5.875% 02/04/2035                       | 0.01 USY555CGAR36 |
| COREBRIDGE FINL. 5.75% 15/1/2034                          | 0.01 US21871XAS80 |
| HYUNDAI CARD 5.75% 24/04/2029                             | 0.01 XS2798085416 |
| POP MART INTERNATIONAL GROUP LTD                          | 0.01 KYG7170M1033 |
| ICG US CLO 2020-1 LTD 1A ARR FRN 20/01/2035               | 0.01 US449251AU17 |
| VIATRIS 2.70% 22/06/2030                                  | 0.01 US92556VAD82 |
| UPJOHN FIN. 1.908% 23/6/2032                              | 0.01 XS2193983108 |
| DAIICHI SANKYO COMPANY LIMITED                            | 0.01 JP3475350009 |
| CHINA MERCHANTS BANK CO LTD                               | 0.01 CNE000001B33 |
| MS. F2F 1/2/2029                                          | 0.01 US61747YFA82 |
| FRENCH REPUBLIC GO 2.75% 25/10/2027                       | 0.01 FR0011317783 |
| CPPIB CAPITAL INC 1.50% 23/06/2028                        | 0.01 XS2356317177 |
| US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51  | 0.01 US912810SX72 |
| US. TSY. NOTE/BON 4.625% 30/09/20288                      | 0.01 US91282CJA09 |
| US TREASURY N/B 4.5% 31/MAY/2029                          | 0.01 US91282CKT70 |
| JYSKE BANK - REG                                          | 0.01 DK0010307958 |
| UBS GROUP AG 4.37% 11/JAN/2031                            | 0.01 CH1236363391 |
| US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53 | 0.01 US912810TT51 |
| JPMORGAN CHASE & CO F2F 23/07/2036                        | 0.01 US46647PFC59 |
| CAP. ONE FINL. F2F 26/7/2035                              | 0.01 US14040HDH57 |
| METRO INC - A                                             | 0.01 CA59162N1096 |
| US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000 BONDS 05/52 | 0.01 US912810TG31 |
| BROADCOM 4.90% 15/7/2032                                  | 0.01 US11135FCL31 |
| FRENCH REPUBLIC GO 2.75% 25/02/2030                       | 0.01 FR001400PM68 |
| ZF EUR. FIN. 4.75% 31/01/2029                             | 0.01 XS2757520965 |
| US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029   | 0.01 US91282CEE75 |
| BROADCOM 5.05% 12/7/2029                                  | 0.01 US11135FBX87 |
| 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 |

|                                                      |                   |
|------------------------------------------------------|-------------------|
| PUBLIC SERVICE ELECTRIC & GAS CO 1.9% SNR SEC        | 0.01 US74456QCH74 |
| MTN15/08/2031 USD2000 N                              |                   |
| BROADSTONE NET LEA 2.60% 15/09/203131 USD1000        | 0.01 US11135EAA29 |
| FAIRFAX FINL HOLDINGS LTD CAD                        | 0.01 CA3039011026 |
| KOOKMIN BANK 0.048% 19/10/2026                       | 0.01 XS2393768788 |
| FIRSTMAC MTG. FNDG. TST. NO. 4 A1 FRN 18/02/2056LTG  | 0.01 AU3FN0091799 |
| 18/02/2056                                           |                   |
| MASTERCARD 4.875% 09/05/2034                         | 0.01 US57636QAZ72 |
| SARTORIUS FINANCE 4.50% 14/9/2032                    | 0.01 XS2676395317 |
| ARGENX SE                                            | 0.01 NL0010832176 |
| GARMIN ORD                                           | 0.01 CH0114405324 |
| GEORGIA POWER CO 4.7% SNR NTS 15/05/2032             | 0.01 US373334KQ30 |
| USD10002022A                                         |                   |
| US. TSY. NOTE/BOND 0.50% 30/6/2027                   | 0.01 US912828ZV59 |
| ING GROEP F2F 11/09/2027                             | 0.01 US456837BF96 |
| NOVARTIS CAP. 4.00% 18/09/2031                       | 0.01 US66989HAU23 |
| LG INNOTEK CO LTD                                    | 0.01 KR7011070000 |
| EDWARDS LIFESCIENCES CORP                            | 0.01 US28176E1082 |
| US. TSY. NOTE/BOND 4.00% 15/12/2027                  | 0.01 US91282CMB45 |
| ETHIAS 4.75% 07/05/2035                              | 0.01 BE6363869874 |
| P3 GRP. SARL 4.625% 13/02/2030                       | 0.01 XS2764853425 |
| INGENIA COMMUNITIES GRP.                             | 0.01 AU000000INA9 |
| GOLDMAN SACHS GROUP F2F 23/01/2033                   | 0.01 XS2983840518 |
| 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 |
| US. TSY. NOTE/BON 4.125% 31/10/2026                  | 0.01 US91282CLS88 |
| WILLIAMS COS INC/T 5.60% 15/03/2035                  | 0.01 US969457CP37 |
| JAPAN (10 YEAR ISS 0.10% 20/12/2031                  | 0.01 JP1103651N11 |
| 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 |
| US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-  | 0.01 US91282CAY75 |
| 2027                                                 |                   |
| US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS | 0.01 US912810ST60 |
| 11/40                                                |                   |
| 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 |
| NISOURCE INC                                         | 0.01 US65473P1057 |
| MONOLITHIC POWER SYSTEMS INC                         | 0.01 US6098391054 |
| ORACLE 5.20% 26/09/2035                              | 0.01 US68389XDM48 |
| WESTERN GAS PARTNE 5.50% 15/08/2048                  | 0.01 US958254AL80 |
| BANK MANDIRI PERS IDR125                             | 0.01 ID1000095003 |
| NEXTERA ENERGY CAP. F2V 15/8/2055                    | 0.01 US65339KDE73 |
| FRENCH REPUBLIC GO 3.50% 25/11/2033                  | 0.01 FR001400L834 |
| UNITED KINGDOM GI 4.375% 7/3/2028                    | 0.01 GB00BSQNR93  |
| BANCO SANTANDER F2V 4/10/2032                        | 0.01 XS2393518597 |
| FORD MOTOR CREDIT 4.125% 17/08/2027                  | 0.01 US345397A860 |
| VIPER ENERGY PARTN 5.70% 01/08/2035                  | 0.01 US92764MAB00 |
| VIACOM 6.875% 30/04/2036                             | 0.01 US925524AX89 |
| JAPAN GOV. TEN YEA 0.10% 20-MAR-29                   | 0.01 JP1103541K42 |
| HARLEY-DAVIDSON FI 4.00% 12/3/2030                   | 0.01 XS3000561566 |
| INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096          | 0.01 IDG000020801 |
| DELL TECHNOLOGIES INC                                | 0.01 US24703L2025 |
| ITM ENTREPRISES S 4.125% 29/01/2030                  | 0.01 FR001400WTD7 |
| GELF BOND ISSUER 3.625% 27/11/2031                   | 0.01 XS2944926406 |
| ADIDAS AG                                            | 0.01 DE000A1EWWW0 |
| KON. PHILIPS 3.75% 31/05/2032                        | 0.01 XS2826712551 |
| 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 |
| MS. PRIVATE BANK NA F2F 18/07/20311                  | 0.01 US61776NVG59 |

|                                                      |                   |
|------------------------------------------------------|-------------------|
| STADSHYPOTEK 3.125% 4/4/20283 REGS                   | 0.01 XS2607344079 |
| JAPAN GOV. FIVE Y 0.005% 20/03/2027                  | 0.01 JP1051511N46 |
| Income Due - USD                                     | 0.01              |
| FORD MOTOR CREDIT 3.622% 27/07/2028URR               | 0.01 XS3106098463 |
| RWE                                                  | 0.01 DE0007037129 |
| NEDBANK GROUP LTD                                    | 0.01 ZAE000004875 |
| AZIMUT HOLDING SPA                                   | 0.01 IT0003261697 |
| UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026 | 0.01 US91282CCP41 |
| Outstanding Settlement Receipts - BRL                | 0.01              |
| SOUTHERN GAS NETWO 3.50% 16/10/2030                  | 0.01 XS2914661843 |
| MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028          | 0.01 XS2238789460 |
| EUR100000                                            |                   |
| AUTONATION 4.75% 01/06/2030                          | 0.01 US05329WAQ50 |
| 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 |
| US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-  | 0.01 US91282CKU44 |
| 2031                                                 |                   |
| UNITEDHEALTH GRP. 5.75% 15/07/2064                   | 0.01 US91324PFM95 |
| AMPRION 3.875% 05/06/2036                            | 0.01 DE000A4DFUF0 |
| 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 |
| SAMSUNG SECURITIES CO LTD                            | 0.01 KR7016360000 |
| CRH PLC LONDON LISTING                               | 0.01 IE0001827041 |
| ROCHE HLDGS. 2.607% 13/12/20511000 144A              | 0.01 US771196BY74 |
| TURNERS AUTOMOTIVE GROUP LIMITED                     | 0.01 NZVNLE0001S1 |
| TEVA PHARMS. NE 6.75% 01/03/20281/03/2028 USD200000  | 0.01 US88167AAK79 |
| COMMERZBANK AG F2F 06/06/2030                        | 0.01 DE000CZ45ZU8 |
| KEYERA CORP COM                                      | 0.01 CA4932711001 |
| JAPAN GOV. TEN YEA 0.10% 20/9/2031                   | 0.01 JP1103641MA8 |
| TRIAL HOLDINGS INC                                   | 0.01 JP3635490000 |
| DEUTSCHE BANK AG (REG)                               | 0.01 DE0005140008 |
| WELLS FARGO F2F 25/7/20340798 5.78% 25/07/2034       | 0.01 US95000U3F88 |
| US TREASURY N/B 2.62% 31/MAY/2027                    | 0.01 US91282CET45 |
| E-MART CO LTD                                        | 0.01 KR7139480008 |
| ACS ACTIVIDADES CONS Y S 3.75% 11/JUN/2030           | 0.01 XS3029358317 |
| EXTRA SPACE STORAG 2.40% 15/10/2031                  | 0.01 US30225VAQ05 |
| FIDELITY NATL. IN 0.625% 03/12/2025                  | 0.01 XS2085608326 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC   | 0.01              |
| JAPAN GOV. FIVE YE 0.20% 20/12/2027                  | 0.01 JP1051561P27 |
| OTIS WORLDWIDE COR COM                               | 0.01 US68902V1070 |
| UBS GRP. UBS GRP. FRN PERP                           | 0.01 USH42097FE21 |
| LEG IMMOBILIEN 0.375% 17/01/20260 6 REGS             | 0.01 DE000A3MQNN9 |
| VERISK ANALYTICS I COM                               | 0.01 US92345Y1064 |
| CAPITAL ONE FINANCI A F2F 1/2/2029                   | 0.01 US14040HCX17 |
| VOLKSWAGEN LEASING 4.75% 25/09/2031                  | 0.01 XS2694874533 |
| JOHNSON CONTROLS I 5.50% 19/04/2029                  | 0.01 US477921AA87 |
| HAIER SMART HOME C                                   | 0.01 CNE1000048K8 |
| DEUTSCHE BANK AG/NEW F2F 16/11/2027                  | 0.01 US251526CP29 |
| CAPGEMINI SE 3.5% 25/SEP/2034                        | 0.01              |
| ALLIANT ENERGY VAR 01/04/2056                        | 0.01 US018802AF54 |
| UNITED OVERSEAS BANK                                 | 0.01 SG1M31001969 |
| ENT. PRODS. OPERAT 4.20% 31-JAN-50                   | 0.01 US29379VBW28 |
| FRENCH REPUBLIC GO 5.50% 25/04/2029                  | 0.01 FR0000571218 |
| MAGNA INTL. 3.625% 21/05/2031                        | 0.01 XS3070027522 |
| MITSUI AND CO NPV                                    | 0.01 JP3893600001 |
| MARATHON PETROL COM                                  | 0.01 US56585A1025 |
| WELLS FARGO F2F 2/3/20330787 3.35% 02/03/2033        | 0.01 US95000U2U64 |

|                                                          |                   |
|----------------------------------------------------------|-------------------|
| US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ-2027  | 0.01 US91282CKZ31 |
| SUN COMMUNITIES OP 4.20% 15/04/2032                      | 0.01 US866677AH07 |
| CREDIT AGRICOLE FRN 25/09/20338% 25/09/2033              | 0.01 US22535WAS61 |
| JAPAN GOV. TEN YEA 0.10% 20-SEP-28                       | 0.01 JP1103521JA8 |
| SEMPRA VAR 01/04/2056                                    | 0.01 US816851BW83 |
| BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN            | 0.01 US05584KAN81 |
| SNRMTN 18/01/2027 USD REGS                               |                   |
| US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026     | 0.01 US91282CJK80 |
| TRANSURBAN GRP.                                          | 0.01 AU000000TCL6 |
| AMERICAN EXPRESS CO F2F 20/5/2032                        | 0.01 XS3015761458 |
| DE VOLKSBANK 0.75% 18/05/202700000 17                    | 0.01 XS1614202049 |
| US. TSY. NOTE/BOND 4.25% 15/08/2035035 USD E-2035 DUE    | 0.01 US91282CNT44 |
| DANONE                                                   | 0.01 FR0000120644 |
| SES                                                      | 0.01 LU0088087324 |
| CHARTER HALL GRP.                                        | 0.01 AU000000CHC0 |
| US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC-2026  | 0.01 US91282CKS97 |
| US TREASURY N/B 4.62% 30/JUN/2026                        | 0.01 US91282CKY65 |
| JAPAN GOV. TEN YEA 0.10% 20/09/2030                      | 0.01 JP1103601LA4 |
| HOCHTIEF AG                                              | 0.01 DE0006070006 |
| US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41 | 0.01 US912810SY55 |
| 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 |
| US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-2026 | 0.01 US91282CKB62 |
| ZF EUR. FIN. 2.50% 23/10/2027                            | 0.01 XS2010039977 |
| BT GROUP PLC                                             | 0.01 GB0030913577 |
| US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR-2027  | 0.01 US91282CLG41 |
| EOG RESOURCES INC                                        | 0.01 US26875P1012 |
| CREDICORP LIMITED                                        | 0.01 BMG2519Y1084 |
| 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 |
| NIBC BANK 1.00% 24/1/2028                                | 0.01 XS1753809141 |
| ONCOR ELECTRIC DELIVERY 3.62% 15/JUN/2034                | 0.01 XS3095367119 |
| FRENCH REPUBLIC GO 0.00% 25/11/2031                      | 0.01 FR0014002WK3 |
| LINDE 3.375% 12/06/2029                                  | 0.01 XS2634593938 |
| ORACLE 4.45% 26/09/2030                                  | 0.01 US68389XDH52 |
| JAPAN GOV. FIVE YE 0.10% 20/03/2028                      | 0.01 JP1051581P56 |
| JAPAN GOVERNMENT T 0.10% 20/06/2031                      | 0.01 JP1103631M74 |
| HEIDELBERGCEMENT AG                                      | 0.01 DE0006047004 |
| COSTAMARE INC                                            | 0.01 MHY1771G1026 |
| LLOYDS BANKING GROUP F2V 15/12/2031                      | 0.01 XS2351166421 |
| BANCO DE CREDITO D 5.85% 11/01/2029                      | 0.01 US05971V2E48 |
| CREDIT AGRICOLE FRN 16/01/2035                           | 0.01 AU3FN0094819 |
| WELLTOWER 2.75% 15/1/2031                                | 0.01 US95040QAL86 |
| HALLNSTEIN GLASSON HOLDINGS LTD                          | 0.01 NZHLGE0001S4 |
| TRATON FIN. LUXEMB 3.75% 27/03/2030                      | 0.01 DE000A3LWGF9 |
| CISCO SYS. 4.85% 26/02/2029                              | 0.01 US17275RBR21 |
| FISERV 5.25% 11/08/2035                                  | 0.01 US337738BQ04 |
| WELLS FARGO F2F 22/04/2028                               | 0.01 US95000U3L56 |
| STATE STREET CORP USD                                    | 0.01 US8574771031 |
| ENGIE 3.625% 6/12/2026                                   | 0.01 FR001400MF78 |
| BIZLINK HOLDING INC                                      | 0.01 KYG114741062 |
| WELLTOWER OP 5.125% 01/07/20351000                       | 0.01 US95041AAG31 |
| JAPAN GOV. TWENTY 1.60% 20/06/2030                       | 0.01 JP1201201A88 |
| JPM. CHASE F2F 1/6/2029                                  | 0.01 US46647PCJ30 |
| HL MANDO CO LTD                                          | 0.01 KR7204320006 |
| ALAMOS GOLD INC                                          | 0.01 CA0115321089 |

|                                                  |                   |
|--------------------------------------------------|-------------------|
| GS. GRP. F2F 19/11/2045                          | 0.01 US38141GB862 |
| FRENCH REPUBLIC GO 1.25% 5/25/2034               | 0.01              |
| EDISON INTL.                                     | 0.01 US2810201077 |
| FRENCH REPUBLIC GO 5.75% 25/10/2032              | 0.01 FR0000187635 |
| AIR PROD & CHEMS INC COM USD                     | 0.01 US0091581068 |
| BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028 | 0.01 US05946KAL52 |
| USD1000                                          |                   |
| JAPAN GOV. TEN YEA 0.20% 20/09/2032              | 0.01 JP1103681NA2 |
| EMCOR GROUP INC                                  | 0.01 US29084Q1004 |
| N/WIDE. B/SOC. 3.00% 03/03/2030                  | 0.01 XS3014215324 |
| AGI FINANCE PTY L 4.832% 25/09/2031              | 0.01 AU3CB0326262 |
| NN GROUP NV                                      | 0.01 NL0010773842 |
| ITALY BUONI POLIEN 5.25% 01/11/2029              | 0.01 IT0001278511 |
| FOUNDRY JV HOLDCO 6.20% 25/1/2037                | 0.01 US350930AJ29 |
| UTD. UTLS. GRP.                                  | 0.01 GB00B39J2M42 |
| ATLAS COPCO AB                                   | 0.01 SE0017486889 |
| CHARTER COMMS. OP 5.375% 01/05/2047              | 0.01 US161175BL78 |
| JAPAN GOV. TEN YEA 0.10% 20/12/2029              | 0.01 JP1103571L10 |
| UK. GILT 4.375% 7/3/2030                         | 0.01 GB00BSQNRD01 |
| IQVIA HOLDINGS INC                               | 0.01 US46266C1053 |
| BANK OF AMERICA F2F 24/10/2031/10/2031 USD1000 N | 0.01 US06051GJL41 |
|                                                  |                   |
| FRENCH REPUBLIC GO 2.50% 24/9/2026               | 0.01 FR001400FYQ4 |
| BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027   | 0.01 PTBCPHOM0066 |
| EUR100000                                        |                   |
| BURLINGTON NORTHER 5.50% 15/03/2055              | 0.01 US12189LBL45 |
| ANHEUSER BUSCH INBEV SA NV                       | 0.01 BE0974293251 |
| CF INDS. 4.50% 01/12/2026USD2000                 | 0.01 US12527GAH65 |
| JAPAN GOV. TEN YEA 0.10% 3/20/2030               | 0.01 JP1103581L42 |
| PNC FINL. SERVS. GRP FRN 21/07/2036              | 0.01 US693475CE34 |
| FRENCH REPUBLIC GO 0.00% 25/11/2030              | 0.01 FR0013516549 |
| GEN. MILLS 5.50% 17/10/2028                      | 0.01 US370334CW20 |
| FASTENAL CO                                      | 0.01 US3119001044 |
| BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27  | 0.01 XS2322289385 |
| EUR100000 168                                    |                   |
| JPY BNP PARIBAS A/C                              | 0.01              |
| FRENCH REPUBLIC GO 2.50% 24/09/2027              | 0.01 FR001400NBC6 |
| FIFTH THIRD BANCORP F2F 27/7/2029                | 0.01 US316773DK32 |
| ALPHABET INC 2.5% 06/MAY/2029                    | 0.01 XS3064418687 |
| HANA FINANCIAL GROUP                             | 0.01 KR7086790003 |
| JABIL INC                                        | 0.01 US4663131039 |
| JAPAN GOVERNMENT 0.005% 20/09/2026               | 0.01 JP1051491MA0 |
| COMCAST 1.50% 15/2/2031                          | 0.01 US20030NDN84 |
| DAIMLER TRUCK FIN 5.125% 25/09/2027              | 0.01 US233853AY62 |
| CREDIT AGRICOLE F2V 29/11/2027                   | 0.01 FR001400E920 |
| FRENCH REPUBLIC GO 0.50% 25/05/2026              | 0.01 FR0013131877 |
| WOLTERS KLUWER                                   | 0.01 NL0000395903 |
| DELTA AIR LINES SK 4.75% 20/10/2028              | 0.01 US830867AB33 |
| ALPHABET 3.875% 06/05/2045                       | 0.01 XS3064427837 |
| WASION HOLDINGS LT HKD                           | 0.01 KYG9463P1081 |
| JAPAN GOV. TEN YEA 0.50% 20/12/2032              | 0.01 JP1103691P11 |
| JAPAN GOV. TWENTY 2.10% 20/03/2029               | 0.01 JP1201101944 |
| CARRIER GBL. 5.90% 15/3/2034                     | 0.01 US14448CBC73 |
| MEXICO GOVERNMENT 4.50% 19/03/2034               | 0.01 XS3185370973 |
| BANK OF MONTREAL FRN 27/06/2029                  | 0.01 AU3FN0089298 |
| ITALY BUONI POLIEN 6.00% 01/05/2031              | 0.01 IT0001444378 |
| COGNIZANT TECH SOLUTIONS A                       | 0.01 US1924461023 |
| NEXI SPA 0.00% 24/02/2028                        | 0.01 XS2305842903 |
| UK. GILT 1.25% 22/07/2027                        | 0.01 GB00BDRHNP05 |
| PHILLIPS COM                                     | 0.01 US7185461040 |
| HYUNDAI ELECTRIC ENERGY SYST                     | 0.01 KR7267260008 |
| UNITED STATES TRE 4.625% 15/06/2027              | 0.01 US91282CKV27 |
| US TREASURY N/B 4.12% 31/MAR/2029                | 0.01 US91282CKG59 |
| ENERGY TRANSFER 6.55% 1/12/2033                  | 0.01 US29273VAU44 |
| WARNERMEDIA HLDGS 4.302% 17/1/2030               | 0.01 XS3099830765 |

|                                                             |                    |
|-------------------------------------------------------------|--------------------|
| 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  |
| SUMITOMO CORP JPY                                           | 0.01 JP3404600003  |
| FRENCH REPUBLIC GO 0.50% 25/05/2029                         | 0.01 FR0013407236  |
| GRAPHIC PACKAGING 1.512% 15/04/2026026                      | 0.01 US38869PAP99  |
| PINNACLE WEST CAPITAL CORP                                  | 0.01 US7234841010  |
| POLSKI KONCERN NAFTOWY                                      | 0.01 PLPKN0000018  |
| US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027     | 0.01 US91282CBB63  |
| SANFORD LTD                                                 | 0.01 NZSANE0001S0  |
| US TREASURY N/B 4.75% 15/FEB/2045                           | 0.01 US912810UJ50  |
| US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-2026    | 0.01 US91282CKK61  |
| US TREASURY N/B 4.5% 31/MAR/2026                            | 0.01 US91282CKH33  |
| INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000 SEC   | 0.01 XS1843459782  |
| ENERGY TRANSFER 6.05% 01/09/2054                            | 0.01 US29273VBB53  |
| PORTLAND GEN. ELEC.                                         | 0.01 US7365088472  |
| ADATA TECHNOLOGY CO LTD                                     | 0.01 TW0003260006  |
| US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52     | 0.01 US912810TD00  |
| COMMERZBANK AG NPV                                          | 0.01 DE000CBK1001  |
| UK. GILT 0.375% 22/10/2026                                  | 0.01 GB00BNNGP668  |
| CITIGROUP 4.30% 20/11/2026                                  | 0.01 US172967JC62  |
| 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  |
| MIZUHO FINL. GRP. F2V 6/7/2029/07/2029                      | 0.01 US60687YCZ07  |
| LAS VEGAS SANDS 5.625% 15/06/2028                           | 0.01 US517834AM90  |
| NIPPON SHEET GLASS CO                                       | 0.01 JP3686800008  |
| UBS GRP. 0.65% 10/9/2029                                    | 0.01 CH0494734418  |
| CHARTER HALL PRIME OFFICE FUND                              | 0.01               |
| COLOMBIA GOVERNMENT 5.00% 19/09/2032                        | 0.01 XS3183159733  |
| SOCIETE GENERALE F2F 22/05/2029029                          | 0.01 US83368TCJ51  |
| ANHEUSER-BUSCH COS 4.90% 01/02/2046                         | 0.01 US03522AAJ97  |
| TC ENERGY CORP                                              | 0.01 CA87807B1076  |
| FRENCH REPUBLIC GO 1.25% 25/05/2036                         | 0.01 FR0013154044  |
| US. TSY. NOTE/BON 4.625% 15/11/2044/2044 USD1000 BOND 11/44 | 0.01 US912810UF39  |
| BPCE F2F 30/05/2035                                         | 0.01 US05571AAAY10 |
| US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51        | 0.01 US912810SU34  |
| JAPAN GOV. TEN YEA 0.80% 20/09/2033                         | 0.01 JP1103721PA1  |
| FERGUSON ENTERPRIS USD0.0001                                | 0.01 US31488V1070  |
| CANADIAN NATURAL RESOURCES                                  | 0.01 CA1363851017  |
| UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026          | 0.01 US91282CBT71  |
| HANWHA AEROSPACE CO LTD                                     | 0.01 KR7012450003  |
| NORTHERN STAR RESOURCES LTD                                 | 0.01 AU000000NST8  |
| EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050                   | 0.01 US299808AH86  |
| COPART INC                                                  | 0.01 US2172041061  |
| INDONESIA TSY. BD. 7.00% 15/5/2027                          | 0.01 IDG000009804  |
| M & T BANK CORPORATION                                      | 0.01 US55261F1049  |
| ICPF FINANCE PTY 2.725% 11/10/2030                          | 0.01 AU3CB0283646  |
| US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43  | 0.01 US912810TQ13  |
| WILLIAMS COS INC/T 5.80% 15/11/20541000                     | 0.01 US969457CN88  |
| PTT OIL AND RETAIL BUSINESS PCL                             | 0.01 THA099010R13  |
| UTD. O/SEAS. BANK F2V 07/10/20322                           | 0.01 US91127LAH33  |
| MS. F2F 19/7/2035                                           | 0.01 US61747YFT73  |
| VESTEDA FINANCE BV 1.5% 24/MAY/2027                         | 0.01 XS2001183164  |
| SSE                                                         | 0.01 GB0007908733  |
| 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 |
| JAPAN GOV. TEN YEA 0.50% 20/03/2033                           | 0.01 JP1103701P43 |
| CONSTELLATION ENER 5.75% 15/03/2054                           | 0.01 US210385AF78 |
| BARCLAYS F2F 25/02/2036                                       | 0.01 US06738ECZ60 |
| STANDARD CHARTERED F2V 06/07/20277                            | 0.01 USG84228FU76 |
| TEXAS EASTERN TRANSMISSION LP 3.5% SNR NTS 15/01/2028         | 0.01 US882384AD28 |
| USD2000 144A                                                  |                   |
| KIMCO REALTY CORP                                             | 0.01 US49446R1095 |
| BANCO SANTANDER 4.875% 18/10/2031                             | 0.01 XS2705604234 |
| DAIKIN INDUSTRIES                                             | 0.01 JP3481800005 |
| HUNTINGTON BANCSHARE F2F 02/02/2035                           | 0.01 US446150BD56 |
| CITIGROUP INC F2F 07/05/2031                                  | 0.01 US172967QA24 |
| METTLER TOLEDO INTL                                           | 0.01 US5926881054 |
| TELSTRA CORPORATION LIMITED                                   | 0.01 AU000000TSL2 |
| BANK OF AMERICA F2F 25/04/2029                                | 0.01 US06051GLG28 |
| FIRST ABU DHABI BANK FRN 22/01/20308% 22/01/2030              | 0.01 XS2979644536 |
| ALPHABET INC 3.0% 06/MAY/2033                                 | 0.01 XS3064423174 |
| TRANSURBAN QUEENSL 4.50% 19/04/2028                           | 0.01 XS1808838434 |
| US. TSY. NOTE/BOND 5.00% 15/05/20455 USD BONDS 05/45          | 0.01 US912810UL07 |
| UNILEVER CAPITAL C 2.75% 22/5/20302030                        | 0.01 XS3081333547 |
| 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 |
| AXA AXA F2V PERP                                              | 0.01 XS3085146929 |
| CANADIAN GOV. 1.75% 01/12/2053                                | 0.01 CA135087M680 |
| EURP. UNION 0.00% 04/07/2031                                  | 0.01 EU000A3KSXE1 |
| OMEGA HEALTHCARE INVESTORS                                    | 0.01 US6819361006 |
| TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000                | 0.01 USQ9194UAG78 |
| AT&T 3.875% 15/01/2026                                        | 0.01 US00206RHT23 |
| KAJEMA CORP                                                   | 0.01 JP3210200006 |
| 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 |
| MOTABILITY OPERAT 3.625% 22/1/2033                            | 0.01 XS2978917156 |
| APOLLO GLOBAL MANA COM                                        | 0.01 US03769M1062 |
| TARGA RES. PARTNE 4.875% 1/2/2031                             | 0.01 US87612BBS07 |
| BMW FIN. 2.625% 20/05/2028                                    | 0.01 XS3075491152 |
| FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN 12/06/2055AUD500000 A-1 | 0.01 AU3FN0084703 |
| US. TSY. NOTE/BON 4.375% 15/05/2040                           | 0.01 US912810QH41 |
| KAKAO CORP                                                    | 0.01 KR7035720002 |
| JAPAN GOV. TEN YEA 0.10% 20-JUN-29                            | 0.01              |
| BUONI POLIENNALI D 0.25% 15/03/2028EGS                        | 0.01 IT0005433690 |
| BUNDESREPUBLIK DEU 0.00% 15/08/2031                           | 0.01 DE0001102564 |
| HYUNDAI MARINE FIRE INC CO                                    | 0.01 KR7001450006 |
| ITALY BUONI POLIEN 4.30% 01/10/2054                           | 0.01 IT0005611741 |
| ORANGE 5.375% 13/01/2042                                      | 0.01 US35177PAX50 |
| BLOCK INC                                                     | 0.01 US8522341036 |
| US. TSY. NOTE/BOND 2.00% 15/11/2026                           | 0.01 US912828U246 |
| MORGAN STANLEY F2F 20/4/2029                                  | 0.01 US61747YFD22 |
| US. TSY. NOTE/BOND 2.75% 15/02/2028                           | 0.01 US9128283W81 |
| UNIVERSAL HEALTH SERVICES - CLASS B                           | 0.01 US9139031002 |
| SUN LIFE FINANCIAL INC                                        | 0.01 CA8667961053 |
| EMERA INC                                                     | 0.01 CA2908761018 |
| NUTRIEN LTD COM NPV                                           | 0.01 CA67077M1086 |
| AGILENT TECHNOLOGIES INC                                      | 0.01 US00846U1016 |
| DELTA ELECTRONICS THB1 NVDR                                   | 0.01 TH0528010R18 |
| WHEATON PRECIOUS M COM NPV                                    | 0.01 CA9628791027 |
| DAIMLER TRUCK FIN. 5.40% 20/9/2028                            | 0.01 US233853AT77 |
| JPM CCP                                                       | 0.01              |
| UNITED KINGDOM GILT 4.62% 31/JAN/2034                         | 0.01 GB00BPJJKN53 |
| VEEVA SYSTEMS INC                                             | 0.01 US9224751084 |
| BLACKSTONE PROPERT 1.75% 12/03/2029                           | 0.01 XS2051670300 |
| JAPAN GOV. TEN YEA 0.80% 20/03/2034                           | 0.01 JP1103741Q44 |

|                                                        |                   |
|--------------------------------------------------------|-------------------|
| JOHNSON & JOHNSON 3.75% 03/03/2047                     | 0.01 US478160CG79 |
| KENNEDY LEWIS SENI                                     | 0.01              |
| PURE STORAGE INC                                       | 0.01 US74624M1027 |
| US. TSY. NOTE/BOND 4.00% 30/04/20322 USD K-2032        | 0.01 US91282CNA52 |
| FAIRFAX FINANCIAL HLDGS LTD 3.375% SNR NTS 03/03/2031  | 0.01 US303901BJ06 |
| USD1000                                                |                   |
| BUNDESREPUBLIK DEU 0.25% 15/02/2027                    | 0.01 DE0001102416 |
| CENTERPOINT ENERGY INC                                 | 0.01 US15189T1079 |
| ABBVIE 5.50% 15/3/2064                                 | 0.01 US00287YDX40 |
| CESKA SPORITELNA AS 4.57% -FR SNR NPF EMTN 03/07/31    | 0.01 XS2852933329 |
| AOFRIO LTD                                             | 0.01 NZWDTE0002S1 |
| ZF EUROPE FINANCE 7.00% 12/06/2030                     | 0.01 XS3091660194 |
| NBN CO LTD 4.15% 16/09/2030                            | 0.01 US62878U2K72 |
| YORKSHIRE WATER FINANCE PLC GBP 6.0% 22/JUL/2033       | 0.01 XS3121682515 |
| CLARITY PHARMACEUTICALS LTD ORDINARY FULLY PAID        | 0.01 AU0000165375 |
| US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS     | 0.01 US912810S221 |
| 08/51                                                  |                   |
| INVESTORE PROPERTY LTD                                 | 0.01 NZIPLE0001S3 |
| WNC CORP                                               | 0.01 TW0006285000 |
| CVS HEALTH 4.78% 25/03/2038                            | 0.01 US126650CY46 |
| US. TSY. NOTE/BON 1.125% 15/8/2040                     | 0.01 US912810SQ22 |
| SIRIUSPOINT 7.00% 05/04/2029                           | 0.01 US82969BAA08 |
| MS & AD INSURANCE GROUP HOLDINGS                       | 0.01 JP3890310000 |
| TENNET HLDG. TENNET HLDG. F2V PERP                     | 0.01 XS2783649176 |
| JAPAN GOV. FIVE YE 0.70% 20/09/2029                    | 0.01 JP1051741QB7 |
| REALTY INCOME CORPORATION                              | 0.01 US7561091049 |
| AMERICAN EXPRESS CO F2F 30/10/2026                     | 0.01 US025816DL03 |
| UNITED STATES TRE 3.875% 31/08/2032/2032 USD100 P-2032 | 0.01 US91282CNW72 |
| MITSUBISHI ELECTRIC                                    | 0.01 JP3902400005 |
| GS. GRP. 1.25% 7/2/2029                                | 0.01 XS2441552192 |
| EPH FINC. INTL. 6.651% 13/11/2028                      | 0.01 XS2716891440 |
| US TREASURY N/B 3.25% 30/JUN/2029                      | 0.01 US91282CEV90 |
| CHARTER HALL RET. REIT                                 | 0.01 AU000000CQR9 |
| PACCAR INC                                             | 0.01 US6937181088 |
| US. TSY. NOTE/BOND 2.25% 31/03/2026                    | 0.01 US9128286L99 |
| CORNING 3.875% 15/05/2026                              | 0.01 XS2621757405 |
| JAPAN GOV. TEN YEA 0.10% 20-JUN-28                     | 0.01 JP1103511J74 |
| CONTEMPORARY AMPEREX TECHNOL                           | 0.01 CNE100006WS8 |
| TRAVELERS COS 5.05% 24/7/2035                          | 0.01 US89417EAT64 |
| UK. GILT 1.50% 22/07/2026                              | 0.01 GB00BYZW3G56 |
| MACQUARIE GROUP LTD                                    | 0.01 AU000000MQG1 |
| AMERICAN HONDA FIN 3.95% 3/19/2032                     | 0.01 XS3032019476 |
| SARTORIUS FINANCE 4.25% 14/9/2026                      | 0.01 XS2678111050 |
| 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 |
| ORIX CORPORATION                                       | 0.01 JP3200450009 |
| ENBRIDGE F2V 15/03/2055                                | 0.01 US29250NCG88 |
| PEMBINA PIPELINE                                       | 0.01 CA7063271034 |
| BARRY CALLEBAUT SE 4.25% 19/08/2031                    | 0.01 BE6360449621 |
| DEUTSCHE BANK AG F2V 19/05/2031000 REGS                | 0.01 DE000DL19VB0 |
| EUROPEAN UNION 3.75% 12/10/2045S                       | 0.01 EU000A4EA8Y7 |
| US. TSY. NOTE/BOND 3.75% 15/08/2041                    | 0.01 US912810QS06 |
| STRATTON MORTGAGE FUNDING 202 3 B FRN 25/06/2049       | 0.01 XS2819830592 |
| BANK LEUMI LE-ISRAEL                                   | 0.01 IL0006046119 |
| CANADIAN GOV. BD. 1.25% 01/06/2030                     | 0.01 CA135087K379 |
| JAPAN GOV. TEN YEA 1.20% 20/12/2034                    | 0.01 JP1103771R12 |
| LENNAR CORPORATION CLASS A                             | 0.01 US5260571048 |
| SK HYNIX 6.375% 17/01/2028                             | 0.01 USY8085FBK58 |
| ATHENE GBL. FNDG. 2.717% 7/1/2029                      | 0.01 US04685A3G46 |
| ANTA SPORTS PRODUCTS LTD                               | 0.01 KYG040111059 |
| AIRBNB INC                                             | 0.01 US0090661010 |

|                                                            |                   |
|------------------------------------------------------------|-------------------|
| N/WIDE. B/SOC. F2V 13/01/2033                              | 0.01 XS2974139292 |
| SUNWAY CONSTRUCTION GROUP BHD                              | 0.01 MYL52630O008 |
| DIAGEO ORD                                                 | 0.01 GB0002374006 |
| UK. GILT 0.25% 31/07/2031                                  | 0.01 GB00BMGR2809 |
| NEW ZEALAND LOCAL 4.125% 20/03/20280/03/2028               | 0.01 XS3025937288 |
| BP CAP. MKTS. 5.773% 25/5/2038                             | 0.01 XS2629395612 |
| PHILLIPS EDISON GR 5.75% 15/07/2034                        | 0.01 US71845JAB44 |
| SIMCERE PHARMACEUTICAL GROUP LTD                           | 0.01 HK0000658531 |
| JAPAN GOV. TWENTY 2.10% 20/12/2026                         | 0.01 JP12009216C0 |
| THAI OIL PCL                                               | 0.01 TH0796010R11 |
| S A C I FALABELLA COM ORDINARY SHARES                      | 0.01 CLP3880F1085 |
| US. TSY. NOTE/BON 3.375% 15/05/2044                        | 0.01 US912810RG58 |
| US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029    | 0.01 US91282CEM91 |
| CAIXABANK SA 6.87% 25/OCT/2033                             | 0.01 XS2579488201 |
| US. TSY. NOTE/BON 3.125% 31/08/2029                        | 0.01 US91282CFJ53 |
| BECTON DICKINSON AND COMPANY                               | 0.01 US0758871091 |
| TS FINANCIAL HOLDING CO LTD                                | 0.01 TW0002887007 |
| NATL. AUSTRALIA BANK FRN 11/06/2027                        | 0.01 USQ6535DBT02 |
| KEURIG DR PEPPER INC                                       | 0.01 US49271V1008 |
| ITALY BUONI POLIEN 5.00% 01/08/2034                        | 0.01 IT0003535157 |
| DEUTSCHE EUROSHP 4.50% 15/10/2030                          | 0.01              |
| PFIZER NETHERLANDS 3.25% 19/05/2032                        | 0.01 XS3019320657 |
| BUNDESOBLIGATION 0.0% 10/04/2026                           | 0.01 DE0001141836 |
| CHUBB INA HLDGS. 4.90% 15/08/2035                          | 0.01 US171239AM89 |
| SYENSQO 3.375% 28/05/2031                                  | 0.01 BE6365314770 |
| CANADIAN GOV. BD. 2.75% 1/12/2055                          | 0.01              |
| BPOST SA 3.47% 19/JUN/2032                                 | 0.01              |
| WESTERN DIGITAL CORP                                       | 0.01 US9581021055 |
| FRENCH REPUBLIC GO 3.00% 25/5/2033                         | 0.01 FR001400H7V7 |
| CESKA SPORITELNA FRN 09/09/2032                            | 0.01 XS3174780893 |
| SAAB ORD SHS CLASS B                                       | 0.01 SE0021921269 |
| ZUERCHER KANTONALBAN FRN 11/09/2031                        | 0.01 CH1471403852 |
| CARREFOUR SA 2.87% 08/DEC/2028                             | 0.01              |
| XCEL ENERGY 5.60% 15/04/2035                               | 0.01 US98389BBE92 |
| MITSUBISHI ESTATE                                          | 0.01 JP3899600005 |
| LOGICOR FINC. SARL 3.75% 14/7/2032                         | 0.01 XS3112834133 |
| US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53  | 0.01 US912810TR95 |
| UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41 | 0.01 US912810TA60 |
| BANCO DE CHILE ADR                                         | 0.01 US0595201064 |
| EUROGRID 3.732% 18/10/2035                                 | 0.01 XS2919680236 |
| FIRST HORIZON FRN 07/03/2031                               | 0.01 US320517AE51 |
| ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028             | 0.01 US01309QAA67 |
| USD1000 144A                                               |                   |
| KBC GROUP NV                                               | 0.01 BE0003565737 |
| ASR NEDERLAND NV                                           | 0.01 NL0011872643 |
| 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 |
| CONTEMPORARY AMPEREX TECHNOLOGY CO LTD                     | 0.01 CNE100003662 |
| ICG SENIOR DEBT PARTNERS FUND2PE                           | 0.01              |
| FRENCH REPUBLIC GO 0.00% 25/02/2027                        | 0.01 FR0014003513 |
| NORTHERN STATES PO 5.65% 15/06/20544                       | 0.01 US665789BC69 |
| SABRA HEALTHCARE REIT INC                                  | 0.01 US78573L1061 |
| AMPRION 3.85% 27/08/2039                                   | 0.01 DE000A383QR0 |
| MS. F2F 21/07/2034                                         | 0.01 US61747YFG52 |
| SOMPO HOLDINGS INC NPV                                     | 0.01 JP3165000005 |
| ALTERITY THERAPEUTICS LIMITED ORDINARY FULLY PAID          | 0.01 AU0000043945 |
| FRENCH REPUBLIC GO 3.00% 25/11/2034                        | 0.01 FR001400QMF9 |
| UK. GILT 4.75% 07/12/2030                                  | 0.01 GB00B24FF097 |
| SCHLUMBERGER LTD                                           | 0.01 AN8068571086 |

|                                                              |                   |
|--------------------------------------------------------------|-------------------|
| BBVA BANCOMER SA/TEX F2V 18-JAN-33                           | 0.01 USP16259AM84 |
| BARCLAYS PLC F2F 28/05/2035                                  | 0.01 AU3CB0310597 |
| SOUTHERN CALIFORNI 4.00% 01/04/2047                          | 0.01 US842400GG23 |
| BANCO BTG PACTUAL UNITS                                      | 0.01 BRBPACUNT006 |
| UK. GILT 1.625% 22-OCT-28                                    | 0.01 GB00BFX0ZL78 |
| US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52       | 0.01 US912810TJ79 |
| CAPITALAND INTEGRATED COMMERCIAL                             | 0.01 SG1M51904654 |
| CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK N.A.     | 0.01              |
| CHINA RESOURCES LAND LIMITED                                 | 0.01 KYG2108Y1052 |
| ENGIE 4.25% 6/3/2044                                         | 0.01 FR001400OJE3 |
| ARISTOCRAT LEISURE LTD                                       | 0.01 AU000000ALL7 |
| BNP PARIBAS F2F 13/1/2031                                    | 0.01 US09659X2K76 |
| US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41             | 0.01 US912810TC27 |
| DOWDUPONT 4.725% 15/11/2028                                  | 0.01 US26078JAD28 |
| CADENT FIN. 5.625% 11/01/2036                                | 0.01 XS2743029923 |
| EXELON CORP                                                  | 0.01 US30161N1019 |
| ANGLIAN WATER OSPREY FIN 6.75% 27/AUG/2031                   | 0.01 XS3165250245 |
| JAPAN GOV. TEN YEA 1.10% 20/6/2034                           | 0.01              |
| XPENG INC                                                    | 0.01 KYG982AW1003 |
| ERAC USA FIN. 4.90% 1/5/203300 144A                          | 0.01 US26884TAW27 |
| CENTURIA INDUSTRIAL REIT                                     | 0.01 AU000000CIP0 |
| BANQUE FEDERATIVE 0.625% 19/11/2027                          | 0.01 FR0014007PV3 |
| UK. GILT 0.375% 22/10/2030                                   | 0.01 GB00BL68HH02 |
| UBS 5.65% 11/9/2028                                          | 0.01 US902674ZW39 |
| DL E&C CO LTD KRW500                                         | 0.01 KR7375500006 |
| 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 3.125% 15/02/2042                          | 0.01 US912810QU51 |
| INVESTOR AB SER B NPV                                        | 0.01 SE0015811963 |
| MIRVAC GRP. FIN. 2.60% 18/09/2029                            | 0.01 AU3CB0278653 |
| US. TSY. NOTE/BOND 1.50% 15/08/2026                          | 0.01 US9128282A70 |
| WESTERN GAS PARTNE 4.75% 15/08/2028                          | 0.01 US958254AK08 |
| ITAU UNIBANCO HOLDING SA ADR                                 | 0.01 US4655621062 |
| AFG 2024-1 TRUST 1 A1L FRN 10/11/2055                        | 0.01 AU3FN0088399 |
| LLOYDS BANKING GRP. FRN 06/03/2030                           | 0.01 AU3FN0085296 |
| GENERAL MOTORS FIN 3.70% 14/07/2031                          | 0.01 XS2975301438 |
| US. TSY. NOTE/BON 2.375% 15/11/2049                          | 0.01 US912810SK51 |
| SUN COMMUNITIES OP 2.70% 15/07/2031                          | 0.01 US866677AE75 |
| NISOURCE 5.85% 1/4/2055                                      | 0.01 US65473PAU93 |
| US TREASURY N/B 2.37% 15/FEB/2042                            | 0.01 US912810TF57 |
| OBAYASHI CORPORATION                                         | 0.01 JP3190000004 |
| BANQUE FEDERATIVE DU FRN 06/01/2031                          | 0.01 AU3FN0099701 |
| BUNDESREPUBLIK DEU 0.50% 15/02/2026                          | 0.01 DE0001102390 |
| WESTPAC BANKING FRN 20/05/2027                               | 0.01 AU3FN0069217 |
| PROLOGIS INTERNATI 3.70% 07/10/2034                          | 0.01 XS2908897742 |
| SOUTHERN COPPER CORPORATION                                  | 0.01 US84265V1052 |
| NSW ELECTRICITY NETW FRN 11/03/2055                          | 0.01 AU3FN0096392 |
| ENDESA SA                                                    | 0.01 ES0130670112 |
| PEARSON PLC ORD                                              | 0.01 GB0006776081 |
| ENN ENERGY HOLDINGS LTD                                      | 0.01 KYG3066L1014 |
| CRIMSON TST. 2025-1 1 A1AU FRN 15/07/2066000 2025-1 A1-AU    | 0.01 AU3FN0097101 |
| TOYOTA FIN. AUSTRALI FRN 22/01/2030                          | 0.01 AU3FN0094868 |
| BENDIGO & ADELAIDE B FRN 24/10/2028                          | 0.01 AU3FN0092821 |
| HEWLETT PACKARD EN 5.00% 15/10/2034                          | 0.01 US42824CBV00 |
| NBN FRN 28/08/2027                                           | 0.01 AU3FN0090635 |
| GEMINI PRIME TRUST 2025-1 1 A-L FRN 13/09/2056000 2025-1 A-L | 0.01 AU3FN0097515 |
| TOYOTA FINANCE AUSTR FRN 17/09/2027                          | 0.01 AU3FN0091682 |
| OLYMPUS 2025-1 TST. 1 A2 FRN 10/10/2056                      | 0.01 AU3FN0095436 |
| BAKER HUGHES COMPANY                                         | 0.01 US05722G1004 |
| ATHENE GLOBAL FUND 4.76% 21/04/2027                          | 0.01 AU3CB0288553 |

|                                                      |                   |
|------------------------------------------------------|-------------------|
| GOLDMAN SACHS GROUP FRN 22/06/202727 AUD             | 0.01 AU3FN0060729 |
| ASSURA FIN PLC 3.0% 19/JUL/2028                      | 0.01 XS1857084542 |
| TORONTO-DOMINION BAN FRN 11/09/2030                  | 0.01 AU3FN0101846 |
| HISCOX LTD                                           | 0.01 BMG4593F1389 |
| ROYAL BANK OF CANADA FRN 09/09/2031D10000            | 0.01 AU3FN0101796 |
| OLYMPUS 2025-2 TST. 2 A1L FRN 10/04/2057             | 0.01 AU3FN0100467 |
| BANK OF NOVA SCOTIA/ FRN 21/03/2031                  | 0.01 AU3FN0096772 |
| SPAIN GOV. BD. 2.55% 31/10/2032                      | 0.01 ES0000012K61 |
| LG ENERGY SOLUTIO 5.375% 02/07/2027                  | 0.01 USY555CGAK82 |
| UNUM GROUP 4% SNR NTS 15/06/2029 USD2000             | 0.01 US91529YAN67 |
| RLGH FINANCE BERMUDA LTD 6.75% 02/JUL/2035           | 0.01 XS3096112688 |
| OKTA INC                                             | 0.01 US6792951054 |
| QUANTA COMPUTER INC                                  | 0.01 TW0002382009 |
| TSY. OF VICTORIA 5.25% 15/09/2038                    | 0.01 AU3SG0002934 |
| GENERAL MOTORS FIN 5.45% 06/09/20349/2034 USD1000    | 0.01 US37045XFA90 |
| DP WORLD 2.375% 25/09/2026                           | 0.01 XS1883878966 |
| US. TSY. NOTE/BOND 4.75% 15/02/2041                  | 0.01 US912810QN19 |
| AUTOSTRAD PER L 4.625% 28/02/203602/2036 EUR100000   | 0.01 XS2775027472 |
| 11                                                   |                   |
| BP CAP. MKTS. 1.231% 8/5/2031                        | 0.01 XS1992927902 |
| GALAXY PIPELINE AS 2.94% 30/09/2040                  | 0.01 XS2300197030 |
| BANCO SANTANDER F2V 14/03/2030USD1000                | 0.01 US05964HBB06 |
| SOCIETE GENERALE 5.25% 19/02/20278 5.25% 19/02/2027  | 0.01 US83368RBZ47 |
| AMERICA MOVIL SAB COM SER B NPV                      | 0.01 MX01AM050019 |
| COVENTRY BUILDING 3.125% 29/10/2029                  | 0.01 XS2925933413 |
| US. TSY. NOTE/BON 2.375% 15/05/2027                  | 0.01 US912828X885 |
| MS. F2F 21/4/2034                                    | 0.01 US61747YFE05 |
| GEELY AUTOMOBILE HOLDINGS LT                         | 0.01 KYG3777B1032 |
| VERIZON COMMUNICA 3.875% 01/03/2052                  | 0.01 US92343VGP31 |
| MITSUI FUDOSAN CO                                    | 0.01 JP3893200000 |
| NETWORK FIN. PTY 2.25% 11/11/2026                    | 0.01 AU3CB0268035 |
| EUR BNP PARIBAS A/C                                  | 0.01              |
| HYUNDAI CAP. AMERI 5.65% 26/6/2026                   | 0.01 US44891CCG69 |
| GS. GRP. F2F 23/8/2028                               | 0.01 US38141GZU11 |
| FRANCE GOV. BD. 4.75% 25/04/2035                     | 0.01 FR0010070060 |
| KE HOLDINGS INC                                      | 0.01 KYG5223Y1089 |
| 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 |
| VOLVO AB - B                                         | 0.01 SE0000115446 |
| 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 |
| AUSTRALIAN CAP. TE 5.25% 23/10/2036                  | 0.01 AU3SG0003015 |
| CHARTER COMMUN INC COM                               | 0.01 US16119P1084 |
| SPAIN GOV. BD. 2.50% 31/05/2027                      | 0.01 ES0000012M77 |
| VISA 4.30% 14/12/2045                                | 0.01 US92826CAF95 |
| JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028                | 0.01 JP1051631PB2 |
| PENSKE TRUCK LEASI 5.55% 01/05/20281/05/2028 USD1000 | 0.01 US709599BT09 |
| 144A                                                 |                   |
| ENERGY TRANSFER 5.55% 15/2/2028                      | 0.01 US29273VAP58 |
| NTT FIN. 4.876% 16/07/2030                           | 0.01 US62954WAS44 |
| BOOKING HLDGS. 3.625% 1/3/2032                       | 0.01 XS2776511730 |
| JBS USA LUX JBS US 3.00% 2/2/2029                    | 0.01 US46590XAN66 |
| UK. GILT 4.00% 22/10/2031                            | 0.01 GB00BPSNBF73 |
| IDOL 2024-1 TST. 1 A FRN 21/08/2054                  | 0.01 AU3FN0087383 |
| LONZA AG - REG                                       | 0.01 CH0013841017 |
| CITIGROUP F2F 23/7/2036                              | 0.01 XS3086851105 |
| FRENCH REPUBLIC GO 2.40% 24/09/2028                  | 0.01 FR001400XLW2 |
| BARCLAYS PLC F2F 09/05/2034                          | 0.01 US06738ECG89 |
| ORIENTAL LAND CO LTD                                 | 0.01 JP3198900007 |

|                                                      |                   |
|------------------------------------------------------|-------------------|
| BERRY GBL. 5.50% 15/04/2028                          | 0.01 US08576PAL58 |
| JSC KASPI GLOBAL SPON ADS REP ORDINARY SHARES        | 0.01 US48581R2058 |
| SYNGENTA FINANCE NV 5.67% 24/04/2048                 | 0.01 USN84413CN61 |
| JAPAN GOV. FORTY Y 2.10% 20/12/2029                  | 0.01 JP12011419C6 |
| HCA 5.90% 01/06/2053                                 | 0.01 US404119CR82 |
| MARS 5.70% 1/5/2055                                  | 0.01 US571676BC81 |
| BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029            | 0.01 DE0001102622 |
| MERCURY NZ 2.918% 17/11/2028                         | 0.01 AU3CB0284677 |
| TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056      | 0.01 AU3FN0084414 |
| INDONESIA TSY. BD. 7.00% 15/09/2030                  | 0.01 IDG000013806 |
| MONGODB INC                                          | 0.01 US60937P1066 |
| 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 |
| NORDSON 4.50% 15/12/2029                             | 0.01 US655663AC62 |
| XTEP INTERNATIONAL HOLDINGS                          | 0.01 KYG982771092 |
| TAKE TWO INTERACTIVE SOFTWARE INC                    | 0.01 US8740541094 |
| CARNIVAL CORP USD                                    | 0.01 PA1436583006 |
| YORKSHIRE WATER FINANCE 6.60% 17/APR/2031            | 0.01 XS0439817577 |
| EAGLE FUNDING LUXC 5.50% 17/08/2030                  | 0.01 USL2660VAA37 |
| ELI LILLY 4.90% 12/02/2032                           | 0.01 US532457CW67 |
| HEALTHPEAK PROPERTIES INC 3% SNR NTS 15/01/2030      | 0.01 US42250PAA12 |
| USD2000                                              |                   |
| PUBLIC STORAGE                                       | 0.01 US74460D1090 |
| VICI PROPERTIES / 5.75% 01/02/2027                   | 0.01 US92564RAJ41 |
| OCCIDENTAL PETROL 8.875% 15/07/20300 USD1000         | 0.01 US674599EA94 |
| M AND G PRUDENTIAL PLC ORD                           | 0.01 GB00BKFB1C65 |
| STOCKLAND TST. 2.30% 24/03/2028                      | 0.01 AU3CB0278893 |
| WARNER BROS DISCOVERY INC                            | 0.01 US9344231041 |
| CHINA MERCHANTS BANK CO LIMITED                      | 0.01 CNE1000002M1 |
| BUNDESOBLIGATION 1.30% 15/10/2027.01 .186            | 0.01 DE0001141869 |
| JYSKE BANK FRN 19/11/2031                            | 0.01 XS3075392509 |
| FRENCH REPUBLIC GO 1.00% 25/05/2027                  | 0.01 FR0013250560 |
| GS. GRP. F2F 23/04/2031                              | 0.01 US38141GC936 |
| 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 |
| 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 |
| US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100        | 0.01 US912810EY02 |
| ROTHESAY LIFE 3.37% 12/JUL/2026                      | 0.01 XS2027400063 |
| COMMERZBANK F2F 25/03/2029                           | 0.01 DE000CZ439B6 |
| NSW ELECTRICITY N 2.732% 23/04/2029                  | 0.01 AU3CB0279578 |
| IHG FIN. 3.375% 10/09/2030                           | 0.01 XS3173575591 |
| WILLIAMS COS 4.625% 30/06/2030                       | 0.01 US969457CR92 |
| TCL MULTIMEDIA TECHNOLOGY HOLDINGS LIMIT             | 0.01 KYG8701T1388 |
| HEWLETT PACKARD EN 5.60% 15/10/2054                  | 0.01 US42824CBW82 |
| UK. GILT 0.125% 31/1/2028                            | 0.01 GB00BMBL1G81 |
| ORACLE CORP 5.95% 26/SEP/2055                        | 0.01 US68389XDR35 |
| MEDIOBANCA BANCA DI ITL                              | 0.01 IT0000062957 |
| EUROBANK SA F2F 07/02/2036                           | 0.01 XS2997439935 |
| CHINATRUST FINANCIAL HOLDING CO LTD                  | 0.01 TW0002891009 |
| NRG ENERGY 2.45% 02/12/2027D2000                     | 0.01 US629377CP59 |
| PROGRESS 2025-1 TST. 1 A FRN 17/07/2056A             | 0.01 AU3FN0097028 |
| ALIMENTATION COUCHE TARD INC                         | 0.01 CA01626P1484 |
| AXA SA AXA SA F2F PERP                               | 0.01 XS2737652474 |
| ICICI BANK SPON ADR                                  | 0.01 US45104G1040 |
| AT&T 3.60% 1/6/2033                                  | 0.01 XS3037678789 |
| DUKE ENERGY CORP NEW 3.1% 15/06/2028                 | 0.01 XS2488626610 |
| PENTAIR PLC COM                                      | 0.01 IE00BLS09M33 |
| UK. GILT 4.25% 07/06/2032                            | 0.01 GB0004893086 |
| CARRIER GLOBAL COR COM                               | 0.01 US14448C1045 |
| NETAPP INC                                           | 0.01 US64110D1046 |
| VERIZON COMMS. 2.10% 22/03/2028                      | 0.01 US92343VGH15 |

|                                                         |                   |
|---------------------------------------------------------|-------------------|
| US. TSY. NOTE/BON 4.625% 15-FEB-40                      | 0.01 US912810QE10 |
| ABN AMRO BANK F2F 22/2/2033100000 290                   | 0.01 XS2558022591 |
| EXPEDIA GROUP INC                                       | 0.01 US30212P3038 |
| HUMANA INC                                              | 0.01 US4448591028 |
| NEW YORK LIFE GBL. 4.85% 09/01/20280 144A               | 0.01 US64952WEY57 |
| US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031 | 0.01 US91282CKF76 |
| DOLLAR GENERAL                                          | 0.01 US2566771059 |
| NUTRIEN 5.25% 12/03/2032                                | 0.01 US67077MBF41 |
| PRUDENTIAL FINANCIAL INC                                | 0.01 US7443201022 |
| AKER BP ASA 5.60% 13/6/2028                             | 0.01 US00973RAL78 |
| 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 |
| SOFTBANK CORP                                           | 0.01 JP3732000009 |
| MOTOROLA SOLUTIONS 5.55% 15/08/2035                     | 0.01 US620076CC16 |
| BP CAP. MKTS. F2V PERP                                  | 0.01 XS2193662728 |
| UNITED KINGDOM GI 4.125% 22/7/2029                      | 0.01              |
| TSINGTAO BREWERY COMPANY LIMITED                        | 0.01 CNE1000004K1 |
| HAIER SMART HOME C A CNY1                               | 0.01 CNE000000CG9 |
| UNITED STATES TREA 4.75% 15/11/20432043 USD1000         | 0.01 US912810TW80 |
| BONDS 11/43                                             |                   |
| CITIBANK NA 4.914% 29/05/2030                           | 0.01 US17325FBP27 |
| US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031     | 0.01 US91282CJX02 |
| LG ENERGY Solutio 5.625% 25/09/2026                     | 0.01 USY5S5CGAA01 |
| JAPAN GOV. TEN YEA 0.10% 20/09/2026                     | 0.01 JP1103441G98 |
| US TREASURY N/B 3.25% 15/MAY/2042                       | 0.01 US912810TH14 |
| FIFTH THIRD BANCORP                                     | 0.01 US3167731005 |
| LLOYDS BANKING GRP. FRN 29/08/2034                      | 0.01 AU3FN0090866 |
| STANTEC INC                                             | 0.01 CA85472N1096 |
| 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 |
| HOMECO DAILY NEEDS REIT                                 | 0.01 AU0000113136 |
| US. TSY. NOTE/BON 1.375% 15/8/2050                      | 0.01 US912810SP49 |
| CREDABL ABS 2025-1 TST. 1 A FRN 12/10/2056              | 0.01 AU3FN0098547 |
| WESSEX WATER SERV 6.125% 19/9/2034                      | 0.01 XS3025173710 |
| FORD MOTOR COMPANY                                      | 0.01 US3453708600 |
| FRENCH REPUBLIC GO 4.50% 25/04/2041                     | 0.01 FR0010773192 |
| BANCO SANTANDER 5.294% 18/08/20277                      | 0.01 US05964HAS40 |
| CAP. ONE FINL. F2F 30/01/2036                           | 0.01 US14040HDJ14 |
| 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              |
| ROYAL BANK OF CANADA F2F 23/7/2027                      | 0.01 US78016HZX15 |
| REGIONS FINANCIAL CORP                                  | 0.01 US7591EP1005 |
| NUCOR CORP                                              | 0.01 US6703461052 |
| CHARTER HALL LWR 2.656% 17/12/2029                      | 0.01 AU3CB0280956 |
| FISERV 4.75% 15/03/2030                                 | 0.01 US337738BM99 |
| US TREASURY N/B 3.87% 15/JAN/2026                       | 0.01              |
| TURK TELEKOMUNIKASYON AS                                | 0.01 TRETTLK00013 |
| PULTE GROUP INC                                         | 0.01 US7458671010 |
| HYUNDAI DEVELOPMEN KRW5000                              | 0.01 KR7294870001 |
| BIMBO BAKERIES US 5.375% 09/01/2036                     | 0.01 US09031WAE30 |
| BANK OF AMERICA F2F 04/02/2033                          | 0.01 US06051GKK49 |
| HUGEL INC                                               | 0.01 KR7145020004 |
| ATI INC                                                 | 0.01 US01741R1023 |
| CENOVUS ENERGY INC 3.75% 15/02/20522/2052               | 0.01 US15135UAX72 |
| SERCOMM CORP                                            | 0.01 TW0005388003 |
| US. TSY. NOTE/BON 3.625% 31/08/20302030 USD AC-2030 DUE | 0.01              |

|                                                                  |                   |
|------------------------------------------------------------------|-------------------|
| SK ON 5.375% 11/5/2026                                           | 0.01 XS2612749908 |
| DNB BANK ASA                                                     | 0.01 NO0010161896 |
| FANUC CORP NPV                                                   | 0.01 JP3802400006 |
| PROTECTIVE LIFE 4.8026% 1/11/2030                                | 0.01 XS3173764054 |
| JAPAN GOV. TWENTY 1.50% 20/09/2043                               | 0.01 JP1201861PA6 |
| BASF SE                                                          | 0.01 DE000BASF111 |
| STEDIN HLDG. STEDIN HLDG. F2V PERP                               | 0.01 XS2314246526 |
| US. TSY. NOTE/BOND 0.50% 31/8/2027                               | 0.01 US91282CAH43 |
| US. TSY. NOTE/BON 2.125% 31-MAY-26                               | 0.01 US9128286X38 |
| AERCAP IRELAND CAP. F2V 10/3/2055                                | 0.01 US00774MBK09 |
| 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 |
| GLENCORE PLC                                                     | 0.01 JE00B4T3BW64 |
| INTESA SANPAOLO 7.00% 21/11/2025                                 | 0.01 US46115HBU05 |
| US. TSY. NOTE/BON 1.125% 15/5/2040                               | 0.01 US912810SR05 |
| CITIZENS FINANCIAL GROUP INC                                     | 0.01 US1746101054 |
| YORKSHIRE WATER F 6.625% 22/7/2040                               | 0.01 XS3121682432 |
| US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026          | 0.01 US9128287B09 |
| SWEDBANK AB                                                      | 0.01 SE0000242455 |
| VOLVO TSY. 3.125% 26/08/2029UR100000                             | 0.01 XS2887184401 |
| AT&T INC 3.80% 01/12/2057                                        | 0.01 US00206RMN97 |
| WILL SEMICONDUCTOR CO LTD SHANGHAI                               | 0.01 CNE100002XM8 |
| US. TSY. NOTE/BOND 1.25% 15/05/2050                              | 0.01 US912810SN90 |
| MERCEDES-BENZ GROUP AG                                           | 0.01 DE0007100000 |
| US. TSY. NOTE/BON 1.375% 31/8/2026                               | 0.01 US912828YD60 |
| US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026          | 0.01 US912828YQ73 |
| US. TSY. NOTE/BOND 4.50% 15/08/2039                              | 0.01 US912810QC53 |
| US. TSY. NOTE/BON 1.625% 30/11/2026                              | 0.01 US912828YU85 |
| DEUTSCHE BANK AG/NEW F2F 07/01/2028                              | 0.01 US25160PAH01 |
| TOAST INC                                                        | 0.01 US8887871080 |
| VOLKSWAGEN BANK 2.75% 19/06/2028                                 | 0.01 XS3099828355 |
| VESTEDA FINANCE BV 2.00% 10/07/2026R100000 5                     | 0.01 XS1854166078 |
| FIRSTMAC MTG. FNDG. TST. NO. 1 A1 FRN 26/04/2057500000 2025-1 A1 | 0.01 AU3FN0098257 |
| KOREA MIDLAND POWE 1.25% 9/8/2026                                | 0.01 XS2367816076 |
| ORACLE 3.60% 1/4/2050                                            | 0.01 US68389XBX21 |
| NATWEST GROUP PLC 7.41% 06/JUN/2033                              | 0.01 XS2563349765 |
| ITALY BUONI POLIEN 3.35% 1/7/2029                                | 0.01 IT0005584849 |
| US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50       | 0.01 US912810SS87 |
| AMERICAN EXPRESS CO F2F 20/07/2033                               | 0.01 US025816EK11 |
| SONY FINANCIAL HOLDINGS INC TEMP                                 | 0.01 JP3435350008 |
| W R BERKLEY 4.00% 12/05/2050                                     | 0.01 US084423AU64 |
| CONOCOPHILLIPS CO 5.65% 15/01/2065                               | 0.01 US20826FBN50 |
| FRENCH REPUBLIC GO 4.00% 25/10/2038                              | 0.01 FR0010371401 |
| FRENCH REPUBLIC GO 0.00% 25/05/2032                              | 0.01 FR0014007L00 |
| US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-2029          | 0.01 US91282CFC01 |
| 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 |
| UK. GILT 4.125% 29/01/2027                                       | 0.01 GB00BL6C7720 |
| HSBC HOLDINGS PLC 6.36% 16/NOV/2032                              | 0.01 XS2553547444 |
| UTAH ACQUISITION S 5.25% 15/6/2046                               | 0.01 US62854AAP93 |
| ITALY BUONI POLIEN 3.00% 01/08/2029                              | 0.01 IT0005365165 |
| WHEATON PRECIOUS METALS CORP COM NPV                             | 0.01 CA9628791027 |
| GENERAL MOTORS FIN 6.10% 07/01/2034/2034 USD1000                 | 0.01 US37045XEP78 |
| US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027          | 0.01 US912828ZE35 |
| 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 |
| ASSECO POLAND SA                                       | 0.01 PLSOFTB00016 |
| DIAMONDBACK ENERGY 6.25% 15/3/2033                     | 0.01 US25278XAV10 |
| GS ENGINEERING AND CONSTRUCTION CORP                   | 0.01 KR7006360002 |
| JPM. CHASE FRN 23/03/2030                              | 0.01 XS2461234622 |
| ENTERGY CORP NEW                                       | 0.01 US29364G1031 |
| ZIFF DAVIS INC                                         | 0.01 US48123V1026 |
| OTSUKA HLDGS CO NPV                                    | 0.01 JP3188220002 |
| 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 |
| FRANCE GOVERNMENT 3.50% 25/4/2026                      | 0.01              |
| NORTHUMBRIAN WATER FIN 6.37% 28/OCT/2034               | 0.01 XS2550206333 |
| HANNOVER RUECK SE                                      | 0.01 DE0008402215 |
| ROCHE HOLDINGS IN 5.338% 13/11/2028                    | 0.01 US771196CF76 |
| US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100          | 0.01 US912810UB25 |
| BONDS05/2044                                           |                   |
| US. TSY. NOTE/BON 0.375% 31/7/2027                     | 0.01 US91282CAD39 |
| DUKE ENERGY INDIAN 3.25% 01/10/2049                    | 0.01 US26443TAB26 |
| CENTRAL JAPAN RAILWAY CO                               | 0.01 JP3566800003 |
| CJ ENM CO LTD                                          | 0.01 KR7035760008 |
| KINROSS GOLD 6.25% 15/7/2033                           | 0.01 US496902AT48 |
| UK. GILT 0.50% 31/1/2029                               | 0.01 GB00BLPK7227 |
| PENTAIR FIN. SARL 4.50% 01/07/2029SD2000               | 0.01 US709629AR06 |
| UNITED THERAPEUTICS CORP                               | 0.01 US91307C1027 |
| BUNDESREPUBLIK DEU 2.60% 15/08/2034.01                 | 0.01 DE000BU2Z031 |
| 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 |
| RENEW ENERGY GLOBAL PLC                                | 0.01 GB00BNQMPN80 |
| IHG FINANCE LLC 3.625% 27/09/2031                      | 0.01 XS2909822517 |
| US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031 | 0.01 US91282CKN01 |
| CONS. EDISON                                           | 0.01 US2091151041 |
| BUNDESREPUBLIK DEU 0.00% 15/02/2031                    | 0.01 DE0001102531 |
| HSBC HOLDINGS PLC F2V 22/03/20350 68 REGS              | 0.01 XS2788605660 |
| ERICSSON LM - B SHS                                    | 0.01 SE0000108656 |
| LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055           | 0.01 AU3FN0087870 |
| ASICS ORD SHS                                          | 0.01 JP3118000003 |
| NOKIA OYJ                                              | 0.01 FI0009000681 |
| FRENCH REPUBLIC GO 2.70% 25/2/2031                     | 0.01 FR001400Z2L7 |
| US. TSY. NOTE/BOND 2.75% 15/08/2042                    | 0.01 US912810QX90 |
| TAIWAN SEMICONDUCT MANUFACTURING USD                   | 0.01 US8740391003 |
| HONDA MOTOR CO LTD                                     | 0.01 JP3854600008 |
| CITIGROUP F2F 01/05/2032                               | 0.01 US172967MY46 |
| JAPAN GOV. TEN YEA 0.10% 20/12/2027                    | 0.01 JP1103491HC4 |
| HUBSPOT INC                                            | 0.01 US4435731009 |
| US. TSY. NOTE/BOND 4.50% 15/2/2036                     | 0.01 US912810FT08 |
| LOGICOR FINC. SARL 3.25% 13-NOV-28                     | 0.01 XS1909057645 |
| DEUTSCHE POST AG                                       | 0.01 DE0005552004 |
| EP INFRA. 1.698% 30/07/20261000 REGS                   | 0.01 XS2034622048 |
| EQUINIX EUROPE 2 F 4.00% 19/5/2034                     | 0.01 XS3073596770 |
| ASELSAN ELEKTRONIK SANAY VE TICARET AS ORD SHS         | 0.01 TRAASELS91H2 |
| SYNCHRONY FINANCIAL                                    | 0.01 US87165B1035 |
| BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033              | 0.01 DE000BU2Z007 |
| ENI SPA                                                | 0.01 IT0003132476 |
| JPMORGAN CHASE & CO F2F 08/11/2032                     | 0.01 US46647PCR55 |
| VIER GAS TRANSPOR 4.625% 26/9/2032                     | 0.01 XS2535725159 |
| ABN AMRO BANK N V DR EACH REP SHS                      | 0.01 NL0011540547 |
| US. TSY. NOTE/BON 3.375% 15/11/2048                    | 0.01 US912810SE91 |
| CANADIAN GOVERNMENT 1.00% 01/09/2026                   | 0.01 CA135087L930 |
| TERUMO CORP                                            | 0.01 JP3546800008 |
| BUNDESREPUBLIK DEU 2.50% 15/08/2046                    | 0.01 DE0001102341 |
| TEVA PHARMACEUTIC 4.375% 09/05/2030                    | 0.01 XS2406607171 |
| MIZUHO FINL. GRP. VAR 08/07/20318/07/2031              | 0.01              |

|                                                       |                   |
|-------------------------------------------------------|-------------------|
| APOLLO SERIES 2025-1 TRUST 1 A FRN 13/07/2056         | 0.01 AU3FN0095345 |
| AGEAS NPV POST SPLIT                                  | 0.01 BE0974264930 |
| BRIDGESTONE CORP                                      | 0.01 JP3830800003 |
| UK. GILT 4.75% 07/12/2038                             | 0.01 GB00B00NY175 |
| BILIBILI INC ORD SHS                                  | 0.01 KYG1098A1013 |
| SPAIN GOV. BD. 0.10% 30/04/2031REGS                   | 0.01 ES0000012H41 |
| SWISSCOM AG                                           | 0.01 CH0008742519 |
| CHINA MOLYBDENUM LUOYANG CO LTD                       | 0.01 CNE100000114 |
| TDF INFRA. SASU 5.625% 21/7/2028                      | 0.01 FR001400J861 |
| Outstanding Settlement Receipts - EUR                 | 0.01              |
| YUM! BRANDS INC                                       | 0.01 US9884981013 |
| BUNDESREPUBLIK DEU 0.50% 15/08/2027                   | 0.01 DE0001102424 |
| MORGAN STANLEY F2F 18/01/2036                         | 0.01 US61748UAF93 |
| HUBBELL INC                                           | 0.01 US4435106079 |
| US. TSY. NOTE/BOND 4.25% 15/11/2040                   | 0.01 US912810QL52 |
| RCI BANQUE F2V 09/10/2034                             | 0.01 FR001400QY14 |
| JAPAN GOV. TEN YEA 0.10% 20/09/2027                   | 0.01 JP1103481H98 |
| JAPAN GOV. TWENTY 0.40% 20/09/2040                    | 0.01 JP1201741LA9 |
| 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 |
| YOKOGAWA ELECTRIC JPY                                 | 0.01 JP3955000009 |
| 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 |
| HEWLETT PACKARD ENTERPRISE CO                         | 0.01 US42824C1099 |
| SODEXO 5.15% 15/08/2030                               | 0.01 US833794AC42 |
| NIAGARA MOHAWK PO 4.647% 03/10/2030                   | 0.01 US653522DT66 |
| NATL. GAS TRANSMIS 4.25% 05/04/2030/30 EUR1000 81     | 0.00 XS2607040958 |
| REGS                                                  |                   |
| SPAIN GOV. BD. 3.55% 31/10/2033                       | 0.00 ES0000012L78 |
| CK HUTCHISON HOLDINGS LTD                             | 0.00 KYG217651051 |
| LIBERTY FUNDING PTY LIMITED SR 24-1A CL B FLTG        | 0.00 AU3FN0088316 |
| RT25/05/2032                                          |                   |
| IQVIA 6.25% 01/02/2029                                | 0.00 US46266TAF57 |
| UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND  | 0.00 US912810TS78 |
| 05/43                                                 |                   |
| US. TSY. NOTE/BOND 4.00% 31/07/2032USD N-2032 DUE     | 0.00 US91282CNR87 |
| SENDAS DISTRIBUIDORA SA                               | 0.00 BRASAIACNORO |
| EBARA CORP NPV                                        | 0.00 JP3166000004 |
| INVITATION HOMES O 4.15% 15/04/2032                   | 0.00 US46188BAD47 |
| MICROSOFT CORP 2.525% 01/06/2050                      | 0.00 US594918CC64 |
| DSV A/S                                               | 0.00 DK0060079531 |
| INTESA SANPAOLO S P A SPONSORED ADR                   | 0.00 US46115H1077 |
| US. TSY. NOTE/BOND 3.00% 15/08/2048                   | 0.00 US912810SD19 |
| MARS INC 4.55% 20/04/2028                             | 0.00 US571676AT26 |
| AT&T INC 4.25% 1/6/2043                               | 0.00 XS0932036154 |
| OKLAHOMA GAS & ELECTRIC CO 3.3% SNR NTS               | 0.00 US678858BU41 |
| 15/03/2030USD2000                                     |                   |
| US. TSY. NOTE/BOND 3.00% 15/02/2049                   | 0.00 US912810SF66 |
| SNAM 5.00% 28/05/2030                                 | 0.00 US83304JAA51 |
| NATWEST MKTS. FRN 23/08/2028                          | 0.00 AU3FN0080586 |
| BRISTOL-MYERS SQUI 6.40% 15/11/2063                   | 0.00 US110122EC85 |
| CHF BNP PARIBAS A/C                                   | 0.00              |
| SYNOPSIS 5.00% 01/04/2032                             | 0.00 US871607AD97 |
| SPAIN GOV. BD. 4.70% 30/07/2041                       | 0.00 ES0000012157 |
| WELLS FARGO & CO F2F 24/04/2034                       | 0.00 US95000U3D31 |
| TREASURY CORP OF V 2.00% 17/09/2035                   | 0.00 AU3SG0002579 |
| ALEXANDRIA REAL ES 2.95% 15/03/2034                   | 0.00 US015271AY59 |
| SYSCO CORPORATION COM                                 | 0.00 US8718291078 |
| CANADIAN GOV. BD. 0.25% 1/3/2026                      | 0.00 CA135087L518 |
| SANTANDER UK GRP. 3.625% 14/1/2026                    | 0.00 XS1345415472 |
| ANGLO AMERICAN ORD                                    | 0.00 GB00BTK05J60 |
| ONTARIO (PROVINCE OF) 4.15% 02/DEC/2054               | 0.00 CA68333ZBA45 |
| BUNDESobligation 2.40% 19/10/2028.01 .188             | 0.00 DE000BU25018 |

|                                                      |                   |
|------------------------------------------------------|-------------------|
| GE HEALTHCARE TECH 4.80% 15/01/2031                  | 0.00              |
| SIG COMBIBLOC PURC 3.75% 19/03/2030                  | 0.00 XS3017995518 |
| FLUVIUS SYSTEM OP 3.875% 02/05/2034                  | 0.00 BE0390128917 |
| US. TSY. NOTE/BOND 3.75% 11/15/2043                  | 0.00 US912810RD28 |
| ENEL FINANCE INTE 3.375% 23/07/20288                 | 0.00 XS2751666426 |
| BUNDESREPUBLIK DEU 2.40% 15/11/2030                  | 0.00 DE000BU27006 |
| SPAIN GOV. BD. 0.80% 30/7/2029                       | 0.00 ES0000012K53 |
| NETMARBLE GAMES CORP                                 | 0.00 KR7251270005 |
| US. TSY. NOTE/BON 4.375% 15/05/2041                  | 0.00 US912810QQ40 |
| NATERA INC                                           | 0.00 US6323071042 |
| RESONA HOLDINGS INC                                  | 0.00 JP3500610005 |
| JAPAN POST BANK CO LTD                               | 0.00 JP3946750001 |
| UK. GILT 4.25% 07/12/2027                            | 0.00 GB00B16NNR78 |
| BOOKING HOLDINGS 4.125% 9/5/2038                     | 0.00 XS3070032878 |
| B3 SA BRASIL BOLSA BALCAO                            | 0.00 BRB3SAACNOR6 |
| BPCE VAR 19/07/2033VAR DTD 5.748 19/07/2033          | 0.00 US05583JAM45 |
| NEW YORK LIFE GLOB 4.55% 28/1/2033USD2000 144A       | 0.00 US64952WEZ23 |
| SINOPEC ENGINEERING GROUP CO LTD                     | 0.00 CNE100001NV2 |
| VOLKSWAGEN INTL. FIN. F2V PERP                       | 0.00 XS1799939027 |
| KERING 3.625% 05/09/2031                             | 0.00 FR001400KHW7 |
| NOMURA HOLDINGS INC                                  | 0.00 JP3762600009 |
| FLUTTER ENTERTAINMENT ORD SHS                        | 0.00 IE00BWT6H894 |
| MORGAN STANLEY F2F 21/07/2032                        | 0.00 US61747YED31 |
| AMPRION 3.45% 22/09/2027EGS                          | 0.00 DE000A30VPL3 |
| SK HYNIX INC 4.25% 11/09/2028                        | 0.00 USY8085FBY52 |
| STERIS PLC                                           | 0.00 IE00BFY8C754 |
| RESIMAC BASTILLE TRUST SER 2NC A2 FRN                | 0.00 AU3FN0101879 |
| 12/02/2057AUD5000 2025-2NC A2                        |                   |
| NBN 3.375% 29/11/2032                                | 0.00 XS3074419006 |
| SUMITOMO ELECTRIC                                    | 0.00 JP3407400005 |
| JAPAN GOV. TWENTY 2.10% 20/09/2029                   | 0.00 JP1201131990 |
| TDF INFRA. SASU 4.125% 23/10/2031/10/2031            | 0.00 FR001400TG54 |
| JAPAN (20 YEAR ISS 2.10% 20/06/2029                  | 0.00 JP1201121975 |
| BANK POLSKA KASA OPIEKI SA .00419% DUE 04/06/2031    | 0.00 XS3087255611 |
| VOLKSWAGEN FINL. S 3.25% 19/05/2027                  | 0.00 XS2941360963 |
| BWP TST. 3.30% 10/04/2026                            | 0.00 AU3CB0262350 |
| ANEKA TAMBANG TBK                                    | 0.00 ID1000106602 |
| COTERRA ENERGY INC 5.90% 15/02/2055                  | 0.00 US127097AN32 |
| UNITED KINGDOM GI 0.875% 31/7/2033                   | 0.00 GB00BM8Z2S21 |
| JAPAN GOV. TEN YEA 0.10% 20/12/2026                  | 0.00 JP1103451GCO |
| US. TSY. NOTE/BON 3.625% 15/08/2043                  | 0.00 US912810RC45 |
| DEUTSCHE BANK F2F 13/02/2031                         | 0.00 DE000A4DE9Y3 |
| UK. GILT 4.375% 31/01/2040                           | 0.00 GB00BQC82D08 |
| SYSCO 3.75% 01/10/2025                               | 0.00 US871829AZ02 |
| CHARTER COMMS. OPE 6.10% 01/06/2029                  | 0.00 US161175CQ56 |
| ENERGY TRANSFER OP 6.25% 15/04/2049                  | 0.00 US29279FAA75 |
| ASIA VITAL COMPONE TWD10                             | 0.00 TW0003017000 |
| US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43 | 0.00 US912810TU25 |
| US. TSY. NOTE/BON 1.125% 28/2/2027                   | 0.00 US912828ZB95 |
| WEC ENERGY GROUP INC                                 | 0.00 US92939U1060 |
| ITALY BUONI POLIEN 1.65% 01/03/2032                  | 0.00 IT0005094088 |
| FORD MOTOR CREDIT 5.73% 05/09/2030                   | 0.00 US345397H485 |
| NCSOFT CORPORATION                                   | 0.00 KR7036570000 |
| CREDIT AGRICOLE IT 3.25% 15/02/2034/2034             | 0.00 IT0005631491 |
| INTL PAPER CO                                        | 0.00 US4601461035 |
| HD HYUNDAI HEAVY INDUSTRIES CO LTD                   | 0.00 KR7329180004 |
| BANQUE FEDERATIVE 3.25% 17/10/20311                  | 0.00 FR001400T9Q9 |
| BANK OF MONTREAL F2F 09/01/2032                      | 0.00 XS3112064947 |
| PROVINCE OF SASKAT 3.25% 24/09/2035                  | 0.00 XS3186899970 |
| JAPAN GOV. TWENTY 0.20% 20/06/2036                   | 0.00 JP1201571G68 |
| NVR INC                                              | 0.00 US62944T1051 |
| DOLLAR TREE INC                                      | 0.00 US2567461080 |
| UTD. UTILITIES WAT 3.50% 27/02/20332033              | 0.00 XS3011736108 |
| QBE INS. GRP. F2V 03/10/2035                         | 0.00 XS3035948762 |

|                                                      |             |                    |
|------------------------------------------------------|-------------|--------------------|
| BARRICK PD AUSTRAL 5.95% 15/10/2039                  | 15/10/2039  | US06849UAD72       |
| USD1000                                              |             |                    |
| GS. GRP. 4.223% 5/1/2029                             | 5/1/2029    | US38141GWZ35       |
| STORE CAP. 5.40% 30/04/2030                          | 30/04/2030  | US862123AA45       |
| MIZUHO FINL. GRP. F2F 28/08/2029                     | 28/08/2029  | XS2672744013       |
| GIVAUDAN - REG                                       |             | CH0010645932       |
| MARTIN MARIETTA MATERIALS                            |             | US5732841060       |
| NOMURA HLDGS. 4.904% 01/07/2030                      | 01/07/2030  | US65535HBZ10       |
| mitsubishi UFJ FINL. F2F 10/6/2031                   | 10/06/31    | XS3089768157       |
| EUR200000 30                                         |             |                    |
| UK. GILT 1.00% 31/01/2032                            | 31/01/2032  | GB00BM8Z2T38       |
| FORD MOTOR CREDIT 5.85% 17/05/2027                   | 17/05/2027  | US345397E748       |
| UK. GILT 4.75% 22/10/2043                            | 22/10/2043  | GB00BPJJKP77       |
| SPAIN GOVERNMENT B 1.95% 30/07/2030                  | 30/07/2030  | ES00000127A2       |
| GODADDY INC                                          |             | US3802371076       |
| MEX BONOS DESARR FIX RT 7.5% 26/MAY/2033             | 26/MAY/2033 | MX0MGO0001D6       |
| UK. GILT 3.75% 22/10/2053                            | 22/10/2053  | GB00BPCJD997       |
| FRENCH REPUBLIC GO 2.50% 25/5/2043                   | 25/5/2043   | FR001400CMX2       |
| JAPAN GOV. TWENTY 0.80% 20/03/2042                   | 20/03/2042  | JP1201801N46       |
| AMPRION GMBH 4.00% 30/09/2040                        | 30/09/2040  | DE000A460N38       |
| TRUSTEES OF COLUM 4.355% 01/10/2035                  | 01/10/2035  | US198643AD00       |
| CONSTELLATION BRANDS INC-A                           |             | US21036P1084       |
| WP CAREY 3.70% 19/11/2034                            | 19/11/2034  | XS2941598786       |
| SERAYA SENTIENT LP                                   |             | 0.00               |
| US. TSY. NOTE/BOND 3.00% 15/11/2045                  | 15/11/2045  | US912810RP57       |
| DCP MIDSTREAM OPERATING LP 3.25% GTD SNR NTS         |             | US23311VAK35       |
| 15/02/2032 USD1000                                   |             |                    |
| VOLKSWAGEN GRP. OF 4.55% 11/09/2028                  | 11/09/2028  | US928668CW05       |
| SMBC AVIATION CAP. 5.30% 03/04/2029                  | 03/04/2029  | USG82296AK33       |
| VOLKSWAGEN AG                                        |             | DE0007664039       |
| SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS |             | USG82296AG21       |
| TESCO ORD                                            |             | GB00BLGZ9862       |
| WILLIAMS COS INC/T 2.60% 15/03/2031                  | 15/03/2031  | US969457BY52       |
| COMCAST CORP 2.887% 1/11/2051                        | 1/11/2051   | US20030NDS71       |
| US. TSY. NOTE/BON 3.125% 15/05/2048                  | 15/05/2048  | US912810SC36       |
| GRUPO CIBEST SAADR                                   |             | US40090E1064       |
| NEW YORK LIFE GBL. 5.35% 19/09/2028                  | 19/09/2028  | AU3CB0302685       |
| AIRPORT AUTHORITY 4.75% 15/07/2028                   | 15/07/2028  | USY000AKAK39       |
| HUNTINGTON BANCSHARES INC                            |             | US4461501045       |
| BANCO DE SABADELL SA                                 |             | ES0113860A34       |
| FACTSET RESEARCH S 2.90% 01/03/2027                  | 01/03/2027  | US303075AA30       |
| TARGA RESOURCES IN COM                               |             | US87612G1013       |
| NORTONLIFELOCK                                       |             | US6687711084       |
| US. TSY. NOTE/BON 4.375% 15/11/2039                  | 15/11/2039  | US912810QD37       |
| ITALY BUONI POLIEN 3.50% 01/03/2030                  | 01/03/2030  | IT0005024234       |
| ESCO TECHNOLOGIES INC                                |             | US2963151046       |
| DARDEN RESTAURANTS INC                               |             | US2371941053       |
| ALPHABET 4.00% 06/05/2054                            | 06/05/2054  | 0.00               |
| MTR CI MTR CI F2V PERPUSD200000 222                  |             | XS3094282269       |
| COGNA EDUCACAO SA NPV                                |             | BRCOGNACNOR2       |
| GLOBAL PAYMENTS INC                                  |             | US37940X1028       |
| NEXTERA ENERGY CAP. FRN 17/06/2055                   | 17/06/2055  | AU3FN0099594       |
| AUSTRALIA GOV. BD. 2.75% 21/11/2029                  | 21/11/2029  | AU000XCLWAX7       |
| US. TSY. NOTE/BON 3.875% 15/08/2040                  | 15/08/2040  | US912810QK79       |
| BUNDESOBLIGATION 2.20% 13/4/2028                     | 13/4/2028   | DE000BU25000       |
| US. TSY. NOTE/BOND 3.00% 15/05/2047                  | 15/05/2047  | US912810RX81       |
| AROUNDTOWN 5.375% 21/03/2029                         | 21/03/2029  | REGS XS1964701822  |
| KAO CORPORATION                                      |             | JP3205800000       |
| ORBIA ADVANCE SAB 7.50% 13/05/2035                   | 13/05/2035  | USP7S81YBK01       |
| MIZUHO FINL. GRP. FRN 08/07/2031                     | 08/07/2031  | US60687YDN67       |
| CREDIT AGRICOLE FRN 11/09/2028                       | 11/09/2028  | VAR DTD 11/09/2028 |
| CHARTER COMMS. OP 5.125% 01/07/2049                  | 01/07/2049  | NTS 01/07/49       |
| USD2000                                              |             |                    |
| HSBC HLDGS. FRN 19/11/2028                           | 19/11/2028  | US404280EK15       |

|                                                        |                    |
|--------------------------------------------------------|--------------------|
| PACKAGING CORP OF AMERICA                              | 0.00 US6951561090  |
| SPAIN GOV. BD. 5.75% 30/07/2032                        | 0.00 ES0000012411  |
| SUNCORP-METWAY FRN 24/05/2027                          | 0.00 AU3FN0083135  |
| PUBLIC SERVICE ELECTRIC & GAS CO 4.9% MTN 15/12/2032   | 0.00 US74456QCK04  |
| USD2000 P                                              |                    |
| US. TSY. NOTE/BOND 2.25% 15/08/2049                    | 0.00               |
| MIZUHO FINL. GRP. FRN 13/05/203113/05/2031             | 0.00 US60687YDK29  |
| SAMSUNG BIOLOGICS CO LTD                               | 0.00 KR7207940008  |
| INS. AUSTRALIA GRP. FRN 15/06/2037                     | 0.00 AU3FN0096251  |
| PACCAR FINL. 4.00% 26/09/2029                          | 0.00 US69371RT486  |
| ERAC USA FIN. 4.50% 15/02/2045                         | 0.00 US26884TAN28  |
| COMCAST 3.75% 1/4/2040                                 | 0.00 US20030NDH17  |
| BANQUE FEDERATIVE DU FRN 24/05/2027                    | 0.00 AU3FN0088043  |
| BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01               | 0.00 DE0001102556  |
| MIZUHO BANK LTD/SYDN FRN 19/05/2028                    | 0.00 AU3FN0095816  |
| BUNDESREPUBLIK DEU 2.60% 15/08/2033.01                 | 0.00 DE000BU2Z015  |
| OLYMPUS 2025-1 TST. 1 A1L FRN 10/10/2056               | 0.00 AU3FN0095428  |
| FIRSTMAC MTG. FNDG. TST. NO. 4 B FRN                   | 0.00 AU3FN0091823  |
| 18/02/20568/02/2056                                    |                    |
| JOHNSON & JOHNSON 2.45% 01/03/2026                     | 0.00 US478160BY94  |
| NBK TIER 2 LTD F2V 24/11/2030                          | 0.00 XS2252513713  |
| WELLS FARGO F2F 11/02/2031                             | 0.00 US95000U2J10  |
| INDL. BANK OF KOREA FRN 27/02/2030                     | 0.00 AU3FN0096152  |
| WESTPAC SECURITISATION TST. 2 A FRN 18/08/20568/2056   | 0.00 AU3FN0092763  |
| ITALY BUONI POLIEN 4.00% 01/02/2037                    | 0.00 IT0003934657  |
| AMGEN 5.60% 2/3/2043                                   | 0.00 US031162DS61  |
| SWO USD RCV SOFR 1D PAY 4.4 240426                     | 0.00               |
| ALCON AG                                               | 0.00 CH0432492467  |
| VESTAS WIND SYSTEM                                     | 0.00 DK0061539921  |
| CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027 | 0.00 US22536PAH47  |
| ASSA ABLOY AB                                          | 0.00 SE0007100581  |
| MORGAN STANLEY F2F 18/01/2035                          | 0.00 US61747YFL48  |
| SPAIN GOV. BD. 3.15% 30/04/2035                        | 0.00 ES0000012067  |
| ITALY BUONI POLIEN 5.00% 1/9/2040                      | 0.00 IT0004532559  |
| ITALY BUONI POLIEN 0.50% 01/02/2026GS                  | 0.00 IT0005419848  |
| MBANK F2F 11/09/2027                                   | 0.00 XS2680046021  |
| BRISCOE GROUP LIMITED ORDINARY SHARES                  | 0.00 NZBGRE0001S4  |
| VERISIGN INC                                           | 0.00 US92343E1029  |
| SPAIN GOV. BD. 0.00% 31/01/2026                        | 0.00 ES0000012G91  |
| US. TSY. NOTE/BON 3.125% 15/2/2043                     | 0.00 US912810QZ49  |
| SPAIN GOV. BD. 0.00% 31/01/2028                        | 0.00 ES0000012I08  |
| COSTAR GROUP INC COM                                   | 0.00 US22160N1090  |
| NEWDAY FNDG. MASTER ISSUER 3X C FRN 15/11/2032         | 0.00 XS2909752474  |
| HALEON PLC                                             | 0.00 GB00BMX86B70  |
| ILLUMINA 4.65% 09/09/2026                              | 0.00 US452327AQ25  |
| SLOVENSKA SPORITELNA F2F 4/10/2028                     | 0.00 AT0000A377W8  |
| NEXT PLC                                               | 0.00 GB0032089863  |
| BNP PARIBAS FRN 09/05/2031.085% 09/05/2031             | 0.00 US09659W3D43  |
| NYKREDIT REALKREDIT F2V 29/12/2032032 EUR100000 1      | 0.00 DK0030507694  |
| XYLEM INC COM                                          | 0.00 US98419M1009  |
| US TREASURY N/B 4.0% 15/NOV/2042                       | 0.00 US912810TM09  |
| AUTO TRADER GROUP PLC                                  | 0.00 GB00BVYVFW23  |
| UK. GILT 3.25% 22/1/2044                               | 0.00 GB00B84Z9V04  |
| BARCLAYS 5.501% 9/8/2028                               | 0.00 US06738EBY05  |
| VICI PROPERTIES INC                                    | 0.00 US9256521090  |
| HSBC HLDGS. F2V 19/5/2036                              | 0.00 XS3073350269  |
| TAISEI CORP                                            | 0.00 JP3443600006  |
| ROGERS COMMS. 5.30% 15/02/2034                         | 0.00 US775109DF56  |
| ENERGY TRANSFER LP 4.2% SNR NTS 15/04/2027 USD2000     | 0.00 US29273RBRK41 |
| MPLX 4.125% 1/3/2027                                   | 0.00 US55336VAK61  |
| NUTRIEN 5.40% 21/6/2034                                | 0.00 US67077MBD92  |

|                                                                  |                   |
|------------------------------------------------------------------|-------------------|
| JPMORGAN CHASE & CO. 2.963% -FRN SNR 25/01/2033<br>USD2000       | 0.00 US46647PCU84 |
| VENTURE GLOBAL PLAQUE 6.75% 15/JAN/2036                          | 0.00 US922966AD85 |
| AEP TEX INC 4.7% SNR NTS 15/05/2032 USD1000 K                    | 0.00 US00108WAP59 |
| US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030               | 0.00 US91282CHR51 |
| US TREASURY N/B 4.0% 31/OCT/2029                                 | 0.00 US91282CFT36 |
| YARA INTERNATIONAL ASA 3.148% SNR NTS 04/06/2030<br>USD1000 144A | 0.00 US984851AG07 |
| PINTEREST INC                                                    | 0.00 US72352L1061 |
| MEDTRONIC GBL. HL 1.125% 7/3/2027                                | 0.00 XS1960678255 |
| EMBOTELLADORAS ARCA SA - NOMINATIVE SHAR                         | 0.00 MX01AC100006 |
| AMADEUS IT HLDGS                                                 | 0.00 ES0109067019 |
| NTT FIN. 4.567% 16/07/2027                                       | 0.00 US62954WAP05 |
| US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-<br>2027     | 0.00 US91282CFZ95 |
| XP INC                                                           | 0.00 KYG982391099 |
| BUNDESREPUBLIK DEU 1.25% 15/08/2048                              | 0.00 DE0001102432 |
| MARUBENI CORPORATION                                             | 0.00 JP3877600001 |
| ESTACIO PARTICIPACOES SA                                         | 0.00 BRYDUQACNOR3 |
| WESSEX WATER SERV 5.125% 31/10/2032                              | 0.00 XS2569776136 |
| INVITATION HOMES O 4.95% 15/01/2033                              | 0.00 US46188BAH50 |
| HF SINCLAIR 5.50% 01/09/2032                                     | 0.00 US403949AT72 |
| VENTURE GLOBAL PLAQUE 6.5% 15/JAN/2034                           | 0.00 US922966AC03 |
| JAPAN GOVERNMENT T 2.50% 20/06/2045                              | 0.00 JP1201931R78 |
| MEXICO GOVERNMENT 5.125% 19/03/2038                              | 0.00 XS3185371195 |
| FURUKAWA ELECTRIC NPV                                            | 0.00 JP3827200001 |
| US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-<br>2030       | 0.00 US91282CJQ50 |
| ONEOK 6.25% 15/10/2055                                           | 0.00 US682680DD20 |
| JAPAN GOV. TWENTY 2.10% 20/12/2027                               | 0.00 JP12009917C3 |
| LA TROBE FINANCIAL CAPITAL M 3 A2 FRN<br>13/11/2055UD500000 A2   | 0.00 AU3FN0089942 |
| HYUNDAI MOBIS                                                    | 0.00 KR7012330007 |
| SPAIN GOV. BD. 1.40% 30/04/2028                                  | 0.00 ES0000012B39 |
| JAPAN GOV. TWENTY 0.30% 20/09/2039                               | 0.00 JP1201701KA5 |
| INFORMA PLC                                                      | 0.00 GB00BMJ6DW54 |
| DASSAULT SYSTEMES SE                                             | 0.00 FR0014003TT8 |
| US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030            | 0.00 US91282CGJ45 |
| AEGON FNDG. 5.50% 16/04/202704/2027                              | 0.00 USU0158VAA62 |
| JAPAN GOV. TWENTY 1.00% 20/12/2035                               | 0.00 JP1201551FC0 |
| T&D HOLDINGS INC NPV                                             | 0.00 JP3539220008 |
| BOOKING HLDGS. 3.50% 1/3/2029                                    | 0.00 XS2776511060 |
| JPM. CHASE F2F 24/01/2036                                        | 0.00 US46647PEW23 |
| ROTHESAY LIFE 8.0% 30/OCT/2025                                   | 0.00 XS1312953596 |
| PROSUS NV 4.343% 15 JUL 2035 4.34% 15/JUL/2035                   | 0.00 XS3104529048 |
| CANADIAN GOV. BD. 4.00% 01/03/2029                               | 0.00 CA135087Q988 |
| BUNDESREPUBLIK DEU 0.00% 15/11/20277 EUR0.01                     | 0.00 DE0001102523 |
| INDONESIA TSY. BD. 8.25% 15/05/2029                              | 0.00 IDG000012907 |
| US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030              | 0.00 US91282CJG78 |
| NISOURCE INC 5.25% SNR NTS 15/02/2043 USD1000                    | 0.00 US65473QBB86 |
| NTT FIN. 5.171% 16/07/2032                                       | 0.00 US62954WAU99 |
| FRESENIUS MEDICAL 3.125% 8/12/2028                               | 0.00 XS3036647694 |
| PANORAMA AUTO TST. 2024-3 3 A FRN 15/09/2032                     | 0.00 AU3FN0091146 |
| CELLNEX FIN. 2.00% 15/09/203209/2032 EUR100000 7                 | 0.00 XS2385393587 |
| US. TSY. NOTE/BOND 4.25% 15/5/2039                               | 0.00 US912810QB70 |
| EUROGRID 3.075% 18/10/2027                                       | 0.00 XS2919679816 |
| FRANCE GOV. BD. 3.25% 25/05/2045                                 | 0.00 FR0011461037 |
| ARMSTRONG WORLD INDUSTRIES INC                                   | 0.00 US04247X1028 |
| SPAIN GOV. BD. 4.20% 31/01/2037                                  | 0.00 ES0000012932 |
| BUNDESREPUBLIK DEU 1.70% 15/08/2032                              | 0.00 DE0001102606 |
| US. TSY. NOTE/BON 1.625% 30/09/2026                              | 0.00 US912828YG91 |
| OCCIDENTAL PETROLEUM CORP                                        | 0.00 US6745991058 |

|                                                                  |                   |
|------------------------------------------------------------------|-------------------|
| SPAIN GOV. BD. 1.85% 30/07/2035                                  | 0.00 ES0000012E69 |
| SIEMENS FINANCIER 2.625% 27/5/2029                               | 0.00 XS3078501338 |
| WABTEC CORP                                                      | 0.00 US9297401088 |
| NATL. STORAGE REIT                                               | 0.00 AU000000NSR2 |
| GE HEALTHCARE HOLDING LLC                                        | 0.00 US36266G1076 |
| FRENCH REPUBLIC GO 4.00% 25/04/2055                              | 0.00 FR0010171975 |
| KH NEOCHEM CO LTD                                                | 0.00 JP3277040006 |
| BANK OF AMERICA F2F 7/2/2030                                     | 0.00 US06051GHQ55 |
| ING GROEP 4.625% 6/1/2026                                        | 0.00 USN4580HAA51 |
| BPCE SA FRN 23/10/2029                                           | 0.00 AU3FN0092797 |
| HYUNDAI CAPITAL AM 4.55% 26/09/202929 USD A 144A                 | 0.00 US44891ADG94 |
| SWISS CONFEDERATIO 3.50% 08/04/2033                              | 0.00 CH0015803239 |
| EURP. UNION 3.375% 05/10/2054                                    | 0.00 EU000A3K4EY2 |
| RAYMOND JAMES FINL                                               | 0.00 US7547301090 |
| US. TSY. NOTE/BOND 2.75% 15/11/2042                              | 0.00 US912810QY73 |
| LLOYDS BANKING GRP. FRN 13/06/20363/06/2036                      | 0.00 US539439BE84 |
| US. TSY. NOTE/BOND 6.25% 15/05/2030                              | 0.00 US912810FM54 |
| RENTOKIL TERMINIX 5.00% 28/04/2030                               | 0.00 US760130AA26 |
| FIRSTMAC MTG. FNDG. TST. NO. 1 A2 FRN<br>26/04/205726/04/2057    | 0.00 AU3FN0098265 |
| MS. F2F 19/04/2035                                               | 0.00 US61747YFR18 |
| SPAIN GOV. BD. 1.25% 31/10/2030                                  | 0.00 ES0000012G34 |
| TECHTRONIC INDUSTRIES CO                                         | 0.00 HK0669013440 |
| MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002               | 0.00 MYBMO2000028 |
| CF INDS. 4.95% 01/06/2043                                        | 0.00 US12527GAD51 |
| EVERGY METRO INC 4.2% SNR NTS 15/06/2047 USD2000                 | 0.00 US485134BQ27 |
| CANADIAN GOV. 0.50% 01/12/20303                                  | 0.00 CA135087L443 |
| US. TSY. NOTE/BON 3.125% 15/08/2044                              | 0.00 US912810RH32 |
| ASTELLAS PHARMA NPV                                              | 0.00 JP3942400007 |
| MAGNA INTERNATIONAL INC                                          | 0.00 CA5592224011 |
| US TREASURY N/B 3.37% 15/AUG/2042                                | 0.00 US912810TK43 |
| ARES MANAGEMNT COR COM                                           | 0.00 US03990B1017 |
| UNION CHIMIQUE UCB SA                                            | 0.00 BE0003739530 |
| CEZ 4.125% 30/04/2033                                            | 0.00 XS3040382098 |
| ZF NORTH AMERICA 6.875% 14/04/20288                              | 0.00 US98877DAD75 |
| DUPONT DE NEMOURS INC                                            | 0.00 US26614N1028 |
| MICROCHIP TECHNOLOGY INC                                         | 0.00 US5950171042 |
| SPAIN GOV. BD. 0.60% 31/10/2029                                  | 0.00 ES0000012F43 |
| ARCH CAPITAL GROUPECOM                                           | 0.00 BMG0450A1053 |
| WILLIS TOWERS WATS COM                                           | 0.00 IE008DB6Q211 |
| HSBC HLDGS. 4.95% 31/03/2030                                     | 0.00 US404280CF48 |
| FIDELITY NATIONAL INFORMATION SERVICES I                         | 0.00 US31620M1062 |
| RAIA DROGASIL SA COM NPV                                         | 0.00 BRRADLACNOR0 |
| US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-<br>2025     | 0.00 US91282CBC47 |
| BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033                        | 0.00 IT0005518128 |
| US. TSY. NOTE/BON 2.875% 15/8/2045                               | 0.00 US912810RN00 |
| TAKEDA PHARM. 5.30% 05/07/2034                                   | 0.00 US874060BK18 |
| ELIA GROUP SA/NV                                                 | 0.00 BE0003822393 |
| CUBESMART LP 5.12% 01/NOV/2035                                   | 0.00 US22966RAK23 |
| EURONEXT NV                                                      | 0.00 NL0006294274 |
| SUZANO AUSTRIA 6.00% 15/01/2029                                  | 0.00              |
| NITTO DENKO CORPORATION                                          | 0.00 JP3684000007 |
| EXELON 5.125% 15/3/2031                                          | 0.00 US30161NBR17 |
| ZF FINANCE GMBH 3.75% 21/09/20280000 2                           | 0.00 XS2231331260 |
| EQT CORPORATION                                                  | 0.00 US26884L1098 |
| TARGA RESOURCES CO 5.65% 15/02/2036                              | 0.00 US87612GAQ47 |
| SPAIN GOV. BD. 0.50% 30/04/2030                                  | 0.00 ES0000012F76 |
| JAPAN GOV. THIRTY 1.90% 20/09/2042                               | 0.00 JP1300371C98 |
| ENI 5.50% 15/05/2034                                             | 0.00 US26874RAN89 |
| AUSTRALIA GOV. BD. 1.00% 21/12/2030                              | 0.00 AU0000087454 |
| US. TSY. NOTE/BON 3.125% 15/11/2041                              | 0.00 US912810QT88 |
| PUBLIC SERVICE CO OF COLORADO 4.1% 1MTG BDS<br>15/06/2048 USD 32 | 0.00 US744448CQ27 |

|                                                      |                    |
|------------------------------------------------------|--------------------|
| LLOYDS BANKING GRP. F2V 13/06/2029D1000              | 0.00 US539439BD02  |
| BUNDESREPUBLIK DEU 0.00% 15/02/2030                  | 0.00 DE0001102499  |
| HMC UNLISTED GROCERY PTY LTD-AUD                     | 0.00               |
| CANADIAN GOV. BD. 2.00% 1/6/2032                     | 0.00 CA135087N597  |
| SPAIN GOV. BD. 1.40% 30/07/2028                      | 0.00 ES0000012B88  |
| INDONESIA TSY. BD. 7.50% 15/4/2040                   | 0.00 IDG000014101  |
| JPM. CHASE F2F 7/24/2029                             | 0.00 US46647PDU75  |
| LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1 | 0.00 XS1418635337  |
| UNITEDHEALTH GRP. 5.20% 15/4/2063                    | 0.00 US91324PEX69  |
| LINDE 1.625% 31/03/2035                              | 0.00 XS2463961677  |
| EQUIFAX INC                                          | 0.00 US2944291051  |
| BUNDESREPUBLIK DEU 0.25% 15-FEB-29                   | 0.00 DE0001102465  |
| MPLX 5.40% 15/09/2035                                | 0.00 US55336VCC28  |
| US. TSY. NOTE/BOND 3.00% 15/05/2045                  | 0.00 US912810RM27  |
| PACIFIC GAS & ELEC 4.95% 1/7/2050                    | 0.00 US694308JN86  |
| GEN. MOTORS FINL. 5.625% 04/04/2032                  | 0.00 US37045XFG60  |
| JPMORGAN CHASE & CO F2F 22/04/2032                   | 0.00 US46647PCC86  |
| NOW TRUST SR 24-1 CL B 14/06/2032                    | 0.00 AU3FN0087730  |
| CVS HEALTH 5.125% 20/07/2045                         | 0.00 US126650CN80  |
| FRENCH REPUBLIC GO 1.75% 25-JUN-39                   | 0.00 FR0013234333  |
| MARKEL GRP. 5.00% 05/04/2046                         | 0.00 US570535AQ71  |
| CANADIAN GOVERNMENT 1.50% 01/06/2031                 | 0.00 CA135087M276  |
| BRIXMOR OPERATING 4.85% 15/02/2033                   | 0.00 US11120VAP85  |
| WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID         | 0.00 AU000000WOW2  |
| LENNOX INTL INC COM                                  | 0.00 US5261071071  |
| OVINTIV 5.65% 15/5/2028                              | 0.00 US69047QAB86  |
| ZF FINANCE GMBH 2.25% 03/05/2028000 5                | 0.00 XS2399851901  |
| SANDVIK AB                                           | 0.00 SE0000667891  |
| WIWYNN CORP                                          | 0.00 TW0006669005  |
| JAPAN ELEVATOR SER NPV TEMP                          | 0.00 JP3389510003  |
| US. TSY. NOTE/BOND 3.00% 15/02/2048                  | 0.00 US912810SA79  |
| ITALY BUONI POLIEN 3.85% 1/7/2034                    | 0.00 IT0005584856  |
| WISTRON CORP                                         | 0.00 TW0003231007  |
| UNITED MIZRAHI BANK LIMITED                          | 0.00 IL0006954379  |
| HD HYUNDAI INFRACORE CO LTD                          | 0.00 KR7042670000  |
| UK. GILT 4.25% 07/12/2040                            | 0.00 GB00B6460505  |
| ORANGE SA                                            | 0.00 FR0000133308  |
| CARGILL 2.125% 10/11/2031                            | 0.00 US141781BS20  |
| AEON CO LTD                                          | 0.00 JP3388200002  |
| AUSTRALIA GOV. BD. 1.25% 21/05/2032                  | 0.00 AU00000075681 |
| SPAIN GOV. BD. 5.90% 30/07/2026                      | 0.00 ES00000123C7  |
| ASSURANT INC                                         | 0.00 US04621X1081  |
| WEYERHAEUSER CO USD                                  | 0.00 US9621661043  |
| TARGA RES. 5.20% 01/07/20272027 USD1000              | 0.00 US87612KAA07  |
| INGERSOLL RAND INC                                   | 0.00 US45687V1061  |
| US. TSY. NOTE/BOND 2.75% 15/11/2047                  | 0.00 US912810RZ30  |
| COLOMBIA GOV. INT 8.375% 07/11/2054                  | 0.00 US195325EQ44  |
| SPAIN GOV. BD. 6.00% 31/01/2029                      | 0.00 ES0000011868  |
| WASTE MGT. 5.35% 15/10/2054                          | 0.00 US94106LCF40  |
| INTERACTIVE BRO GR COM                               | 0.00 US45841N1072  |
| COMCAST 3.999% 01/11/2049                            | 0.00 US20030NCE94  |
| MEDTRONIC GLOBAL 1.375% 15/10/2040/10/2040           | 0.00 XS2238792332  |
| EUR100000                                            |                    |
| BANDAI NAMCO HOLDINGS NPV                            | 0.00 JP3778630008  |
| TREASURY CORP VICTORIA 3.625% 3.62% 29/SEP/2040      | 0.00 XS3192255449  |
| YARA INTL. 4.75% 01/06/2028D2000 144A                | 0.00 US984851AF24  |
| PECO ENERGY 4.60% 15/05/2052                         | 0.00 US693304BD82  |
| LIFESTYLE COMMUNITIES                                | 0.00 AU000000LIC9  |
| MURATA MANUFACTURING CO                              | 0.00 JP3914400001  |
| STEEL DYNAMICS INC                                   | 0.00 US8581191009  |
| UK. GILT 0.625% 31/7/2035                            | 0.00 GB00BMGR2916  |
| VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000     | 0.00 US92277GAN79  |
| UNIVERSAL MUSIC GROUP NV                             | 0.00 NL0015000IY2  |
| GREAT WEST LIFE CO                                   | 0.00 CA39138C1068  |

|                                                         |                   |
|---------------------------------------------------------|-------------------|
| ITALY BUONI POLIEN 3.65% 01/08/2035                     | 0.00 IT0005631590 |
| SPAIN GOV. BD. 3.25% 30/4/2034                          | 0.00 ES0000012M85 |
| KINGDOM OF BELGIUM 0.90% 22/06/2029                     | 0.00 BE0000347568 |
| DOMINION ENERGY INC 4.7% SNR NTS 01/12/2044 USD 2014D   | 0.00 US25746UCC18 |
| LOGICOR FINC. SAR 4.625% 25/07/2028                     | 0.00 XS2753547673 |
| BUNDESREPUBLIK DEU 2.25% 01/06/2029                     | 0.00 CA135087J397 |
| ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055         | 0.00 AU3FN0084224 |
| RCI BANQUE 3.375% 26/07/2029                            | 0.00 FR001400U4M6 |
| EXELIXIS INC                                            | 0.00 US30161Q1040 |
| WSP GLOBAL INC                                          | 0.00 CA92938W2022 |
| PETROCHINA CO LTD H                                     | 0.00 CNE1000003W8 |
| UK. GILT 4.25% 07/03/2036                               | 0.00 GB0032452392 |
| BRIXMOR OPERATING 4.125% 15/05/2029/05/2029 USD2000     | 0.00 US11120VAH69 |
| BUNDESREPUBLIK DEU 2.50% 15/8/2054                      | 0.00 DE000BU2D004 |
| CANADIAN GOV. BD. 2.00% 1/12/2051                       | 0.00 CA135087H722 |
| ITALY BUONI POLIEN 3.35% 01/03/2035                     | 0.00 IT0005358806 |
| RPM INTERNATIONAL INC                                   | 0.00 US7496851038 |
| ITALY BUONI POLIEN 3.85% 15/12/2029                     | 0.00 IT0005519787 |
| MAKEMYTRIP LTD                                          | 0.00 MU0295S00016 |
| ITALY BUONI POLIEN 5.00% 01/08/2039                     | 0.00 IT0004286966 |
| BAYER AG                                                | 0.00 DE000BAY0017 |
| US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030       | 0.00 US91282CHJ36 |
| FERROVIAL SE EURO.01                                    | 0.00 NL0015001FS8 |
| UNITEDHEALTH GRP. 3.70% 15/08/2049                      | 0.00 US91324PDU30 |
| SPAIN GOV. BD. 1.30% 31/10/2026                         | 0.00 ES00000128H5 |
| GOLD FIELDS LTD - SPONS ADR                             | 0.00 US38059T1060 |
| JAPAN GOV. TWENTY 2.10% 20/09/2028                      | 0.00 JP1201051891 |
| WHITBREAD PLC                                           | 0.00 GB00B1KJJ408 |
| KINGDOM OF BELGIUM 5.50% 28/03/2028                     | 0.00 BE0000291972 |
| US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030 | 0.00 US91282CGS44 |
| FRESENIUS 2.75% 15/09/2029                              | 0.00 XS3178858497 |
| CAPCOM CO LTD                                           | 0.00 JP3218900003 |
| JAPAN GOV. TWENTY 1.90% 20/12/2028                      | 0.00 JP1201081914 |
| NATL BK OF GREECE EUR                                   | 0.00 GRS003003035 |
| KENVUE INC                                              | 0.00 US49177J1025 |
| BUNDESREPUBLIK DEU 0.00% 15/8/2026                      | 0.00 DE0001102408 |
| SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027       | 0.00 US83368TBQ04 |
| EIFFAGE INC                                             | 0.00 FR0000130452 |
| BUNDESOBLIGATION 0.00% 09/10/2026                       | 0.00 DE0001141844 |
| ITALY BUONI POLIEN 4.75% 01/09/2028                     | 0.00 IT0004889033 |
| US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026 | 0.00 US912828Y958 |
| CAP. POWER US HLD 5.257% 01/06/2028028                  | 0.00 US14041TAA60 |
| ITALY BUONI POLIEN 0.95% 15/9/2027                      | 0.00 IT0005416570 |
| ITALY BUONI POLIEN 0.90% 01/04/2031GS                   | 0.00 IT0005422891 |
| MPLX 5.00% 01/03/2033                                   | 0.00 US55336VBV18 |
| ITALY BUONI POLIEN 4.20% 01/03/2034                     | 0.00 IT0005560948 |
| COMMONWEALTH EDISO 2.75% 01/09/2051000 131              | 0.00 US202795JU55 |
| US. TSY. NOTE/BOND 3.00% 15/02/2047                     | 0.00 US912810RV26 |
| BPCE F2F 19/10/2034                                     | 0.00 US05571AAS42 |
| FTA CONSUMO SANTANDER 7 B FRN 20/07/2038                | 0.00 ES0305855019 |
| HEIMSTADEN BOSTAD 0.75% 6/9/2029                        | 0.00 XS2384269366 |
| BECTON DICKINSON 1.213% 12/2/2036/02/2036               | 0.00 XS2298459426 |
| SUZUKI MOTOR CORP                                       | 0.00 JP3397200001 |
| GBL. PAYMENTS 2.90% 15/11/20310                         | 0.00 US37940XAH52 |
| EXPERIAN FIN. 5.25% 17/08/2035/08/2035                  | 0.00 US30217AAD54 |
| CPUK FIN. 6.136% 28/8/2031                              | 0.00 XS2603557674 |
| NATL. GRID                                              | 0.00 GB00BDR05C01 |
| US. TSY. NOTE/BOND 3.00% 15/05/2042                     | 0.00 US912810QW18 |
| JBS USA HLDG. LUX 6.25% 01/03/2056                      | 0.00 US472140AG79 |
| BANK OF IRELAND GRP. F2V 06/12/2032                     | 0.00 XS2528657567 |

|                                                     |                    |
|-----------------------------------------------------|--------------------|
| MARS 5.00% 1/3/2032                                 | 0.00 US571676AZ85  |
| SWISS LIFE HOLDING AG                               | 0.00 CH0014852781  |
| ELEVANCE HEALTH IN 5.65% 15/06/205400               | 0.00 US036752BA01  |
| COCA-COLA 2.50% 15/3/2051                           | 0.00 US191216DC18  |
| JAPAN GOV. TWENTY 1.70% 20/09/2032                  | 0.00 JP1201401C92  |
| COOPERATIEVE RABOB 5.25% 14/09/2027                 | 0.00 XS0827563452  |
| BANK PEKAO SA                                       | 0.00 PLPEKAO000016 |
| JAPAN GOV. TWO YEA 0.40% 01/10/2026                 | 0.00 JP1024651QA4  |
| AGREE REALTY CORP                                   | 0.00 US0084921008  |
| US. TSY. NOTE/BON 2.875% 15/11/2046                 | 0.00 US912810RU43  |
| SBI HOLDINGS INC NPV                                | 0.00 JP3436120004  |
| SPAIN GOV. BD. 2.70% 31/10/2048                     | 0.00 ES0000012B47  |
| BUNDESREPUBLIK DEU 4.25% 4/7/2039                   | 0.00 DE0001135325  |
| KEYCORP FRN 04/04/20315.121% 04/04/2031             | 0.00 US49326EEQ26  |
| SPAIN GOV. BD. 4.90% 30/7/2040                      | 0.00 ES00000120N0  |
| SPAIN GOV. BD. 3.50% 31/5/2029                      | 0.00 ES0000012M51  |
| TRUIST FINL. F2F 24/01/20354/01/2035 USD2000 I      | 0.00 US89788MAS17  |
| KRUNGTHAI CARD PCL                                  | 0.00 TH0689010R18  |
| BUNDESREPUBLIK DEU 0.00% 15/08/2050                 | 0.00 DE0001102481  |
| ENEOS HOLDINGS INC                                  | 0.00 JP3386450005  |
| EXTRA SPACE STORAGE INC                             | 0.00 US30225T1025  |
| CAPGEMINI SA                                        | 0.00 FR0000125338  |
| CHUGAI PHARMACEUTICAL JPY                           | 0.00 JP3519400000  |
| US. TSY. NOTE/BOND 2.25% 15/08/2046                 | 0.00 US912810RT79  |
| SUMITOMO MITSUI FINL FRN 08/07/20312031             | 0.00 US86562MDX56  |
| US. TSY. NOTE/BON 2.875% 15/05/2043                 | 0.00 US912810RB61  |
| SCENTRE GRP. TST. 2 VAR 24/09/208080 USD200000      | 0.00 USQ8053LAB01  |
| ANPEC ELECTRONICS CORP                              | 0.00 TW0006138001  |
| NYKREDIT REALKRED 3.625% 24/07/2030                 | 0.00 DK0030523030  |
| NATL. GAS TRANSMIS 5.50% 4/2/2034                   | 0.00 XS2987788408  |
| VAR ENERGI 5.875% 22/05/2030                        | 0.00 US92212WAF77  |
| BERKLEY(W.R.)CORP 4.75% SNR NTS 01/08/2044 USD      | 0.00 US084423AT91  |
| US. TSY. NOTE/BOND 4.50% 15/05/2038                 | 0.00 US912810PX00  |
| TRACTOR SUPPLY COMPANY                              | 0.00 US8923561067  |
| IRON MTN INC NEW COM NPV                            | 0.00 US46284V1017  |
| UK. GILT 4.00% 22/1/2060                            | 0.00 GB00B54QLM75  |
| NIO INC                                             | 0.00 KYG6525F1028  |
| PACIFIC GAS & ELEC 3.95% 01/12/2047                 | 0.00 US694308HY69  |
| WESTPAC BANKING F2V 23/11/20312031 USD2000          | 0.00 US961214DF70  |
| BNP PARIBAS F2V 24/5/2031                           | 0.00 FR0014003N10  |
| NIPPON YUSEN KK NPV                                 | 0.00 JP3753000003  |
| JAPAN GOV. TWENTY 1.10% 20/06/2043                  | 0.00 JP1201851P76  |
| ANTOFAGASTA PLC 5.625% 09/09/2035                   | 0.00 USG0399BAC12  |
| CVS HEALTH 5.05% 25/03/2048                         | 0.00 US126650CZ11  |
| CGI INC                                             | 0.00 CA12532H1047  |
| AVALONBAY COMMUNITIES INC                           | 0.00 US0534841012  |
| JBS USA LUX JBS US 5.75% 1/4/2033                   | 0.00 US46590XAY22  |
| INFORMA 3.125% 05/07/2026                           | 0.00 XS1853426895  |
| UK. GILT 4.25% 12/7/2049                            | 0.00 GB00B39R3707  |
| DTE ENERGY CO USD                                   | 0.00 US2333311072  |
| ZOOM VIDEO COMMUNICATIONS INC                       | 0.00 US98980L1017  |
| ARCHER DANIELS MIDLAND CO COM STK NPV               | 0.00 US0394831020  |
| PARTNERS GROUP                                      | 0.00 CH0024608827  |
| NEW YORK STATE DO 5.832% 1/7/2055                   | 0.00 US64985SFG30  |
| AUSTRALIA GOVERNME 2.75% 21/11/2027                 | 0.00 AU000XCLWAQ1  |
| AMEREN CORP                                         | 0.00 US0236081024  |
| N/WIDE. B/SOC. 4.00% 14/09/2026                     | 0.00 US63859XAD93  |
| MARRIOTT INTERNATIONAL INC 5% SNR NTS 15/10/2027    | 0.00 US571903BJ14  |
| USD1000 JJ                                          |                    |
| OCCIDENTAL PETROL 5.375% 1/1/2032                   | 0.00 US674599EK76  |
| ONEOK 4.85% 01/02/2049                              | 0.00 US682680BZ59  |
| CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000 | 0.00 US13607HVE97  |
|                                                     |                    |
| NORTHERN TRUST CORP                                 | 0.00 US6658591044  |
| SEALED AIR 1.573% 15/10/2026D2000                   | 0.00 US812111KAZ30 |

|                                                             |                   |
|-------------------------------------------------------------|-------------------|
| KINGDOM OF BELGIUM 3.00% 22/6/203397 144A                   | 0.00 BE0000357666 |
| T-MOBILE USA 3.00% 15/02/2041                               | 0.00 US87264ABL89 |
| BRISTOL-MYERS SQU 4.625% 15/05/2044                         | 0.00 US110122DH81 |
| MOTOR OIL HELLAS CORINTH REFINERIES SA                      | 0.00 GRS426003000 |
| ATHORA HOLDING LT 6.625% 16/6/2028                          | 0.00 XS2628821790 |
| NETHERLANDS GOV. B 4.00% 15/01/2037                         | 0.00 NL0000102234 |
| MEXICO GOV. INTL. 5.375% 22/03/2033                         | 0.00 US91087BBK52 |
| PENSKE TRUCK LEASI 5.75% 24/5/20264/05/2026 USD1000<br>144A | 0.00 US709599BU71 |
| INFOSYS LTD                                                 | 0.00 US4567881085 |
| CANTOR FITZGERALD 7.20% 12/12/2028                          | 0.00 US138616AM99 |
| ALPHABET 5.30% 15/05/2065                                   | 0.00 US02079KAN72 |
| CANADIAN GOV. BD. 1.50% 1/6/2026                            | 0.00 CA135087E679 |
| TENNET HLDG. 2.00% 05/06/203415 REGS                        | 0.00 XS1828037827 |
| UK. GILT 4.25% 07/09/2039                                   | 0.00 GB00B3KJDS62 |
| VECTOR INC                                                  | 0.00 JP3835500004 |
| REGAL REXNORD CORP 6.05% 15/02/2026                         | 0.00 US758750AL75 |
| SIKA AG                                                     | 0.00 CH0418792922 |
| US. TSY. NOTE/BOND 3.00% 15/11/2044                         | 0.00 US912810RJ97 |
| PENSKE TRUCK LEASI 4.40% 01/07/2027/07/2027 USD1000<br>144A | 0.00 US709599BN39 |
| VERIS RESIDENTIAL INC                                       | 0.00 US5544891048 |
| AMERICAN INTERNATI 5.45% 07/05/2035                         | 0.00 US026874DX22 |
| RWE AG                                                      | 0.00 DE0007037129 |
| CAP. ONE FINL. F2F 30/10/2031                               | 0.00 US14040HDC60 |
| DTE ELECTRIC CO 3.7% 15/MAR/2045                            | 0.00 US23338VAE65 |
| DT MIDSTREAM 5.80% 15/12/2034                               | 0.00 US23345MAD92 |
| ITALY BUONI POLIEN 6.50% 01/11/2027                         | 0.00 IT0001174611 |
| SPAIN GOV. BD. 1.45% 31/10/2027                             | 0.00 ES0000012A89 |
| WEA FIN. WESTFIELD 4.75% 17/09/2044                         | 0.00              |
| AMERICAN WATER WORKS CO INC                                 | 0.00 US0304201033 |
| FRENCH REPUBLIC GO 3.00% 25/05/2054                         | 0.00 FR001400FTH3 |
| WOODSIDE ENERGY GROUP LTD ORDINARY FULLY PAID               | 0.00 AU0000224040 |
| FUTU HOLDINGS LTD                                           | 0.00 US36118L1061 |
| KEYCORP                                                     | 0.00 US4932671088 |
| TORAY INDS INC                                              | 0.00 JP3621000003 |
| ASE TECHNOLOGY HOLDING CO LTD                               | 0.00 TW0003711008 |
| NEXTERA ENERGY CA 4.685% 1/9/2027                           | 0.00 US65339KCL26 |
| COREBRIDGE FINL. 3.65% 5/4/2027                             | 0.00 US21871XAD12 |
| DIGITAL DUTCH FIN 3.875% 15/07/2034                         | 0.00 XS3102229922 |
| FUJII FILM HOLDINGS CORP                                    | 0.00 JP3814000000 |
| ITALY BUONI POLIEN 4.35% 1/11/2033                          | 0.00 IT0005544082 |
| BUNDESREPUBLIK DEU 4.75% 04/07/2034                         | 0.00 DE0001135226 |
| BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS                  | 0.00 DE0001102614 |
| WP CAREY 4.65% 15/7/2030                                    | 0.00 US92936UAN90 |
| UBS GROUP CHF0.10 REGD                                      | 0.00 CH0244767585 |
| PETRONAS DAGANGAN BHD                                       | 0.00 MYL56810O001 |
| SKANDINAVISKA ENSKIL SEK                                    | 0.00 SE0000148884 |
| ALEXANDRIA REAL ES 5.25% 15/05/203636                       | 0.00 US015271BC21 |
| PPL CORPORATION                                             | 0.00 US69351T1060 |
| WELLS FARGO F2F 30/4/2041                                   | 0.00 US95000U2Q52 |
| STANDARD CHARTERED P F2V 21/01/202972 5.545%<br>21/01/2029  | 0.00 US85325C2D33 |
| LPL FINANCIAL HOLDINGS INC                                  | 0.00 US50212V1008 |
| FLORIDA POWER & LI 5.30% 15/06/20342034 USD1000             | 0.00 US341081GU57 |
| BOUYGUES                                                    | 0.00 FR0000120503 |
| APPLE INC 2.7% 05/AUG/2051                                  | 0.00 US037833EK23 |
| SEVEN AND I HOLDINGS NPV                                    | 0.00 JP3422950000 |
| SPAIN GOV. BD. 1.45% 30-APR-29                              | 0.00 ES0000012E51 |
| BPCE F2F 06/10/2026MTN 06/10/2026 USD250000                 | 0.00 US05584KAH14 |
| AMERICAN HOMES 4 R 4.95% 15/06/2030                         | 0.00 US02666TAK34 |
| DOCUSIGN INC                                                | 0.00 US2561631068 |
| FRENCH REPUBLIC GO 1.25% 25/5/2038                          | 0.00 FR0014009O62 |
| FRENCH REPUBLIC GO 0.50% 25/5/2040                          | 0.00 FR0013515806 |
| NATL. GRID NORTH 4.151% 12/9/2027                           | 0.00 XS2680745119 |

|                                                       |                   |
|-------------------------------------------------------|-------------------|
| LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A            | 0.00 US53079EBN31 |
| US. TSY. NOTE/BOND 2.50% 15/02/2045                   | 0.00 US912810RK60 |
| VERIZON COMMS. 3.40% 22/03/20411000                   | 0.00 US92343VKG44 |
| MORGAN STANLEY F2F 18/10/2030                         | 0.00 US61747YFU47 |
| VERALTO ORD SHS                                       | 0.00 US92338C1036 |
| UK. GILT 1.25% 22/10/2041                             | 0.00 GB00BJQWYH73 |
| THOMSON REUTERS CP COM NPV POST REV SPLIT             | 0.00 CA8849038085 |
| WESTERN MIDSTREAM 5.25% 01/02/2050                    | 0.00 US958667AA50 |
| JBS USA LUX SARL / 5.95% 20/04/2035                   | 0.00 US472140AA00 |
| ASM INTERNATIONAL NV                                  | 0.00 NL0000334118 |
| JAPAN GOV. TWENTY 1.70% 20/06/2033                    | 0.00 JP1201451D66 |
| TELEDYNE TECHNOLOGIES INC                             | 0.00 US8793601050 |
| TRANSCANADA PIPEL 4.625% 01/03/20344 USD1000          | 0.00 US89352HAM16 |
| FORTIS INC                                            | 0.00 CA3495531079 |
| ITALY BUONI POLIEN 5.75% 01/02/2033                   | 0.00 IT0003256820 |
| BALTIMORE GAS & EL 5.45% 1/6/2035                     | 0.00 US059165ET34 |
| VOLVO TSY. 2.625% 20/2/2026                           | 0.00 XS2534276717 |
| SAMPO PLC NPV A                                       | 0.00 FI4000552500 |
| RIO TINTO FIN. US 4.875% 14/03/2030                   | 0.00 US76720AAS50 |
| HSBC HLDGS. F2F 11/8/2028                             | 0.00 US404280DG12 |
| VERIZON COMMUNICATIONS 1.12% 19/SEP/2035              | 0.00 XS2320760114 |
| DIAMONDBACK ENERGY INC                                | 0.00 US25278X1090 |
| THAI UNION GROUP                                      | 0.00 TH0450010R15 |
| BUNDESREPUBLIK DEU 0.25% 15/08/2028                   | 0.00 DE0001102457 |
| JAPAN GOV. TWENTY 1.60% 20/12/2033                    | 0.00 JP1201471DC6 |
| NETHERLANDS GOV. B 2.75% 15/1/2047                    | 0.00 NL0010721999 |
| JPM CCP EUR BROKER ACCOUNT                            | 0.00              |
| BAYERISCHE MOTOREN WERKE AG                           | 0.00 DE0005190003 |
| CHINA RESOURCES BE NPV                                | 0.00 HK0291001490 |
| PHARMARESEARCH CO KRW500                              | 0.00 KR7214450009 |
| TRUIST FINL. F2F 30/10/2029                           | 0.00 US89788MAQ50 |
| TENNET HLDG. 1.375% 26/6/2029                         | 0.00 XS1632897929 |
| JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042                | 0.00 JP1201821NA5 |
| LIVE NATION INC                                       | 0.00 US5380341090 |
| RAIFFEISEN BANK INTE F2V 02/01/2035                   | 0.00 XS2904849879 |
| UK. GILT 3.75% 22/07/2052                             | 0.00 GB00B6RNH572 |
| CANADIAN GOV. BD. 2.75% 1/9/20308                     | 0.00 CA135087T388 |
| GENERAL MILLS INC                                     | 0.00 US3703341046 |
| NESTLE HOLDINGS INC 4.0% 24/SEP/2048                  | 0.00 US641062AN41 |
| ITALY BUONI POLIEN 3.80% 01/08/2028                   | 0.00 IT0005548315 |
| ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049          | 0.00 FR001400QQL3 |
| ASHTAD GROUP PLC                                      | 0.00 GB0000536739 |
| BUNDESREPUBLIK DEU 1.00% 15/5/20381                   | 0.00 DE0001102598 |
| CARETRUST REIT INC                                    | 0.00 US14174T1079 |
| US. TSY. NOTE/BOND 2.75% 15/08/2047                   | 0.00 US912810RY64 |
| UK. GILT 4.25% 07/12/2046                             | 0.00 GB00B128DP45 |
| THE HERSHEY COMPANY                                   | 0.00 US4278661081 |
| ITALY BUONI POLIEN 3.85% 01/02/2035                   | 0.00 IT0005607970 |
| SPAIN GOV. BD. 3.90% 30/07/2039                       | 0.00 ES0000012L60 |
| CBOE GLOBAL MARKET                                    | 0.00 US12503M1080 |
| TWILIO INC                                            | 0.00 US90138F1021 |
| DENSO CORP NPV                                        | 0.00 JP3551500006 |
| JAPAN GOV. TWENTY 0.40% 20/6/2040                     | 0.00 JP1201731L76 |
| UNITED STATES TRE 3.875% 30/09/2029                   | 0.00 US91282CFL00 |
| JOHN DEERE CAP. 4.95% 14/7/202807/2028                | 0.00 US24422EXB00 |
| BANK RAKYAT INDONESIA                                 | 0.00 ID1000118201 |
| UBS GROUP AG 3.75% 11/AUG/2036                        | 0.00 CH1474856965 |
| IDEX 4.95% 01/09/2029                                 | 0.00 US45167RAJ32 |
| JAPAN GOV. TEN YEA 0.10% 20/03/2028                   | 0.00 JP1103501J35 |
| SPAIN GOV. BD. 3.45% 31/10/2034                       | 0.00 ES0000012N35 |
| NETHERLANDS GOV. 0.00% 15/01/2029                     | 0.00 NL0015000LS8 |
| POLY PROPERTY SERVICES CO LTD                         | 0.00 CNE100003PV3 |
| ZURICH FIN. IRELAND F2V 19/4/20519/04/51 USD200000 57 | 0.00 XS2283177561 |
|                                                       |                   |
| SPAIN GOV. BD. 3.10% 30/07/2031REGS                   | 0.00 ES0000012N43 |

|                                                   |                   |
|---------------------------------------------------|-------------------|
| HAMBURG COMMER. BA 4.50% 24/7/2028                | 0.00 DE000HCB0B44 |
| SPAIN GOV. BD. 5.15% 31/10/2028                   | 0.00 ES00000124C5 |
| MBANK SA F2F 27/09/2030                           | 0.00 XS2907137736 |
| BANK OF AMERICA CORP 3.59% 21/JUL/2028            | 0.00 US06051GGR48 |
| SOFI TECHNOLOGIES INC                             | 0.00 US83406F1021 |
| INTEL 4.10% 11/5/2047                             | 0.00 US458140AY68 |
| DISCO CORPORATION NPV                             | 0.00 JP3548600000 |
| BUONI POLIENNALI D 2.95% 01/07/2030               | 0.00 IT0005637399 |
| CANON INC                                         | 0.00 JP3242800005 |
| ITALY BUONI POLIEN 3.25% 15/07/203244A            | 0.00 IT0005647265 |
| ITALY BUONI POLIEN 3.15% 15/11/2031               | 0.00 IT0005619546 |
| ITALY BUONI POLIEN 2.65% 15/06/2028               | 0.00 IT0005641029 |
| ICON INVS. SIX DA 5.849% 08/05/2029               | 0.00 US45115AAB08 |
| ATLAS COPCO AB SER'B'NPV (POST SPLIT)             | 0.00 SE0017486897 |
| ITALY BUONI POLIEN 3.50% 15/01/2026               | 0.00 IT0005514473 |
| INTESA SANPAOLO F2V 20/06/205444A                 | 0.00 US46115HCB15 |
| ITALY BUONI POLIEN 2.95% 01/09/2038               | 0.00 IT0005321325 |
| BPCE SA F2F 20/01/2034                            | 0.00 FR001400WP90 |
| RCI BANQUE FRN 24/03/2037                         | 0.00 FR001400Y5Z1 |
| JAPAN GOV. TWENTY 1.60% 20/03/2044                | 0.00 JP1201881Q46 |
| MARKEL CORPORATION                                | 0.00 US5705351048 |
| ITALY BUONI POLIEN 2.00% 1/2/2028                 | 0.00 IT0005323032 |
| BUNDESOBLIGATION 2.10% 12/04/2029.01              | 0.00 DE000BU35025 |
| CANADIAN GOV. BD. 3.00% 01/06/2034                | 0.00 CA135087R481 |
| BROOKLYN UNION GA 6.415% 18/07/2054               | 0.00 US114259AY07 |
| DANSKE BANK FRN 10/04/2027                        | 0.00 XS2798276270 |
| ITALY BUONI POLIEN 2.70% 01/10/2030               | 0.00 IT0005654642 |
| COM7 PCL                                          | 0.00 TH6678010R15 |
| ITALY BUONI POLIEN 4.05% 30/10/2037               | 0.00 IT0005596470 |
| QPH FIN. PTY 2.30% 29/7/2027                      | 0.00 AU3CB0273365 |
| BROWN BROWN INC                                   | 0.00 US1152361010 |
| SCB X PCL                                         | 0.00 THA790010R17 |
| PHILLIPS 66 4.90% 1/10/2046                       | 0.00 US718547AP73 |
| VOLVO TSY. 3.125% 08/09/2026                      | 0.00 XS2760218185 |
| FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026   | 0.00 US35805BAC28 |
| VONOVIA SE 1.50% 14/6/2041                        | 0.00 DE000A3E5MK0 |
| NEWDAY FUNDING MASTER ISSUER 2X C FRN 7/15/2032   | 0.00 XS2834467602 |
| SPAIN GOV. BD. 1.50% 30/04/2027                   | 0.00 ES00000128P8 |
| BUNDESREPUB. DEUTSCHLAND 2.6% 15/AUG/2035         | 0.00 DE000BU2Z056 |
| RIO TINTO FIN. USA 5.00% 14/03/2032               | 0.00 US76720AAT34 |
| LABCORP HOLDINGS I COM USD0.1                     | 0.00 US5049221055 |
| INTESA SANPAOLO F2V 21/11/2033                    | 0.00 US46115HBV87 |
| CARNIVAL 6.125% 15/02/2033                        | 0.00 US143658BX94 |
| AUSTRALIA GOVERNME 0.50% 21/09/2026               | 0.00 AU0000106411 |
| ANARAFE SL FRN 18/01/2028N 18/01/2028 EUR100000   | 0.00              |
| SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS | 0.00 US797440BW34 |
| JAPAN GOV. TWENTY 0.70% 20/9/2038                 | 0.00 JP1201661JA3 |
| TARGA RES. 6.125% 15/3/2033                       | 0.00 US87612GAC50 |
| RAIFFEISEN BANK INTE F2V 18/6/2032                | 0.00 XS2189786226 |
| ERAC USA FIN LLC 4.6% 01/05/2028                  | 0.00 US26884TAV44 |
| CENOVUS ENERGY INC COM NPV                        | 0.00 CA15135U1093 |
| SPAIN GOVERNMENT B 3.15% 30/04/20334A             | 0.00 ES0000012L52 |
| KERING                                            | 0.00 FR0000121485 |
| CINCINNATI FINANCIAL CORP                         | 0.00 US1720621010 |
| IDOL 2023-1 TST. 1 A FRN 17/11/2053               | 0.00 AU3FN0079703 |
| BUNDESOBLIGATION 0.0% 16/APR/2027                 | 0.00 DE0001141851 |
| COX COMMS. 2.60% 15/06/20316% 15/06/2031          | 0.00 US224044CN54 |
| SPAIN GOV. BD. 5.15% 31/10/2044                   | 0.00 ES00000124H4 |
| BANK OF NINGBO CO LTD                             | 0.00 CNE1000005P7 |
| FRENCH REPUBLIC GO 4.00% 25/04/2060               | 0.00 FR0010870956 |
| CANADIAN GOV. BD. 2.00% 01/06/2028                | 0.00 CA135087H235 |
| NATL. AUSTRALIA BANK F2F 03/08/2032               | 0.00 AU3CB0291284 |
| BUNDESREPUBLIK DEU 0.50% 15/02/2028               | 0.00 DE0001102440 |
| NTT FIN. 5.502% 16/07/2035                        | 0.00 US62954WAV72 |
| AUSTRALIA GOV. BD. 2.50% 21/05/2030               | 0.00 AU0000013740 |

|                                                         |                   |
|---------------------------------------------------------|-------------------|
| BONOS Y OBLIG DE 0.50% 31/10/2031                       | 0.00 ES0000012I32 |
| TDK CORPORATION                                         | 0.00 JP3538800008 |
| DONGSUNG FINETEC CO                                     | 0.00 KR7033500000 |
| SOUTHERN CALIFORNI 5.25% 15/03/2030                     | 0.00 US842400JJ35 |
| RYANAIR HOLDINGS ORD                                    | 0.00 IE00BYTBXV33 |
| AUSTRALIA GOVERNME 4.25% 21/04/2026                     | 0.00              |
| WORLEY FIN SERV PTY LTD 5.86% 13/MAY/2032               | 0.00 AU3CB0320471 |
| AGI FIN. PTY FRN 10/7/2030                              | 0.00 AU3FN0079372 |
| US. TSY. NOTE/BOND 2.50% 15/02/2046                     | 0.00 US912810RQ31 |
| MDA SPACE LTD COM NPV                                   | 0.00 CA55293N1096 |
| MAIRE TECNIMONT SPA                                     | 0.00 IT0004931058 |
| AMGEN 5.65% 2/3/2053                                    | 0.00 US031162DT45 |
| TREASURY CORP VICT 2.25% 15/09/2033                     | 0.00 AU3SG0002504 |
| NEWCASTLE GREATER MU FRN 14/02/2029                     | 0.00 AU3FN0085023 |
| WR BERKLEY ORD SHS                                      | 0.00 US0844231029 |
| PANASONIC HOLDINGS CORP                                 | 0.00 JP3866800000 |
| MICHELIN CGDE                                           | 0.00 FR001400AJ45 |
| HSBC HLDGS. FRN 21/03/2034                              | 0.00 AU3FN0085726 |
| SCENTRE GRP. TST. 1 FRN 10/09/2054                      | 0.00 AU3FN0091567 |
| FRESENIUS SE CO KGAA                                    | 0.00 DE0005785604 |
| EVOLUTION MINING LIMITED                                | 0.00 AU000000EVN4 |
| GOLDEN BAR SECURITISATION SR 24-1 CL C FLTG RT          | 0.00 IT0005611394 |
| 22/09/2043                                              |                   |
| BANCO SANTANDER FRN 23/01/2029                          | 0.00 AU3FN0084307 |
| CREDIT AGRICOLE VAR 27/05/2031                          | 0.00 US22536PAR29 |
| SOUTHERN CAL EDISO 3.65% 01/06/2051                     | 0.00 US842400HF31 |
| NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12          | 0.00 DK0030506886 |
| PLENTI AUTO ABS 2025-1 1 A FRN 12/08/2033A              | 0.00 AU3FN0093977 |
| JAPAN EXCHANGE GROUP INC                                | 0.00 JP3183200009 |
| 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 |
| FERGUSON ENTERPRISE USD 0.0001                          | 0.00 US31488V1070 |
| CREDIT AGRICOLE FRN 01/06/2028                          | 0.00 AU3FN0078515 |
| DOVER CORPORATION COM                                   | 0.00 US2600031080 |
| HCA 5.50% 15-JUN-47                                     | 0.00 US404119BV04 |
| ITALY BUONI POLIEN 1.45% 01/03/2036                     | 0.00 IT0005402117 |
| CANADIAN GOV. BD. 2.50% 1/12/2032                       | 0.00 CA135087P329 |
| CONS. EDISON OF NE 4.30% 01/12/2056                     | 0.00 US209111FK46 |
| JAPAN GOV. THIRTY 2.30% 20/03/2039                      | 0.00 JP1300301940 |
| AIB GRP. FRN 15/05/2031                                 | 0.00 USGOR4HJAK23 |
| VICINITY CENTRES ORDINARY UNITS FULLY PAID              | 0.00 AU000000VCX7 |
| EXPAND ENERGY CORP USD0.01                              | 0.00 US1651677353 |
| FRONTDOOR INC                                           | 0.00 US35905A1097 |
| ITALY BUONI POLIEN 1.65% 1/12/2030                      | 0.00 IT0005413171 |
| US. TSY. NOTE/BOND 2.50% 15/05/2046                     | 0.00 US912810RS96 |
| METRO FINANCE 2024-1 TRUST 1 A FRN 17/09/2030           | 0.00 AU3FN0090536 |
| 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 |
| SPAIN GOVERNMENT B 0.00% 31/01/2027                     | 0.00 ES0000012J15 |
| HYUNDAI ROTEM CO                                        | 0.00 KR7064350002 |
| PROGRESS 2025-1 TST. 1 AB FRN 17/07/2056AB              | 0.00 AU3FN0097036 |
| NSW PORTS FINANCE 5.042% 19/09/2031                     | 0.00 AU3CB0313591 |
| SANRIO CO LTD NPV                                       | 0.00 JP3343200006 |
| UBS AG/AUSTRALIA FRN 24/11/2026                         | 0.00 AU3FN0083150 |
| ITALY BUONI POLIEN 3.85% 1/9/2049                       | 0.00 IT0005363111 |
| DOOSAN ENERBILITY                                       | 0.00 KR7034020008 |
| 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 |
| FUT DEC 25 CBT UL T-BONDS                               | 0.00              |
| STELLANTIS NV 4.0% 19/MAR/2034                          | 0.00 XS2937308067 |
| TRITON TST. 2025-1 IN RESPE 1 A2 FRN 12/03/2057UD500000 | 0.00 AU3FN0095543 |
| A2                                                      |                   |

|                                                               |                    |
|---------------------------------------------------------------|--------------------|
| FRENCH REPUBLIC GO 1.50% 25/05/2050                           | 0.00 FR0013404969  |
| AUSTRALIA & NEW ZEAL FRN 26/02/2031                           | 0.00 AU3FN0055687  |
| ITALY BUONI POLIEN 2.05% 01/08/2027                           | 0.00 IT0005274805  |
| NETHERLANDS GOV. B 0.75% 15/07/2027                           | 0.00 NL0012171458  |
| COOPERATIEVE RABOBAN F2V 22/8/20288 4.655%<br>22/08/2028      | 0.00 US74977SDR04  |
| NBN 4.20% 14/04/20274/2027                                    | 0.00 AU3CB0288397  |
| DAE FNDG. 3.375% 20/03/2028                                   | 0.00 XS2286303495  |
| 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  |
| UK. GILT 4.25% 7/12/2055                                      | 0.00 GB00B06YGN05  |
| 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  |
| WILLIAMS SONOMA ORD SHS                                       | 0.00 US9699041011  |
| UTD. O/SEAS. BANK SY FRN 16/03/202626                         | 0.00 AU3FN0076170  |
| KRAFT HEINZ FOODS 5.40% 15/03/2035                            | 0.00 US50077LBN55  |
| KIWIBANK LTD FRN 16/09/2030                                   | 0.00 AU3FN0102000  |
| NEW YORK LIFE GBL. F FRN 05/09/2030                           | 0.00 AU3FN0101697  |
| SIEMENS FINANCIER 3.625% 22/2/2044                            | 0.00 XS2769892600  |
| 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  |
| TARGA RES. 4.20% 01/02/2033                                   | 0.00 US87612GAA94  |
| AGL ENERGY LTD 5.34% 30/SEP/2032                              | 0.00 AU3CB0326445  |
| ITALY BUONI POLIEN 2.80% 01/12/2028                           | 0.00 IT0005340929  |
| TENNESSEE GAS PIPE 7.00% 15/10/2028D1000                      | 0.00 US880451AV10  |
| ENERGY TRANSFER OP 5.00% 15/05/2050                           | 0.00 US29278NAR44  |
| RECORDATI SPA - NEW                                           | 0.00 IT0003828271  |
| APTIV 3.10% 1/12/2051                                         | 0.00 US03835VAJ52  |
| ACCENTURE CAPITAL 4.50% 04/10/2034                            | 0.00 US00440KAD54  |
| KONE CORPORATION NEW                                          | 0.00 FI0009013403  |
| PROVINCE OF ONTARI 3.50% 27/1/2027AD15                        | 0.00 AU3CB0242139  |
| BRISBANE AIRPORT P 3.10% 30/6/2026                            | 0.00 AU3CB0272847  |
| BUNDESREPUBLIK DEU 0.00% 15/05/2035                           | 0.00 DE0001102515  |
| BUNDESREPUBLIK DEU 5.50% 04/01/2031                           | 0.00 DE0001135176  |
| ITALY BUONI POLIEN 3.40% 1/4/2028                             | 0.00 IT0005521981  |
| JAPAN GOV. TWENTY 1.80% 20/09/2031                            | 0.00 JP1201301B94  |
| SHINHAN BANK 5.00% 30/08/2028                                 | 0.00 AU3CB0256113  |
| HCA 5.75% 01/03/2035                                          | 0.00 US404119DB22  |
| CHINA OVERSEAS LAND AND INVESTMENT LIMIT                      | 0.00 HK0688002218  |
| BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01                      | 0.00 DE0001102473  |
| GEBERIT AG-REG                                                | 0.00 CH0030170408  |
| 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  |
| FORD MOTOR CREDIT 7.35% 06/03/2030                            | 0.00 US345397C684  |
| SEVERN TRENT UTILI 5.25% 4/4/2036                             | 0.00 XS2607194086  |
| LONSDALE FIN. PTY 2.45% 20/11/2026                            | 0.00 AU3CB0268548  |
| INDONESIA TSY. BD 7.125% 15/06/2038                           | 0.00 IDG0000021809 |
| 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  |
| REDZED TRUST SERIES 2024-3 3 A1L FRN 09/03/20560000 A-1-<br>L | 0.00 AU3FN0092532  |
| WEICHAI POWER CO LTD                                          | 0.00 CNE1000004L9  |
| CELESTICA ORD SHS                                             | 0.00 CA15101Q2071  |
| JAPAN GOV. THIRTY 2.20% 20-MAR-41                             | 0.00 JP1300341B39  |

|                                                      |                   |
|------------------------------------------------------|-------------------|
| ABBVIE 5.20% 15/03/2035                              | 0.00 US00287YEA38 |
| GALDERMA GROUP N ORD SHS                             | 0.00 CH1335392721 |
| AUCKLAND COUNCIL 2.90% 16/9/2027DUE                  | 0.00 AU3CB0239754 |
| HEXAGON AB                                           | 0.00 SE0015961909 |
| ANHEUSER-BUSCH INB 4.35% 1/6/2040                    | 0.00 US035240AS95 |
| COMCAST CORP 5.5% GTD SNR NTS 15/05/2064 USD1000     | 0.00 US20030NEG25 |
|                                                      |                   |
| REPUBLIC OF POLAND 5.00% 25/01/2030                  | 0.00 PL0000117370 |
| PLAINS ALL AMER PIPELINE 4.7% 15/JAN/2031            | 0.00 US72650RBR21 |
| 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 |
| POWER CORP OF CANADA CAD                             | 0.00 CA7392391016 |
| LINDT & SPRUENGLI AG-REG                             | 0.00 CH0010570759 |
| SPAIN GOVERNMENT B 1.95% 30/4/2026                   | 0.00 ES0000012729 |
| ALIMENTATION COUC 5.267% 12/2/20344                  | 0.00 US01626PAU03 |
| HEATHROW FNDG. 4.15% 11/10/2028                      | 0.00 XS1891780691 |
| PPG INDUSTRIES INC                                   | 0.00 US6935061076 |
| EURP. UNION 3.00% 4/3/2053                           | 0.00 EU000A3K4DY4 |
| FLOW TRADERS NV                                      | 0.00 BMG3602E1084 |
| NEW ORIENTAL EDUCA                                   | 0.00 KYG6470A1168 |
| BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS        | 0.00 DE0001102549 |
| FORD MOTOR CREDIT 7.122% 07/11/2033USD200000         | 0.00 US345397D674 |
| CENTERPOINT ENERGY 4.50% 01/04/2044DS 01/04/2044 USD | 0.00 US15189XAN84 |
| X                                                    |                   |
| LONSDALE FIN. PTY 2.10% 15/10/2027                   | 0.00 AU3CB0275253 |
| JAPAN GOV. TWENTY 1.40% 20/12/2042                   | 0.00 JP1201831P14 |
| DEUTSCHE BAHN FIN 1.125% 29/05/2051051               | 0.00 XS2357951164 |
| BROADCOM INC 3.419% 15/04/2033                       | 0.00 US11135FBK66 |
| JAPAN GOV. TWENTY 1.20% 20/12/2034                   | 0.00 JP1201511EC7 |
| NETHERLANDS GOV. B 0.50% 15/7/2026                   | 0.00 NL0011819040 |
| 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 |
| EQUITY RESIDENTIAL                                   | 0.00 US29476L1070 |
| JAPAN GOV. THIRTY 0.70% 20/06/2051                   | 0.00 JP1300711M79 |
| JAPAN GOV. TWENTY 1.80% 20/12/2031                   | 0.00 JP1201331C14 |
| AMRIZE AG                                            | 0.00 CH1430134226 |
| HEINEKEN NV                                          | 0.00 NL0000009165 |
| LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C         | 0.00 US5312297550 |
| ZEBRA TECHNOLOGIES CORP                              | 0.00 US9892071054 |
| BARCLAYS FRN 25/02/2031                              | 0.00 US06738ECY95 |
| KELLANOVA                                            | 0.00 US4878361082 |
| KINGFISHER TST. 2025-1 1 A1 FRN 24/10/20562025-1 A1  | 0.00 AU3FN0100319 |
|                                                      |                   |
| Income Due - AUD                                     | 0.00              |
| AUSTRALIA GOV. BD. 3.25% 21/04/2029                  | 0.00 AU3TB0000150 |
| KOC HOLDING AS                                       | 0.00 TRAKCHOL91Q8 |
| SHARKNINJA INC COM USD0.0001                         | 0.00 KYG8068L1086 |
| Outstanding Settlement Receipts - PLN                | 0.00              |
| SPAIN GOV. BD. 0.80% 30/07/2027                      | 0.00 ES0000012G26 |
| JAPAN GOV. THIRTY 2.00% 20/03/2042                   | 0.00 JP1300361C33 |
| NVENT ELECTRIC PLC COM USD0.01                       | 0.00 IE00BDVJJQ56 |
| ELECTRANET PTY L 2.4737% 15/12/2028                  | 0.00 AU3CB0283034 |
| TEVA PHARM. FIN. N 6.75%01/03/2028                   | 0.00 US88167AAK79 |
| CYBERARK SOFTWARE LTD                                | 0.00 IL0011334468 |
| TARGA RES. 4.95% 15/04/2052                          | 0.00 US87612GAB77 |
| FIBRA UNO ADMINISTRACION SA DE CV                    | 0.00 MXCFFU000001 |
| KINGDOM OF BELGIUM 2.85% 22/10/2034                  | 0.00 BE0000360694 |
| TUPRAS TURKIYE PETROL RAFINE                         | 0.00 TRATUPRS91E8 |
| FIRSTENERGY CORP USD                                 | 0.00 US3379321074 |
| RB GLOBAL INC COM NPV                                | 0.00 CA74935Q1072 |
| AEP TRANSMISSION CO LLC 2.75% SNR NTS 15/08/2051     | 0.00 US00115AAN90 |
| USD1000 N                                            |                   |
| PPG INDS. 1.20% 15/03/2026                           | 0.00 US693506BU04 |

|                                                                |                   |
|----------------------------------------------------------------|-------------------|
| SPAIN GOV. BD. 0.70% 30/04/2032                                | 0.00 ES0000012K20 |
| JEFFERIES FINANCIAL GROUP INC 2.75% 15/10/2032                 | 0.00 US47233JDX37 |
| JEFFERIES FINANCI 5.875% 21/07/2028                            | 0.00 US47233WBM01 |
| AMERICAN TOWER 5.25% 15/7/2028                                 | 0.00 US03027XCC20 |
| US. TSY. NOTE/BON 4.875% 15/08/2045/2045 USD100 BONDS<br>08/45 | 0.00 US912810UN62 |
| KRAFT HEINZ CO COM                                             | 0.00 US5007541064 |
| ITALY BUONI POLIEN 4.75% 01/09/2044                            | 0.00 IT0004923998 |
| CANADIAN GOVERNMENT 3.25% 01/DEC/2033                          | 0.00 CA135087Q723 |
| PIEDMONT NATURAL G 2.50% 15/3/2031                             | 0.00 US720186AN51 |
| DWPF FIN. PTY 1.90% 04/08/2028                                 | 0.00 AU3CB0282010 |
| DIAMONDBACK ENERGY 5.90% 18/04/2064                            | 0.00 US25278XBB47 |
| MPLX 5.40% 01/04/2035                                          | 0.00 US55336VBY56 |
| BAIDU INC                                                      | 0.00 KYG070341048 |
| UK. GILT 1.125% 31/1/2039                                      | 0.00 GB00BLPK7334 |
| UNION PACIFIC 5.15% 20/01/20630                                | 0.00 US907818GD49 |
| T-MOBILE USA 5.125% 15/05/2032                                 | 0.00 US87264ADS15 |
| US. TSY. NOTE/BOND 4.00% 31/03/2030                            | 0.00 US91282CMU26 |
| GILDAN ACTIVEWEAR INC                                          | 0.00 CA3759161035 |
| BARCLAYS FRN 11/08/2046                                        | 0.00 US06738EDE23 |
| AT&T INC 2.9% 04/DEC/2026                                      | 0.00 XS1879223565 |
| CANADIAN GOVERNMEN 2.50% 01/08/2027                            | 0.00 CA135087T461 |
| ATMOS ENERGY 5.75% 15/10/2052                                  | 0.00 US049560AY17 |
| FIRST SOLAR INC                                                | 0.00 US3364331070 |
| 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 |
| VONOVIA SE NPV SUBS RTS DIV CASH                               | 0.00 DE000A1ML7J1 |
| BANCO BPM 6.00% 13/09/202619                                   | 0.00 XS2530053789 |
| CHARTER COMMS. OPE 6.65% 01/02/203401/02/2034 USD              | 0.00 US161175CP73 |
|                                                                |                   |
| AEGON F2F 11/04/2048                                           | 0.00 US007924AJ23 |
| CATHAY FINANCIAL HOLDING CO                                    | 0.00 TW0002882008 |
| KONINKLIJKE PHILIPS NV                                         | 0.00 NL0000009538 |
| ITALY BUONI POLIEN 1.35% 1/4/2030                              | 0.00 IT0005383309 |
| QBE INSURANCE GROUP F2V 17/06/2046                             | 0.00 XS1423722823 |
| FRENCH REPUBLIC GO 2.00% 25/05/2048                            | 0.00 FR0013257524 |
| JAPAN GOV. THIRTY 1.60% 20/12/2052                             | 0.00 JP1300771P16 |
| F5 NETWORKS INC                                                | 0.00 US3156161024 |
| AMERICAN EXPRESS F2F 30/01/2036                                | 0.00 US025816DZ98 |
| NESTLE HLDGS. 5.25% 13/3/2026                                  | 0.00 USU64106CD47 |
| DEUTSCHE BAHN FIN 1.625% 16/8/2033NTS 16/08/2033<br>EUR1000    | 0.00              |
| TYLER TECHNOLOGIES INC                                         | 0.00 US9022521051 |
| MASTEC INC                                                     | 0.00 US5763231090 |
| CAP. ONE FINL. F2F 26/7/2030                                   | 0.00 US14040HDG74 |
| ITALY BUONI POLIEN 4.00% 30/4/2035                             | 0.00 IT0005508590 |
| KEYCORP F2F 06/03/2035                                         | 0.00 US49326EEP43 |
| ITALY BUONI POLIEN 3.25% 1/9/2046                              | 0.00 IT0005083057 |
| B2GOLD CORP                                                    | 0.00 CA11777Q2099 |
| ITALY BUONI POLIEN 4.45% 01/09/2043EGS                         | 0.00 IT0005530032 |
| SANTANDER UK GROUP H F2F 22/09/2029D                           | 0.00 US80281LAX38 |
| DAIWA HOUSE INDUSTRY JPY                                       | 0.00 JP3505000004 |
| NSW ELECTRICITY N 2.543% 23/9/2030                             | 0.00 AU3CB0274645 |
| KAZMUNAYGAS NATL. 6.375% 24/10/2048/10/2048<br>USD200000 15    | 0.00 XS1807299331 |
| TEVA PHARMACEUTICAL SP ADR                                     | 0.00 US8816242098 |
| 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 |
| US. TSY. NOTE/BOND 1.75% 31/12/2026                            | 0.00 US912828YX25 |
| T ROWE PRICE GROUP                                             | 0.00 US74144T1088 |
| STANDARD CHARTERED F2V 12/01/2028/01/2028                      | 0.00 US853254CG39 |
| JAPAN GOV. THIRTY 2.00% 20/09/2040                             | 0.00 JP1300331A99 |
| SANTANDER UK GRP. HL F2F 22/09/2036D                           | 0.00 US80281LAY11 |

|                                                    |                   |
|----------------------------------------------------|-------------------|
| TAPESTRY INC COM USD0.01                           | 0.00 US8760301072 |
| 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 |
| LIBERTY BROADBAND                                  | 0.00 US5303073051 |
| ITALY BUONI POLIEN 3.50% 15/02/2031                | 0.00 IT0005580094 |
| FRENCH REPUBLIC GO 3.00% 25/06/2049                | 0.00 FR001400NEF3 |
| AEP TEXAS 5.45% 15/05/2029                         | 0.00 US00108WAS98 |
| SS AND C TECHNOLOGIES HOLDINGS                     | 0.00 US78467J1007 |
| ITALY BUONI POLIEN 3.45% 15/07/2031                | 0.00 IT0005595803 |
| INSULET CORP                                       | 0.00 US45784P1012 |
| EAST JAPAN RAILWAY JPY                             | 0.00 JP3783600004 |
| PERNOD-RICARD SA                                   | 0.00 FR0000120693 |
| NEXTERA ENERGY CAP 1.90% 15/06/2028                | 0.00 US65339KBW99 |
| LENOVO GROUP LTD                                   | 0.00 HK0992009065 |
| JAPAN GOV. TWENTY 0.30% 20/06/2039                 | 0.00 JP1201691K75 |
| INDUSTRIAL BANK CO LTD                             | 0.00 CNE000001QZ7 |
| ROGERS COMMUNICATIONS INC-B                        | 0.00 CA7751092007 |
| NEW CHINA LIFE INSURANCE CO LTD                    | 0.00 CNE1000019Y0 |
| CHINA PACIFIC INSURANCE GR H                       | 0.00 CNE1000009Q7 |
| CROWN CASTLE 2.10% 01/04/2031                      | 0.00 US22822VAV19 |
| HALLIBURTON CO                                     | 0.00 US4062161017 |
| TECK RESOURCES LTD-CLS B                           | 0.00 CA8787422044 |
| CHARTER COMMS. OPE 6.70% 01/12/2055                | 0.00 US161175CT95 |
| SAECURE 20 BV 20 A FRN 28/4/2093                   | 0.00 XS2321519600 |
| NOVOZYMES A S                                      | 0.00 DK0060336014 |
| JPMORGAN CHASE & CO F2F 25/07/2033                 | 0.00 US46647PDH64 |
| REXEL SA                                           | 0.00 FR0010451203 |
| QBE INSURANCE GROUP LTD                            | 0.00 AU000000QBE9 |
| DEVON ENERGY CORPORATION                           | 0.00 US25179M1036 |
| SOUTHERN GAS CAP. 4.40% 30/5/2047000 2017-A        | 0.00 US8426EPAC26 |
| JAPAN GOV. THIRTY 1.90% 20/06/2043                 | 0.00 JP1300391D69 |
| DAIWA SECURITIES GROUP INC.                        | 0.00 JP3502200003 |
| ITALY BUONI POLIEN 2.65% 1/12/2027                 | 0.00 IT0005500068 |
| COX COMMS. 2.95% 1/10/2050                         | 0.00 US224044CM71 |
| SPAIN GOV. BD. 2.70% 31/01/2030                    | 0.00 ES0000012000 |
| FRENCH REPUBLIC GO 3.75% 25/5/2056                 | 0.00 FR001400XJ3  |
| VENTURE GBL. CALC 4.125% 15/08/20310.0% 15/08/2031 | 0.00 US92328MAB90 |
|                                                    |                   |
| NETHERLANDS GOV. B 2.50% 15/01/2030                | 0.00 NL0015001DQ7 |
| ITALY BUONI POLIEN 3.60% 1/10/2035                 | 0.00 IT0005648149 |
| PUBLICIS GROUPE                                    | 0.00 FR0000130577 |
| NETHERLANDS GOV. B 2.50% 15/07/2034UR1             | 0.00 NL0015001XZ6 |
| MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056   | 0.00 AU3FN0082194 |
| ITALY BUONI POLIEN 2.00% 1/12/2025                 | 0.00              |
| UBS GRP. F2F 13/08/2030                            | 0.00 US902613AA61 |
| KINGDOM OF BELGIUM 2.60% 22/10/2030                | 0.00 BE0000365743 |
| HANSOH PHARMACEUTICAL GROUP CO LTD                 | 0.00 KYG549581067 |
| ROCHE HLDGS. 1.93% 13/12/2028                      | 0.00 USU75000BW55 |
| NANYA TECHNOLOGY CORPORATION                       | 0.00 TW0002408002 |
| BONOS Y OBLIG DEL ESTADO 3.2% 31 3.2% 31/OCT/2035  | 0.00 ES0000012P33 |
| WESTERN GAS PARTNE 4.65% 01/07/2026                | 0.00 US958254AF13 |
| AUSTRALIA GOV. BD. 1.50% 21/06/2031                | 0.00 AU0000047003 |
| BUNDESOBLIGATION 2.20% 10/10/2030.01 192           | 0.00 DE000BU25059 |
| MARCOPOLO SA                                       | 0.00 BRPOMOACNPR7 |
| UTD. AIRLINES 4.375% 15/04/2026                    | 0.00 US90932LAG23 |
| EDISON INTERNATIONAL                               | 0.00 US2810201077 |
| BUONI POLIENALI D 1.25% 01/12/20260 REGS           | 0.00 IT0005210650 |
| TOPSPORTS INTERNATIONAL HOLDINGS LTD               | 0.00 KYG8924B1041 |
| ITALY BUONI POLIEN 0.00% 01/04/2026                | 0.00 IT0005437147 |
| CHURCH & DWIGHT CO                                 | 0.00 US1713401024 |
| AMPRION 0.625% 23/9/2033EGS                        | 0.00 DE000A3E5VX4 |
| JAPAN GOV. THIRTY 1.30% 20/06/2052                 | 0.00 JP1300751N79 |
| SWO USD RCV SOFR 1D PAY 4.1 020326                 | 0.00              |
| NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033            | 0.00 NL0015001AM2 |

|                                                      |                   |
|------------------------------------------------------|-------------------|
| UK. GILT 4.00% 22/10/2063                            | 0.00 GB00BMF9LF76 |
| CONOCOPHILLIPS 5.7% GTD SNR NTS 15/09/2063 USD1000   | 0.00 US20826FBH82 |
| 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 |
| TAL EDUCATION GROUP ADR                              | 0.00 US8740801043 |
| LOGICOR FINC. SAR 0.875% 14/1/2031                   | 0.00 XS2286012849 |
| ACUITY INC                                           | 0.00 US00508Y1029 |
| IMPERIAL OIL LTD                                     | 0.00 CA4530384086 |
| FLORIDA POWER & LI 3.95% 01/03/2048                  | 0.00 US341081FQ54 |
| SBA COMMUNICATIONS COM                               | 0.00 US78410G1040 |
| NATIONAL GRID ELE 1.625% 07/10/2035                  | 0.00 XS2241245203 |
| SOUTHERN CALIFORNI 4.65% 01/10/2043                  | 0.00 US842400FZ13 |
| NETHERLANDS (KINGDOM OF) .5% 15/07/2032              | 0.00 NL0015000RP1 |
| BILIBILI INC                                         | 0.00 US0900401060 |
| KINGDOM OF BELGIUM 0.80% 22/06/2027                  | 0.00 BE0000341504 |
| ON SEMICONDUCTOR CORPORATION                         | 0.00 US6821891057 |
| JAPAN (20 YEAR ISS 0.50% 20/12/2041                  | 0.00 JP1201791N14 |
| CHENBRO MICOM CO LTD                                 | 0.00 TW0008210006 |
| AUSTRALIAN GOV. 3.00% 21/11/2033                     | 0.00 AU0000217101 |
| JAPAN (20 YEAR ISS 0.40% 20/06/2041                  | 0.00 JP1201771M76 |
| T-MOBILE USA INC 5.25% 15/06/2055                    | 0.00 US87264ADN28 |
| BEIGENE LTD                                          | 0.00 US07725L1026 |
| TERADYNE INC                                         | 0.00 US8807701029 |
| JAPAN GOV. THIRTY 2.00% 20/09/2041                   | 0.00 JP1300351B93 |
| ROMANIAN GOV. INTL 5.25% 30/05/2032                  | 0.00 XS2829209720 |
| COLES GROUP LTD                                      | 0.00 AU0000030678 |
| SNAP ON INC                                          | 0.00 US8330341012 |
| RED & BLACK AUTO GERMANY 8 UG 8 A FRN 15/9/2030      | 0.00 XS2385344457 |
| FORTESCUE LTD ORDINARY FULLY PAID                    | 0.00 AU000000FMG4 |
| CDW CORP                                             | 0.00 US12514G1085 |
| GRUPO AEROPORTUARIO DEL SURESTE SAB                  | 0.00 MXP001661018 |
| NEXANS SA                                            | 0.00 FR0000044448 |
| ESTEE LAUDER COMPANIES                               | 0.00 US5184391044 |
| NEXTERA ENERGY CAP 4.85% 04/02/2028                  | 0.00 US65339KDG22 |
| ITALY BUONI POLIEN 2.50% 01/12/2032                  | 0.00 IT0005494239 |
| GENMAB AS                                            | 0.00 DK0010272202 |
| CANADIAN DOLLAR                                      | 0.00              |
| BOC HONG KONG (HOLDINGS) LIMITED                     | 0.00 HK2388011192 |
| JAPAN GOV. THIRTY 0.50% 20/03/2049                   | 0.00 JP1300621K47 |
| EQUINIX EUR. 2 FIN 3.25% 19/05/202929                | 0.00 XS3073596341 |
| SPAIN GOV. BD. 2.35% 30/07/2033                      | 0.00 ES00000128Q6 |
| AKER BP 3.10% 15/7/2031                              | 0.00 US55037AAB44 |
| MIRVAC GRP.                                          | 0.00 AU000000MGR9 |
| JIANGXI COPPER COMPANY LTD                           | 0.00 CNE1000003K3 |
| BPCE 5.25% 22/10/2030                                | 0.00 FR001400WKF1 |
| NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000 | 0.00 XS2434710799 |
| 40                                                   |                   |
| JAPAN GOV. TEN YEA 2.30% 20-MAR-40                   | 0.00 JP1300321A34 |
| ITALY BUONI POLIEN 0.50% 15/7/2028                   | 0.00 IT0005445306 |
| BERKSHIRE HATHAWAY 3.80% 15/07/2048                  | 0.00 US084659AP66 |
| Outstanding Settlement Receipts - IDR                | 0.00              |
| CORPAY INC COM USD 0.001                             | 0.00 US2199481068 |
| UK. GILT 3.50% 22/07/2068                            | 0.00 GB00BBJNQY21 |
| FIFTH THIRD BANCORP 4.337% 25 AP 4.33% 25/APR/2033   | 0.00 US316773DF47 |
| JAPAN GOV. THIRTY 1.60% 20/12/2053                   | 0.00 JP1300811Q17 |
| KAZMUNAYGAS NATIONAL CO 3.5% 14/APR/2033             | 0.00 XS2242422397 |
| UK. GILT 1.75% 22/1/2049                             | 0.00 GB00BFWFPP71 |
| BUNDESREPUBLIK DEU 2.60% 15/05/2041.01               | 0.00 DE000BU2F009 |
| AEROVIRONMENT INC                                    | 0.00 US0080731088 |
| BNP PARIBAS FRN 24/02/2028                           | 0.00 FR0014008M24 |
| SPAIN GOV. BD. 1.00% 31/10/2050                      | 0.00 ES0000012G00 |
| EXPEDITORS INTL WASH INC                             | 0.00 US3021301094 |

|                                                    |                    |
|----------------------------------------------------|--------------------|
| DAIMLER TRUCK HOLDING AG                           | 0.00 DE000DTR0CK8  |
| ALPHABET INC 5.25% 15/MAY/2055                     | 0.00 US02079KAM99  |
| BONOS Y OBLIG DEL 0.85% 30/07/2037                 | 0.00 ES0000012I24  |
| TOYOTA INDUSTRIES CORPORATION                      | 0.00 JP3634600005  |
| JAPAN GOV. TWENTY 1.10% 20/03/2043                 | 0.00 JP1201841P46  |
| ITALY BUONI POLIEN 0.45% 15/02/2029                | 0.00 IT0005467482  |
| TEXAS PACIFIC LD COM USD0.01                       | 0.00 US88262P1021  |
| JAPAN GOV. TWO YEA 0.10% 01/02/2026                | 0.00 JP1024571Q21  |
| LOEWS CORP                                         | 0.00 US5404241086  |
| PERMIAN RES. OPERA 6.25% 01/02/2033                | 0.00 US71424VAB62  |
| SUMITOMO MITSUI TRUST GROUP IN                     | 0.00 JP3892100003  |
| TOYOTA TSUSHO CORP                                 | 0.00 JP3635000007  |
| CABOT OIL AND GAS CORP                             | 0.00 US1270971039  |
| JAPAN GOV. TWENTY 2.00% 20/12/2044                 | 0.00 JP1201911R15  |
| CANADIAN GOV. BD. 3.25% 01/06/20350                | 0.00 CA135087S620  |
| GRUPO SBF ORD SHS                                  | 0.00 BRSEBFGACNOR1 |
| BUNDESREPUBLIK DEU 0.00% 15/08/2052                | 0.00 DE0001102572  |
| ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000 | 0.00 US015857AF21  |
|                                                    |                    |
| JAPAN GOV. TWENTY 0.90% 20/6/2042                  | 0.00 JP1201811N77  |
| ALEXANDRIA REAL ES 3.00% 18/05/20511               | 0.00 US015271AX76  |
| SUMITOMO FORESTRY CO LTD                           | 0.00 JP3409800004  |
| CANADIAN GOV. 1.50% 01/12/2031                     | 0.00 CA135087N266  |
| TRIMBLE INC COM NPV                                | 0.00 US8962391004  |
| NETHERLANDS GOV. B 5.50% 15/01/2028                | 0.00 NL0000102317  |
| KINGDOM OF BELGIUM 1.00% 22/06/2031                | 0.00 BE0000335449  |
| JAPAN GOV. THIRTY 1.40% 20/09/2052                 | 0.00 JP1300761NA3  |
| WEA FIN. WESTFIELD 4.75% 17/09/2044NTS 17/09/2044  | 0.00 USU94299AD35  |
| USD200000                                          |                    |
| ENERGY TRANSFER 6.40% 1/12/2030                    | 0.00 US29273VAT70  |
| JAPAN GOV. TWENTY 1.70% 20/9/2033                  | 0.00 JP1201461D98  |
| PUBLIC SERV. OF CO 5.75% 15/05/2054                | 0.00 US744448DA65  |
| TELEFONICA SA                                      | 0.00 ES0178430E18  |
| COCA-COLA EUROPACIFIC PARTNERS                     | 0.00 GB00BDCPN049  |
| NIPPON STEEL CORP NPV TEMP                         | 0.00 JP3381000003  |
| CARGURUS INC                                       | 0.00 US1417881091  |
| BUNDESREPUBLIK DEU 4.75% 04/07/2040                | 0.00 DE0001135366  |
| GEN. MOTORS 6.60% 01/04/2036                       | 0.00 US37045VAK61  |
| AFFIRM HOLDINGS INC                                | 0.00 US00827B1061  |
| 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  |
| GENUINE PARTS CO USD                               | 0.00 US3724601055  |
| LULULEMON ATHLETIC                                 | 0.00 US5500211090  |
| HSBC HOLDINGS PLC (HK REGD) USD 0.50               | 0.00 GB0005405286  |
| CREDIT AGRICOLE F2F 09/01/2029                     | 0.00 US22536PAP62  |
| STELLANTIS FIN. U 2.691% 15/09/20311 USD 144A      | 0.00 US85855CAB63  |
| JD HEALTH INTERNATIONAL INC                        | 0.00 KYG5074A1004  |
| ZHONGJI INNOLIGHT CO LTD                           | 0.00 CNE100001CY9  |
| JAPAN (20 YEAR IS 0.50% 20/12/2040                 | 0.00 JP1201751M13  |
| JAPAN (20 YEAR ISS 0.30% 20/12/2039                | 0.00 JP1201711L13  |
| JAPAN GOV. TWENTY 1.90% 20/6/2031                  | 0.00 JP1201281B64  |
| RESTAURANT BRNDS ICOM NPV                          | 0.00 CA76131D1033  |
| STMICROELECTRONICS NV                              | 0.00 NL0000226223  |
| CANADIAN GOV. BD. 5.00% 1/6/2037                   | 0.00 CA135087XW98  |
| ESSEX PROPERTY TRUST INC                           | 0.00 US2971781057  |
| JAPAN GOV. TWENTY 0.50% 20-DEC-38                  | 0.00 JP1201671K12  |
| NEWMONT CORPORATION                                | 0.00 AU0000297962  |
| UK. GILT 1.50% 7/22/2047                           | 0.00 GB00BDCHBW80  |
| JBS USA LUX JBS US 3.00% 15/5/2032                 | 0.00 US46590XAP15  |
| BUONI POLIENNALI D 0.95% 01/12/2031                | 0.00 IT0005449969  |
| AUSTRALIA GOV. BD. 2.25% 21/05/2028                | 0.00 AU000XCLWAR9  |
| CAIXABANK F2F 23/2/2033                            | 0.00 XS2558978883  |
| BANK OF AMERICA F2F 19/6/2041                      | 0.00 US06051GJE08  |
| ARDINE MATHESON HOLDINGS LTD                       | 0.00 US4711154025  |

|                                                      |                   |
|------------------------------------------------------|-------------------|
| CHECK POINT SOFTWARE TECH                            | 0.00 IL0010824113 |
| JAPAN GOV. THIRTY 1.40% 20/03/2053                   | 0.00 JP1300781P48 |
| JAPAN GOV. THIRTY 1.80% 20/09/2053                   | 0.00 JP1300801PA2 |
| ALLIANT ENERGY CORP                                  | 0.00 US0188021085 |
| ENBRIDGE 5.95% 5/4/2054                              | 0.00 US29250NCD57 |
| PROGRESS 2023-2 TST. 2 A FRN 12/07/2054              | 0.00 AU3FN0080883 |
| SONOCO PRODS. 4.60% 01/09/2029                       | 0.00              |
| ITALY BUONI POLIEN 2.10% 15/07/2026                  | 0.00 IT0005370306 |
| SMC CORP                                             | 0.00 JP3162600005 |
| JAPAN GOV. TWENTY 1.50% 20/06/2034                   | 0.00 JP1201491E67 |
| ITALY BUONI POLIEN 1.60% 1/6/2026                    | 0.00 IT0005170839 |
| ZIMMER BIOMET HOLDINGS INC                           | 0.00 US98956P1021 |
| AUSTRALIA GOV. BD. 4.50% 21/04/2033                  | 0.00 AU000XCLWAG2 |
| AGRICULTURAL BANK OF CHINA LTD                       | 0.00 US00850M1027 |
| ITALY BUONI POLIEN 3.45% 1/3/2048                    | 0.00 IT0005273013 |
| NEW ENGLAND POWER 5.936% 25/11/20521000 144A         | 0.00 US644188BH66 |
| STANDARD CHARTERED F2V 16/11/2028                    | 0.00 USG84228FL77 |
| JIANGSU HENGRUI PHARMACEUTIC                         | 0.00 CNE100006XS6 |
| SALUTE SERIES 2024-1 1 A FRN 15/06/2056              | 0.00 AU3FN0086344 |
| JAPAN GOVERNMENT T 0.70% 20/12/2050                  | 0.00 JP1300691M16 |
| SIEMENS HEALTHINEERS AG                              | 0.00 DE000SHL1006 |
| AUSTRALIA GOV. BD. 2.75% 21/6/2035                   | 0.00 AU000XCLWAM0 |
| HKD BNP PARIBAS A/C                                  | 0.00              |
| JAPAN GOV. TWENTY 0.50% 20/06/2038                   | 0.00 JP1201651J76 |
| ENEL FIN. INTL. 1.875% 12/7/2028                     | 0.00 USN30706VD93 |
| MR PRICE GROUP                                       | 0.00 ZAE000200457 |
| BUONI POLIENALI DEL TES 0.0% 01/AUG/2026             | 0.00 IT0005454241 |
| FLORIDA POWER & LI 5.60% 15/06/20542054 USD1000      | 0.00 US341081GV31 |
| CANADIAN GOV. BD. 3.50% 1/3/2028                     | 0.00 CA135087P576 |
| 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 |
| UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS  | 0.00 XS2264978623 |
|                                                      |                   |
| ITURAN LOCATION AND CONTROL                          | 0.00 IL0010818685 |
| RAMBUS INC                                           | 0.00 US7509171069 |
| TEVA PHARMACEUTICA 3.75% 09/05/20277                 | 0.00 XS2406607098 |
| MARRIOTT INTL. MD 4.90% 15/04/2029                   | 0.00 US571903BL69 |
| US. TSY. NOTE/BOND 4.75% 15/08/20552055 USD100 BONDS | 0.00 US912810UM89 |
| 08/55                                                |                   |
| ASAHI GROUP HOLDINGS LTD                             | 0.00 JP3116000005 |
| ALLY FINANCIAL INC F2F 17/01/2031                    | 0.00 US02005NBW92 |
| SAMSUNG C AND T CORPORATION                          | 0.00 KR7028260008 |
| MORGAN STANLEY 3.622% 01/04/2031                     | 0.00 US6174468P76 |
| CDW CDW FIN. 5.10% 01/03/2030                        | 0.00 US12513GBK40 |
| UK. GILT 6.00% 07/12/2028                            | 0.00 GB0002404191 |
| JAPAN GOV. TWENTY 1.40% 20/09/2034                   | 0.00 JP1201501E99 |
| FIRST QUANTUM MINERALS LTD                           | 0.00 CA3359341052 |
| TRIPOD TECHNOLOGY CORP                               | 0.00 TW0003044004 |
| KINGDOM OF BELGIUM 0.00% 22/10/2031                  | 0.00 BE0000352618 |
| TOURMALINE OIL CP COM                                | 0.00 CA89156V1067 |
| JAPAN GOV. THIRTY 0.70% 20/06/2048                   | 0.00 JP1300591J79 |
| WEST PHARMACEUTICAL SERVICES                         | 0.00 US9553061055 |
| ITALY BUONI POLIEN 3.10% 01/03/2040                  | 0.00 IT0005377152 |
| SYNCHRONY FINANCIAL F2F 29/07/2029                   | 0.00 US87165BAX10 |
| ITALY BUONI POLIEN 0.95% 01/03/2037                  | 0.00 IT0005433195 |
| LG ELECTRONICS INC                                   | 0.00 KR7066570003 |
| KINGDOM OF BELGIUM 0.80% 22/06/2028                  | 0.00 BE0000345547 |
| EUROBANK SA F2F 24/09/2030                           | 0.00 XS2904504979 |
| WATERS CORPORATION                                   | 0.00 US9418481035 |
| NETHERLANDS GOV. B 0.75% 15/07/2028                  | 0.00 NL0012818504 |
| DKK BNP PARIBAS A/C                                  | 0.00              |
| TRATON FINANCE LU 3.375% 14/01/2028                  | 0.00 DE000A3L69X8 |
| BECTON DICKINSON 1.336% 13/08/2041                   | 0.00 XS2375844656 |
| SUN HUNG KAI PROPERTY HKD                            | 0.00 HK0016000132 |

|                                                 |                    |
|-------------------------------------------------|--------------------|
| CARLYLE GROUP INC                               | 0.00 US14316J1088  |
| COUNTRY GARDEN SVC                              | 0.00 KYG2453A1085  |
| HYUNDAI CAP. AMERI 4.25% 18/09/2028             | 0.00 US44891ADZ75  |
| SECOM CO LTD                                    | 0.00 JP3421800008  |
| ITALY BUONI POLIEN 2.45% 1/9/2033               | 0.00 IT0005240350  |
| RAIFFEISENBANK AUSTR F2F 21/05/2029029          | 0.00 XS3076190324  |
| BUONI POLIENNALI DEL TES 3.25% 01/MAR/2038      | 0.00 IT0005496770  |
| VERIZON COMMS. 2.65% 20/11/2040                 | 0.00 US92343VFT61  |
| BANK OF IRELAND GR EUR1                         | 0.00 IE00BD1RP616  |
| PHISON ELECTRONICS CORP                         | 0.00 TW0008299009  |
| JPM. CHASE F2F 23/01/2030                       | 0.00 US46647PEB85  |
| NETHERLANDS GOV. B 0.50% 15/01/2040             | 0.00 NL0013552060  |
| HANWHA SYSTEMS CO LTD                           | 0.00 KR7272210006  |
| JAPAN GOV. THIRTY 2.40% 20/09/2038              | 0.00 JP13002918A0  |
| OPEN TEXT CORP                                  | 0.00 CA6837151068  |
| TELE2 AB                                        | 0.00 SE0005190238  |
| JAPAN GOV. FORTY Y 0.90% 20/03/2057             | 0.00 JP1400101H56  |
| UK. GILT 1.625% 10/22/2054                      | 0.00 GB00BJLR0J16  |
| CROWN CASTLE INTL 2.90% 01/04/2041              | 0.00 US22822VAX91  |
| CANADIAN GOV. BD. 1.00% 01/06/2027              | 0.00 CA135087F825  |
| APTIV PLC NEW ORD USD0.01                       | 0.00 JE00BTDN8H13  |
| AUSTRALIA GOV. BD. 3.75% 21/5/2034              | 0.00 AU0000249302  |
| IHI CORP TEMP                                   | 0.00 JP3134800006  |
| JAPAN GOV. TWENTY 0.50% 20/09/2036              | 0.00 JP1201581G90  |
| MONOTARO CO LTD                                 | 0.00 JP3922950005  |
| PRIMERICA INC                                   | 0.00 US74164M1080  |
| ITALY BUONI POLIEN 2.70% 1/3/2047               | 0.00 IT0005162828  |
| MCCORMICK AND COMPANY INC                       | 0.00 US5797802064  |
| FRENCH REPUBLIC GO 0.50% 25/6/2044              | 0.00 FR0014002JM6  |
| PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232 | 0.00 AU3FN0081790  |
| BELGIUM GOV. BD. 4.25% 28/03/2041               | 0.00 BE0000320292  |
| MPI CORP ORD SHS                                | 0.00 TW0006223001  |
| SPAIN GOV. BD. 1.20% 31/10/2040                 | 0.00 ES0000012G42  |
| STELLANTIS N V                                  | 0.00 NL00150001Q9  |
| HEALTH CARE SERV. 5.20% 15/06/2029              | 0.00 US42218SAK42  |
| NIPPON LIFE INSURANC F2V 23/01/2055             | 0.00 XS2979680332  |
| SPAIN GOV. BD. 3.45% 30/07/2066                 | 0.00 ES00000128E2  |
| HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST   | 0.00 US4281031058  |
| BUNDESREPUBLIK DE 4.75% 4/7/2028                | 0.00 DE0001135085  |
| US. TSY. NOTE/BON 5.375% 15/02/2031             | 0.00 US912810FP85  |
| SVENSKA HANDELSBKN SER A NPV                    | 0.00 SE0007100599  |
| BANCO BPM SPA                                   | 0.00 IT0005218380  |
| ASTRAZENECA PLC SPONS ADR                       | 0.00 US0463531089  |
| Income Due - GBP                                | 0.00               |
| SULZER AG                                       | 0.00 CH0038388911  |
| PRINCIPAL FINANCIAL GROUP                       | 0.00 US74251V1026  |
| FOX CORP                                        | 0.00 US35137L1052  |
| ARENA REIT                                      | 0.00 AU0000000ARF6 |
| NUTRIEN 5.25% 15/01/2045                        | 0.00 US67077MAS70  |
| AXIS CAPITAL HOLDING                            | 0.00 BMG0692U1099  |
| IMI ORD GBP0.2857                               | 0.00 GB00BGLP8L22  |
| KYOCERA CORP                                    | 0.00 JP3249600002  |
| INNOCARE PHARMA LTD                             | 0.00 KYG4783B1032  |
| MERCK & CO INC 4.9% SNR NTS 17/05/2044 USD2000  | 0.00 US58933YBL83  |
| DRAFTKINGS HOLDINGS INC                         | 0.00 US26142V1052  |
| MEITEC CORPORATION NPV                          | 0.00 JP3919200000  |
| ANTHEM 5.10% 15/1/2044                          | 0.00 US94973VBF31  |
| ITALY BUONI POLIEN 7.25% 01/11/2026             | 0.00 IT0001086567  |
| ZTE CORP                                        | 0.00 CNE000000TK5  |
| KERRY GROUP PLC-A                               | 0.00 IE0004906560  |
| COMERICA F2F 30/01/2030                         | 0.00 US200340AW72  |
| BUONI POLIENNALI DEL TES 4.1% 01/FEB/2029       | 0.00 IT0005566408  |
| JYSKE BANK A/S F2F 26/10/2028                   | 0.00 XS2615271629  |
| LOGITECH INTERNATIONAL SA                       | 0.00 CH0025751329  |
| FIRST FINANCIAL HOLDINGS CO LTD                 | 0.00 TW0002892007  |

|                                                   |                   |
|---------------------------------------------------|-------------------|
| NIDEC CORPORATION                                 | 0.00 JP3734800000 |
| CAMDEN NATIONAL CORP                              | 0.00 US1330341082 |
| ALIOR BANK SA                                     | 0.00 PLALIOR00045 |
| FIRST CITIZENS BCSHS - CL A                       | 0.00 US31946M1036 |
| SUN COMMUNITIES INC                               | 0.00 US8666741041 |
| JAPAN GOV. TWENTY 1.30% 20/06/2035                | 0.00 JP1201531F68 |
| KINGDOM OF BELGIUM 0.10% 22/6/2030                | 0.00 BE0000349580 |
| MERCK KGAA                                        | 0.00 DE0006599905 |
| INVITATION HOMES INC                              | 0.00 US46187W1071 |
| MEDTRONIC GLOBAL HLDINGS 1.37% 15/10/2040         | 0.00 XS2238792332 |
| HYUNDAI CAP. AMERI 5.35% 19/3/2029                | 0.00 US44891ACY10 |
| KONECRANES OYJ                                    | 0.00 FI0009005870 |
| TOKAI HOLDINGS CORP                               | 0.00 JP3552260006 |
| REALTEK SEMICONDUCTOR CORP                        | 0.00 TW0002379005 |
| DESCARTES SYSTEMS GROUP INC                       | 0.00 CA2499061083 |
| MARRIOTT INTL. MD 3.50% 15/10/2032USD1000 GG      | 0.00 US571903BF91 |
| PARAMOUNT GBL. 4.90% 15/08/2044                   | 0.00 US124857AK99 |
| NEC ELECTRONICS CORP                              | 0.00 JP3164720009 |
| PACIFICORP 4.125% 15/01/2049                      | 0.00 US695114CT39 |
| ITALY BUONI POLIEN 4.15% 01/10/2039               | 0.00 IT0005582421 |
| INTERSTATE POWER & 5.60% 01/10/2055               | 0.00 US461070AY09 |
| ITALY BUONI POLIEN 2.25% 01-SEP-36                | 0.00 IT0005177909 |
| EQUITABLE HLDGS IN COM                            | 0.00 US29452E1010 |
| JAPAN GOV. FORTY Y 0.50% 20/3/2060                | 0.00 JP1400131L54 |
| JAPAN GOV. THIRTY 2.40% 20/03/2034                | 0.00 JP1300141445 |
| JAPAN GOV. THIRTY 1.80% 20/03/2054                | 0.00 JP1300821Q49 |
| INPEX CORPORATION                                 | 0.00 JP3294460005 |
| WIX COM LTD                                       | 0.00 IL0011301780 |
| IM FINANCIAL GROUP CO LTD                         | 0.00 KR7139130009 |
| TECHNOLOGY ONE LIMITED                            | 0.00 AU000000TNE8 |
| APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055      | 0.00 AU3FN0086559 |
| BUONI POLIENNALI 0.95% 01/06/2032                 | 0.00 IT0005466013 |
| ITALY BUONI POLIEN 3.45% 15/07/2027               | 0.00 IT0005599904 |
| POLY REAL ESTATE GROUP CO LTD                     | 0.00 CNE000001ND1 |
| BUNDESREPUBLIK DEU 2.90% 15/08/2056.01 REGS       | 0.00              |
| NEWMONT NEWCREST F 5.35% 15/3/2034                | 0.00 US65163LAR06 |
| ITALY BUONI POLIEN 3.85% 15/9/2026                | 0.00 IT0005556011 |
| DOMINION ENERGY SOUTH CAROLINA INC 5.1% 1MTG BDS  | 0.00 US837004CJ73 |
| 01/06/2065 USD1000                                |                   |
| BURLINGTON STORES INC                             | 0.00 US1220171060 |
| UK. GILT 2.50% 7/22/2065                          | 0.00 GB00BYYMZX75 |
| ITALY BUONI POLIEN 3.70% 15/6/2030                | 0.00 IT0005542797 |
| ITALY BUONI POLIEN 2.20% 01/06/2027               | 0.00 IT0005240830 |
| DENMARK GOV. BD. 0.50% 15/11/2027                 | 0.00 DK0009923567 |
| OWENS CORNING 5.7% 15/JUN/2034                    | 0.00 US690742AP69 |
| GRACO INC                                         | 0.00 US3841091040 |
| TRANSCONTINENTAL G 3.25% 15/5/2030                | 0.00 US893574AP88 |
| SUMISHO COMPUTER SYSTEMS CORPORATION              | 0.00 JP3400400002 |
| FRENCH REPUBLIC GO 0.75% 25/05/2053               | 0.00 FR0014004J31 |
| BANK OF AMERICA F2F 24/05/20324/05/2032 EUR100000 | 0.00 XS2345798271 |
|                                                   |                   |
| CANADIAN GOV. BD. 5.75% 01/06/2029                | 0.00 CA135087WL43 |
| KINGDOM OF BELGIUM 1.00% 22/6/202677              | 0.00 BE0000337460 |
| MARS 3.60% 01/04/203444A                          | 0.00 US571676AC90 |
| JAPAN GOV. TWENTY 1.90% 20/09/2030                | 0.00 JP1201211A94 |
| SNAM SPA                                          | 0.00 IT0003153415 |
| JAPAN GOV. THIRTY 0.70% 20/12/2048                | 0.00 JP1300611K15 |
| KINGDOM OF BELGIUM 0.35% 22/06/2032               | 0.00 BE0000354630 |
| LIBERTY MUTUAL GR 3.951% 15/10/2050               | 0.00 US53079EBJ29 |
| CROWN CASTLE INTL. 2.25% 15/1/2031                | 0.00 US22822VAT89 |
| EOG RES. 5.95% 15/7/2055                          | 0.00 US26875PBA84 |
| SPAIN GOV. BD. 4.00% 31/10/205444A                | 0.00 ES0000012M93 |
| GS. GRP. F2F 27/01/2032                           | 0.00 US38141GXR00 |
| FRENCH REPUBLIC GO 0.75% 25/5/2052                | 0.00 FR0013480613 |
| JAPAN GOV. TWENTY 2.30% 20/06/2027                | 0.00 JP1200951760 |

|                                          |                    |
|------------------------------------------|--------------------|
| KIMCO REALTY 2.25% 01/12/2031            | 0.00 US49446RAY53  |
| WUXI BIOLOGICS CAYMAN INC                | 0.00 KYG970081173  |
| BANCA POPOL EMILIA ROMAGNA               | 0.00 IT0000066123  |
| SPAIN GOV. BD. 1.90% 31/10/2052          | 0.00 ES0000012K46  |
| FIDELITY NATL FINL FNF GROUP             | 0.00 US31620R3030  |
| NEUROCRINE BIOSCIENCES INC               | 0.00 US64125C1099  |
| M&G F2V 20/10/2048                       | 0.00 XS1888930150  |
| SGS SA                                   | 0.00 CH1256740924  |
| KINGDOM OF BELGIUM 3.75% 22/06/2045      | 0.00 BE0000331406  |
| JAPAN GOV. TWENTY 1.70% 20-DEC-32        | 0.00 JP1201411CC4  |
| JAPAN GOV. TWENTY 2.00% 20/03/2027       | 0.00 JP1200931739  |
| SPAIN GOV. BD. 3.50% 31/01/20411/01/2041 | 0.00 ES0000012075  |
| NETHERLANDS GOV. B 0.00% 15/01/20271     | 0.00 NL0015031501  |
| SANLAM LIMITED                           | 0.00 ZAE000070660  |
| SOLVAY FIN. AMERIC 5.65% 4/6/2029        | 0.00 US834423AE54  |
| 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  |
| BROADCOM 5.20% 15/07/2035                | 0.00 US11135FCM14  |
| DOW INC                                  | 0.00 US2605571031  |
| ORIGIN ENERGY LIMITED                    | 0.00 AU0000000ORG5 |
| MID-AMERICA APARTMENT COMMUNITIES        | 0.00 US59522J1034  |
| SK HYNIX 5.50% 16/01/2027                | 0.00 USY8085FBT67  |
| CHINA INTERNATIONAL CAPITAL LTD          | 0.00 CNE100002359  |
| BDO UNIBANK INC                          | 0.00 PHY077751022  |
| JAPAN GOV. TWENTY 2.10% 20/03/2026       | 0.00 JP1200851630  |
| JPM. CHASE F2F 22/04/2035                | 0.00 US46647PEH55  |
| BUONI POLIENNALI D 0.60% 01/08/2031      | 0.00 IT0005436693  |
| LUXSHARE PRECISION INDUSTRY CO LTD       | 0.00 CNE100000TP3  |
| SINGAPORE TECH ENG SGD                   | 0.00 SG1F60858221  |
| SMITH & NEPHEW PLC                       | 0.00 GB0009223206  |
| HERITAGE FINANCIAL CORP                  | 0.00 US42722X1063  |
| FIRSTSERVICE CORP COM NPV                | 0.00 CA33767E2024  |
| BEST BUY CO INC                          | 0.00 US0865161014  |
| BANCO SANTANDER SA F2V 27/1/2031         | 0.00 XS2984222989  |
| GRAB HOLDINGS LTD                        | 0.00 KYG4124C1096  |
| KINGDOM OF BELGIUM 0.00% 22/10/2027      | 0.00 BE0000351602  |
| SOUTH WEST WATER F 5.75% 11/12/2032      | 0.00 XS2956847805  |
| CARPENTER TECHNOLOGY CORP                | 0.00 US1442851036  |
| ORACLE 4.10% 25/03/2061                  | 0.00 US68389XCB91  |
| SHANDONG GOLD MINING CO LTD              | 0.00 CNE1000036N7  |
| SPAIN GOV. BD. 3.45% 30/7/2043           | 0.00 ES0000012K95  |
| C.H. ROBINSON WORLDWIDE INC              | 0.00 US12541W2098  |
| FRENCH REPUBLIC GO 3.60% 25/05/204242.   | 0.00 FR001400WYO4  |
| BANCO SANTANDER CHILE                    | 0.00 CLP1506A1070  |
| TAIWAN SURFACE MOU TWD10                 | 0.00 TW0006278005  |
| CARLISLE COS INC                         | 0.00 US1423391002  |
| ITALY BUONI POLIEN 4.00% 15/11/2030      | 0.00 IT0005561888  |
| LI AUTO INC                              | 0.00 KYG5479M1050  |
| EVERGY INC COM NPV                       | 0.00 US30034W1062  |
| LA MONDIALE SAM F2V 26/1/2047EGS         | 0.00 XS1556395710  |
| BALL CORP COM NPV                        | 0.00 US0584981064  |
| SANWA HOLDINGS CORPORATION               | 0.00 JP3344400001  |
| MEDTRONIC 4.15% 15/10/2053               | 0.00 XS2834368453  |
| NATWEST GRP. F2V 02/03/2027              | 0.00 US639057AJ71  |
| L&G. GRP. F2V 21/03/204700000 7 REGS     | 0.00 XS1580239207  |
| BARCLAYS 5.20% 12/05/2026                | 0.00 US06738EAP07  |
| ALEXANDRIA REAL ES 2.00% 18/05/20322     | 0.00 US015271AW93  |
| OMNICOM GROUP                            | 0.00 US6819191064  |
| AVERY DENNISON CO US                     | 0.00 US0536111091  |
| INTL FLAVORS & FRAGRANCES USD            | 0.00 US4595061015  |
| CJ CORPORATION                           | 0.00 KR7001040005  |
| WESSEX WATER SERVS 6.50% 19/9/2040       | 0.00 XS3025173983  |
| SANTOS FINANCE LTD 6.87% 19/SEP/2033     | 0.00 USQ82780AG49  |
| KINGSPAN GROUP PLC                       | 0.00 IE0004927939  |

|                                                    |                   |
|----------------------------------------------------|-------------------|
| BUNDESREPUBLIK DE 5.625% 04/01/2028                | 0.00 DE0001135069 |
| ESSITY AB SER B NPV                                | 0.00 SE0009922164 |
| SK HYNIX 1.50% 19/1/2026                           | 0.00 USY8085FBA76 |
| JAPAN GOV. FORTY Y 0.50% 20/03/2059                | 0.00 JP1400121K57 |
| INDUSTRIAS PENOLES SAB DE CV                       | 0.00 MXP554091415 |
| JAPAN GOV. FORTY Y 1.00% 20/3/2062                 | 0.00 JP1400151N57 |
| ITALY BUONI POLIEN 1.80% 1/3/2041                  | 0.00 IT0005421703 |
| LA MONDIALE SAM F2V 18/1/2048GS                    | 0.00 XS1751476679 |
| W P CAREY INC                                      | 0.00 US92936U1097 |
| RELIANCE INC                                       | 0.00 US7595091023 |
| DECKERS OUTDOOR ORD SHS A                          | 0.00 US2435371073 |
| AMCOR PLC COM USD                                  | 0.00 JE00BJ1F3079 |
| TINGYI CAYMAN ISLAND HOLDING CO                    | 0.00 KYG8878S1030 |
| PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322      | 0.00 AU3FN0085361 |
| SANTOS FIN. 6.875% 19/09/20333                     | 0.00 US803014AB57 |
| CF INDUSTRIES HOLDINGS INC                         | 0.00 US1252691001 |
| DYNATRACE INC                                      | 0.00 US2681501092 |
| KONAMI GROUP CORP                                  | 0.00 JP3300200007 |
| Outstanding Settlement Receipts - TRY              | 0.00              |
| JAPAN GOV. THIRTY 0.70% 20/03/2051                 | 0.00 JP1300701M48 |
| NETHERLANDS GOV. B 0.00% 15/01/2038                | 0.00 NL0015000B11 |
| ENTERGY LOUISIANA 4.20% 1/9/2048                   | 0.00 US29364WBB37 |
| DAIMLER TRUCK FIN. 5.00% 15/01/2027027             | 0.00 US233853AV24 |
| SCHINDLER-HLDG AG REG                              | 0.00 CH0024638212 |
| UNIBAIL RODAMCO WESTFIELD                          | 0.00 FR0013326246 |
| US. TSY. NOTE/BOND 5.00% 15/05/2037                | 0.00 US912810PU60 |
| ORACLE CORP 6.1% 26/SEP/2065                       | 0.00 US68389XDT90 |
| TMX GROUP LTD COM NPV                              | 0.00 CA87262K1057 |
| MASCO CORP USD                                     | 0.00 US5745991068 |
| ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A     | 0.00 AU3FN0083648 |
| EVEREST GROUP LTD                                  | 0.00 BMG3223R1088 |
| ITALY BUONI POLIEN 2.45% 01/09/2050                | 0.00 IT0005398406 |
| FOXCONN INDUSTRIAL INTERNET CO LTD                 | 0.00 CNE1000031P3 |
| COMPUTERSHARE LTD                                  | 0.00 AU000000CPU5 |
| BAYER F2V 25/9/2083                                | 0.00 XS2684846806 |
| PAN AMERICAN SILVER CORP                           | 0.00 CA6979001089 |
| JAPAN GOVERNMENT T 1.70% 20/03/2044                | 0.00 JP1300421E39 |
| ILLUMINA INC                                       | 0.00 US4523271090 |
| APPLE INC 3.75% SNR NTS 12/09/2047 USD2000         | 0.00 US037833DD98 |
| HPS HLDGS. (AUST) PTYPE                            | 0.00              |
| BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS          | 0.00 DE0001030708 |
| JAPAN GOVERNMENT F 2.20% 20/03/2051                | 0.00 JP1400041B55 |
| OLYMPUS CORP                                       | 0.00 JP3201200007 |
| NEXTERA ENERGY CAP 3.00% 15/1/2052/01/2052 USD1000 | 0.00 US65339KCA60 |
| 60                                                 |                   |
| JAPAN GOV. TWENTY 1.60% 20/06/2032                 | 0.00 JP1201391C86 |
| ONCOR ELEC. DELIVE 5.35% 4/1/2035                  | 0.00 US68233JCZ57 |
| 360 DIGITECH INC                                   | 0.00 US88557W1018 |
| COLUMBIA PIPELINE 6.036% 15/11/2033033             | 0.00 US19828TAB26 |
| UK. GILT 1.625% 22-OCT-71                          | 0.00 GB00BFMCN652 |
| AUSTRALIAN GOV. 1.75% 21/11/2032                   | 0.00 AU0000143901 |
| SONOVA HOLDING AG - REG                            | 0.00 CH0012549785 |
| JAPAN GOV. TWENTY 2.20% 20/9/2027                  | 0.00 JP1200971792 |
| JAPAN GOV. THIRTY 1.50% 20/03/2045                 | 0.00 JP1300461F39 |
| AUSTRALIA GOV. BD. 3.75% 21/04/2037                | 0.00 AU3TB0000192 |
| GEORGE WESTON LTD                                  | 0.00 CA9611485090 |
| SANTOS LIMITED                                     | 0.00 AU000000STO6 |
| JAPAN GOV. THIRTY 2.50% 20/09/2037                 | 0.00 JP13002717A6 |
| NOMURA RESEARCH INSTITUTE LTD                      | 0.00 JP3762800005 |
| AMERICAN HOMES 4 R 5.50% 01/02/2034                | 0.00 US02666TAG22 |
| MATSUKIYOCOCOKARA AND CO                           | 0.00 JP3869010003 |
| SMURFIT WESTROCK P COM USD0.001                    | 0.00 IE00028FXN24 |
| GALAXY ENTERTAINMENT GROUP LIMITED                 | 0.00 HK0027032686 |
| ITALY BUONI POLIEN 1.50% 30/04/2045REGS            | 0.00 IT0005438004 |
| SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055    | 0.00 AU3FN0082608 |

|                                                  |                    |
|--------------------------------------------------|--------------------|
| ELEMENT FINANCIAL CORP                           | 0.00 CA2861812014  |
| VERIZON COMMS. 2.355% 15/03/2032                 | 0.00 US92343VGN82  |
| ENTEGRI INC                                      | 0.00 US29362U1043  |
| NETHERLANDS GOVER 0.00% 15/07/2031               | 0.00 NL00150006U0  |
| GEA GROUP AG                                     | 0.00 DE0006602006  |
| UPM KYMMENE CORP                                 | 0.00 FI0009005987  |
| US. TSY. NOTE/BON 4.375% 15/02/2038              | 0.00 US912810PW27  |
| Income Due - TWD                                 | 0.00               |
| TENNET HLDG. 0.50% 9/6/2031                      | 0.00 XS2348325494  |
| STORE CAP. 2.70% 01/12/2031USD2000               | 0.00 US862121AD28  |
| NETFLIX 3.875% 15-NOV-29                         | 0.00 XS1989380172  |
| SOUTHERN CAL EDISO 2.95% 01/02/2051/2051 USD1000 | 0.00 US842400GY39  |
| 2021A                                            |                    |
| UK. GILT 0.875% 31/01/2046                       | 0.00 GB00BNNGP775  |
| OSAKA GAS CO LTD JPY                             | 0.00 JP3180400008  |
| HALMA PLC                                        | 0.00 GB0004052071  |
| HIMS & HERS HEALTH ORD SHS CLASS A               | 0.00 US4330001060  |
| SUNCORP GROUP LTD                                | 0.00 AU0000000SUN6 |
| Income Due - BRL                                 | 0.00               |
| TOKYO GAS CO LTD                                 | 0.00 JP3573000001  |
| JAPAN GOVERNMENT T 0.60% 20/12/2036              | 0.00 JP1201591GC4  |
| ITALY BUONI POLIEN 2.80% 15/6/2029               | 0.00 IT0005495731  |
| GLOBAL UNICHIP CORP                              | 0.00 TW0003443008  |
| ARC RESOURCES COM NPV                            | 0.00 CA00208D4084  |
| ITALY BUONI POLIEN 3.80% 15/4/2026               | 0.00 IT0005538597  |
| JAPAN GOV. THIRTY 1.70% 20/09/2044               | 0.00 JP1300441E92  |
| INTEL CORP 4.90% 05/08/2052                      | 0.00 US458140CB48  |
| JAPAN GOV. TWENTY 0.50% 20/03/2038               | 0.00 JP1201641J38  |
| 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  |
| 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  |
| ALFA LAVAL AB                                    | 0.00 SE0000695876  |
| ITALY BUONI POLIEN 2.50% 15/11/2025              | 0.00               |
| KINGDOM OF BELGIUM 1.90% 22/06/2038              | 0.00 BE0000336454  |
| ANTOFAGASTA PLC                                  | 0.00 GB0000456144  |
| PAN PACIFIC INTL HNPV TEMP                       | 0.00 JP3639650005  |
| SCENTRE GROUP                                    | 0.00 AU0000000SCG8 |
| JAPAN GOV. TWENTY 0.60% 20/09/2037               | 0.00 JP1201621H91  |
| DSV FIN. 3.25% 06/11/2030                        | 0.00 XS2932834604  |
| ROYALTY PHARMA PLC                               | 0.00 GB00BMVP7Y09  |
| Outstanding Settlement Receipts - HUF            | 0.00               |
| FORTUNA CONSUMER LOAN SR 24-2 CL C FLTG RT       | 0.00 XS2887887748  |
| 18/10/2034                                       |                    |
| POPULAR INC COM USD6 POST REV SPLIT              | 0.00 PR7331747001  |
| VENTAS REALTY LIMITED PARTNERSHIP 3% GTD SNR NTS | 0.00 US92277GAU13  |
| 15/01/2030 USD2000                               |                    |
| THE LINK REAL ESTATE INVESTMENT TRUST            | 0.00 HK0823032773  |
| UTD. AIRLINES 4.625% 15/04/2029                  | 0.00 US90932LAH06  |
| ZILLOW GROUP INC                                 | 0.00 US98954M2008  |
| PAN AMERICAN SILVER CORPORATION                  | 0.00 CA6979001089  |
| ITALY BUONI POLIEN 2.80% 1/3/2067                | 0.00 IT0005217390  |
| TRADEWEB MARKETS INC                             | 0.00 US8926721064  |
| LYB INTL. FIN. III 5.50% 01/03/2034              | 0.00 US50249AAM53  |
| ITALY BUONI POLIEN 1.70% 01/09/2051              | 0.00 IT0005425233  |
| FRANCE GOV. BD. 1.75% 25/5/2066                  | 0.00 FR0013154028  |
| CAIXABANK 3.375% 26/06/2035                      | 0.00 XS3103589670  |
| DSV FIN. 3.375% 06/11/2034                       | 0.00 XS2932829356  |
| SIMON PROP. GRP. 5.125% 01/10/20351/10/2035      | 0.00 US828807EA11  |
| 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 |
| JAPAN GOV. TWENTY 2.20% 20/03/2031                              | 0.00 JP1201251B37 |
| IMUGENE LTD                                                     | 0.00 AU000000IMU9 |
| COCA-COLA FEMSA S.UNITS                                         | 0.00 MX01KO000002 |
| JAPAN (30 YEAR ISS 0.70% 20/12/2051                             | 0.00 JP1300731N17 |
| GRUPO AEROPORTUARIO DEL CENTRO NORT                             | 0.00 MX01OM000018 |
| RENTOKIL INITIAL PLC                                            | 0.00 GB00B082RF11 |
| SM INVESTMENTS CORPORATION                                      | 0.00 PHY806761029 |
| KINGDOM OF BELGIUM 4.00% 28/03/2032                             | 0.00 BE0000326356 |
| ADVANTECH CO LTD                                                | 0.00 TW0002395001 |
| UK. GILT 0.625% 22/10/2050                                      | 0.00 GB00BMBL1F74 |
| EVOLUTION AB                                                    | 0.00 SE0012673267 |
| GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000                  | 0.00 US37045XDH61 |
| SRISAWAD CORP PCL                                               | 0.00 TH5456010R17 |
| OWENS CORNING INC                                               | 0.00 US6907421019 |
| SCHINDLER HOLDING-PART CERT                                     | 0.00 CH0024638196 |
| EPIROC AB                                                       | 0.00 SE0015658109 |
| CIGNA 6.00% 15/01/2056                                          | 0.00 US125523DA57 |
| FORD MOTOR 3.25% 12/02/2032                                     | 0.00 US345370DA55 |
| WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED<br>SETTLEM | 0.00 AU000000WTC3 |
| FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN<br>18/04/2032/04/2032     | 0.00 AU3FN0083036 |
| ALSEA SAB DE CV                                                 | 0.00 MXP001391012 |
| KINGDOM OF BELGIUM 2.75% 22/04/2039                             | 0.00 BE0000356650 |
| JAPAN GOV. THIRTY 0.90% 20-SEP-48                               | 0.00 JP1300601JA9 |
| ONEOK 4.45% 01/09/2049                                          | 0.00 US682680AZ68 |
| PRO MEDICUS LTD                                                 | 0.00 AU000000PME8 |
| FUT. ME 10Y CDN BND DEC25                                       | 0.00              |
| HEALTHPEAK PROPERTIES INC                                       | 0.00 US42250P1030 |
| JAPAN GOV. THIRTY 0.40% 20/06/2049                              | 0.00 JP1300631K78 |
| BANK OF PHILIPPINE ISLANDS                                      | 0.00 PHY0967S1694 |
| CHUNGHWA TELECOM ADR EA REPR 10 ORD TWD10                       | 0.00 US17133Q5027 |
| JAPAN GOV. THIRTY 0.60% 20/09/2050                              | 0.00 JP1300681LA7 |
| HANMI PHARM CO LTD                                              | 0.00 KR7128940004 |
| COCA COLA HBC AG ORD                                            | 0.00 CH0198251305 |
| WATSCO INC                                                      | 0.00 US9426222009 |
| Income Due - HKD                                                | 0.00              |
| IDEX CORP                                                       | 0.00 US45167R1041 |
| JAPAN GOV. TWENTY 1.60% 20/3/2033                               | 0.00 JP1201431D38 |
| KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS                    | 0.00 BE0000350596 |
| KANSAI ELECTRIC POWER JPY                                       | 0.00 JP3228600007 |
| BUNDESREPUBLIK DEU 6.25% 04/01/2030                             | 0.00 DE0001135143 |
| COOPER COS INC COM USD0.10 (P/S)                                | 0.00 US2166485019 |
| KINGDOM OF BELGIUM 2.70% 22/10/20299                            | 0.00 BE0000362716 |
| INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD                     | 0.00 CNE000000JP5 |
| ALTAGAS INCOME LTD                                              | 0.00 CA0213611001 |
| SHIONOGI & CO LTD                                               | 0.00 JP3347200002 |
| PUBLIC SERVICE ELECTRIC 2.7% 01/MAY/2050                        | 0.00 US74456QCD60 |
| HMC CAPITAL LTD                                                 | 0.00 AU0000058943 |
| DSM FIRMENICH AG EURO.01                                        | 0.00 CH1216478797 |
| FRESENIUS MEDICAL CARE AG & CO                                  | 0.00 DE0005785802 |
| ISRAEL DISCOUNT BANK                                            | 0.00 IL0006912120 |
| JAPAN GOV. TWENTY 1.50% 20/03/2034                              | 0.00 JP1201481E36 |
| LENDLEASE GRP.                                                  | 0.00 AU000000LLC3 |
| 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 |
| HANG SENG BANK                                                  | 0.00 HK0011000095 |
| AIB GRP. F2F 17/11/2027REGS                                     | 0.00 XS2343340852 |
| DAIFUKU CO LTD NPV                                              | 0.00 JP3497400006 |
| Outstanding Settlement Receipts - ZAR                           | 0.00              |

|                                                      |                   |
|------------------------------------------------------|-------------------|
| SWO USD RCV SOFR 1D PAY 4 230226                     | 0.00              |
| BROWN & BROWN 6.25% 23/06/2055                       | 0.00 US115236AN13 |
| ACCOR SA                                             | 0.00 FR0000120404 |
| SILVER ARROW SA COMPARTMENT 15 A FRN 15/2/2030       | 0.00 XS2594043122 |
| AUSTRALIA GOV. BD. 4.25% 21/12/2035                  | 0.00              |
| CLOROX CO DEL                                        | 0.00 US1890541097 |
| COVESTRO AG NPV                                      | 0.00 DE000A40KY26 |
| CDS_IX_CCP CDX.NA.IG.45 1%                           | 0.00              |
| 20301220CHASUS33ICEEUS2I65BYE12                      |                   |
| COCHLEAR LIMITED                                     | 0.00 AU000000COH5 |
| CANADIAN GOV. BD. 3.50% 1/12/2045                    | 0.00 CA135087ZS68 |
| TELIA COMPANY AB                                     | 0.00 SE0000667925 |
| FOSUN INTERNATIONAL                                  | 0.00 HK0656038673 |
| GOERTEK INC                                          | 0.00 CNE100000BP1 |
| ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027            | 0.00 XS2389757944 |
| VERIZON COMMUNICA 2.987% 30/10/2056                  | 0.00 US92343VFW90 |
| SMITHS GROUP PLC                                     | 0.00 GB00B1WY2338 |
| CELLNEX FIN. 2.00% 15/02/2033                        | 0.00 XS2300293003 |
| PAGSEGURO DIGITAL LTD                                | 0.00 KYG687071012 |
| COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030          | 0.00 US19828TAA43 |
| INTEL 5.60% 21/2/2054                                | 0.00 US458140CM03 |
| PECO ENERGY CO 1ST & REF MTG BD 3.05% 15/03/2051     | 0.00 US693304BA44 |
| OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM        | 0.00              |
| BARCLAYS                                             |                   |
| POOL CORPORATION                                     | 0.00 US73278L1052 |
| JAPAN GOV. THIRTY 0.70% 20/9/2051                    | 0.00 JP1300721MA9 |
| NORIA DE 2024 DE1 C FRN 25/02/2043                   | 0.00 FR001400R8G4 |
| CHINA GOLD INTERNATIONAL RES                         | 0.00 CA16890P1036 |
| EDP SA                                               | 0.00 PTEDP0AM0009 |
| NORDSON CORP                                         | 0.00 US6556631025 |
| PAYCOM SOFTWARE INC                                  | 0.00 US70432V1026 |
| FUT PUT NOV 25 T-NOTE OPTION 1115                    | 0.00              |
| JAPAN GOV. THIRTY 1.80% 20/09/2043                   | 0.00 JP1300401D91 |
| JAPAN GOV. FORTY Y 0.80% 20/03/2058                  | 0.00 JP1400111J52 |
| JAPAN GOV. THIRTY 0.80% 20/6/2047                    | 0.00 JP1300551H61 |
| GFL ENVIRONMENTAL INC                                | 0.00 CA36168Q1046 |
| NITERRA CO LTD                                       | 0.00 JP3738600000 |
| META PLATFORMS 5.55% 15/08/2064                      | 0.00 US30303M8W51 |
| CARLSBERG AS - B                                     | 0.00 DK0010181759 |
| KINGDOM OF BELGIUM 3.10% 22/06/2035                  | 0.00 BE0000363722 |
| ONEOK INC 5.65% 1/11/2028                            | 0.00 US682680BJ18 |
| CARREFOUR SA                                         | 0.00 FR0000120172 |
| REGENCY CENTERS CORPORATION                          | 0.00 US7588491032 |
| EASTERN ENERGY GAS 5.65% 15/10/2054                  | 0.00 US27636AAA07 |
| SEGRO PLC                                            | 0.00 GB00B5ZN1N88 |
| CROWN HOLDINGS INC                                   | 0.00 US2283681060 |
| JPM. CHASE F2F 22/02/2048                            | 0.00 US46647PAA49 |
| BUNDESREPUBLIK DEU 6.50% 04/07/2027EURO.01 REGS      | 0.00 DE0001135044 |
| FIRST HORIZON CORP                                   | 0.00 US3205171057 |
| THE JM SMUCKER COMPANY                               | 0.00 US8326964058 |
| ALLY FINL. FRN 15/05/2029                            | 0.00 US02005NBZ24 |
| MS. FRN 29/04/2033                                   | 0.00 XS2404028230 |
| JAPAN GOVERNMENT T 2.40% 20/03/2037                  | 0.00 JP1300261748 |
| ALEXANDRIA REAL ESTATE EQUITIES                      | 0.00 US0152711091 |
| SWISSQUOTE GROUP HOLDING SA                          | 0.00 CH0010675863 |
| DENMARK GOV. BD. 2.25% 15/11/203301                  | 0.00 DK0009924532 |
| 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 |
| CTS EVENTIM AG AND CO. KGAA                          | 0.00 DE0005470306 |
| LYONDELLBASELL INDUSTRIES                            | 0.00 NL0009434992 |
| AUTONATION INC                                       | 0.00 US05329W1027 |
| GAMING AND LEISURE P COM                             | 0.00 US36467J1088 |

|                                                              |      |               |
|--------------------------------------------------------------|------|---------------|
| BUREAU VERITAS SA                                            | 0.00 | FR0006174348  |
| BANK ZACHODNI WBK SA                                         | 0.00 | PLBZ000000044 |
| ROCKCHIP ELECTRONICS CO LA                                   | 0.00 | CNE100003RK2  |
| KLEPIERRE                                                    | 0.00 | FR0000121964  |
| STRAUMANN HLDG                                               | 0.00 | CH1175448666  |
| BUNGE GLOBAL SA COM USD0.01                                  | 0.00 | CH1300646267  |
| ORSTED F2V 18/02/3021S                                       | 0.00 | XS2293075680  |
| CAMDEN PROPERTY TRUST                                        | 0.00 | US1331311027  |
| AMUNDI SA                                                    | 0.00 | FR0004125920  |
| BXP INC                                                      | 0.00 | US1011211018  |
| WH GROUP LTD                                                 | 0.00 | KYG960071028  |
| REALTY INC. 1.80% 15/03/2033                                 | 0.00 | US756109BA12  |
| SEIKO EPSON CORP                                             | 0.00 | US81603X1081  |
| BROADCOM 3.50% 15/02/2041                                    | 0.00 | US11135FBJ93  |
| COHERENT CORP COM NPV                                        | 0.00 | US19247G1076  |
| ASTRAZENCA FINANCE LLC 1.2% 28/MAY/2026                      | 0.00 | US04636NAA19  |
| POWER ASSETS HOLDINGS LIMITED                                | 0.00 | HK0006000050  |
| COX COMMS. 5.45% 15/09/202815/09/2028                        | 0.00 | US224044CR68  |
| JAPAN GOV. TWENTY 0.70% 20/03/2037                           | 0.00 | JP1201601H38  |
| SWISS PRIME SITE AG                                          | 0.00 | CH0008038389  |
| JAPAN GOV. THIRTY 1.70% 20-JUN-44                            | 0.00 | JP1300431E60  |
| NATWEST MKTS. 6.625% 22/6/2026                               | 0.00 | XS2638487566  |
| 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  |
| SPAIN GOV. BD. 2.40% 31/05/2028                              | 0.00 | ES0000012059  |
| JAPAN GOV. TWENTY 0.60% 20/06/2037                           | 0.00 | JP1201611H69  |
| KINGDOM OF BELGIUM 1.70% 22/06/2050                          | 0.00 | BE0000348574  |
| KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS                  | 0.00 | DK0009924102  |
| LINDT & SPRUENGLI AG-PC                                      | 0.00 | CH0010570767  |
| AKAMAI TECHNOLOGIES                                          | 0.00 | US00971T1016  |
| FACTSET RESEARCH SYSTEMS INC                                 | 0.00 | US3030751057  |
| KINGDOM OF BELGIUM 3.00% 22/6/2034                           | 0.00 | BE0000333428  |
| VAT GROUP AG                                                 | 0.00 | CH0311864901  |
| BUNDESREPUBLIK DEU 2.30% 15/2/2033                           | 0.00 | DE000BU3Z005  |
| BOLIDEN ORD SHS                                              | 0.00 | SE0020050417  |
| MERCK 5.15% 17/05/2063                                       | 0.00 | US58933YBN40  |
| HONG KONG CHINA GA                                           | 0.00 | HK0003000038  |
| BAXTER INTL INC COM                                          | 0.00 | US0718131099  |
| DUPONT DE NEMOURS 5.419% 15/11/2048                          | 0.00 | US26078JAF75  |
| WILLIAMS COS 5.30% 15/8/2052                                 | 0.00 | US969457CA67  |
| RPI_CCP USD RCV CPI1D PAY 2.4773% 01-MAY-2030CHASUS33LCHCUK  | 0.00 |               |
| SINGAPORE EXCHANGE LTD                                       | 0.00 | SG1J26887955  |
| AUTONATION INC 1.95% SNR NTS 01/08/2028 USD1000              | 0.00 | US05329WAR34  |
| ALEXANDRIA REAL ES 4.75% 15/4/2035                           | 0.00 | US015271BA64  |
| JAPAN (30 YEAR ISS 0.80% 20/12/2047                          | 0.00 | JP1300571HC4  |
| SWEDEN GOV. BD. 4.00% 01/06/2041                             | 0.00 | CA135087YQ12  |
| OBIC CO LTD                                                  | 0.00 | JP3173400007  |
| WELLS FARGO & CO MEDIUM TERM SR NTS TRANCHE 5.013%04/04/2051 | 0.00 | US95000U2M49  |
| HEALTH CARE SERV. 5.875% 15/06/2054                          | 0.00 | US42218SAM08  |
| ULTRAPAR PARTICIPACOM NPV                                    | 0.00 | BRUGPAACNOR8  |
| CRRC CORPORATION LTD                                         | 0.00 | CNE100000BGO  |
| FUJI ELECTRIC CO LTD                                         | 0.00 | JP3820000002  |
| JAPAN GOV. THIRTY 0.80% 20/03/2048                           | 0.00 | JP1300581J30  |
| ROCHE HOLDING AG                                             | 0.00 | CH0012032113  |
| SIGMA PHARMACEUTICALS LIMITED ORDINARY FULLY PAID            | 0.00 | AU000000SIG5  |
| JACK HENRY & ASSOCIATES INC                                  | 0.00 | US4262811015  |
| N/WIDE. B/SOC. F2F 07/12/2027                                | 0.00 | XS2562898143  |
| WHITECAP RESOURCES INC                                       | 0.00 | CA96467A2002  |

|                                              |                   |
|----------------------------------------------|-------------------|
| JAPAN GOV. TWENTY 1.20% 20/09/2035           | 0.00 JP1201541F90 |
| TOROMONT INDUSTRIES LTD                      | 0.00 CA8911021050 |
| KIRIN HOLDINGS CO LTD                        | 0.00 JP3258000003 |
| BIOMARIN PHARMACEUTICAL INC                  | 0.00 US09061G1013 |
| HEALTHPEAK OP 2.875% 15/01/20311 USD1000     | 0.00 US42250PAB94 |
| COMMONWEALTH EDISON 2.2% 1MTG BDS 01/03/2030 | 0.00 US202795JR27 |
| USD1000 128                                  |                   |
| ABBVIE 4.70% 14/05/2045                      | 0.00 US00287YAS81 |
| 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 |
| ZHEJIANG NHU CO LTD                          | 0.00 CNE000001184 |
| JAMES HARDIE INDUSTRIES PLC                  | 0.00 AU000000JHX1 |
| BUNDESSCHATZANWEIS 3.10% 12/12/2025.01       | 0.00              |
| VERIZON COMMS. 2.55% 21/03/2031              | 0.00 US92343VGJ70 |
| TURKIYE GARANTI BANKASI                      | 0.00 TRAGARAN91N1 |
| CENTRICA PLC                                 | 0.00 GB00B033F229 |
| DENMARK GOV. BD. 0.50% 15/11/2029            | 0.00 DK0009923807 |
| KINGFISHER PLC GBP0.1571                     | 0.00 GB0033195214 |
| EPIROC AB SER B NPV POST SPLIT               | 0.00 SE0015658117 |
| BUNZL PLC                                    | 0.00 GB00B0744B38 |
| KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A | 0.00 BE0000358672 |
| STIFEL FINANCIAL COM USD0.15                 | 0.00 US8606301021 |
| EQUITY LIFESTYLE PROPERTIES INC              | 0.00 US29472R1086 |
| JAPAN GOV. FORTY Y 2.00% 20/03/2052          | 0.00 JP1400051C51 |
| BOMBARDIER INC CLASS`B`SUB-VTG NPV           | 0.00 CA0977518616 |
| JAPAN GOV. FORTY Y 0.40% 20/03/2056          | 0.00 JP1400091G59 |
| CIGNA CORP 4.80% 15/7/2046                   | 0.00 US125523CF53 |
| AMERICAN HOMES 4 RENT                        | 0.00 US02665T3068 |
| MOWI ASA                                     | 0.00 NO0003054108 |
| JAPAN GOVERNMENT T 2.50% 20/06/2036          | 0.00 JP1300231675 |
| NETHERLANDS GOV. B 0.00% 15/01/2052          | 0.00 NL0015614579 |
| MASS INSTITUTE OF TECH 2.98% 01/JUL/2050     | 0.00 US575718AG63 |
| TURKCELL ILETISIM HIZMET AS                  | 0.00 TRATCELL91M1 |
| QIAGEN ORD SHS                               | 0.00 NL0015002CX3 |
| CCP CITIGROUP GBP BROKER ACCOUNT             | 0.00              |
| SKANSKA AB                                   | 0.00 SE0000113250 |
| LKQ CORP COM                                 | 0.00 US5018892084 |
| SWEDISH GOV. 0.75% 12/05/2028060             | 0.00 SE0009496367 |
| SEKISUI HOUSE                                | 0.00 JP3420600003 |
| UNIQA INSURANCE GROUP AG                     | 0.00 AT0000821103 |
| AEGON ORD SHS                                | 0.00 BMG0112X1056 |
| WEST JAPAN RAILWAY NPV                       | 0.00 JP3659000008 |
| SOUTHERN CALIFORN 4.125% 01/03/2048          | 0.00 US842400GK35 |
| RPI_CCP USD RCV CPI1D PAY 2.5042% 16-DEC-    | 0.00              |
| 2029CHASUS33LCHCUK                           |                   |
| SOUTHERN CALIFORNI 3.65% 01/02/2050          | 0.00 US842400GT44 |
| CITIGROUP CCP AUD BROKER ACCOUNT             | 0.00              |
| SEVERN TRENT PLC                             | 0.00 GB00B1FH8J72 |
| NORSK HYDRO ASA                              | 0.00 NO0005052605 |
| DEUTSCHE BAHN FIN GMBH 0.62% 08/DEC/2050     | 0.00 XS2270142966 |
| REVVITY INC                                  | 0.00 US7140461093 |
| JAPAN GOV. THIRTY 0.80% 20/03/2047           | 0.00 JP1300541H31 |
| MARS 2.375% 16/07/204044A                    | 0.00 US571676AN55 |
| OSK MITSUI OSK LINES LTD                     | 0.00 JP3362700001 |
| AES 5.80% 15/03/2032                         | 0.00 US00130HCM51 |
| PANDORA                                      | 0.00 DK0060252690 |
| AMERICAN FINANCIAL GROUP INC                 | 0.00 US0259321042 |
| A P MOLLER MAERSK AS                         | 0.00 DK0010244425 |
| SCOUT24 SE                                   | 0.00 DE000A12DM80 |
| EMPIRE CO LIMITED                            | 0.00 CA2918434077 |
| METSO CORPORATION                            | 0.00 FI0009014575 |
| JERONIMO MARTINS SGPS SA                     | 0.00 PTJMT0AE0001 |
| 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  |
| LY CORPORATION                                        | 0.00 JP3933800009  |
| CANADIAN GOV. BD. 1.70% 20/12/2031                    | 0.00 JP1201321BC7  |
| HEINEKEN HOLDING NV                                   | 0.00 NL0000008977  |
| NEWS CORP                                             | 0.00 US65249B1098  |
| T-MOBILE USA 4.50% 15/04/2050                         | 0.00 US87264AAZ84  |
| SWEDEN GOV. BD. 1.75% 11/11/2033                      | 0.00 SE0017830730  |
| SWEDEN GOV. BD. 3.50% 30/03/2039                      | 0.00 SE0002829192  |
| CVS HEALTH CORP F2V 10/03/2055                        | 0.00 US126650EH94  |
| JAPAN GOV. TWENTY 1.60% 20/03/2032                    | 0.00 JP1201361C58  |
| ALLY FINANCIAL INC                                    | 0.00 US02005N1000  |
| OVINTIV INC COM USD0.01                               | 0.00 US69047Q1022  |
| NETHERLANDS GOV. B 3.25% 15/01/2044EUR1               | 0.00 NL0015001RG8  |
| VIACOM 4.375% 15/3/2043                               | 0.00 US92553PAP71  |
| BHP BILLITON FIN. 5.30% 21/02/2035                    | 0.00 US055451BL10  |
| JAPAN GOV. TWENTY 2.20% 20/03/2026                    | 0.00 JP1200871653  |
| ORKLA ASA                                             | 0.00 NO0003733800  |
| PACIFIC GAS & ELEC 4.00% 01/12/2046                   | 0.00 US694308HR19  |
| AEP TRANSMISSION 5.375% 15/06/2035035                 | 0.00 US00115AAS87  |
| COLOPLAST                                             | 0.00 DK0060448595  |
| AEP TEXAS 3.45% 15/5/2051                             | 0.00 US00108WAN02  |
| INTERTEK GROUP INC                                    | 0.00 GB0031638363  |
| WISE CL A ORD SHS                                     | 0.00 GB00BL9YR756  |
| ALIGN TECHNOLOGY INC                                  | 0.00 US0162551016  |
| INDONESIA TSY. BD 6.875% 15/07/205400000 FR0102       | 0.00 IDG000024001  |
| HUARONG FIN. II 0.75% 12/11/2029                      | 0.00 SE0011281922  |
| ING GROEP F2V 15/08/20340 REGS                        | 0.00 XS2818300407  |
| CHOICE HOTELS INTERNATIONAL INC                       | 0.00 US1699051066  |
| MARKS & SPENCER GROUP                                 | 0.00 GB0031274896  |
| SWEDEN GOV. BD. 1.00% 12/11/2026                      | 0.00 SE0007125927  |
| 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  |
| NESTE OYJ                                             | 0.00 FI0009013296  |
| GJENSIDIGE FORSIKR NOK                                | 0.00 NO0010582521  |
| CNH INDUSTRIAL NV COM                                 | 0.00 NL0010545661  |
| TEVA PHARM. FIN. N 3.75% 09/05/2027                   | 0.00 XS2406607098  |
| HONGKONG LAND HOLDINGS LTD                            | 0.00 BMG4587L1090  |
| JAPAN GOV. THIRTY 0.40% 20/9/2049                     | 0.00 JP1300641KA3  |
| MARS INC DEL 4.125% GTD SNR NTS 01/04/54 USD2000 144A | 0.00 US571676AG05  |
| B/ROCK. FNDG. 5.35% 8/1/2055                          | 0.00 US09290DAK72  |
| HARBIN ELECTRIC CO LTD                                | 0.00 CNE1000003C0  |
| FUT 08 DEC 25 EURX EUR-BUND                           | 0.00               |
| REA GROUP LTD                                         | 0.00 AU0000000REA9 |
| MELROSE INDUSTRIES PLC                                | 0.00 GB00BNGDN821  |
| DELTA AIR LINES INC                                   | 0.00 US2473617023  |
| LOTTERY CORPORATION LIMITED                           | 0.00 AU0000219529  |
| KEYMED BIOSCIENCES INC                                | 0.00 KYG5252B1023  |
| SKF AB                                                | 0.00 SE0000108227  |
| EISAI CO LTD JPY                                      | 0.00 JP3160400002  |
| COUNTRY GARDEN HLD 1.90% 20/03/2053                   | 0.00               |
| JAPAN GOV. THIRTY 0.40% 20/03/2050                    | 0.00 JP1300661L47  |
| EXOR NV                                               | 0.00 NL0012059018  |
| KIMCO REALTY CORP 6.4% SNR NTS 01/03/2034 USD1000     | 0.00 US49447BAA17  |
| BE SEMICONDUCTOR EURO                                 | 0.00 NL0012866412  |
| JAPAN GOV. TWENTY 1.50% 20/03/2033                    | 0.00 JP1201441D44  |
| KINGDOM OF BELGIUM 1.45% 22/06/203701 84              | 0.00 BE0000344532  |
| SWEDISH GOV. 0.125% 12/05/203100 1062                 | 0.00 SE0013935319  |
| EUROFINS SCIENTIFIC                                   | 0.00 FR0014000MR3  |
| NITORI CO LTD TEMPORARY CODE                          | 0.00 JP3756100008  |

|                                                    |                   |
|----------------------------------------------------|-------------------|
| NEW ZEALAND DOLLAR                                 | 0.00              |
| ITALY BUONI POLIEN 4.00% 30/10/2031                | 0.00 IT0005542359 |
| TALANX AG                                          | 0.00 DE000TLX1005 |
| EMERA ORD SHS                                      | 0.00 CA2908761018 |
| AUSTRALIA GOV. BD. 2.25% 21/5/2028                 | 0.00 AU000XCLWAR9 |
| AKER BP ASA NOK1                                   | 0.00 NO0010345853 |
| FORTUM OYJ                                         | 0.00 FI0009007132 |
| CITIGROUP F2F 3/6/2031                             | 0.00 US172967MS77 |
| Income Due - CAD                                   | 0.00              |
| CHINA RESOURCES GAS GROUP LTD                      | 0.00 BMG2113B1081 |
| BALOISE HOLDING-REG                                | 0.00 CH0012410517 |
| UK. GILT 0.50% 22/10/2061                          | 0.00 GB00BMBL1D50 |
| SANTOS FINANCE LT 3.649% 29/04/2031                | 0.00 USQ82780AF65 |
| MEDIBANK PRIVATE LIMITED                           | 0.00 AU000000MPL3 |
| AZRIELI GROUP                                      | 0.00 IL0011194789 |
| Income Due - PLN                                   | 0.00              |
| HORMEL FOODS CORPORATION                           | 0.00 US4404521001 |
| JAPAN GOV. FORTY Y 2.20% 20/03/2049                | 0.00 JP1400021950 |
| ERIE INDEMNITY CO                                  | 0.00 US29530P1021 |
| NEMETSCHEK AG                                      | 0.00 DE0006452907 |
| Outstanding Settlement Receipts - GBP              | 0.00              |
| JAPAN GOV. THIRTY 0.60% 20/12/2046                 | 0.00 JP1300531GC0 |
| CHELVETIA HOLDING CHF0.02 POST SUBD                | 0.00 CH0466642201 |
| BELIMO HOLDING AG CHF0.05 (REGD)                   | 0.00 CH1101098163 |
| GRUPO AEROPORTUARIO DEL CENTRO NORTE SAB DE CV ADR | 0.00 US4005011022 |
| JAPAN GOV. THIRTY 2.30% 20/06/2035                 | 0.00 JP1300191572 |
| JAPAN GOV. THIRTY 0.50% 20/09/2046                 | 0.00 JP1300521G93 |
| NICE LTD                                           | 0.00 IL0002730112 |
| JAPAN GOV. FORTY Y 1.70% 20/03/2054                | 0.00 JP1400071E55 |
| BIOMERIEUX NPV                                     | 0.00 FR0013280286 |
| CANADIAN GOV. BD. 2.75% 01/12/2064                 | 0.00 CA135087C939 |
| AISIN SEIKI CO LTD                                 | 0.00 JP3102000001 |
| MERCK & CO INC 2.35% 24/06/2040                    | 0.00 US58933YBA29 |
| KNORR BREMSE AG                                    | 0.00 DE000KBX1006 |
| BANKINTER SA                                       | 0.00 ES0113679I37 |
| ITALY BUONI POLIEN 4.10% 30/04/2046/2046           | 0.00 IT0005631608 |
| RENAULT SA                                         | 0.00 FR0000131906 |
| MAKITA CORPORATION                                 | 0.00 JP3862400003 |
| UNITED AIRLINES HOLDINGS INC                       | 0.00 US9100471096 |
| SVENSKA CELLULOSE AB - B SHARES                    | 0.00 SE0000112724 |
| HENKEL AG & CO KGAA                                | 0.00 DE0006048408 |
| BUNDESREPUBLIK DEU 1.80% 15/08/2053                | 0.00 DE0001030757 |
| ENTAIN PLC                                         | 0.00 IM00B5VQMV65 |
| MONDAY COM LTD                                     | 0.00 IL0011762130 |
| PRESS KOGYO CO                                     | 0.00 JP3833600004 |
| ASCENDAS REAL ESTATE INVESTMENT TRUST              | 0.00 SG1M77906915 |
| JAPAN GOVERNMENT T 0.90% 01/09/202776              | 0.00 JP1024761R95 |
| SNAP INC                                           | 0.00 US83304A1060 |
| JAPAN GOV. THIRTY 0.30% 20/06/2046                 | 0.00 JP1300511G61 |
| ZENSHO HOLDINGS CO LTD                             | 0.00 JP3429300001 |
| CK ASSET HOLDINGS HK                               | 0.00 KYG2177B1014 |
| SARTORIUS STEDIM B EUR0.1666                       | 0.00 FR0013154002 |
| NEW ORIENTAL EDUCASPO ADS EA REP 10 ORD SHS        | 0.00 US6475812060 |
| NOVA LTD                                           | 0.00 IL0010845571 |
| CHUBU ELECTRIC POWER CO INC                        | 0.00 JP3526600006 |
| INTL CONS AIRLINE ORD                              | 0.00 ES0177542018 |
| SWEDISH KRONA                                      | 0.00              |
| TOHO CO LTD JPY                                    | 0.00 JP3598600009 |
| LIFCO AB SER B NPV                                 | 0.00 SE0015949201 |
| SK TELECOM                                         | 0.00 KR7017670001 |
| SGH LIMITED ORDINARY FULLY PAID                    | 0.00 AU0000364754 |
| ELI LILLY & CO 5.65% 15/10/2065                    | 0.00 US532457DG09 |
| MITSUBISHI HC CAPITAL INC                          | 0.00 JP3499800005 |
| HANKYU HANSHIN HOLDINGS NPV                        | 0.00 JP3774200004 |

|                                              |                   |
|----------------------------------------------|-------------------|
| RIO TINTO FIN. USA 5.25% 14/3/2035           | 0.00 US76720AAU07 |
| REALTY INC. 2.20% 15/06/2028                 | 0.00 US756109BJ21 |
| BRENNTAG SE                                  | 0.00 DE000A1DAH00 |
| GREEN CROSS CORPORTION                       | 0.00 KR7006280002 |
| SMURFIT WESTROCK P ORD USD0.001 DI           | 0.00 IE00028FXN24 |
| WILMAR INTERNATIONAL LTD                     | 0.00 SG1T56930848 |
| WESTPAC                                      | 0.00              |
| NIPPON PAINT HOLDINGS CO LTD                 | 0.00 JP3749400002 |
| M3 INC NPV                                   | 0.00 JP3435750009 |
| OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN | 0.00              |
| IMPERIAL BANK OF COMMERCE                    |                   |
| JAPAN GOVERNMENT F 3.10% 20/03/2065          | 0.00 JP1400181R57 |
| FUT. US 10YR NOTE (CBT) CBT DEC25            | 0.00              |
| GALP ENERGIA SGPS SA-B SHRS                  | 0.00 PTGALOAM0009 |
| SHIMANO INC                                  | 0.00 JP3358000002 |
| RPI_CCP USD RCV CPI1D PAY 2.4483% 11-DEC-    | 0.00              |
| 2029CHASUS33LCHCUK                           |                   |
| AUSTRALIA GOV. BD. 4.75% 21/06/2054          | 0.00 AU0000300535 |
| SECURITAS AB                                 | 0.00 SE0000163594 |
| MOLSON COORS BEVERAGE CO                     | 0.00 US60871R2094 |
| NIPPON SANJO HOLDINGS CORP                   | 0.00 JP3711600001 |
| APA GROUP                                    | 0.00 AU000000APA1 |
| TREND MICRO INCORPORATED                     | 0.00 JP3637300009 |
| 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 |
| ALIBABA HEALTH INF                           | 0.00 BMG0171K1018 |
| ITALY BUONI POLIEN 2.15% 01/09/20520         | 0.00 IT0005480980 |
| NIPPON BUILDING FUND INC                     | 0.00 JP3027670003 |
| BONOS Y OBLIG DEL 1.00% 30/07/2042           | 0.00 ES0000012J07 |
| CONCORDIA FINANCIAL GROUP LTD                | 0.00 JP3305990008 |
| RYOHIN KEIKAKU CO NPV                        | 0.00 JP3976300008 |
| SUMITOMO METAL MINING CO LTD                 | 0.00 JP3402600005 |
| KINGDOM OF BELGIUM 2.25% 22/6/2057           | 0.00 BE0000343526 |
| BANK OF AMERICA CORP F2F 24/01/2036          | 0.00 US06051GMM86 |
| JAPAN GOV. TWENTY 0.40% 20/03/2036           | 0.00 JP1201561G37 |
| 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 |
| CITIGROUP CCP                                | 0.00              |
| ALEXANDRIA REAL 1.875% 1/2/2033              | 0.00 US015271AV11 |
| SONIC HEALTHCARE LTD ORDINARY FULLY PAID     | 0.00 AU000000SHL7 |
| DUPONT DE NEMOURS 5.319% 15/11/2038          | 0.00 US26078JAE01 |
| ORSTED A S DKK10 INTERIM 131025 TEMP         | 0.00 DU08V2FG45D8 |
| PHONIX FINANCE LTD                           | 0.00 IL0007670123 |
| MARS 5.80% 01/05/2065                        | 0.00 US571676BD64 |
| SCREEN HOLDINGS CONPV                        | 0.00 JP3494600004 |
| JAPAN GOV. THIRTY 1.70% 20/12/2043           | 0.00 JP1300411DC2 |
| CHINA CONSTRUCION ENGINEERING CORP LTD       | 0.00 CNE100000F46 |
| TOPPAN HOLDINGS INC                          | 0.00 JP3629000005 |
| ADDTech AB SER B NPV                         | 0.00 SE0014781795 |
| IGM FINANCIAL INC                            | 0.00 CA4495861060 |
| COREBRIDGE FINL. 4.35% 5/4/2042              | 0.00 US21871XAK54 |
| 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 |
| Income Due - EUR                             | 0.00              |

Page 74 of 80

|                                                             |                   |
|-------------------------------------------------------------|-------------------|
| YARA INTERNATIONAL ASA                                      | 0.00 NO0010208051 |
| KAWASAKI HEAVY INDUSTRIES LTD                               | 0.00 JP3224200000 |
| ALTEOGEN INC                                                | 0.00 KR7196170005 |
| SYENSQO SA NPV                                              | 0.00 BE0974464977 |
| JAPAN GOVERNMENT T 2.50% 20/06/2034                         | 0.00 JP1300151485 |
| TRYG AS                                                     | 0.00 DK0060636678 |
| ATMOS ENERGY CORP 3.375% SNR NTS 15/09/2049 USD2000         | 0.00 US049560AS49 |
| SODEXO                                                      | 0.00 FR0000121220 |
| KINGDOM OF BELGIUM 2.15% 22/06/2066                         | 0.00 BE0000340498 |
| 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 |
| SAMSUNG FIRE MARINE INSURANCE                               | 0.00 KR7000810002 |
| 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-CANADIAN                                     | 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 |
| CHINA OILFIELD SERVICES                                     | 0.00 CNE1000002P4 |
| AUSTRALIA GOV. BD. 3.25% 21/06/2039                         | 0.00 AU000XCLWAP3 |
| MEIJI HOLDINGS CO NPV                                       | 0.00 JP3918000005 |
| HULIC CO LTD                                                | 0.00 JP3360800001 |
| CRRC CORP LIMITED                                           | 0.00 CNE100000CP9 |
| TRAVELERS COS 5.70% 24/7/2055                               | 0.00 US89417EAU38 |
| GETLINK SE                                                  | 0.00 FR0010533075 |
| RPI_CCP USD RCV CPI1D PAY 2.5738% 08-JUL-2030CHASUS33LCHCUK | 0.00              |
| ELI LILLY & CO 5.55% 15/10/2055                             | 0.00 US532457DF26 |
| UK. GILT 1.125% 22/10/2073                                  | 0.00 GB00BLBDX619 |
| IPSEN PROMESSES SA                                          | 0.00 FR0010259150 |
| KINGDOM OF BELGIUM 3.45% 22/06/2042                         | 0.00 BE0000364738 |
| DOW CHEM. 5.95% 15/03/2055                                  | 0.00 US260543DM21 |
| KINGDOM OF BELGIUM 3.45% 22/6/2043                          | 0.00 BE0000359688 |
| RATIONAL AG                                                 | 0.00 DE0007010803 |
| KAWASAKI KISEN KAI NPV                                      | 0.00 JP3223800008 |
| 3SBIO INC                                                   | 0.00 KYG8875G1029 |
| ANNALY CAPITAL MGT COM                                      | 0.00 US0357108390 |
| JAPAN GOV. THIRTY 1.40% 20/12/2045                          | 0.00 JP1300491FC9 |
| ZAR BNP PARIBAS A/C                                         | 0.00              |
| RANDSTAD NV                                                 | 0.00 NL0000379121 |
| BARRY CALLEBAUT AG - REG                                    | 0.00 CH0009002962 |
| DENMARK GOV. BD. 2.25% 15/11/2035                           | 0.00 DK0009924961 |
| BONOS Y OBLIG DEL 1.45% 31/10/2071                          | 0.00 ES0000012H58 |
| SHIMADZU CORP                                               | 0.00 JP3357200009 |
| HENSOLDT AG                                                 | 0.00 DE000HAG0005 |
| SWEDEN GOV. BD. 2.25% 1/6/2032                              | 0.00 SE0004517290 |
| PUBLIC SERV. ELEC. 3.00% 01/03/2051USD2000 N                | 0.00 US74456QCG91 |
| INFRASTRUTTURE WIR NPV                                      | 0.00 IT0005090300 |
| US. TSY. NOTE/BOND 5.25% 15/02/2029                         | 0.00 US912810FG86 |
| NORTHUMBRIAN WATER FIN 5.62% 29/APR/2033                    | 0.00 XS0159898153 |
| ORACLE CORPORATION JAPAN                                    | 0.00 JP3689500001 |
| COVIVIO                                                     | 0.00 FR0000064578 |
| WHARF REAL ESTATE HKD                                       | 0.00 KYG9593A1040 |
| HOUSING NEW ZEALAND LTD 240430 2.183 GB                     | 0.00 NZHNZD0230L2 |
| IDEMITSU KOSAN CO LTD                                       | 0.00 JP3142500002 |
| SWEDEN GOV. BD. 2.25% 11/5/20351066 REGS                    | 0.00 SE0021308541 |
| SINO LAND CO LTD HKG                                        | 0.00 HK0083000502 |

|                                                       |                   |
|-------------------------------------------------------|-------------------|
| FAIRFAX FINANCIAL HLDGS LTD 5.625% SNR NTS 16/08/2032 | 0.00 US303901BL51 |
| USD1000                                               |                   |
| DR ING HC F PORSCHE AG                                | 0.00 DE000PAG9113 |
| DEUTSCHE LUFTHANSA AG                                 | 0.00 DE0008232125 |
| PORSCHE AUTOMOBIL HOLDING SE                          | 0.00 DE000PAH0038 |
| FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN           | 0.00              |
| CHASEBANK N.A. CHASUS33                               |                   |
| RPI_CCP USD RCV CPI1D PAY 2.436% 10-APR-              | 0.00              |
| 2030CHASUS33LCHCUK                                    |                   |
| HIKARI TSUSHIN INC                                    | 0.00 JP3783420007 |
| US. TSY. NOTE/BON 6.125% 15/08/2029                   | 0.00 US912810FJ26 |
| CAPITALAND INVE NPV                                   | 0.00 SGXE62145532 |
| TELEPERFORMANCE                                       | 0.00 FR0000051807 |
| ECP TERRA-GEN GROW                                    | 0.00              |
| RPI_CCP USD RCV CPI1D PAY 2.426% 10-APR-              | 0.00              |
| 2030CHASUS33LCHCUK                                    |                   |
| REDE D OR SAO LUIZ SA                                 | 0.00 BRRDORACNOR8 |
| A P MOLLER-MAERSK B                                   | 0.00 DK0010244508 |
| SEMCORP INDUSTRIES LIMITED                            | 0.00 SG1R50925390 |
| UNITEDHEALTH GRP. 5.375% 15/04/2054                   | 0.00 US91324PFC14 |
| ACCIONA SA                                            | 0.00 ES0125220311 |
| JAPAN GOV. THIRTY 1.40% 20/09/2045                    | 0.00 JP1300481F92 |
| GECINA                                                | 0.00 FR0010040865 |
| FASTIGHETS AB BALD SER B NPV POST SPLIT               | 0.00 SE0017832488 |
| KOBE BUSSAN CO LTD                                    | 0.00 JP3291200008 |
| BARRATT REDROW PLC                                    | 0.00 GB0000811801 |
| YAKULT HONSHA                                         | 0.00 JP3931600005 |
| FUT DEC 25 CBT ULT TNOTE                              | 0.00              |
| FRENCH REPUBLIC GO 0.50% 25/05/2072                   | 0.00 FR0014001NN8 |
| LOTUS BAKERIES NV                                     | 0.00 BE0003604155 |
| BROWN FORMAN CORP                                     | 0.00 US1156372096 |
| BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93             | 0.00 BE0000353624 |
| MTR CORP                                              | 0.00 HK0066009694 |
| DAVIDE CAMPARI MIL                                    | 0.00 NL0015435975 |
| CDS_IX_CCP ITRAXX EUROPE SERIES 1%                    | 0.00              |
| 20351220GOLDUS33ICEEUS2I666VDM4                       |                   |
| BOLLORE SE                                            | 0.00 FR0000039299 |
| 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 |
| CENOVUS ENERGY 6.75% 15/11/2039                       | 0.00 US15135UAF66 |
| SUNTORY BEVERAGE AND FOOD LTD                         | 0.00 JP3336560002 |
| CNY BNP PARIBAS A\C                                   | 0.00              |
| SIG COMBIBLOC GROUP AG                                | 0.00 CH0435377954 |
| ZHEJIANG LEAPMOTOR TECHNOLOGY CO LTD                  | 0.00 CNE100005K77 |
| KYOWA KIRIN CO LTD                                    | 0.00 JP3256000005 |
| JAPAN POST INSURANCE CO LTD                           | 0.00 JP3233250004 |
| NORWEGIAN KRONOR                                      | 0.00              |
| RELX CAP. 5.25% 27/03/2035                            | 0.00 US74949LAG77 |
| GRIFOLS SA                                            | 0.00 ES0171996087 |
| INDONESIA TSY. BD 7.125% 15/06/2043                   | 0.00 IDG000020900 |
| DIETEREN GROUP                                        | 0.00 BE0974259880 |
| SALMAR ASA                                            | 0.00 NO0010310956 |
| SOUL PATTINSON (WH) LIMITED FPO                       | 0.00 AU000000SOL3 |
| IRS_CCP AUD RCV 2.85% PAY BBSW6M 03-DEC-              | 0.00              |
| 2034SBSIUS33LCHCUK                                    |                   |
| OTSUKA CORPORATION                                    | 0.00 JP3188200004 |
| JAPAN GOV. THIRTY 2.50% 20/9/2034                     | 0.00 JP13001614A6 |

|                                               |                   |
|-----------------------------------------------|-------------------|
| CANADIAN GOV. BD. 4.50% 01/11/2025            | 0.00 CA135087Q806 |
| RPI EUR RCV 2.5% PAY CPTFE1D 21-MAR-2054      | 0.00              |
| CF INDUSTRIES INC 5.375% 15/03/2044           | 0.00 US12527GAE35 |
| INVESTMENT AB LATOUR                          | 0.00 SE0010100958 |
| ORSTED AS                                     | 0.00 DK0060094928 |
| FUT DEC 25 ME 5Y CDN BOND                     | 0.00              |
| BLOCK INC. CDI 1 1 FOREIGN EXEMPT NYSE        | 0.00 AU0000380420 |
| SUNSHINE INSURANCE GROUP CO                   | 0.00 CNE100005MM4 |
| CIGNA 2.375% 15/03/2031                       | 0.00 US125523CM05 |
| GUSHENGTANG HOLDINGS ORD SHS                  | 0.00 KYG4212K1040 |
| ROCKWOOL ASB SHS                              | 0.00 DK0063855168 |
| ARKEMA                                        | 0.00 FR0010313833 |
| SCHRODERS 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              |
| Outstanding Settlement Receipts - MXN         | 0.00              |
| NESTLE MALAYSIA BERHAD                        | 0.00 MYL4707OO005 |
| SOFINA SA                                     | 0.00 BE0003717312 |
| SEK BNP PARIBAS A/C                           | 0.00              |
| JD SPORTS FASHION ORD                         | 0.00 GB00BM8Q5M07 |
| GCI LIBERTY INCL C                            | 0.00 US36164V8000 |
| FUT DEC 25 US 2YR T-NOTE                      | 0.00              |
| HOLMEN AB SER B NPV                           | 0.00 SE0011090018 |
| SGD BNP PARIBAS A/C                           | 0.00              |
| FUT DEC 25 5 YR T NOTE                        | 0.00              |
| C AND A MODAS SA                              | 0.00 BRCEABACNOR1 |
| CGI INC COM NPV SUB VTG SHS CL A              | 0.00 CA12532H1047 |
| WPP PLC                                       | 0.00 JE00B8KF9B49 |
| HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD | 0.00 CNE100000JG3 |
| Outstanding Settlement Receipts - PHP         | 0.00              |
| MYR BNP PARIBAS A/C                           | 0.00              |
| NEXI SPA ORD                                  | 0.00 IT0005366767 |
| SG HOLDINGS CO LTD                            | 0.00 JP3162770006 |
| FLEURY SA                                     | 0.00 BRFLRYACNOR5 |
| FUT 08 DEC 25 EURX E-SCHATZ                   | 0.00              |
| S&P TSX IDX 2512                              | 0.00              |
| TOKYO METRO CO LTD                            | 0.00 JP3583900000 |
| L E LUNDBERGFÖRETAGEN AB - B SHARES           | 0.00 SE0000108847 |
| SOUTH32 LTD NPV DI                            | 0.00 AU000000S320 |
| CITIGROUP CCP EUR BROKER ACCOUNT              | 0.00              |
| MXN BNP PARIBAS A/C                           | 0.00              |
| KRW BNP PARIBAS A/C                           | 0.00              |
| HIKMA PHARMACEUTICALS PLC                     | 0.00 GB00B0LCW083 |
| SWEDEN GOV. BD. 0.50% 24/11/20451063          | 0.00 SE0015193313 |
| FUTURES MARGIN-EURO                           | 0.00              |
| Income Due - THB                              | 0.00              |
| GENTING SINGAPORE LTD                         | 0.00 SGXE21576413 |
| CLP BNP PARIBAS                               | 0.00              |
| TELUS CORPORATION COM NPV                     | 0.00 CA87971M1032 |
| FUT DEC 25 ME 2Y GVT BOND                     | 0.00              |
| ILS BNP PARIBAS A/C                           | 0.00              |
| MEXICAN BONOS 7.50% 03/06/2027                | 0.00 MX0MGO0000D8 |
| POSTNL NV 4.0% 02/OCT/2030                    | 0.00              |
| BANCA MEDIOLANUM SPA                          | 0.00 IT0004776628 |
| DEMANT A S                                    | 0.00 DK0060738599 |
| SWISS FRANC                                   | 0.00              |
| Income Due - SEK                              | 0.00              |
| Income Due - TRY                              | 0.00              |
| Futures Margin - AUD                          | 0.00              |
| IMUGENE LIMITED OPTION EXPIRING 30 MAR 2026   | 0.00 AU0000415630 |
| FUTURES MARGIN-JPY                            | 0.00              |
| FUT DEC 25 SFE 10Y T-BOND                     | 0.00              |

|                                                             |                    |
|-------------------------------------------------------------|--------------------|
| FUTURES MARGIN-NZD                                          | 0.00               |
| OIS_CCP JPY RCV 0.5% PAY TONAR1D 08-JUL-2027SBSIUS33LCHCUK  | 0.00               |
| RPI_CCP USD RCV CPI1D PAY 2.6302% 12-SEP-2030CHASUS33LCHCUK | 0.00               |
| FTSE 100 IDX 2509 FU                                        | 0.00 GB00MP62WC98  |
| SUMITOMO MITSUI FINL F2F 06/10/2036                         | 0.00 XS3189681011  |
| ARES CAPITAL EUROP                                          | 0.00               |
| P3 GRP. SARL 3.75% 02/04/2033                               | 0.00 XS3195025054  |
| MINI TPX IDX 2512 F                                         | 0.00               |
| OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK    | 0.00               |
| FUT DEC 25 LIF LONG GILT                                    | 0.00               |
| SWEDEN GOV. BD. 1.375% 23/6/2071                            | 0.00 SE0016102115  |
| TWD BNP PARIBAS A/C                                         | 0.00               |
| JAPAN AIRLINES CO LTD                                       | 0.00 JP3705200008  |
| DJ EUR ST50 2512 FU                                         | 0.00 DE000C7GEHQ1  |
| FUTURES MARGIN-HKD                                          | 0.00               |
| DANISH KRONE                                                | 0.00               |
| PLN BNP PARIBAS A/C                                         | 0.00               |
| FUTURES MARGIN-CHF                                          | 0.00               |
| PHP BNP PARIBAS A/C                                         | 0.00               |
| VOLKSWAGEN BANK G 3.125% 02/10/2029                         | 0.00               |
| FINABLR PLC                                                 | 0.00 GB00BJ7HMMW26 |
| PROVINCE OF ALBERTA 4.45% 01/DEC/2054                       | 0.00 CA013051ES23  |
| 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               |
| WESTBOURNE YIELD FUNDPE                                     | 0.00               |
| BUREAU VERITAS 3.375% 01/10/203333                          | 0.00 FR0014013058  |
| FEE REBATES                                                 | 0.00               |
| MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT TRUSTPEX       | 0.00               |
| TRY BNP PARIBAS A/C                                         | 0.00               |
| SINGAPORE DOLLAR                                            | 0.00               |
| SINGAPORE GOV. BD. 3.50% 01/03/2027                         | 0.00 SG7J60932174  |
| DIAGEO FINANCE PLC 3.25% 03/10/2032                         | 0.00 XS3198651872  |
| CROMWELL PROP. GRP.                                         | 0.00 AU000000CMW8  |
| DIAGEO FINANCE PLC 3.75% 03/10/2037                         | 0.00               |
| ESC MNLEHMAN BRTHRS HLDGRR                                  | 0.00               |
| 5.250%D011207M020612GL ESCROW                               |                    |
| HANG MINI 2510 FUT                                          | 0.00               |
| Income Due - CHF                                            | 0.00               |
| SOFINA SA NPV SR 021025                                     | 0.00 BE0970189925  |
| Income Due - MYR                                            | 0.00               |
| TITULOS DE TESORER 6.25% 09/07/203609/07/2036               | 0.00 COL17CT03748  |
| COP100000 TES                                               |                    |
| SIBANYE STILLWATER LTD                                      | 0.00 ZAE000259701  |
| US. TSY. NOTE/BOND 3.75% 15/4/20262026 USD1000 AM-2026      | 0.00 US91282CGV72  |
| KT CORP                                                     | 0.00 KR7030200000  |
| NEW ISRAELI SHEQEL                                          | 0.00               |
| ITALY BUONI POLIEN 4.65% 01/10/2055                         | 0.00               |
| HUF BNP PARIBAS A/C                                         | 0.00               |
| POLISH ZLOTY                                                | 0.00               |
| FX OPTIONS                                                  | 0.00               |
| FRANCE(GOVT OF) 3.5% BDS 25/11/2035 EUR1 144A               | 0.00               |
| PRUDENTIAL PLC ELECTRONIC ELECTION ENTL XX                  | 0.00 GB00BTRC9G00  |
| MEXICAN PESO                                                | 0.00               |
| GAZPROM PJSC-SPON ADR                                       | 0.00 US3682872078  |
| CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE                 | 0.00               |
| INVESTA EXT FDS MG NT ATF                                   | 0.00               |
| SBERBANK OF RUSSIA DEPOSITARY RECEIPT                       | 0.00 US80585Y3080  |
| NK LUKOIL PAO                                               | 0.00 US69343P1057  |

|                                                      |                   |
|------------------------------------------------------|-------------------|
| NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000  | 0.00 AU3FN0069027 |
| A1-A                                                 |                   |
| PHOSAGRO PJSC GDR                                    | 0.00 US71922G3083 |
| MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY        | 0.00 US6074091090 |
| NOVATEK PJSC                                         | 0.00 US6698881090 |
| TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052      | 0.00 AU3FN0058145 |
| IDR BNP PARIBAS A/C                                  | 0.00              |
| OPTHEA LIMITED OPTION EXPIRING 300626                | 0.00 AU0000338162 |
| INDO RUPIAH                                          | 0.00              |
| PHOSAGRO PJSC GDR EACH REPR ORD SHS SPON             | 0.00 US71922G4073 |
| COP BNP PARIBAS A/C                                  | 0.00              |
| ABIOMED INC NPV                                      | 0.00 US003CVR0169 |
| WYNYARD GROUP LTD TEMP                               | 0.00 NZWYNE0001S2 |
| CZK BNP PARIBAS A/C                                  | 0.00              |
| OPTHEA LIMITED ORDINARY FULLY PAID                   | 0.00 AU000000OPT2 |
| EQIX RCV SOFR 1D PAY IBOX \$ LI 20-03-26IBOXIG INDEX | 0.00              |
| CONSTELLATION SOFT COM STK NPV TEMP                  | 0.00 CA21037X1345 |
| GAZPROM NEFT PJSC                                    | 0.00 US36829G1076 |
| CDS_IX_CCP CDX.NA.IG.44 1%                           | 0.00              |
| 20300620CHASUS33ICEEUS2I65BYEH4                      |                   |
| CBL CORPORATION LTD TEMP                             | 0.00 NZCBLE0001S6 |
| 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              |
| AFG 1 A1-L FRN 10/07/2057A1-L                        | 0.00              |
| Outstanding Settlement Payments - CAD                | 0.00              |
| MITSUBISHI UFJ FINL GROUP INC SR CALL NT FXD TO FXD  | 0.00              |
| 4.527% 12/09/2031                                    |                   |
| SPI 200 2512 FUT                                     | 0.00              |
| KWD BNP PARIBAS A/C                                  | 0.00              |
| HLDG. D INFRASTRU 3.875% 31/01/2031                  | 0.00              |
| SWISS MKT IDX 2512 F                                 | 0.00 DE000C7GFF47 |
| ALDERMORE GROUP PLC F2V 1/10/2035                    | 0.00              |
| US. TSY. NOTE/BON 3.875% 30/09/2032/2032 USD Q-2032  | 0.00              |
| FUT DEC 25 SFE 3Y T-BOND                             | 0.00              |
| ANZ BANK NZ 11AM A/C                                 | 0.00              |
| IDS FINC. 4.00% 01/10/2032                           | 0.00              |
| RPI USD RCV CPI1D PAY 2.5% 21-MAR-2054               | 0.00              |
| THB BNP PARIBAS A/C                                  | 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                                   |                   |
| BARCLAYS CCP                                         | 0.00              |
| CITIGROUP CCP CAD BROKER ACCOUNT                     | 0.00              |
| CDS_IX_CCP CDX.NA.IG.45 1%                           | 0.00              |
| 20351220GOLDUS33ICEEUS2I65BYEI2                      |                   |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM       | 0.00              |
| MERRILL LYNCH INTL                                   |                   |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO DEUTSCHE   | 0.00              |
| Outstanding Settlement Payments - PLN                | 0.00              |
| FUT 08 DEC 25 EURX EUR-BOBL                          | 0.00              |
| GOLDMAN SACHS CCP EUR BROKER ACCOUNT                 | 0.00              |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN  | 0.00              |
| CHASE                                                |                   |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO DEUTSCHE   | 0.00              |
| BANK AG                                              |                   |
| Outstanding Settlement Payments - EUR                | 0.00              |

|                                                                        |                    |
|------------------------------------------------------------------------|--------------------|
| SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF<br>COMMERCE TORONTO CA  | 0.00               |
| OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22                           | 0.00               |
| FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK<br>PLC BARCGB5G       | 0.00               |
| Outstanding Settlement Payments - MXN                                  | 0.00               |
| CDS_IX_CCP ITRAXX ASIA EX JAPAN 1%                                     | 0.00               |
| 20300620CHASUS33ICEEUS4ABCAMBN5                                        |                    |
| Outstanding Settlement Payments - TRY                                  | 0.00               |
| Outstanding Settlement Payments - MYR                                  | 0.00               |
| FUT DEC 25 OSE 10Y JGB                                                 | 0.00               |
| FUT. EUX EURO-BTP DEC25                                                | 0.00               |
| CITIGROUP CCP USD BROKER ACCOUNT                                       | 0.00               |
| Outstanding Settlement Payments - IDR                                  | 0.00               |
| FUT 08 DEC 25 EUR FOAT                                                 | 0.00               |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAY                      | 0.00               |
| FUT 08 DEC 25 EURO BUXL BND                                            | 0.00               |
| OTC DERIV CASH COLL BOA                                                | 0.00               |
| Outstanding Settlement Payments - ZAR                                  | -0.01              |
| CDS_IX_CCP CDX.NA.IG.45 1%                                             | -0.01              |
| 20301220GOLDUS33ICEEUS2I65BYE12                                        |                    |
| OTC DER CASH COLL COLLATERAL PAY                                       | -0.01              |
| FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF<br>CANADA ROYCCAT3IMM | -0.01              |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBS                          | -0.01              |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN                     | -0.01              |
| FORWARD COLLATERAL RECEIVABLE FROM STATE STREET<br>BOSTON SBOSUS3F     | -0.01              |
| Outstanding Settlement Payments - AUD                                  | -0.01              |
| Outstanding Settlement Payments - NZD                                  | -0.01              |
| Outstanding Settlement Payments - BRL                                  | -0.01              |
| WESTPAC NZD COLL                                                       | -0.01              |
| BNZ NZD COLL                                                           | -0.01              |
| Outstanding Settlement Payments - TWD                                  | -0.02              |
| Outstanding Settlement Payments - KRW                                  | -0.02              |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK                     | -0.02              |
| MSCI INDIA 2512 FUT                                                    | -0.02 DE000C7H17H7 |
| Outstanding Settlement Payments - HKD                                  | -0.02              |
| JPM CCP USD BROKER ACCOUNT                                             | -0.02              |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WELLS<br>FARGO BANK N.A      | -0.02              |
| Outstanding Settlement Payments - USD                                  | -0.04              |
| OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG                       | -0.06              |
| FRANKFURT                                                              |                    |
| Cash Adjustment                                                        | -0.09              |
| OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS                          | -0.10              |
| FX POSITIONS                                                           | -0.81              |