

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

1.0

New Zealand Defence

Force FlexiSaver Scheme Offer number

OFR10288

Mercer Conservative fund Fund number

FND54

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

31/03/2024

Asset name	% of fund net assets	Security code
ROBECO CAP. GROWTH ROBECO GBL. CREDITS INC	5.10	LU1653089133
Liquidity Identifier	3.20	
WESTPAC NEW ZEALAND LTD 290724 2.22 CB	2.04	NZWNZD0724L3
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150424 2.25 GB	1.48	NZLGFDT011C6
NEW ZEALAND GOVERNMENT 150531 1.50 GB	1.47	NZGOVDT531C0
NEW ZEALAND GOVERNMENT 200429 3.0 GB	1.44	NZGOVDT429C7
NEW ZEALAND GOVERNMENT 150437 2.75 GB	1.43	NZGOVDT437C0
NEW ZEALAND GOVERNMENT 150541 1.75 GB	1.34	NZGOVDT541C9
KIWIBANK LTD 200924 2.155 CB	1.19	NZKIWD0924L1
TRANSPower NEW ZEALAND LIMITED 290524 PNOTE	1.17	NZTRPDO150L5
HOUSING NEW ZEALAND LTD 120625 3.36 GB	1.16	NZHNZD0625L3
NEW ZEALAND GOVERNMENT 150427 4.50 GB	1.09	NZGOVDT427C1
NEW ZEALAND GOVERNMENT 150528 0.25 GB	1.04	NZGOVDT528C6
NEW ZEALAND GOVERNMENT 150532 2.00 GB	1.00	NZGOVDT532C8
WESTPAC NEW ZEALAND LTD 080424 RCD	0.99	
NEW ZEALAND GOVERNMENT 150534 4.25 GB	0.99	NZGOVDT534C4
ASB BANK LTD 240524 RCD	0.99	
NZD BNP PARIBAS A/C	0.84	
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 190424 RCD	0.83	
NEW ZEALAND GOVERNMENT 150530 4.50 GB	0.82	NZGOVDT530C2
WESTPAC NEW ZEALAND LTD 270624 RCD	0.82	
UNITED STATES DOLLAR	0.77	
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.73	NZIBDT003C0
DUNEDIN CITY TREASURY 170624 PNOTE	0.72	NZDCTDT278C9
NEW ZEALAND GOVERNMENT 140433 3.50 GB	0.71	NZGOVDT433C9
Bank of China	0.67	
RABOBANK NEDERLA 280624 FRN	0.66	NZRABDT018C5
NEW ZEALAND GOVERNMENT 150554 5.00 GB	0.66	NZGOVDT554C2
HAMILTON CITY COUNCIL 060524 PNOTE	0.66	NZHCCDT280C0
TOYOTA FINANCE NEW ZEALAND LTD 060624 PNOTE	0.66	NZTFSDT869C5
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 180624 TBILL	0.65	NZLGBDT322C1
ASB BANK LTD 190824 1.83 CB	0.65	NZABBDG004C8
BANK OF NEW ZEALAND 130824 RCD	0.65	
ASB BANK LTD 200824 RCD	0.65	
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND	0.63	DU0FSIGLINZ2
FISHER & PAYKEL HEALTHCARE CORPORATION L	0.59	NZFAPE0001S2
SWEDEN GOV. BD. 2.50% 12/05/2025	0.55	SE0005676608
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150425 2.75 GB	0.54	NZLGFDT008C2
DEUTSCHLAND I/L BOND 0.1% 15/04/2026	0.51	DE0001030567
ASB BANK LTD 050624 6.12 TD	0.51	
CHINA CONSTRUCT NZ 300524 6.00 TD	0.50	
ANZ BANK NEWZEALAND LTD 170424 RCD	0.50	
WESTPAC NEW ZEALAND LTD 270524 RCD	0.49	
ASB BANK LTD 040624 RCD	0.49	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 120724 TBILL	0.49	NZLGBDT307C2
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.48	NZGOVDT530C2
MICROSOFT CORP	0.46	US5949181045
AUCKLAND INTERNATIONAL AIRPORT LTD	0.42	NZAIAE0002S6
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.41	NZIBDT002C2
RABOBANK NEW ZEALAND LTD 280524 RCD	0.39	
SWEDEN GOV. BD. 3.50% 30/03/2039	0.39	SE0002829192
DEUTSCHE BUNDESR 0.50% IL 15/04/2030	0.39	DE0001030559
WI TREASURY N/B 2.5% 31/MAY/2024	0.39	US91282CER88
INF RATIL LIMITED	0.37	NZIFTE0003S3
NEW ZEALAND GOVERNMENT 150526 0.50 GB	0.36	NZGOVDT526C0
NEW ZEALAND GOVERNMENT 150425 2.75 GB	0.36	NZGOVDT425C5
ASB BANK 120924 6.10 TD	0.34	
CHINA CONSTRUCT NZ 120924 6.50 TD	0.34	
CASH	0.34	
ANZ BANK NEW ZEALAND 290824 5.97 TD	0.33	
ANZ BANK NEWZEALAND LTD 110424 RCD	0.33	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150424 TBILL	0.33	NZLGBDT309C8
RABOBANK NEW ZEALAND LTD 170424 RCD	0.33	

TOYOTA FINANCE NEW ZEALAND LTD 020524 PNOTE	0.33	NZTFSDT865C3
WELLINGTON REGIONAL COUNCIL 140524 PNOTE	0.33	NZWRCDT272C1
WESTPAC NEW ZEALAND LTD 170524 RCD	0.33	
WELLINGTON CITY COUNCIL 180624 PNOTE	0.33	NZWCCDT526C7
ANZ BANK NEW ZEALAND LTD 290724 RCD	0.33	
WESTPAC NEW ZEALAND LTD 070824 RCD	0.33	
CONTACT ENERGY LIMITED	0.32	NZCENE0001S6
SPARK NEW ZEALAND LIMITED	0.32	NZTELE0001S4
RABOBANK NEW ZEALAND LTD 210225 RCD	0.32	
DUNEDIN CITY TREASURY 210524 PNOTE	0.31	NZDCTDT277C1
ASB BANK LTD 310724 RCD	0.31	
WELLINGTON REGIONAL COUNCIL 200624 PNOTE	0.30	NZWRCDT276C2
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY LTD 070624 TBILL	0.30	NZLGBDT319C7
MAINFREIGHT LIMITED	0.29	NZMFTE0001S9
NVIDIA CORP	0.29	US67066G1040
MERIDIAN ENERGY LT NPV	0.28	NZMELE0002S7
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.28	NZHNZD0001L7
Accruals	0.28	
TAUPO DISTRICT COUNCIL 050624 PNOTE	0.27	NZTDCDO157L1
TRANSPower NEW ZEALAND LIMITED 160524 PNOTE	0.26	NZTRPDO137L2
KIWI BANK LTD 240524 RCD	0.26	
APPLE INC	0.25	US0378331005
UK. GILT 4.125% 29/01/2027	0.24	GB00BL6C7720
AMAZON COM INC	0.23	US0231351067
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 080524 TBILL	0.23	NZLGBDT296C7
ANZ BANK NEW ZEALAND LTD 240524 RCD	0.23	
META PLATFORMS INC	0.23	US30303M1027
CANADIAN GOV. BD. 4.00% 01/03/2029	0.22	CA135087Q988
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426 1.50 GB	0.22	NZLGFDT014C0
THE A2 MILK COMPANY LIMITED	0.21	NZATME0002S8
TOYOTA FINANCE NEW ZEALAND LTD 130624 PNOTE	0.20	NZTFSDT871C1
SINGAPORE GOV. BD 2.875% 01/09/2030	0.19	SG7U32949426
TAUPO DISTRICT COUNCIL 020524 PNOTE	0.18	NZTDCDO123L3
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.17	NZHIIBDT004C8
EBOS GROUP LIMITED	0.17	NZEBOE0001S6
ITALY BUONI POLIEN 3.85% 15/09/2026	0.17	IT0005556011
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.17	US91282CKC46
WELLINGTON CITY COUNCIL 160524 PNOTE	0.16	NZWCCDT521C8
AUCKLAND CITY COUNCIL 070624 PNOTE	0.16	NZAKCDT607C1
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.16	JP1400141M51
SUMMERSET GROUP HOLDINGS LTD	0.15	NZSUME0001S0
US. TSY. NOTE/BON 4.875% 31/10/20288	0.15	US91282CJF95
TOYOTA FIN NEW ZEALAND 230424 2.71 CB	0.15	NZTFSDT719C2
MASTERCARD INC - CLASS A	0.15	US57636Q1040
NEW ZEALAND GOVERNMENT 150524 0.50 GB	0.14	NZGOVDT524C5
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE	0.14	
MERCURY NZ LIMITED	0.14	NZMRPE0001S2
US TREASURY N/B 2.75% 15/AUG/2032	0.14	US91282CF32
RYMAN HEALTHCARE LTD	0.14	NZRYME0001S4
SINGAPORE GOV. BD 2.875% 01/07/2029	0.14	SG3263998209
ALPHABET INC CAP STK CL A	0.13	US02079K3059
INTEREST RATE SWAPS	0.13	
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026	0.12	US91282CJV46
THE CIGNA GROUP	0.12	US1255231003
CSL LIMITED	0.12	AU000000CSL8
NOVO NORDISK ORD SHS CLASS B	0.12	DK0062498333
INVESTA COMMERCIAL PROPERTY FUNDAFS	0.12	
INDONESIA TSY. BD. 6.50% 15/02/2031	0.12	IDG000015207
ASML HOLDING NV	0.12	NL0010273215
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.12	US912828YS30
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.11	US91282CJE21
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE	0.11	9923QU992
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.11	BBG010SWMJ5N0
FLETCHER BUILDING LTD	0.10	FBU
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.10	BBG01GSRDLZ4
US. TSY. NOTE/BOND 0.25% 30/6/2025	0.10	BBG00VLFHPM6
GOLDMAN SACHS GROUP INC.	0.10	GS
FREIGHTWAYS GROUP LTD	0.10	FRW
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.10	NZHNZD0008L2
JP MORGAN CHASE & CO	0.10	JPM
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.10	BBG00Z0G4261
CANADIAN GOV. BD. 2.50% 1/12/2032	0.10	BBG0192XP1S4
SOFTBANK GROUP CORP	0.10	9984
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.09	BBG007G44KD5

USD BNP PARIBAS A/C	0.09	*
US. TSY. NOTE/BOND 0.25% 31/7/2025	0.09	BBG00W907K70
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.09	PCT
CONSTELLATION SOFTWARE COM	0.09	CSU
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.09	BBG01HBLCW62
AMERICAN EXPRESS USD	0.09	AXP
LVMH MOET HENNESSY VUITTON SE	0.09	MC
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.09	BBG00RN2M407
US. TSY. NOTE/BOND 2.25% 15/11/2024	0.09	BBG007GY2HH4
CHORUS LIMITED ORDINARY FULLY PAID	0.09	CNU
US. TSY. NOTE/BON 2.125% 15/5/2025	0.08	BBG008N18XD9
CSX CORP COM	0.08	CSX
PORT OF TAURANGA LTD	0.08	POT
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.08	BBG00W041NP1
MEXICAN BONOS 7.75% 13/11/2042	0.08	BBG002W625T1
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.08	BBG00Z83WQS4
INTACT FINANCIAL CORPORATION	0.08	IFC
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.08	9923QY994
DEXUS WHOLESALE PROPERTY FUNDUUT	0.08	*
LOWE'S COS INC	0.08	LOW
MEXICAN BONOS 8.00% 7/11/2047	0.08	BBG00G530SR1
HEWLETT PACKARD CO	0.08	HPQ
SINGAPORE GOV. BD 2.375% 01/06/2025	0.08	BBG0099QZTX5
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.08	BBG0088F53H0
BERKSHIRE HATHAWAY INC - CLASS B	0.08	BRK/B
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.08	BBG01HB2R647
US. TSY. INFL. 2.125% IL 15/02/2041	0.08	BBG001J058K1
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD	0.08	4A6N67U
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.07	BBG00K8HTPK0
US. TSY. NOTE/BON 0.625% 15/5/2030	0.07	BBG00TP83S60
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.07	NZHNZD0935L6
PACKAGING CORP OF AMERICA	0.07	PKG
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M BONOS	0.07	BBG0000F35R1
JAPAN GOV. FIVE YE 0.10% 20/09/2024	0.07	BBG00QKZ9T27
CHARTER HALL RETAIL PARTNERSHIP NO. 6PE	0.07	*
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.07	BBG00D0YYGD9
US TREASURY N/B 4.12% 15/NOV/2032	0.07	BBG01BC373F4
NORWAY GOV. BD. 1.375% 19/08/2030	0.07	BBG00RPT1W70
CANADIAN GOV. 1.75% 01/12/2053	0.07	BBG011ZTTV95
MICRON TECHNOLOGY INC USD	0.07	MU
HCA HEALTHCARE INC	0.07	HCA
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.07	BBG01FC87Y84
SPAIN GOV. BD. 0.50% 30/04/2030	0.07	BBG00RD4VGL4
NETHERLANDS GOV. B 2.50% 15/01/2033	0.07	BBG002Q72L02
KROGER CO COM	0.07	KR
UNION PACIFIC CORP	0.07	UNP
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.06	ROG
UNITED KINGDOM GI 0.625% 07/06/2025	0.06	BBG00PH5SP35
ENGIE	0.06	ENGI
KLA TENCOR CORPORATION COM	0.06	KLAC
MERCK & CO INC NEW COM	0.06	MRK
AUTOMATIC DATA PROC.	0.06	ADP
SAP AG	0.06	SAP
SCHWAB (CHARLES) CORP	0.06	SCHW
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.06	BBG00XZBQZ44
NORWAY GOV. BD. 1.50% 19/02/2026	0.06	BBG00C7M8XS6
WELLS FARGO F2F 25/7/20340798 5.78% 25/07/2034	0.06	BBG01HHBHHB0
AUTOZONE INC	0.06	AZO
TJX COS INC	0.06	TJX
JOHNSON & JOHNSON COM	0.06	JNJ
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.06	BBG00LD13F09
EURO	0.06	*
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.06	BBG0022G9Z82
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.06	BBG00P1LQKP6
PERFORMANCE FOOD GROUP CO	0.06	PFGC
JPM. CHASE F2F 1/6/20341000	0.06	BBG01GSP6YG9
TOTALENERGIES SE	0.06	TTE
MEXICAN BONOS 8.50% 18/11/2038	0.06	BBG0000HPNX7
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.06	BBG01L8YJFB3
US. TSY. NOTE/BON 0.375% 30/4/2025	0.05	BBG00TFVZD59
SKYCITY ENTERTAINMENT GROUP LIMITED	0.05	SKC
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.05	BBG01HQWRRD9
SHELL PLC ORD EUR0.07	0.05	SHEL
HDFC BANK LTD	0.05	HDB

NORWEGIAN GOVERN 1.25% 17/09/2031	0.05	BBG0026PLZ45
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.05	BBG0152KF7T7
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.05	BBG001S137F9
IRELAND F2F 23/01/20320	0.05	BBG01L0GL020
WASTE CONNECTIONS COM NPV	0.05	WCN
BRENNTAG SE	0.05	BNR
MS. F2F 28/4/2032	0.05	BBG00YZCXFW5
CONSTELLATION BRANDS INC-A	0.05	STZ
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.05	BBG00008ZD86
KOREA TSY. BD. 2.00% 10/06/2031	0.05	BBG00ZWSYKY6
MCKESSON CORP	0.05	MCK
BNP PARIBAS NOMINEES	0.05	*
NORWAY GOV. BD. 2.00% 26/04/2028	0.05	BBG00KNOHYN1
WASTE MANAGEMENT INC COM	0.05	WM
ARTHUR J GALLAGHER CO	0.05	AJG
HMC WHF NO. 1 PTY LTD - AUDPE	0.05	9952NJ999
BARRICK GOLD CORPORATION	0.05	GOLD
BANK OF AMERICA F2F 27/04/2033	0.05	BBG016Z5M8N8
US. TSY. NOTE/BOND 2.00% 15/02/2025	0.05	BBG00827QXY6
KERING	0.05	KER
AMERICAN TWR REIT INC	0.05	AMT
SPAIN GOV. BD. 1.85% 30/07/2035	0.05	BBG00NGHRWS4
US. TSY. NOTE/BON 0.625% 15/10/2024	0.05	BBG012WC2KF9
KONINKLIJKE AHOLD DELHAIZE NV	0.05	AD
BANK OF AMERICA CORPORATION	0.05	BAC
UK. GILT 1.75% 7/9/2037	0.05	BBG00F5MW006
INDONESIA TSY. BD. 7.50% 15/06/2035	0.05	BBG00PMFJX12
LILLY (ELI) & CO USD	0.05	LLY
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.05	BBG00TFVYW30
OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE PLC	0.05	*
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE INCOME FUND	0.05	2A66P5U
BANK OF NEW ZEALAND	0.05	*
AFLAC INC	0.05	AFL
COMPASS GROUP ORD	0.05	CPG
4.50% 15/04/2027	0.05	BBG006Q1L3R6
FINECOBANK BANCO FINECO SPA	0.04	FBK
US. TSY. NOTE/BON 4.375% 30/11/2028	0.04	BBG01K9JB402
ADOBE INC COM	0.04	ADBE
MTU AERO ENGINES AG	0.04	MTX
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.04	BBG00003XWNO
INTEL CORP	0.04	INTC
WELLS FARGO & COMPANY	0.04	WFC
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.04	BBG00G3LKL69
VISA INC - A	0.04	V
PROCTER & GAMBLE COMPANY	0.04	PG
INVESTOR AB SER B NPV	0.04	INVEB
AT&T 3.95% 30/4/2031	0.04	
AON NORTH AMERICA 5.45% 1/3/2034	0.04	
US. TSY. NOTE/BON 3.875% 31/12/2027	0.04	BBG01C4GK1B5
KIWI PROPERTY GROUP LIMITED	0.04	KPG
NOVARTIS AG	0.04	NOVN
NETFLIX INC	0.04	NFLX
CDW CORP	0.04	CDW
IQVIA HOLDINGS INC	0.04	IQV
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.04	
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.04	7A68XYU
INTESA SANPAOLO SPA	0.04	ISP
TENCENT HLDGS LIMITED	0.04	700
MEXICAN BONOS 7.50% 03/06/2027	0.04	BBG0000DCQS9
GARTNER INC CL-A	0.04	IT
KOREA TSY. BD. 1.25% 10/03/202600	0.04	BBG00YPFHWF9
SONY CORP	0.04	6758
MOLINA HEALTHCARE INC	0.04	MOH
JPM. CHASE F2F 4/2/2032	0.04	BBG0022XY232
FUTURE MARGINS-USD	0.04	*
ENBRIDGE 5.70% 8/3/2033	0.04	
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.04	994VZB990
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.04	WOW
T&D HOLDINGS INC NPV	0.04	8795
COMCAST CORP	0.04	CMCSA
ELECTROCOMPONENTS PLC	0.04	RS1
CIGNA 5.25% 15/2/2034	0.04	
ENI SPA	0.04	ENI
WILLIAMS COMPANIES INC	0.04	WMB

KKR QUARTZ CO-INVEST GP LLCPE	0.04	994TBK991
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.04	BBG00JHH2JM4
COLOMBIAN TES 7.50% 26/08/2026	0.04	BBG00244WKZ4
NESTLE SA	0.04	NESN
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.04	BBG01H50VZF7
MEXICAN BONOS 7.75% 23/11/2034	0.04	BBG0069HXQ96
ALPHABET INC CAP CL C	0.04	GOOG
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.04	
TESLA INC	0.04	TSLA
VERISK ANALYTICS I COM	0.04	VRSK
COLOMBIAN TES 7.25% 18/10/2034	0.04	BBG00N13MCM6
ALIMENTATION COUCHE TARD INC	0.04	ATD
AMGEN 5.25% 2/3/2033	0.04	
KEYENCE CORP NPV	0.04	6861
INFRALEMON SCA	0.04	994RIZ994
COLOMBIAN TES 7.75% 18/09/2030	0.04	BBG007X4TXG8
ADYEN NV	0.04	ADYEN
COLOMBIAN TES 6.00% 28/4/2028	0.04	BBG003TD1FJ8
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.04	BBG012TLH2V9
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.04	
GOODMAN PROPERTY TRUST	0.04	GMT
LONZA AG - REG	0.04	LONN
CLEAN HARBORS INC	0.04	CLH
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.04	BBG00J3YH074
COREBRIDGE FINL. 5.75% 15/1/2034	0.04	
BPCE F2F 19/10/2034	0.04	BBG01JPH7567
INTUITIVE SURGICAL INC	0.04	ISRG
UNITED KINGDOM GIL 1.25% 31/7/2051	0.04	BBG0104LS863
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.04	BBG00ZQYRS44
RYDER SYSTEM 6.60% 01/12/2033	0.03	
SHOPIFY INC COM NPV CL A	0.03	SHOP
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.03	SMSN
FUTURES MARGIN-NZD	0.03	*
LULULEMON ATHLETIC	0.03	LULU
RESMED INC	0.03	RMD
LKQ CORP COM	0.03	LKQ
TEXAS INSTRUMENTS 4.85% 8/2/2034	0.03	
APTIV PLC COM	0.03	APTIV
EVERSOURCE ENERGY 5.50% 01/01/2034	0.03	
MOTOROLA SOLUTIONS INC	0.03	MSI
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.03	BBG00QG4NLF8
KITE REALTY GRP. 5.50% 01/03/2034	0.03	
AIA GROUP LTD	0.03	1299
BIMBO BAKERIES US 5.375% 09/01/2036	0.03	
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.03	BBG00Y2NNDT7
GOODMAN GROUP	0.03	GMG
PUBLIC SERV. ENT. 6.125% 15/10/203315/10/2033 USD1000	0.03	
SIKA AG	0.03	SIKA
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.03	BBG011J0DQ21
FISERV 5.45% 15/3/2034	0.03	
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.03	BBG00B55HPD0
ING GROEP F2F 11/9/2034	0.03	BBG01J6860F0
PROLOGIS INC COM	0.03	PLD
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.03	BBG000FLBGZ0
ALEXANDRIA REAL ES 4.70% 01/07/20301/07/2030 USD	0.03	
US TREASURY N/B 4.0% 15/NOV/2042	0.03	BBG01BGVXMB1
UNICREDIT 2.569% 22/9/2026	0.03	BBG00XD1VBZ3
MERCER MITNZ	0.03	*
ADVANCED MICRO DEV	0.03	AMD
KKR DIVERSIFIED CORE INFRA B SR	0.03	*
PNC FINL. SERVS. GRP F2F 22/01/2035	0.03	BBG01L120TF6
ENERGY TRANSFER 5.55% 15/05/2034	0.03	
DANAHER CORP	0.03	DHR
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.03	BBG013BNT3Y4
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.03	9949N9997
J M SMUCKER 6.20% 15/11/2033	0.03	
COMPASS GRP. 3.25% 6/2/2031	0.03	
US BANCORP F2F 12/6/2034	0.03	BBG01GY3XTH1
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.03	BBG01JH098K9
PINDUODUO INC	0.03	PDD
CANADIAN GOV. BD. 2.25% 01/06/2025	0.03	BBG006Q8Q2P0
GLOBE LIFE INC	0.03	GL
VOLPARA HEALTH TECHNOLOGIES LIMITED ORDINARY FULLY PAID	0.03	VHT
US. TSY. NOTE/BON 1.125% 15/01/202525	0.03	BBG014FK1JQ8

PACCAR FINL. 4.60% 31/01/20290711 4.6% 31/01/2029	0.03	BBG01L5QBSW0
AERCAP HOLDINGS NV	0.03	AER
US TREASURY N/B 4.0% 31/OCT/2029	0.03	BBG01B52H1W8
DEUTSCHE BOERSE 3.875% 28/9/2033	0.03	
ZOETIS INC	0.03	ZTS
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.03	BBG00XY9BMV5
UNITEDHEALTH GROUP INC COM STK	0.03	UNH
TRACTOR SUPPLY COMPANY	0.03	TSCO
BANCO SANTANDER F2V 14/09/2027D1000 114	0.03	BBG012F5H8X4
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.03	BBG013N85MW0
KOREA TSY. BD. 1.50% 10/12/2030	0.03	BBG00XLVBMB2
TRUIST FINL. F2F 28/10/20338/10/2033 USD2000 G	0.03	BBG01B74J2C0
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.03	BBG0121BH241
TOKYO ELECTRON LTD JPY	0.03	8035
VAUBAN IP ENERGY SOLUTIONS	0.03	994WD0996
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.03	BBG01JZY4GQ6
SERKO LTD	0.03	SKO
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.03	BBG00CTZSDY8
EQUINIX INC COM	0.03	EQIX
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.03	BBG007GY22Y8
DEXCOM INC	0.03	DXCM
VERIZON COMMUNICATIONS	0.03	VZ
MACQUARIE GROUP LTD	0.03	MQG
GIP AQUARIUS FUND SECONDARY	0.03	9953CM992
BHP GROUP LIMITED ORDINARY FULLY PAID	0.03	BHP
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.03	BBG00005LX74
ANHEUSER-BUSCH INB 3.95% 22-03-2044	0.03	
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.03	BBG0121BH1T6
PROCTER & GAMBLE 4.55% 29/01/2034	0.03	BBG01L5Q6NC9
INVITATION HOMES O 5.45% 15/08/20305/08/2030 USD1000	0.03	
MS. F2F 21/3/2035	0.03	BBG01M2DMWJ4
US TREASURY N/B 2.87% 15/MAY/2032	0.03	BBG01773LMG0
WELLTOWER INC	0.03	WELL
JPM. CHASE F2F 23/01/2030	0.03	BBG01L0NTF97
GS. GRP. F2F 23/04/2029	0.03	BBG00JS9DX47
COLOMBIAN TES 7.00% 30/06/2032	0.03	BBG00FQWWJ19
UK. GILT 0.875% 22/10/2029	0.03	BBG00NPSJ5F2
CARLSBERG BREWERIE 4.25% 5/10/2033	0.03	
CHUBB INA HLDGS. 5.00% 15/03/2034	0.03	
WOLTERS KLUWER	0.03	WKL
SOCIETE GENERALE F2V 19/01/202828	0.03	BBG014HG8RT7
PFIZER INV. ENTS. 5.34% 19/05/2063	0.03	
KKR TAURUS CO-INVEST LPPE	0.03	992NKK996
BP P.L.C	0.03	BP/
CREDIT AGRICOLE 4.375% 27/11/2033	0.03	BBG01K888FY9
BANCO BICAYA ARGENTARIA SA	0.03	BBVA
INDONESIA TSY. BD 8.375% 15/09/2026	0.03	BBG0016MLRQ1
COPART INC	0.03	CPRT
BOOKING HLDGS INC COM	0.03	BKNG
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.03	BBG01DZKWFR9
MITSUBISHI UFJ FINAN F2V 19/01/2028	0.03	BBG014H89F38
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.03	BBG00DJ90TH9
RAIFFEISEN BANK INTL 7.37% 20/DEC/2032	0.03	BBG019LSD0R0
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.03	BBG00L2FR980
JDE PEET S 4.50% 23/1/2034REGS	0.03	
DANSKE BANK 1.50% 2/9/2030	0.03	BBG00WYWCFS4
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.03	BBG0149GDH03
DR HORTON INC	0.03	DHI
EDISON INTERNATIONAL	0.03	EIX
XERO LIMITED ORDINARY FULLY PAID	0.03	XRO
DIAGEO FIN. 2.50% 27/3/2032100000	0.03	
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.03	
SES FDR	0.03	SESG
BPCE F2F 18/01/2027VAR DTD 5.975 18/01/2027	0.03	BBG01C99X9J7
SANTANDER UK GROUP HLDGS 6.83% 21/NOV/2026	0.03	BBG01BJ9BDS3
IIF AUSTRALIA 1 TRUSTPE	0.03	993RY8998
ELIA TRANSMISSION 3.75% 16/01/2036	0.03	
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.03	BBG01HQWRSG4
ASHTEAD GROUP PLC	0.03	AHT
US. T-BILL. 0.00% 02/05/20242024 USD1000	0.03	BBG01JYCHXR3
ORSTED AS	0.03	ORSTED
BANK OF AMERICA F2F 20/12/2028	0.03	BBG00KRN29C0
DANSKE BANK F2F 09/01/2032	0.03	BBG01KV1FQJ3
WABTEC STP 15/09/2028	0.03	

NIKE INC CL B	0.03	NKE
SIEMENS FINANCIER 3.125% 22/5/2032	0.03	
BRISTOL-MYERS SQUI 6.40% 15/11/2063	0.03	
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.03	BBG00Z4HNDG9
TERNA SPA	0.03	TRN
BANK OF AMERICA F2F 23/07/2030	0.03	BBG00PQN3V94
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.03	BBG000DSMLT1
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.03	7A9HDGU
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.03	992HPC992
ORACLE 6.25% 09/11/2032	0.03	
AMERICAN TOWER 5.20% 15/02/2029	0.03	
CAPGEMINI SA	0.03	CAP
VERIZON COMMS. 2.55% 21/03/2031	0.03	
SIEMENS AG NPV EUR	0.03	SIE
CITIGROUP F2F 3/6/2031	0.03	BBG00V30VW48
MIZUHO FINANCIAL GROUP 1.55% 09/JUL/2027	0.03	BBG011PPK7D1
RELX FIN. 3.375% 20/3/2033	0.03	
TRADE DESK INC	0.03	TTD
CVS HEALTH 5.05% 25/03/2048	0.03	
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.03	BBG00V0Y5NM6
CLOUDFLARE INC	0.03	NET
DUKE ENERGY FLORI 5.875% 15/11/2033	0.03	
MS. F2F 1/2/2029	0.03	BBG01CCXGR63
NEVADA POWER 6.00% 15/3/2054	0.03	
UNITED UTILITIES GROUP PLC	0.03	UU/
CARRIER GBL. 5.90% 15/3/2034	0.03	
FIDELITY NATIONAL INFORMATION SERVICES I	0.03	FIS
US. TSY. NOTE/BON 0.625% 15/8/2030	0.03	BBG00WVHM2P2
BROADCOM 3.137% 15/11/2035	0.03	
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.03	BBG00ZCLW1Y7
AUTOSTRAD PER L I 2.25% 25/01/20322	0.03	
TOURISM HOLDINGS LTD	0.03	THL
FAIR ISAAC CORPORATION	0.03	FICO
BANK OF NOVA SCOTI 5.65% 1/2/2034	0.03	BBG01KCBVB25
SPOTIFY TECHNOLOGY COM	0.03	SPOT
PHILLIPS COM	0.03	PSX
AA BD. 5.50% 31/07/2027	0.03	
CELLNEX FIN. 2.00% 15/09/203209/2032 EUR100000 7	0.03	
SYDNEY AIRPORT FI 4.375% 03/05/20333	0.03	
US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR-2025	0.03	BBG01920Z7B0
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.03	BBG00PMFY7N8
MURPHY USA INC	0.03	MUSA
EXELON 5.60% 15/03/2053	0.03	
NEXTERA ENERGY CAP 5.00% 15/7/2032	0.03	
CANADIAN GOV. BD. 3.25% 1/9/2028	0.03	BBG01G9T6FL7
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.03	992MDH993
US TREASURY N/B 1.25% 30/04/2028	0.03	BBG0109YYZ18
METROPOLITAN LIFE 4.85% 08/01/2029	0.03	BBG01KV3PBS1
MEXICAN BONOS 7.75% 29/05/2031	0.03	BBG0021RCFH9
TELSTRA CORPORATION LIMITED	0.03	TLS
US. TSY. NOTE/BON 1.375% 31/10/2028	0.03	BBG0134TVYC2
ENT. PRODS. OPERAT 4.85% 31/01/2034	0.03	
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.03	BBG012PP9GR7
RAMSAY HEALTH CARE	0.03	RHC
UNITED STATES TREA 2.00% 15/8/2025	0.03	BBG009R4CLR3
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.03	BBG0127QKZM5
CORE INFRASTRUCTURE FUND IV SCA	0.03	994FXW991
SPAIN GOV. BD. 2.90% 31/10/2046	0.03	BBG00CDYPK66
DELL TECHNOLOGIES INC	0.03	DELL
Outstanding Settlement Receipts - USD	0.02	*
US TREASURY N/B 3.5% 15/FEB/2033	0.02	BBG01DVKBC66
US. TSY. NOTE/BON 1.625% 15/2/2026	0.02	BBG00C59XZ86
UNION ELECTRIC CO 5.25% 15/01/2054	0.02	
AMERICAN TOWER COR 5.45% 15/02/2034	0.02	
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.02	BBG00FX263Y5
DAIKIN INDUSTRIES	0.02	6367
COLOMBIAN TES 13.25% 9/2/2033P1000 B	0.02	BBG01C9WW658
GS. GRP. F2F 24/02/2028	0.02	BBG014MNYRS8
MOHAWK INDUSTRIES INC	0.02	MHK
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.02	BBG00HC3QXH3
ANHEUSER-BUSCH COS 4.90% 01/02/2046	0.02	
CAP. ONE FINL. F2F 30/10/2031	0.02	BBG01JYWT187
KINROSS GOLD CORP 4.5% 15/07/2027	0.02	
ALLIANZ SE 4.851% -FRN SUB 26/07/2054 EUR100000 REGS	0.02	BBG01KVG3G6

UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.02	BBG0109YYT12
GFL ENVIRON. 6.75% 15/01/2031	0.02	
CISCO SYSTEMS INC	0.02	CSCO
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.02	BBG0115Q78T7
ORANO 5.375% 15/05/2027	0.02	
ATLASSIAN CL A ORD	0.02	TEAM
VOLKSWAGEN BANK 4.625% 3/5/2031	0.02	BBG01GFMK960
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.02	BBG013N85CS7
DEUTSCHE BANK AG 5.0% 05/09/2030	0.02	BBG019D3FL69
T MOBILE US INC COM	0.02	TMUS
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026	0.02	BBG0148P1K91
HCA 5.60% 01/04/2034	0.02	
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.02	994WRQ994
GENPACT LUXEMBOURG S A R L AND GENP 1.75% GTD SNRNTS 10/04/2026 USD	0.02	
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.02	9923QZ991
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.02	BBG00DSN4N96
MOTABILITY OPERAT 3.875% 24/01/2034	0.02	
EUROGRID 3.915% 01/02/2034	0.02	
AT & T INC	0.02	T
SANTANDER CONSUMER BANK AG 4.375% SNR NTS 13/09/2027 EUR100000 005	0.02	BBG01J6H6W51
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.02	BBG0127QL0Z7
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.02	BBG00RJVTLZ5
AUTOZONE 6.55% 1/11/2033	0.02	
ALD 4.375% 23/11/2026	0.02	BBG01K7DWCP9
SINGAPORE GOV. BD 2.125% 01/06/2026	0.02	BBG00CXKZKT8
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.02	BBG014QWGDJ5
WORKDAY INC	0.02	WDAY
US TREASURY N/B 3.37% 15/MAY/2033	0.02	BBG01GJ2R4D6
ALIMENTATION COUC 4.011% 12/02/2036	0.02	
US. TSY. NOTE/BOND 2.25% 15/11/2025	0.02	BBG00BCNM0T5
UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053	0.02	
CANADIAN NATL RAILWAY CO	0.02	CNR
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.02	BBG0115Q7979
NATIONAL GRID	0.02	NG/
WPC EUROBOND 0.95% 1/6/2030000 SEC	0.02	
MEITUAN	0.02	3690
UBS GRP. F2V 30/01/2027	0.02	BBG00WBMM263
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050	0.02	*
CENTERPOINT ENERGY 2.95% 01/03/2030D2000	0.02	
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.02	BBG0148P14W1
HOULIHAN LOKEY INC	0.02	HLI
CADILLAC FAIRVIEW PRP TR 2.5% 15/OCT/2031	0.02	
STANDARD CHARTERED	0.02	STAN
MICROCHIP TECHNOLO 4.25% 01/09/2025	0.02	
VOLKSWAGEN BANK GMBH FIXED 2.5% 31/07/2026	0.02	BBG00N6FQP05
BRIXMOR OPERATING 4.05% 1/7/2030	0.02	
DEUTSCHE BANK AG 4.0% 24/JUN/2032	0.02	BBG01658ZRX8
US TREASURY N/B 2.75% 30/APR/2027	0.02	BBG016Z96R74
WESSEX WATER SERVS 1.50% 17/09/2029	0.02	BBG00Q5C1CN7
GENERAL MOTORS FINANCIAL CO INC 5% SNR NTS 09/04/2027 USD1000	0.02	
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.02	*
GS. GRP. F2F 22/04/2032	0.02	BBG0103W7CL7
BRITISH STERLING POUND	0.02	*
CHARTER COMMS. OPE 4.80% 01-03-50	0.02	
DEUTSCHE BK AG N Y BRH SR NON PFD NT FXD TO 7.146%13/07/2027	0.02	BBG01HCB8HN2
BROADCOM CORP COM	0.02	AVGO
JPM. CHASE F2F 23/10/2034	0.02	BBG01JRM4M51
JAMES HARDIE INDUSTRIES PLC	0.02	JHX
Income Due - NZD	0.02	*
UK. GILT 3.50% 22/01/2045	0.02	BBG006N6HZM7
ABN AMRO BK N V MEDIUM TERM SR SUB TRANCHE # TR 256.339% 18/09/2027	0.02	BBG01J96S5N7
NAPIER PORT HOLDINGS LTD	0.02	NPH
US. TSY. NOTE/BON 0.375% 30/9/2027	0.02	BBG00XGHX6M8
CITIGROUP F2F 13/02/2030	0.02	BBG01LCJJC00
NIB HOLDINGS LTD	0.02	NHF
JAPAN GOVERNMENT 0.005% 20/03/2026	0.02	BBG00ZY0RYK8
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.02	BBG018QVH2J1
DEUTSCHE BAHN FIN. 3.25% 19/05/2033NTS 19/05/2033 EUR100000	0.02	BBG01GM4G9F7
AEP TEXAS 5.40% 01/06/2033	0.02	
ATHORA NETHERLANDS F2V 15/7/2031EUR100000 REGS	0.02	BBG00ZYV2LT6
IDP EDUCATION LTD	0.02	IEL
IBERDROLA INTL. IBERDROLA INTL. F2V PERP	0.02	BBG00Z46VX70
BECTON DICKINSON 5.11% 08/02/20341000	0.02	
NOMURA HOLDINGS INC. 1.851% SNR NTS 16/07/2025 USD200000	0.02	BBG00VX9B8B3

GACI FIRST INV. 5.25% 29/01/203434 USD200000 8	0.02	
CONSTELLATION ENER 5.75% 15/03/2054	0.02	
WEA FINANCE LLC 2.87% 15/01/2027	0.02	
KOREA TSY. BD. 2.625% 10/09/2035000	0.02	BBG009BC6Q25
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.02	BBG015H5PG13
BERKSHIRE HATHAWAY 1.50% 18/3/2030	0.02	*
BANK OF AMERICA F2F 21/07/2032	0.02	BBG011V6TX59
WESTPAC NZD COLL	0.02	*
ROYAL BANK OF CANA 5.15% 01/02/2034	0.02	BBG01KYMKD70
SCALES CORP LTD	0.02	SCL
HERMES INTERNATIONAL	0.02	RMS
TARGA RES. PARTNER 6.50% 30/3/2034	0.02	
MODERNA INC	0.02	MRNA
INTERMEDIATE CAPITAL GROUP PLC	0.02	ICP
LANDWIRTSCHAFTLICH 4.75% 08/04/2024	0.02	BBG005BJH42
FAST RETAILING CO LTD	0.02	9983
US. TSY. NOTE/BON 1.625% 15/08/2029	0.02	BBG00PVTJ2L8
PROVINCE OF QUEBEC 4.20% 10/03/2025	0.02	BBG0071NKNZ1
US TREASURY N/B 1.87% 28/FEB/2027	0.02	BBG015H5PCT2
UK. GILT 4.50% 07/12/2042	0.02	BBG0000J2ZP0
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.02	*
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.02	BBG011J0DN37
HOME DEPOT INC	0.02	HD
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.02	BBG017NFSVR6
SERVICE CORPORATION INTERNATIONAL	0.02	SCI
US. TSY. NOTE/BON 1.125% 31/10/2026	0.02	BBG0134TVM29
TAYLOR WIMPEY PLC GBP	0.02	TW/
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.02	BBG01CGJ5RZ0
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.02	BBG0087M8VX3
SUEZ SACA 5.00% 3/11/2032000 REGS	0.02	
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN CHASEBANK N.A. CHASUS33	0.02	*
BLACKSTONE PROP. P 1.00% 20/10/2026	0.02	
NOMURA HOLDINGS INC. 2.172% SNR NTS 14/07/2028 USD1000	0.02	BBG011PPD6S5
SHIMANO INC	0.02	7309
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.02	BBG00CCK60B6
ITALY BUONI POLIEN 0.85% 15/01/20270	0.02	BBG00QTH82J0
PIRAEUS BANK F2F 05/12/202905/12/29 EUR100000 83	0.02	BBG01KBLCGY9
ELECTRICITE DE FRA 4.75% 12/10/2034	0.02	
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.02	BBG00YVKN CZ6
SCHNEIDER ELECTRIC SE	0.02	SU
VOLKSWAGEN FINL. S 6.50% 18/09/2027	0.02	BBG01J9G28K0
MONDELEZ INTERNATIONAL INC	0.02	MDLZ
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53	0.02	BBG01ZY4HS2
DEUTSCHE BAHN FIN 1.875% 24/05/2030	0.02	BBG017JLN5B7
ONEMAIN HOLDINGS INC	0.02	OMF
ING GROEP F2F 12/08/2029	0.02	BBG01LCCRHP8
AMEREN ILLINOIS CO 3.8% 1MTG BDS 15/05/2028 USD2000	0.02	
MERCADOLIBRE INC	0.02	MELI
ELEVANCE HEALTH INC	0.02	ELV
FORTUM 4.50% 26/5/2033S	0.02	
CHEMED CORPORATION	0.02	CHE
INTESA SANPAOLO SPA 144A 8.248% 21/11/2033	0.02	BBG01BHYH618
ENSTAR GROUP LTD	0.02	ESGR
QBE INSURANCE GROUP LTD	0.02	QBE
US TREASURY N/B 3.25% 15/MAY/2042	0.02	BBG017F7D6J3
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.02	BBG009XWDGY6
MCDONALD S 4.125% 28/11/2035UR100000 22	0.02	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE	0.02	*
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.02	BBG011XN9V65
ROGERS COMMS. 3.80% 15/3/2032	0.02	
DAITO TRUST CONSTRUCTION COMPANY LTD	0.02	1878
WELLS FARGO F2F 23/01/20300801 5.365% 23/01/2030	0.02	BBG01L0NR9P5
GALAXY PIPELINE AS 2.94% 30/09/2040	0.02	
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.02	BBG00738F300
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.02	9949RF999
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-2026	0.02	BBG012PP9F99
HEWLETT PACKARD ENTERPRISE CO	0.02	HPE
US. TSY. NOTE/BOND 0.75% 15/11/20242024 USD1000 AU-2024	0.02	BBG013BNTBCO
PERNOD RICARD 3.75% 15/9/2033REGS	0.02	
LINDE PLC 3.625% 12/6/2034	0.02	
NXP BV/NXP FDG/NXP 3.15% 01/05/2027	0.02	
SALESFORCE INC	0.02	CRM
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.02	994KTJ994
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.02	BBG006F2B1X4

FRENCH REPUBLIC GO 0.00% 25/11/2029	0.02	BBG00QG1W845
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.02	BBG014HW85T0
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.02	BBG016QDBP64
RECKITT BENCKISER 3.875% 14/09/2033	0.02	
UK. GILT 0.375% 22/10/2026	0.02	BBG00ZF1T9P5
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.02	BBG00Z0G3YM4
BECTON DICKINSON 3.553% 13/9/20299	0.02	
JAPAN POST HOLDINGS CO LTD	0.02	6178
AXA	0.02	CS
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.02	BBG00XQ3ZS39
COUPANG INC COM CL A SHS ORD	0.02	CPNG
VERIZON COMMS. 3.50% 28/06/2032	0.02	
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.02	BBG00RN2M5B2
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.02	BBG00ZVYV785
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.02	BBG00VLFHGZ2
MS. F2F 21/4/2034	0.02	BBG01G9S60H7
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.02	BBG019XJWL5
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.02	BBG003BXJGD8
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.02	*
MPLX 5.50% 15/02/2049	0.02	
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.02	BBG01JZY4CV9
TAIWAN SEMICONDUCT MANUFACTURING USD	0.02	TSM
BPCE S A MEDIUM TERM NTS BOOK ENTRY MED TRM NTS 611 4.75% 19/07/2027	0.02	BBG018QYQCV7
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.02	BBG010S0WJ9R8
EXELON CORPORATION	0.02	EXC
CREDIT AGRICOLE ASSURANCES 5.875% 25/10/2033	0.02	*
INVITATION HOMES INC	0.02	INVH
SKY NETWORK TELEVISION LTD	0.02	SKT
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.02	BBG013BNT784
VICI PROPS. 4.95% 15/02/2030	0.02	
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.02	BBG01C7BG306
THERMO FISHER SCIENTIFIC INC	0.02	TMO
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.02	BBG011XN9RD6
JAPAN GOV. THIRTY 0.40% 20/12/2049	0.02	BBG00RBG1206
TELIX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFERRED	0.02	TLX
SOUTHWEST AIRLINES CO 5.125% SNR NTS 15/06/2027 USD1000	0.02	
VIRGIN MONEY UK F2V 23/08/2029	0.02	BBG01HX73CM5
CISCO SYS. 5.05% 26/02/2034	0.02	
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.02	BBG00000J3W6
MALAYSIA GOV. BD. 3.478% 14/06/2024	0.02	BBG00PDZ45Q8
NATIONAL GRID PLC 3.24% 30/MAR/2034	0.02	
PERM. TSB GRP. HLDGS F2V 19/8/203131 EUR100000 3 REGS	0.02	BBG010Z24N64
PEARSON PLC ORD	0.02	PSON
FMC CORP 5.65% SNR NTS 18/05/2033 USD1000	0.02	
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.02	BBG01JLYS2P7
EMERA US FIN. 2.639% 15/6/2031USD1000	0.02	
ITALY BUONI POLIEN 2.45% 1/9/2033	0.02	BBG00FRY8VK3
TRANE TECHNOLOGIES PLC	0.02	TT
T-MOBILE USA 3.875% 15/04/2030	0.02	
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.02	BBG01HB5J1S4
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.02	BBG00VTFM9C9
SW FIN. I 7.375% 12/12/2041	0.02	BBG01KFCMXL1
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000 BONDS_05/52	0.02	BBG01773LFG5
PACIFICORP 5.35% 1MTG BDS 01/12/2053 USD1000	0.02	
CONSOLIDATED EDISON INC COM	0.02	ED
DANSKE BANK F2V 1/3/203030	0.02	BBG01LQ9DYR6
THAMES WATER UTIL 4.375% 18/1/2031SEC NTS 18/01/2031 EUR	0.02	
SILGAN HOLDINGS INC	0.02	SLGN
JAPAN GOVERNMENT 0.005% 20/09/2026	0.02	BBG012YR15V0
SPAIN GOV. BD. 4.70% 30/07/2041	0.02	BBG00008X852
FORD MOTOR CREDIT 4.95% 28/05/2027	0.02	
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.02	BBG01G4JTT57
AVANGRID INC COM NPV	0.02	AGR
CREDIT AGRICOLE F2F 10/01/203030	0.02	BBG01KV92VK7
SARTORIUS FINANCE 4.50% 14/9/2032	0.02	
UBS GROUP AG F2F 17/03/2032EGS	0.02	BBG01FSN2181
PLAINS ALL AMERICA 4.50% 15/12/2026	0.02	
US. TSY. NOTE/BON 2.625% 15/02/2029	0.02	BBG00N740958
DANSKE BANK F2V 23/08/2028	0.02	BBG01HX73Z71
ROSS STORES INC	0.02	ROST
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.02	BBG00HVNGH48
KKR AQUEDUCT CO-INVEST L.P.PE	0.02	9949LH991
CHIPOTLE MEXICAN GRILL INC - CLASS A	0.02	CMG
E.ON 4.125% 25/03/2044	0.02	

TRUIST FINANCIAL CORPORATION TRANCHE # TR 9 5.9% 28/10/2026	0.02	BBG01B74J258
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.02	BBG00B3PBGY1
ENEL SPA	0.02	ENEL
DANSKE BANK F2V 09/01/20266.466% 09/01/2026	0.02	BBG01C76HF09
UNILEVER FIN. NETH 3.50% 15/2/2037	0.02	
REPUBLIC OF POLAND 5.50% 18/3/2054	0.02	
CPUK FIN. 6.136% 28/8/2031	0.02	*
BELFIUS BANK S.A./N.V 4.125% SNR EMTN 12/09/29 EUR100000 REGS	0.02	BBG01J686KY5
TALANX AG 4% SNR NTS 25/10/2029 EUR100000 003	0.02	
DIF VI CO-INVEST PROJECT 3 C.V	0.02	994KHF995
MITSUI FUDOSAN CO TEMP	0.02	8801
BANQUE FEDERATIVE DU CR MUTUEL TRANCHE # SR 24 4.935% 26/01/2026	0.02	BBG01CGCJ490
US. TSY. NOTE/BOND 2.75% 15/05/20252025 USD1000 AN-2025	0.02	BBG01773L6Y5
US. TSY. NOTE/BOND 1.75% 31/12/2024	0.02	BBG00R4R56F6
CREDIT AGRICOLE 3.75% 22/01/2034	0.02	BBG01L0FG9Q3
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.02	
US TREASURY N/B 1.50% 15/02/2025025 USD1000 AK-2025	0.02	BBG0152KF0F7
KIMCO REALTY CORP 1.9% SNR NTS 01/03/2028 USD1000	0.02	
MS. F2F 10/12/2026	0.02	BBG00YG2SKK6
UK. GILT 4.50% 7/6/2028	0.02	BBG01H059G04
AUSTRALIAN POSTAL 4.00% 01/12/20260000 REGS	0.02	BBG00FDGLXX4
ISRAEL GOVERNMENT 5.50% 12/03/2034	0.02	BBG01LTW4BD7
HSBC HOLDINGS PLC F2F 12/09/20260000	0.02	BBG00LWX2RT2
PINNACLE WEST CAPITAL	0.02	PNW
SIEMENS ENERGY FIN 4.25% 5/4/2029	0.02	
US BANCORP F2F 01/02/202902 4.89% 01/02/2029	0.02	BBG01DD4QC48
IBERDROLA FINANZAS SAU 4.871% 31/12/2049	0.02	BBG01KXYX8X3
CITIGROUP F2F 29/01/2031	0.02	BBG00RHVL5B6
AT&T INC 3.65% 15/09/2059	0.02	
WELLS FARGO F2F 30/10/2030	0.02	BBG00QPGVQM3
BPCE 3.875% 11/01/2029	0.02	BBG01KV485M7
ALTAMIRA CO-INVESTMENT SCA	0.02	994PDP996
SOCIETE GENERALE SA	0.02	GLE
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.02	BBG00L2L4LC0
AIRSERVICES AUSTRALIA 3.25% 15/05/2026	0.02	
US. TSY. NOTE/BON 3.125% 15/11/2028	0.02	BBG00MFJPBK9
SUMITOMO MITSUI TRUST BANK LTD 5.65% 144A 5.65% 09/03/2026	0.02	BBG01FP8DMN2
SOCIETE GENERALE F2V 21/01/2026	0.02	BBG014HG8QY3
BMW US CAPITAL LL 3.375% 02/02/2034	0.02	BBG01L7Z7BP8
CITIGROUP F2F 20/03/2030	0.02	BBG00NL1T0V7
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.02	BBG01F73XC86
BANCO SANTANDER SA 3.5% -FRN SNR 09/01/28 EUR100000 205 REGS	0.02	BBG01KV14887
US. TSY. NOTE/BON 2.875% 15/08/2028	0.02	BBG00LLX73Q5
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.02	BBG00N0PTY25
SNAM SPA	0.02	SRG
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.02	BBG00YPGC516
EQUIFAX INC 2.35% SNR NTS 15/09/2031 USD2000	0.02	
US. TSY. NOTE/BON 2.875% 31/07/2025	0.02	BBG00LGM83N7
CANTOR FITZGERALD LP 4.5% SNR NTS 14/04/2027 USD1000 144A	0.02	
PNC FINANCIAL SERVICES GROUP	0.02	PNC
ITALY BUONI POLIEN 1.35% 1/4/2030	0.02	BBG00Q3X0X12
SEVERN TRENT PLC	0.02	SVT
LINDE PLC	0.02	LIN
SEALED AIR CORP 5.5% GTD SNR NTS 15/09/2025 USD2000 144A	0.02	
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.02	BBG01920Z8R1
POSTS ITALIANE SPA	0.02	PST
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.02	BBG00ZQYRW45
ICU MEDICAL INC	0.02	ICUI
MITSUBISHI UFJ FINL. F2V 13/09/202813/09/2028 USD	0.02	BBG019HY2995
SIEMENS FINANCIERINGSMAT 2.15% 11/MAR/2031	0.02	BBG00ZHQS22
ABBVIE 4.05% 21/11/2039	0.02	
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.02	BBG00JWSYW58
ATLANTIC CITY ELECTRIC CO 2.3% 1MTG BDS 15/03/2031USD2000	0.02	
GETLINK SE	0.02	GET
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.02	BBG0152KFHS6
DIGITAL REALTY TRUST INC	0.02	DLR
JAPAN GOVERNMENT 0.005% 20/06/2026	0.02	BBG011Q69479
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.02	BBG00CBYWJP2
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.02	BBG00JXPJX94
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.02	
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.02	BBG00LBYTYL1
JPM. CHASE F2F 23/04/2029	0.02	BBG00KMYV8T6
PORTLAND GENERAL ELECTRIC COMPANY	0.02	POR
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.02	BBG00F5RQC97

AXIUM INFRASTRUCTUPE	0.02	992V61996
US. TSY. NOTE/BON 1.125% 15/8/2040	0.02	BBG00WNOQ53T3
US. TSY. NOTE/BON 2.625% 15/4/2025/2025 USD1000 AM-2025	0.02	BBG016NJ8DP4
DEUTSCHE BANK 1.625% 20/01/2027	0.02	BBG00RC565H9
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.02	BBG00NHTJJH7
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.02	BBG000029BN5
MONCLER SPA	0.02	MONC
VONOVIA 0.00% 01/12/2025	0.02	
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.02	BBG00Y60QQQ4
COLOMBIAN TES 9.25% 28/05/2042500000 B	0.02	BBG014JC5VB7
TAMPA ELEC. 4.90% 01/03/2029	0.02	
CAIXABANK F2F 13/09/2027	0.02	BBG01J6KDLW0
UTD. UTILITIES WAT 3.75% 23/05/20344	0.02	
BARCLAYS PLC F2F 13/9/2027	0.02	BBG01J6KH490
GENTRACK GROUP LIMITED ORDINARY SHARES	0.02	GTK
NRG ENERGY INC 2% GTD SNR SEC NTS 02/12/25 USD2000144A	0.02	
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028	0.02	BBG00ZCLVT68
AIR LIQUIDE	0.02	AI
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.02	BBG01248GVN1
WELLTOWER 3.10% 15/01/2030	0.02	
OMV AG	0.02	OMV
ILLUMINA INC	0.02	ILMN
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.02	BBG00NPJ0VX5
MAGNA INTERNATIONA 5.05% 14/03/2029	0.02	
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.02	BBG00FZZ10Y1
DANSKE BANK A/S 6.259% -FRN SNR MTN 22/09/2026 USD144A	0.01	BBG01JFWCFG6
VOLKSWAGEN INTL. FIN.049	0.01	BBG0167Y4PY6
US. TSY. NOTE/BON 2.875% 15/05/2028	0.01	BBG00KTN6SD1
JOHN DEERE CAPITAL 4.50% 16/01/2029	0.01	BBG01KV3T118
VENTAS INC	0.01	VTR
INTUIT INC	0.01	INTU
VAR ENERGI 5.50% 04/05/2029REGS	0.01	
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029	0.01	BBG016Z970Z1
KINDER MORGAN INC 5.0% 01/02/2029	0.01	
CENTERPOINT ENERGY RES CORP 5.25% 01/03/2028	0.01	
GSK PLC	0.01	GSK
GLOBAL PAYMENTS INC 4.875% 17/03/2031	0.01	
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.01	BBG00K6STZ99
TERADYNE INC	0.01	TER
VITAL HEALTHCARE PROPERTY TRUST	0.01	VHP
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.01	BBG00Y911FP1
AIR PROD & CHEMS INC COM USD	0.01	APD
HSBC HOLDINGS PLC F2F 14/9/2031	0.01	BBG01J79CYF6
MORGAN STANLEY 5.173% -FRN SNR MTN 16/01/2030 USD1000 I	0.01	BBG01L0QPNV2
AENA SME 4.25% 13/10/2030	0.01	
ENEL FIN. INTL. 4.50% 20/2/2043/02/2043 EUR1000 99	0.01	
HUNTSMAN INTL. 4.50% 01/05/2029	0.01	
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.01	BBG0112HZJ6
LIBERTY MUTUAL GROUP 4.625% GTD SNR NTS 02/12/2030EUR100000	0.01	BBG01BNKK699
US. TSY. NOTE/BON 3.125% 15/08/2044	0.01	BBG006XYRWF9
MERCEDES-BENZ FINANCE NORTH AMERI 4.8% GTD SNR NTS30/03/2026 USD1000 144A	0.01	BBG01G26QLY5
VAR ENERGI ASA 5.0% 18/05/2027	0.01	
APPLIED MATERIALS US	0.01	AMAT
FERGUSON FINANCE PLC SNR NTS 20/04/2027 USD1000 144A	0.01	
NBN 4.125% 15/3/2029	0.01	
US TREASURY N/B 3.62% 15/FEB/2053	0.01	BBG01DVK8H56
NORTHERN GAS NETW 6.125% 2/6/2033	0.01	
FRAPORT AG	0.01	FRA
NZ EXCHANGE LTD	0.01	NZX
GLP CAPITAL LP / F 4.00% 15/01/2031USD2000	0.01	
HOUSING NEW ZEALA 2.247% 05/10/20260000	0.01	BBG00NQ2R4C5
AMERICAN WATER CAP 5.15% 01/03/2034	0.01	
BNI FIN. 3.875% 01/12/2030UR100000	0.01	
NATIONAL GAS TRANSMISSION PLC 4.25% SNR EMTN 05/04/30 EUR1000 81 REGS	0.01	
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.01	BBG018N1C0Y2
JPM. CHASE F2F 26/04/20284/2028	0.01	BBG016X2D447
NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26 NZD10000 REGS	0.01	BBG00T2KR704
DANONE 3.706% 13/11/2029	0.01	
LEASYS 4.625% 16/2/2027	0.01	
ECP TERRA-GEN GROW	0.01	993VNP993
ACCENTURE PLC	0.01	ACN
ITALY BUONI POLIEN 6.50% 01/11/2027	0.01	BBG000050P65
EQUITY RESIDENTIAL	0.01	EQR
RCI BANQUE SA MTN 4.5% 06/04/2027	0.01	

BPCE VAR 08/03/2033	0.01	BBG01LS38CP3
ABBVIE 4.95% 15/3/2031	0.01	
WELLS FARGO F2F 23/10/20340800 .000001% 31/10/2034	0.01	BBG01JRLDD17
AMERICAN MEDICAL S 3.50% 08/03/2032	0.01	
MS. F2F 21/03/2030	0.01	BBG01M2DMW95
FREEPORT-MCMORAN 4.375% 1/8/2028	0.01	
VOLKSWAGEN LEASING GMBH 3.875% GTD SNR NTS 11/10/2028 EUR1000	0.01	BBG01KWKR040
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.01	BBG00000BXG6
SEA LTD	0.01	SE
ASR NEDERLAND NV 3.625% 12/12/2028	0.01	
US. T-BILL. 0.00% 11/4/20242024 USD1000	0.01	BBG01JNC9RX0
CAR GROUP LIMITED ORDINARY FULLY PAID	0.01	CAR
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.01	BBG01K4MTZD8
Outstanding Settlement Receipts - JPY	0.01	*
NOVO BANCO F2V 8/3/2028	0.01	BBG01LQRRW04
ELI LILLY 4.70% 09/02/2034	0.01	
NASDAQ INC	0.01	NDAQ
JAPAN GOV. FIVE YE 0.10% 20/6/2025	0.01	BBG00VYXMMNR7
SCREEN HOLDINGS CONPV	0.01	7735
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.01	BBG000DPPPT5
WEIR GROUP PLC (T 2.20% 13/05/2026	0.01	
STANDARD CHARTERED F2V 14/01/2027	0.01	BBG00YT2GWF5
GEN ELEC CO COM POST REV SPLIT	0.01	GE
BUNDESobligation 0.00% 11/04/20251	0.01	BBG00RHGM010
NTT FIN CORP 1.162% 03/04/2026	0.01	
UBS GRP. 2.746% 11/02/2033	0.01	BBG014CJFS07
KBC GRP. F2V 19-03-2034	0.01	BBG01LX9JZK6
MITSUBISHI UFJ FINL GROUP INC 1.538% 20/07/2027	0.01	BBG011RDZVY4
UNITED STATES TREA 4.75% 15/11/20432043 USD1000 BONDS 11/43	0.01	BBG01K733957
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.01	BBG01BC36V36
UK. GILT 1.625% 22-OCT-28	0.01	BBG00K8738R1
US. TSY. NOTE/BON 2.375% 15/05/2027	0.01	BBG00GM9SVD7
AUSTRALIAN GOV. 3.00% 21/11/2033	0.01	BBG016PT8FM8
CREDIT SUISSE GRP. F2F 10/13/2026	0.01	BBG01659K622
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.01	BBG00VCVGBK5
TENNET HOLDING BV 2.374% 31/12/2049	0.01	BBG00W2P1474
US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100	0.01	BBG000DQQNJ8
US. TSY. NOTE/BOND 0.25% 30/9/2025	0.01	BBG00XGHX826
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.01	BBG000DPXMD0
INDONESIA TSY. BD. 7.00% 15/09/2030	0.01	BBG00PVLV6S5
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.01	300750
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.01	BBG000014FR9
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-2025	0.01	BBG00YPGC5B5
ENERGY TRANSFER LP 6.05% SNR NTS 01/12/2026 USD1000	0.01	
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.01	BBG00Y2NNCT9
JAPAN GOV. FIVE YE 0.10% 20/09/2025	0.01	BBG00XS78BK6
CAP. ONE FINL. F2F 01/02/2035	0.01	BBG01L81X914
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.01	BBG017G2FBM6
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.01	BBG004PWG3X3
US. TSY. NOTE/BON 2.375% 15/08/2024	0.01	BBG006XYRVX1
COSTCO WHOLESALE CORP	0.01	COST
US. TSY. NOTE/BON 1.375% 15/8/2050	0.01	BBG00WHMH0C0
SAGE GROUP	0.01	SGE
BANK OF AMERICA F2F 13/02/2031	0.01	BBG00RPJQ3H8
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029	0.01	BBG01LNVJ8B8
CREDIT SUISSE AG LONDON .25% 01/05/2026 .25% 05/01/2026	0.01	BBG0113594R4
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.01	BBG01HQWRRQ5
JAPAN GOV. TEN YEA 0.60% 20/06/2024	0.01	BBG006L78614
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.01	BBG01L8VJD28
BANK OF AMERICA CORP 4.94% 22/JUL/2028	0.01	BBG018WMWRR3
US. TSY. NOTE/BOND 2.00% 30/06/2024	0.01	BBG00H15B033
SUMITOMO MITSUI FINL GROUP INC SR NT 1.902% 17/09/2028	0.01	BBG012HNSWS4
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.01	BBG01L3DFG58
HSBC HOLDINGS PLC F2F 17/08/2029	0.01	BBG01234QLD3
US. TSY. NOTE/BON 2.125% 31/07/2024	0.01	BBG00H68KL18
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.01	BBG00Z8D502
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.01	BBG01FC87YK0
US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026	0.01	BBG01DVKBTT3
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.01	BBG01L3DFFJ0
EXPERIAN FINANCE PLC 2.75% GTD SNR NTS 08/03/30 USD1000 144A	0.01	
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.01	BBG01B1HVJ63
BANK OF AMERICA F2F 22/04/2032	0.01	BBG0104MWHC9
US TREASURY N/B 3.87% 15/JAN/2026	0.01	BBG01C84K6V5
CNA FINL. 4.50% 1/3/2026	0.01	

SOLVENTUM 5.60% 23/03/2034		0.01	
ENT. PRODS. OPERAT 4.20% 31-JAN-50		0.01	
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029		0.01	BBG01BLPJLL5
US. TSY. NOTE/BOND 1.50% 30/9/202424 USD AD-2024 DUE		0.01	BBG00QB2C5B8
US. TSY. NOTE/BOND 2.50% 31/01/2025		0.01	BBG00J5BXW79
US. TSY. NOTE/BON 0.375% 15/09/2024/2024 USD1000 AS-2024		0.01	BBG012DBSV56
US. TSY. NOTE/BON 2.875% 30/04/2025		0.01	BBG00KP3MMF2
EIFFAGE INC		0.01	FGR
XYLEM INC COM		0.01	XYL
US. TSY. NOTE/BOND 1.50% 30/11/2024		0.01	BBG00QYMYVP3
REALTY INC. 4.125% 15/10/2026		0.01	
UNION PACIFIC 2.40% 05/02/2030		0.01	
GEORGIA POWER CO 4.7% SNR NTS 15/05/2032 USD10002022A		0.01	
TAMPA ELECTRIC CO 2.4% 15/MAR/2031		0.01	
AGILENT TECHNOLOGIES INC		0.01	A
US. TSY. NOTE/BOND 1.00% 15/12/20244 USD1000 AV-2024		0.01	BBG013WYMLT0
US. TSY. NOTE/BON 1.375% 31/01/2025		0.01	BBG00RJVTR55
ENERGY TRANSFER OP 2.90% 15/05/2025		0.01	
US TREASURY N/B 1.75% 15/03/20252025 USD1000 AL-2025		0.01	BBG015SQ6GQ9
JAPAN GOV. TEN YEA 0.10% 20/12/2029		0.01	BBG00R9SKRD3
CARLISLE COS INC		0.01	CSL
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53		0.01	BBG01GJ2QXX1
ONEOK INC 4.35% GTD SNR NTS 15/03/2029 USD2000		0.01	
REPUBLIC SERVICES INC		0.01	RSG
US. TSY. NOTE/BON 1.125% 28/02/2025		0.01	BBG00RTX4ZN9
GBP BNP PARIBAS A/C		0.01	*
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES		0.01	TCL
LENNAR CORPORATION CLASS A		0.01	LEN
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027		0.01	BBG00Y911519
UK. GILT 4.75% 07/12/2030		0.01	BBG0000BSR86
SEVERN TRENT UTILI 4.00% 5/3/2034		0.01	
EXTRA SPACE STORAGE INC		0.01	EXR
MEXICAN BONOS 8.00% 31/7/20533 MXN		0.01	BBG018KMB098
JAPAN (10 YEAR ISS 0.10% 20/12/2031		0.01	BBG014CYVF40
JAPAN GOV. TEN YEA 0.10% 20-MAR-29		0.01	*
JPM. CHASE F2F 23/06/2025		0.01	BBG011K2V9P8
CANADIAN GOVERNMENT 3.25% 01/DEC/2033		0.01	BBG01H511261
BNG BANK 5.25% 20/5/2024		0.01	BBG005KMC6G5
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN 12/06/2055AUD500000 A-1		0.01	*
ESSEX PROPERTY TRUST INC		0.01	ESS
NEXTERA ENERGY CAP 3.55% 1/5/2027		0.01	
US. TSY. NOTE/BON 2.125% 31-MAY-26		0.01	BBG00P8T0H68
JAPAN GOV. TEN YEA 0.10% 20-SEP-28		0.01	BBG00M50VVM8
PUBLIC SERVICE ELECTRIC & GAS CO 1.9% SNR SEC MTN15/08/2031 USD2000 N		0.01	
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027		0.01	BBG016C6CQH9
JAPAN GOV. TWENTY 2.10% 20/03/2030		0.01	BBG000037TF5
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026		0.01	BBG00PH1JNF6
UK. GILT 1.50% 22/07/2026		0.01	BBG00C6FW515
CANADIAN GOV. BD. 1.25% 01/06/2030		0.01	BBG00PT8QQZ1
PROVINCE OF MANITO 3.75% 9/6/2026R DUE		0.01	BBG00BLOQ0R3
US. TSY. NOTE/BON 1.625% 15/5/2026		0.01	BBG00CV1QFL1
CANADIAN GOV. BD. 0.50% 1/09/2025		0.01	BBG00SYP60V4
GLP CAP. GLP FINC. 3.25% 15/01/2032		0.01	
UNITED STATES TREA 0.25% 31/08/20252025 USD1000 AC-2025		0.01	BBG00WVQXF98
UK. GILT 5.00% 07/03/2025		0.01	BBG00004SL94
JAPAN (10 YEAR ISS 0.10% 20/12/2030		0.01	BBG00YRXQ219
KONINKLIJKE AHOLD 3.875% 11/03/2036		0.01	
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51		0.01	BBG00Z4HNF64
COUNTRY GARDEN HLD 1.90% 20/03/2053		0.01	BBG004LPOHMO
SIMON PROPERTY GROUP LP 1.75% 01/FEB/2028		0.01	
ITALY BUONI POLIEN 6.00% 01/05/2031		0.01	BBG00001RQ45
SPAIN GOV. BD. 1.30% 31/10/2026		0.01	BBG00DDQS8D7
US. TSY. NOTE/BOND 0.25% 31/10/20252025 USD1000 AF-2025		0.01	BBG00XZBR638
FRENCH REPUBLIC GO 0.00% 25/11/2030		0.01	BBG00V5L6J46
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026		0.01	BBG00QL6Z4N3
US. TSY. NOTE/BON 1.625% 30/11/2026		0.01	BBG00QYMYV50
AMERICAN WATER WORKS CO INC		0.01	AWK
US. TSY. NOTE/BOND 4.25% 15/11/2040		0.01	BBG0018JVL06
AUTONATION INC 4.75% SNR NTS 01/06/2030 USD1000		0.01	
JAPAN GOV. FIVE YE 0.10% 20/3/2025		0.01	BBG00T33QJ0
CREDIT SUISSE AG LONDON BRANCH .25% 01/09/2028		0.01	BBG0129CG4G5
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-2029		0.01	BBG018XW0G71
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43		0.01	BBG01GM76FT2
US. TSY. NOTE/BOND 0.50% 31/8/2027		0.01	BBG00WVQXF16

FRENCH REPUBLIC GO 1.00% 25/05/2027	0.01	BBG00GCR3MT8
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.01	BBG00JF2FDS2
INTERCONTINENTAL HOTELS GROUP PLC	0.01	IHG
AIA GROUP LTD F2V 09/09/20330	0.01	BBG012CDTFQ9
BROADSTONE NET LEASE INC 2.6% GTD SNR NTS 15/09/2031 USD1000	0.01	
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.01	994DDX996
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552% 14/03/2027	0.01	BBG015RKT699
LVMH MOET HENNESSY VUITTON SE 3.5% SNR EMTN 07/09/2033 EUR100000 REGS	0.01	
ROYAL BANK OF CAN 0.625% 23/03/20266 EUR100000	0.01	BBG0161Z0ND1
COMMERZBANK AG F2F 17/01/2031	0.01	BBG01KYG7YQ1
ABBVIE INC COM	0.01	ABBV
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.01	BBG00PMFP0M4
BARCLAYS F2V 22/03/2031	0.01	BBG00ZN67MGO
ANHEUSER-BUSCH INB 3.75% 22/03/2037	0.01	
INFOSYS LTD	0.01	INFY
TOWER LIMITED	0.01	TWR
BERRY GBL. 1.57% 15/01/2026	0.01	
FUT. U.S. T-BONDS JUN24	0.01	USM4
ABBOTT LABS	0.01	ABT
ALD 4.25% 18/1/2027	0.01	BBG01C9GL799
BLACKSTONE INC	0.01	BX
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.01	BBG0000BPTX7
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.01	BBG000FLF6H8
GENESIS ENERGY LTD	0.01	GNE
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.01	BBG00SMNNGR3
NATL. GRID GAS 1.125% 14/1/2033	0.01	
P3 GRP. SARL 4.625% 13/02/2030	0.01	
US. TSY. NOTE/BON 3.625% 15/08/2043	0.01	BBG004XCHZV8
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.01	BBG01HZNQ0S3
NTT FINANCE CORP 3.359% 12/03/2031	0.01	
AVALONBAY COMMUNITIES INC	0.01	AVB
FRENCH REPUBLIC GO 0.00% 25/03/2025	0.01	BBG00NW9BD76
BLACKSTONE PROP. 1.625% 4/20/2030	0.01	
RWE AG	0.01	RWE
BIONTECH SE	0.01	BNTX
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.01	BBG000FSC999
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.01	BBG01KR45TF6
AKER BP 6.00% 13/6/2033	0.01	
US. TSY. NOTE/BON 3.375% 15/11/2048	0.01	BBG00MFJFPF5
CF INDUSTRIES INC 4.5% GTD SNR SEC NTS 01/12/2026USD2000	0.01	BBG00F8WGRY3
SIMON PROP. GRP. 2.45% 13/09/2029	0.01	
FIFTH THIRD BANCORP F2F 27/7/2029	0.01	BBG01HMFKHT2
CITIGROUP INC 3.106% -FRN SNR 08/04/2026 USD	0.01	BBG00SYNG075
US. TSY. NOTE/BON 0.375% 31/7/2027	0.01	BBG00W907K25
SAMSARA INC	0.01	IOT
ENTERGY LOUISIANA 3.05% 01/06/2031D	0.01	
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.01	BBG016KRB251
INTESA SANPAOLO 7.80% 28/11/2053	0.01	BBG01K8D3RC1
FRANCE GOVERNMENT 3.50% 25/4/2026	0.01	BBG00002G462
UK. GILT 3.50% 22/10/2025	0.01	BBG01BYVNT1
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.01	BBG014BC2F14
DISCO CORPORATION NPV	0.01	6146
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.01	BBG00HMNLFM6
LASERTEC CORP NPV	0.01	6920
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.01	IBM
AT&T INC 3.50% 15/9/2053	0.01	
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.01	BBG01C6SYFN8
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.01	BBG018M87F71
INTESA SANPAOLO 7.00% 21/11/2025	0.01	BBG01BHYH5Q3
MOTOROLA SOLUTIONS 5.40% 15/04/2034	0.01	
ENERGY TRANSFER 5.75% 15/02/2033	0.01	
SPAIN GOV. BD. 0.60% 31/10/2029	0.01	BBG00PF8QYP0
CAIXABANK F2F 23/2/2033	0.01	BBG01BJ78XJ7
UK. GILT 4.25% 07/06/2032	0.01	BBG00001YK86
ENERGY TRANSFER 6.55% 1/12/2033	0.01	
WELLTOWER 2.75% 15/1/2031	0.01	
ECOLAB LTD	0.01	ECL
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.01	BBG00N7409K1
US. TSY. NOTE/BON 4.375% 15/11/2039	0.01	BBG000FQZ1C1
JPM. CHASE F2F 1/6/2029	0.01	BBG0116QZPR9
US TREASURY N/B 2.37% 15/FEB/2042	0.01	BBG0159JPPF7
CELLNEX TELECOM SA	0.01	CLNX
TELEDYNE TECHNOLOGIES INC 2.75% SNR NTS 01/04/2031USD2000	0.01	
ROBLOX CORPORATION COM CL A ORD SHS	0.01	RBLX

COCA COLA CO USD	0.01	KO
CPPIB CAPITAL INC 1.50% 23/06/2028	0.01	BBG011CKX788
UK. GILT 1.00% 31/01/2032	0.01	BBG013RQ5VY4
SUN COMMUNITIES OP 5.50% 15/01/20299	0.01	
BANK OF AMERICA F2F 25/04/2034	0.01	BBG01G9RGHH1
CITIGROUP F2F 25/01/2033	0.01	BBG014M3D184
US TREASURY N/B 4.5% 15/NOV/2025	0.01	BBG01BC379G0
BE SEMICONDUCTOR EURO	0.01	BESI
CHARTER COMMS. OP 5.375% 01/05/2047	0.01	
MS. F2F 22/01/2031	0.01	BBG00RDS2N29
EBAY INC	0.01	EBAY
STOCKLAND	0.01	SGP
BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00033 4.414% 24/07/2026	0.01	BBG018WN5QJ2
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.01	5A66P5U
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.01	BBG00P1LQL56
BARCLAYS F2F 21/03/2035	0.01	BBG01MONCP19
SPAIN GOV. BD. 3.55% 31/10/2033	0.01	BBG01GXS3HZ6
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43	0.01	BBG01F6N6GN1
BUNDESOBLIGATION 1.30% 15/10/2027.01 .186	0.01	BBG018BXGXL3
UK. GILT 4.25% 07/12/2027	0.01	BBG0000DL774
TEXAS INSTRUMENTS	0.01	TXN
COX COMMUNICATIONS 5.70% 06/15/2033USD1000 144A	0.01	
SPAIN GOV. BD. 4.90% 30/7/2040	0.01	BBG0000JMM0
US. TSY. NOTE/BON 4.625% 28/02/20252025 USD1000 AY-2025	0.01	BBG01FC880R6
ZIJIN MINING GROUP ORDINARY SHARES	0.01	601899
PEPSICO INC CAP 2/3	0.01	PEP
US TREASURY N/B 2.62% 31/MAY/2027	0.01	BBG017NFT8D1
US. TSY. NOTE/BON 2.375% 15/11/2049	0.01	BBG00QQDDTN2
UNIBAIL RODAMCO WESTFIELD	0.01	URW
UK. GILT 0.125% 30/01/2026	0.01	BBG005SK93Y0
US. TSY. NOTE/BON 1.125% 28/2/2027	0.01	BBG00RTX4KN2
ITALY BUONI POLIEN 5.00% 01/08/2034	0.01	BBG00002VSW3
JAPANESE YEN	0.01	*
SUN COMMUNITIES INC	0.01	SUI
NATL. GRID 0.75% 1/9/2033	0.01	
Income Due - USD	0.01	*
UK. GILT 0.375% 22/10/2030	0.01	BBG005SK75H6
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.01	BBG000009G58
BUNDESOBLIGATION 2.40% 19/10/2028.01 .188	0.01	BBG01GXHQXB6
DEUTSCHE POST AG	0.01	DHL
Outstanding Settlement Receipts - CHF	0.01	*
FRANCE GOV. BD. 0.50% 25/05/2025	0.01	BBG0081M62Q3
US. TSY. NOTE/BON 4.375% 15/05/2040	0.01	BBG000FV24J3
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026	0.01	BBG01GJ2R1W1
THAMES WATER UTILI 1.25% 31/1/20322	0.01	
ORSTED AS F2V 14/03/3024	0.01	BBG01LTVZ4P8
TEXAS EASTERN TRANSMISSION LP 3.5% SNR NTS 15/01/2028 USD2000 144A	0.01	
HCA 5.375% 01/02/2025	0.01	BBG007WZQD95
US. TSY. NOTE/BON 4.375% 15/05/2041	0.01	BBG001P3TTB6
US TREASURY N/B 3.62% 31/MAY/2028	0.01	BBG01GQXH4X9
MITSUMI & CO LTD JPY	0.01	8031
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.01	*
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.01	BBG01J2RTYG2
REALTY INCOME CORPORATION	0.01	O
FRANCE GOV. BD. 4.75% 25/04/2035	0.01	BBG000040BK3
SOUTHERN GAS NETWO 1.25% 2/12/2031	0.01	
PROVINCE OF BRITIS 4.25% 27/11/2024	0.01	BBG006H60TT9
US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025	0.01	BBG01GQXH6S0
UK. GILT 4.50% 7/9/2034	0.01	BBG0000D14P3
RELX FIN. 3.75% 12/06/20310000	0.01	
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.01	BBG01HL1LGQ8
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.01	BBG000FPG8P5
ROPER TECHNOLOGIES INC	0.01	ROP
ITOCHU CORP JPY	0.01	8001
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.01	BBG000036KH3
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.01	BBG00CENNHC4
CVS HEALTH 4.78% 25/03/2038	0.01	
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-2027	0.01	BBG01BLPJLT7
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030	0.01	BBG01K9JB0D6
REPSOL SA	0.01	REP
UNILEVER FIN. NETH 3.25% 15/2/2032	0.01	
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.01	BBG003LSSGH4
PROPERTY FOR INDUSTRY LTD	0.01	PFI
NEXTERA ENERGY INC	0.01	NEE

US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.01	*
AIB GROUP PLC	0.01	AIBG
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.01	BBG00M16HZK8
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.01	BBG01KR45R79
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.01	BBG01JV503L1
VESTAS WIND SYSTEM	0.01	VWS
BP CAP. MKTS. 5.773% 25/5/2038	0.01	BBG01GS3RZN4
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.01	BBG00LLX73W8
PROVINCE OF MANITO 4.25% 03/03/2025	0.01	BBG0070R3QB1
NIE FINANCE PLC 5.87% 01/DEC/2032	0.01	
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.01	BBG011N6P8V8
AUTODESK INC	0.01	ADSK
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.01	BBG01CGJ5R44
ENPHASE ENERGY INC	0.01	ENPH
TOKIO MARINE HOLDINGS INC	0.01	8766
US. TSY. NOTE/BON 3.375% 15/05/2044	0.01	BBG006FCFM99
UK. GILT 0.25% 31/07/2031	0.01	BBG00Y3L4KR7
S&P 500 EMINI 2406 F	0.01	ESM4
FRENCH REPUBLIC GO 0.00% 25/02/2026	0.01	BBG00T4KMNBO
US. TSY. NOTE/BOND 0.50% 31/03/2025	0.01	BBG00SMNNJR7
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.01	BBG01F8ZDWD0
DATADOG INC	0.01	DDOG
PRINCIPAL FINANCIAL GROUP 3.1% GTD SNR NTS 15/11/2026 USD2000	0.01	
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.01	BBG00PVTJ2R2
ITALY BUONI POLIEN 5.00% 01/08/2039	0.01	BBG0000KQPK8
COVENTRY B/SOC. F2V 12/3/2030	0.01	BBG01LTVW9K5
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.01	*
SEGRO PLC	0.01	SGRO
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.01	BBG00005JWW1
US. TSY. NOTE/BOND 0.25% 31/5/2025	0.01	BBG00V0Y5L95
US. TSY. NOTE/BON 3.125% 15/11/2041	0.01	BBG0027KH5J3
UK. GILT 2.00% 7/9/2025	0.01	BBG0088JSC32
US. TSY. NOTE/BON 3.875% 15/08/2040	0.01	BBG0014GGG68
BEIGENE LTD	0.01	BGNE
FRENCH REPUBLIC GO 2.25% 25/05/2024	0.01	BBG005J45CY0
MARATHON PETROL COM	0.01	MPC
INTERSTATE POWER& LIGHT CO 3.6% DEB SNR 01/04/2029USD2000	0.01	
FAIRFAX FINL. HLDG 6.00% 07/12/2033	0.01	
INDONESIA TSY. BD. 7.50% 15/4/2040	0.01	BBG00QRW8VK3
TELEFONICA EMISIO 4.895% 6/03/2048	0.01	BBG00K6CRL15
BRIXMOR OPER PARTNERSHIP LP 4.125% 15/06/2026	0.01	
NASDAQ 4.50% 15/02/2032	0.01	
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.01	BBG01H7WT421
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.01	BBG00HPJCCH5
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.01	BBG005Z2J6T0
US. TSY. NOTE/BON 1.625% 30/09/2026	0.01	BBG00QB2C412
ITALY BUONI POLIEN 4.00% 01/02/2037	0.01	BBG0000329J0
NU HOLDINGS LTD	0.01	NU
FUJI ELECTRIC CO LTD	0.01	6504
ONEOK INC 4.45% GTD SNR NTS 01/09/2049 USD2000	0.01	
CANADIAN GOV. BD. 4.50% 01/11/2025	0.01	BBG01HQZ0VH8
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.01	BBG00DRD7112
FAIRFAX FINANCIAL HLDGS LTD 3.375% SNR NTS 03/03/2031 USD1000	0.01	
BANK OF AMERICA CORP F2F 22/7/2027	0.01	BBG0104MWH57
STANDARD CHARTERED F2V 06/07/20277	0.01	BBG01H7NM419
VALERO ENERGY CORP	0.01	VLO
AMAZON.COM 4.70% 1/12/2032	0.01	
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.01	BBG000054BX2
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.01	BBG001YK9K10
CADENT FIN. 5.625% 11/01/2036	0.01	BBG01KVJK050
TOYOTA MOTOR CORP	0.01	7203
VERIZON COMMUNICA 3.875% 01/03/2052	0.01	
INTEL CORP 4.875% 10/02/2026	0.01	BBG01F3YX037
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029	0.01	BBG016C6D1F5
SWO USD RCV SOFR 1D PAY 3.8 080824	0.01	
IHG FIN. 4.375% 28/11/2029	0.01	
VISTA GROUP INTERNATIONAL LTD	0.01	VGL
QBE INS. GRP. F2V 2/12/2044	0.01	BBG007JS2W18
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.01	BBG00FPC1YD2
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.01	BBG0021TP6M5
UK. GILT 1.25% 22/07/2027	0.01	BBG00G5GVKZ6
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.01	BBG014FQBWB1
TELE2 AB	0.01	TEL2B
ENGIE 4.25% 6/3/2044	0.01	

DEUTSCHE BORSE AKTIENGESELLSCHAFT 3.75% 28/09/2029	0.01	
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.01	BBG0105TKLT9
COMCAST 4.15% 15/10/2028	0.01	
JAPAN GOV. FIVE YE 0.10% 20/12/2024	0.01	BBG00RD9XJK6
ASTRAZENECA PLC	0.01	AZN
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.01	BBG018CHWX57
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.01	BBG005K2WTF20
VISA 4.30% 14/12/2045	0.01	
BANCO SANTANDER SA 6.938% 07/11/2033	0.01	BBG01JZ5BFD7
IBERDROLA SA	0.01	IBE
BOC AVIATION 3.50% 10/10/2024009 3.5% 10/10/2024	0.01	*
UK. GILT 3.25% 31/1/2033	0.01	BBG01BYVMKP2
HUTCHISON WHAMPOA 3.625% 31/10/2024	0.01	BBG007FH70L9
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.01	ARX
ERAC USA FIN. 4.90% 1/5/203300 144A	0.01	
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.01	BBG01GN50MT6
ALEXANDRIA REAL ESTATE EQUITIES	0.01	ARE
KERING 3.625% 05/09/2031	0.01	
COLOMBIAN PESO	0.01	*
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.01	
FORD MOTOR CREDIT 4.445% 14/02/2030	0.01	BBG01LDV4GG2
NATWEST GROUP PLC ORD	0.01	NWG
SIEMENS FINANCIER 3.625% 22/2/2044	0.01	
WESTERN GAS PARTNE 4.75% 15/08/2028	0.01	
ASR NEDERLAND F2V 7/12/2043	0.01	BBG01BHWDMR3
SPAIN GOV. BD. 0.00% 31/01/2026	0.01	BBG00XTGNN22
AT&T 3.875% 15/01/2026	0.01	
NBN 3.75% 22/3/2034	0.01	
NATWEST GRP. F2F 14/9/2029	0.01	BBG012G01NJ4
BPCE 0.625% 28/04/2025	0.01	BBG00TC319Z7
PROXIMUS SADP 3.75% 27/03/2034	0.01	
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.01	
US. TSY. NOTE/BON 3.125% 15/02/2042	0.01	BBG002GN2BM6
BNG BANK NV 0.00% 31/08/2028	0.01	BBG01299XD46
STATNETT SF 3.375% 26/2/2036	0.01	
OMNES CO-INVEST TA G - EUR	0.01	994K73993
US. TSY. NOTE/BON 3.625% 15/02/2044	0.01	BBG005Z0LH58
ALD 3.875% 22/02/2027	0.01	BBG01LGSS093
L'OREAL	0.01	OR
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.01	BBG00H2W34V3
NEXTERA ENERGY CAPITAL HLDGS INC 5.25% DEB GTD SNR28/02/2053 USD1000 72	0.01	
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.01	BBG0000351K2
TOYOTA FINANCE AU 3.434% 18/06/2026	0.01	BBG01LX9GDR1
SCENTRE GROUP	0.01	SCG
MARATHON PETROLEUM 3.80% 01/04/2028	0.01	
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.01	BBG0131RPF82
CREDIT SUISSE GRP. F2F 1/3/2029	0.01	BBG01BFYVYX8
ITALY BUONI POLIEN 2.95% 01/09/2038	0.01	BBG00JQ531T1
TENNET HLDG. TENNET HLDG. F2V PERP	0.01	BBG01LY08T93
SYDNEY AIRPORT FI 3.625% 28/04/2026	0.01	
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.01	994TRM990
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.01	BBG00CTX8DW7
SCENTRE GRP. TRUS 4.75% 24/09/2080SD200000 REGS	0.01	BBG00XDGFWG3
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.01	994JG0992
ONEOK INC	0.01	OKE
VOLKSWAGEN FIN SERV NV 3.25% 13/APR/2027	0.01	BBG016LT79Y4
RED ELECTRICA FINA 3.00% 17/01/2034	0.01	
ENERGY TRANSFER 5.55% 15/2/2028	0.01	
DUKE ENERGY 2.65% 01/09/2026	0.01	
PENSKE TRUCK LEASI 5.55% 01/05/20281/05/2028 USD1000 144A	0.01	
UNUM GROUP 4% SNR NTS 15/06/2029 USD2000	0.01	
STELLANTIS 4.25% 16/6/2031	0.01	
US. TSY. NOTE/BON 2.875% 15/11/2046	0.01	BBG00F5RQCH8
LEGAL & GENERAL GROUP PLC	0.01	LGEN
VICI PROPERTIES INC	0.01	VICI
EOPTOLINK TECHNOLOGY INC ORD SHS A	0.01	300502
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.01	BBG0101PS2C3
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.01	ANZ
HUBBELL INC	0.01	HUBB
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.01	BBG002YL9TR9
MERCEDES-BENZ FINANCE NORTH AMERI 1.45% GTD SNR NTS 02/03/26 USD1000 144A	0.01	BBG00ZGF5NT4
AISIN SEIKI CO LTD	0.01	7259
ROCHE HLDGS. 5.593% 13/11/2033	0.01	
S AND P GLOBAL INC COM	0.01	SPGI

US. TSY. NOTE/BON 2.625% 31/03/2025	0.01	BBG00KFMLR34
TARGA RESOURCES IN COM	0.01	TRGP
SPAIN GOV. BD. 1.25% 31/10/2030	0.01	BBG00TDHX5Q8
NIBC BANK 6.00% 16/11/2028	0.01	BBG01K3B0S68
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.01	BBG01H50VZY6
JPM. CHASE F2F 21/03/2034	0.01	BBG01M2DPKW2
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.01	BBG001HNZP13
BOSTON SCIENTIFIC CORP COM USD	0.01	BSX
NEWMONT NEWCREST F 5.30% 15/03/2026	0.01	BBG01LTHX2F6
AMPRION 0.625% 23/9/2033EGS	0.01	
UK. GILT 4.00% 22/1/2060	0.01	BBG0000DN950
UK. GILT 0.50% 31/1/2029	0.01	BBG0129NSLP0
VULCAN MATERIALS CO 4.5% SNR NTS 01/04/2025 USD2000	0.01	
SPAIN GOV. BD. 6.00% 31/01/2029	0.01	BBG000056723
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.01	BBG01G14BV75
JAPAN GOV. TEN YEA 0.40% 20/6/2025	0.01	BBG009BP8FC7
FEDERAL REALTY INVESTMENT TRUST	0.01	FRT
US. TSY. NOTE/BON 2.875% 15/05/2043	0.01	BBG004HX5H61
KSL CAPITAL PARTNERS CV I	0.01	994FTD998
ASSURED GUARANTY LTD	0.01	AGO
PLAINS ALL AMERICAN PIPELINE LP 3.55% SNR NTS 15/12/2029 USD2000	0.01	
AXA SA F2F 11/7/2043	0.01	BBG01G4T1KK7
MCDONALD'S CORP	0.01	MCD
RELX PLC	0.01	REL
DNB BOLIGKREDITT 0.25% 7/9/202600000 143	0.01	BBG00DQ8P855
INTESA SANPAOLO 5.125% 29/08/2031	0.01	BBG01J1K3ZQ2
WESTPAC BANKING CORPORATION	0.01	WBC
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.01	BBG01JRR4WH5
TARGA RES. 6.50% 15/2/2053	0.01	
DEUTSCHE BAHN FIN. 4.00% 23/11/2043	0.01	BBG01K52LQQ5
AKER BP ASA 5.60% 13/6/2028	0.01	
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.01	BBG00R87H873
US. TSY. NOTE/BON 3.125% 15/2/2043	0.01	BBG0043QGL06
THE WALT DISNEY CO	0.01	DIS
AIR NEW ZEALAND LTD	0.01	AIR
SPAIN GOV. BD. 1.40% 30/07/2028	0.01	BBG00L92KD35
HCA 5.45% 1/4/2031	0.01	
HSBC HLDGS. F2F 23/5/2033	0.01	BBG01NGS57P4
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.01	BBG002WJJWC4
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.01	BBG01G411SN8
PFIZER INV. ENTS. 4.45% 19/05/2026	0.01	
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026	0.01	BBG00PQNJNC1
FRANCE GOV. BD. 0.25% 25/11/2026	0.01	BBG00DQ45JV8
ITALY BUONI POLIEN 5.25% 01/11/2029	0.01	BBG00006VF43
INTL. DISTRIBUTIO 7.375% 14/09/2030	0.01	
FRANCE GOV. BD. 3.25% 25/05/2045	0.01	BBG004CXV0V6
GENERAL MOTORS CO	0.01	GM
JPY BNP PARIBAS A/C	0.01	*
BANCO SANTANDER SA FORMERLY BANCO 5.294% 18/08/2027	0.01	BBG019586YP8
SPAIN GOV. BD. 3.25% 30/4/2034	0.01	BBG01KY0YS61
MERITAGE HOMES CORPORATION	0.01	MTH
NEW YORK LIFE GBL. 4.95% 07/12/2029	0.01	BBG01KD3YV52
AT&T INC 3.55% 15/09/2055	0.01	
CANADIAN GOV. BD. 0.25% 1/3/2026	0.01	BBG00XS6FYC9
HEALTHPEAK PROPERTIES INC 3% SNR NTS 15/01/2030 USD2000	0.01	
JBS USA LUX JBS US 3.00% 2/2/2029	0.01	
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.01	BBG00D90P78
MSTB03- WEST PAC	0.01	*
LLOYDS BANKING GRP. F2F 17/03/2029	0.01	BBG01FS1DC38
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.01	BBG005Q2N8W7
UNUM GROUP 4.125% 15/06/2051	0.01	
NEDER WATERSCHAPSB 1.00% 01/03/2028EUR100000 1476 REGS	0.01	BBG00K55RDN5
VECTOR LIMITED	0.01	VCT
BANK HAPOLIM LTD	0.01	POLI
LLOYDS BANKING GRP. FRN 06/03/2030	0.01	BBG01LQDHPH3
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.01	BBG00827QS68
HUNTINGTON BANCSHARE F2F 02/02/2035	0.01	BBG01L7NHVP0
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.01	BBG01L76Y655
OLD REPUBLIC INTL CORP	0.01	ORI
TOYOTA MOTOR CREDIT CORP 3.85% SNR EMTN 24/07/2030EUR100000 639	0.01	BBG01HGVML31
COLES GROUP TREASURY FRN 27/08/2025	0.01	BBG00WRY1C89
PROVINCE OF ONTARI 4.25% 22/08/2024	0.01	BBG006YTNQ02
SHOPPING CENTRES A 3.90% 07/06/2024	0.01	
N/WIDE. B/SOC. 4.50% 1/11/2026	0.01	BBG01XBX043

LANDESKREDITBANK B 4.25% 07/08/2025	0.01	BBG006WYDN65
NATWEST GROUP PLC F2V 14/09/2032	0.01	BBG012F40B77
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.01	BBG01GQXH46
WESTERN POWER DIS 3.949% 20/9/2032	0.01	
ITALY BUONI POLIEN 4.75% 01/09/2028	0.01	BBG003TQGR4
ARGOSY PROPERTY LIMITED	0.01	ARG
UTD. ENERGY DIST. 3.85% 23/10/2024	0.01	
DUKE ENERGY INDIAN 3.25% 01/10/2049	0.01	
AUSGRID FIN. PTY 3.75% 30/10/2024	0.01	
MICROSOFT 2.921% 17/03/2052	0.01	
ENERGY P/SHIP. GA 3.642% 11/12/2024	0.01	
RCI BANQUE 4.625% 02/10/2026	0.01	
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.01	BBG00GM9STJ6
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.01	BBG011F7D1F1
KINDER MOR INC DEL COM	0.01	KMI
UK. GILT 4.25% 07/12/2040	0.01	BBG0000HBW99
DIAMONDBACK ENERGY 6.25% 15/3/2033	0.01	
FRENCH REPUBLIC GO 0.00% 25/2/2025	0.01	BBG014KWWMQ5
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.01	BBG000043Q59
BANCO SANTANDER 5.375% 17/01/2031	0.01	BBG01KYKCP76
US. TSY. NOTE/BOND 2.75% 28/02/2025	0.01	BBG00K2NBFM2
EUROCLEAR BANK EUROCLEAR BANK SA 3.625% 13/10/2027	0.01	BBG019RH2WF3
PALO ALTO NETWORKS INC	0.01	PANW
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.01	BBG0060HHZV8
ITALY BUONI POLIEN 4.20% 01/03/2034	0.01	BBG01J34B066
WESTERN POWER DIST 3.53% 20/9/2028	0.01	
BANK OF NOVA SCOTI 0.45% 16/3/2026EUR100000	0.01	BBG015W249Q5
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.01	BBG00TP83FC1
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.01	BBG004NSXMS9
HSBC BANK CANADA 0.01% 14/09/202600 CBL5	0.01	BBG012CMYFB9
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.01	BBG00005BP72
REALTY INC. 2.85% 15/12/2032	0.01	
NYKREDIT REALKRED 3.875% 09/07/2029	0.01	BBG01M2PJB98
BUZZARD MIDSTREAM	0.01	993474998
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.01	BBG00D8N6RN1
UK. GILT 0.25% 31/01/2025	0.01	BBG011LP9H91
DUKE ENERGY CORP NEW 3.1% 15/06/2028	0.01	
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.01	BBG00D620FB4
TEAMVIEWER AG	0.01	TMV
SUZHOU TFC OPTICAL COMMUNICATION ORDINARY SHS A	0.01	300394
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.01	BBG00003NYH4
AT&T INC 4.25% 1/6/2043	0.01	
US TREASURY N/B 3.37% 15/AUG/2042	0.01	BBG01958YJ98
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.01	
SPAIN GOV. BD. 5.75% 30/07/2032	0.01	BBG000023K79
MITSUBISHI ESTATE	0.01	8802
ORACLE CORP	0.01	ORCL
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.01	BBG001KJVJC4
GOODMAN GRP.	0.01	GMG
PENTAIR FINANCE S.A. 4.5% GTD SNR NTS 01/07/2029 USD2000	0.01	
INTL. BUSINESS MA 4.875% 06/02/2038	0.01	
US. TSY. NOTE/BON 2.875% 15/08/2045	0.01	BBG009R4CNK6
DBS GROUP HOLDINGS LTD	0.01	DBS
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.01	BBG0104M5X34
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028 USD1000	0.01	BBG019J0R874
COMCAST CORP 2.887% 1/11/2051	0.01	
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.01	BBG01CDB4JJ7
IQVIA 6.25% 01/02/2029	0.01	
KINROSS GOLD CORP 6.25% GTD SNR NTS 15/07/2033 USD144A	0.01	
US. TSY. NOTE/BON 1.125% 15/5/2040	0.01	BBG00TW9XNT3
NETWORK FIN. PTY 2.25% 11/11/2026	0.01	
SOGECAP F2F 16/05/2044GS	0.01	BBG01K1XBKW8
CEZ AS 2.37% 06/APR/2027	0.01	
PNC FINL. SERVS. GRP F2F 20/10/2034	0.01	BBG01JRX1MW0
UK. GILT 4.25% 12/7/2049	0.01	BBG00005FL04
KMD BRANDS LIMITED	0.01	KMD
BP CAPITAL MARKETS PLC 3.625% 31/12/2049	0.01	BBG00VJFOXJ4
US. TSY. NOTE/BON 2.125% 30/9/2024	0.01	BBG00HT44HR1
FRANCE GOV. BD. 1.00% 25/11/2025	0.01	BBG009XNX186
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.01	BBG01J3J5H2
US. TSY. NOTE/BOND 2.25% 31/10/2024	0.01	BBG00J0531C7
UNITED STATES TRE 3.875% 30/09/2029	0.01	BBG019SRQ670
UK. GILT 4.75% 07/12/2038	0.01	BBG000086XN7
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.01	BBG019HZHXF6

ENERGY TRANSFER OP 6.25% 15/04/2049		0.01	
SKELLERUP HOLDINGS LIMITED		0.01	SKL
US. TSY. NOTE/BOND 2.25% 31/12/2024		0.01	BBG00JLXL6F9
ATHABASCA OIL CORP		0.01	ATH
WELLS FARGO & CO 1.375% 26/10/2026		0.01	BBG00CR2VDG9
US. TSY. NOTE/BOND 2.75% 30/06/2025		0.01	BBG00L8QCXP2
CIP FNDG. PTY 3.026% 16/12/2027		0.01	
US. TSY. NOTE/BOND 3.00% 31/10/2025		0.01	BBG00M922282
CANADIAN GOVERNMENT 1.50% 01/06/2031		0.01	BBG0109ZG5H4
WARNERMEDIA HLDGS 3.638% 15/3/2025		0.01	BBG01G4GF6M9
JAPAN GOVERNMENT T 0.50% 20/03/2041		0.01	BBG01064VJ70
WIZZ AIR FIN. 1.00% 19/01/2026		0.01	
US TREASURY N/B 3.25% 30/JUN/2029		0.01	BBG018FYVSD0
MERCURY NZ 2.918% 17/11/2028		0.01	BBG0139DJ9W9
SK ON 5.375% 11/5/2026		0.01	BBG01GFTMGN8
VERALTO ORD SHS		0.01	VLTO
UK. GILT 4.25% 07/03/2036		0.01	BBG0000547V3
US. TSY. NOTE/BOND 2.50% 15/02/2046		0.01	BBG00C59XZW9
US. TSY. NOTE/BON 2.625% 31/01/2026		0.01	BBG00N6H7CQ3
TOTALENERGIES SE TOTALENERGIES SE F2V PERP		0.01	BBG014GVVH75
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030		0.01	BBG01GCWF002
IVECO GROUP NV		0.01	IVG
PENSKE TRUCK LEAS 1.70% 15/06/2026/06/2026 USD1000 144A		0.01	
CITIGROUP F2F 01/05/2032		0.01	BBG010H3WDF3
FOX CORP 6.5% SNR NTS 13/10/2033 USD1000		0.01	
BERRY GBL. 5.50% 15/04/2028		0.01	
JPMORGAN CHASE & CO F2F 08/11/2032		0.01	BBG0139LYZ33
ORACLE 3.85% 1/4/2060		0.01	
UK. GILT 3.75% 22/07/2052		0.01	BBG0024CKPC3
BANCO SANTANDER CENTRAL HISP		0.01	SAN
US. TSY. NOTE/BOND 2.50% 15/05/2046		0.01	BBG00CV1QFR5
STOCKLAND TST. 2.30% 24/03/2028		0.01	
VIER GAS TRANSPOR 4.625% 26/9/2032		0.01	
WELLS FARGO & CO F2F 24/04/2034		0.01	BBG01G94XM91
MERCEDES-BENZ FINANCE NORTH AMERI 5% GTD SNR NTS 11/01/2034 USD1000 144A		0.01	BBG01KXPX4L4
STEDIN HOLDING NV 1.5% 31/12/2040		0.01	BBG002RZSVM2
OKLAHOMA GAS & ELECTRIC CO 3.3% SNR NTS 15/03/2030USD2000		0.01	
ITALY BUONI POLIEN 5.75% 01/02/2033		0.01	BBG000071JV6
Income Due - JPY		0.01	*
ORANGE SA 3.25% 15/JAN/2032		0.01	
ALEXANDRIA REAL ES 2.95% 15/03/2034		0.01	
JBS USA LUX JBS US 5.75% 1/4/2033		0.01	
NSW ELECTRICITY N 2.732% 23/04/2029		0.01	
BANCO SANTANDER SA 4.17% 24/MAR/2028		0.01	BBG0165K9PV6
CANADIAN GOV. BD. 2.00% 1/12/2051		0.01	BBG00JL74553
ONEOK INC 6.05% 1/9/2033		0.01	
FRENCH REPUBLIC GO 6.00% 25/10/2025		0.01	BBG0000235L6
UK. GILT 3.75% 22/10/2053		0.01	BBG01C9QT7M4
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN		0.01	994NRU995
APA INFRASTRUCTURE LTD. 2% GTD SNR EMTN 15/07/2030EUR100000 9		0.01	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE		0.01	*
BARRICK PD AUSTRAL 5.95% 15/10/203915/10/2039 USD1000		0.01	BBG0000Q5X44
US. TSY. NOTE/BON 3.125% 15/05/2048		0.01	BBG00KTN6555
HEARTLAND GROUP HLNPV		0.01	HGH
TDF INFRA. SASU 5.625% 21/7/2028		0.01	
US. TSY. NOTE/BOND 3.00% 15/05/2045		0.01	BBG008N18X67
US. TSY. NOTE/BON 3.125% 31/08/2029		0.01	BBG019945XY1
CISCO SYS. 4.85% 26/02/2029		0.01	
SPAIN GOV. BD. 5.15% 31/10/2028		0.01	BBG004T7KV67
US. TSY. NOTE/BOND 3.00% 15/11/2045		0.01	BBG00BCNMQ08
ENGIE 4.25% 6/9/2034		0.01	
DAIMLER TRUCK FIN. 5.40% 20/9/2028		0.01	BBG01HQXFOW8
PROXIMUS SA 4.125% SNR EMTN 17/11/33 EUR100000 REGS		0.01	
CATERPILLAR INC		0.01	CAT
US. TSY. NOTE/BOND 2.75% 15/08/2047		0.01	BBG00HC3QXT0
ELECTRICITE DE FRANCE SA 4.62% 25/JAN/2043		0.01	
VESTEDA FINANCE BV 1.5% 24/MAY/2027		0.01	
DEXUS WHOLESALE SHOPPING CENTRE FUNDPE		0.01	0A5KKUU
NEXTERA ENERGY CAP 4.90% 28/2/2028		0.01	
AUTOZONE 4.75% 01/02/2033		0.01	
LAM RESEARCH CORPORATION		0.01	LRXC
GS. GRP. 4.223% 5/1/2029		0.01	BBG00KNQY152
ITALY BUONI POLIEN 3.45% 01/03/2048		0.01	BBG00GW182B1
AUSTRALIA GOV. BD. 3.25% 21-04-2025		0.01	BBG004KB58P4

AMGEN 5.60% 2/3/2043		0.01	
SYMBOTIC ORD SHS CLASS A		0.01	SYM
ENTERP 4.5 02/15/45 144A		0.01	
JAPAN GOV. THIRTY 2.50% 20/3/2038		0.01	BBG00002R8L4
ENBRIDGE INC		0.01	ENB
COX COMMS. 5.45% 15/09/202815/09/2028		0.01	
ROCHE HOLDINGS IN 5.338% 13/11/2028		0.01	
AUSTRALIA GOV. BD. 4.75% 21/4/2027		0.01	BBG0025XPYX9
GEN. MILLS 5.50% 17/10/2028		0.01	
MORGAN STANLEY F2F 04/05/2027		0.01	BBG0105VHC45
ORACLE 5.80% 10/11/2025		0.01	BBG01BF0Y72
COMCAST 3.75% 1/4/2040		0.01	
CELULOSA ARAUCO CONSTITU 4.5% 01/AUG/2024		0.01	
AUSTRALIA GOV. BD. 0.50% 21/9/2026		0.01	BBG00XGWW0J3
BANK OF AMERICA F2F 25/04/2029		0.01	BBG01G9RGHC6
BUNDESREPUBLIK DEU 0.25% 15/08/2028		0.01	BBG00LBZK9S6
VONOVIA SE NPV SUBS RTS DIV CASH		0.01	VNA
JAPAN GOV. THIRTY 2.50% 20/9/2034		0.01	BBG00001SXL0
MORGAN STANLEY F2F 20/4/2029		0.01	BBG01G9S5Y11
JAPAN GOV. THIRTY 0.70% 20/06/2048		0.01	BBG00LCX9TY7
QUALCOMM INC		0.01	QCOM
IDOL 2023-1 TST. 1 A FRN 17/11/2053		0.01	*
MS. F2F 21/07/2034		0.01	BBG01HHMG6F7
SPAIN GOV. BD. 5.15% 31/10/2044		0.01	BBG005D3QNJ8
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01		0.01	BBG01JP6S9J6
TRATON FINANCE LUXEMBOURG S.A 4.5% GTD SNR NTS 23/11/26 EUR100000 REGS		0.01	
NATL. GRID ELECTR 5.818% 31/07/2041		0.01	
DE VOLKSBANK 4.625% 23/11/2027R100000		0.01	
CHARTER COMM OPT L 3.50% 01/06/2041		0.01	
STELLANTIS N V		0.01	8TI
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028 USD1000 144A		0.01	
CHARTER HALL LWR 2.656% 17/12/2029		0.01	
SINGAPORE GOV. BD. 2.75% 01/03/2046		0.01	BBG00C808JN9
VIER GAS TRANSPORT GMBH 4% SNR NTS 26/09/2027 EUR100000 4 REGS		0.01	
FACTSET RESEARCH S 2.90% 01/03/2027SD1000		0.01	
ARVIDA GROUP LIMITED		0.01	ARV
ASSICURAZIONI GENERALI SPA		0.01	G
AUSTRALIA GOV. BD. 3.25% 21/04/2029		0.01	BBG003GGDGQ2
PUBLIC SERVICE ELECTRIC & GAS CO 4.9% MTN 15/12/2032 USD2000 P		0.01	
ITALY BUONI POLIEN 3.50% 01/03/2030		0.01	BBG006H1QFG6
TRANSURBAN FINANC 3.974% 12/03/2036		0.01	
US. TSY. NOTE/BOND 5.00% 15/05/2037		0.01	BBG000F04HZ2
AEGON BANK 3.375% 28/6/2030		0.01	BBG01H3T5X51
BUNDESSCHATZANWEIS 2.80% 12/06/2025.01		0.01	BBG01G8KXLX4
ENI 3.875% 15/1/2034		0.01	BBG01KXMLSJ4
JAPAN GOV. THIRTY 1.80% 20/09/2053		0.01	BBG01JMKQ517
BUNDESSCHATZANWEIS 2.50% 13/3/2025.01		0.01	BBG01CHWDFJ5
DCP MIDSTREAM OPERATING LP 3.25% GTD SNR NTS 15/02/2032 USD1000		0.01	
AFT PHARMACEUTICALS LTD		0.01	AFT
FRENCH REPUBLIC GO 2.00% 25/05/2048		0.01	BBG00GQ4WBT6
ORBIA ADVANCE CO 1.875% 11/05/2026		0.01	
CORNING 3.875% 15/05/2026		0.01	
ARVAL SERVICE LEASE 4.25% SNR EMTN 11/11/2025 EUR100000 REGS		0.01	
PEMBINA PIPELINE		0.01	PPL
FRANCE GOV. BD. 1.75% 25/11/2024		0.01	BBG006L241B9
ORANO SA 4.00% 12/03/2031		0.01	
SPRINT 7.125% 15/06/2024		0.01	BBG007BQN5V3
UNITED KINGDOM GI 0.875% 31/7/2033		0.01	BBG012BLK2Y1
EQUINIX 1.80% 15/07/2027		0.01	
CREDIT AGRICOLE ASSURANCES F2V PERP		0.01	BBG007631H48
UK. GILT 4.25% 07/09/2039		0.01	BBG0000WRHX5
AMPRION GMBH 3.45% SNR NTS 22/09/27 EUR100000 2 REGS		0.01	
DISCOVERY COMMS. 3.95% 15/06/2025		0.01	
CIE DE SAINT-GOBAI 3.75% 29/11/202600000 49 REGS		0.01	
ORACLE CORP 2.5% 01/04/2025		0.01	
TOTALENERGIES SE 3.25% PERP		0.01	BBG014GTJL57
WILLIAMS COS INC/T 2.60% 15/03/20311000		0.01	
KOREA MIDLAND POWE 1.25% 9/8/2026		0.01	BBG0120Q42V3
BUNDESobligation 0.00% 18/10/2024		0.01	BBG00PKC7FK2
FRENCH REPUBLIC GO 4.00% 25/10/2038		0.01	BBG0000BBK43
UNITEDHEALTH GRP. 5.20% 15/4/2063		0.01	
JAPAN GOV. TWENTY 1.30% 20/06/2035		0.01	BBG009CXJWG6
ROGERS COMMS. 5.30% 15/02/2034		0.01	
ELIA GROUP SA/NV		0.01	ELI

ESSILORLUXOTTICA	0.01	EL
MPLX 4.125% 1/3/2027	0.01	
CANADIAN GOV. BD. 1.50% 1/6/2026	0.01	BBG009LR22L7
ENERGY TRANSFER LP 4.2% SNR NTS 15/04/2027 USD2000	0.01	
SOGECAP SOGECAP F2V PERP	0.01	BBG007NRDDG9
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.01	BBG00JXPJX49
NETHERLANDS GOV. B 5.50% 15/01/2028	0.01	BBG00005MTT8
CONSOLIDATED EDISON CO(N.Y) 5.9% DEB SNR 15/11/2053 USD2000 2023 C	0.01	
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.01	BBG00J3YH0D7
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.01	8A68YAU
CAIXABANK 1.00% 25/06/2024	0.01	BBG00PGJL939
CADENT FIN. 0.625% 19/03/2030EUR100000	0.01	
MOTABILITY OPERATIONS GR 2.37% 03/JUL/2039	0.01	BBG00PKLKV82
ITALY BUONI POLIEN 2.00% 1/2/2028	0.01	BBG00JWP9FK2
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.01	BBG011PPK4Q4
CITIGROUP 4.30% 20/11/2026	0.01	BBG007JNL349
SPAIN GOV. BD. 1.50% 30/04/2027	0.01	BBG00FVM7WP8
INDO RUPIAH	0.01	*
INTEL 4.875% 10/2/2028	0.01	
WESSEX WATER SERV 5.125% 31/10/2032	0.01	
VOLKSWAGEN INTL. FIN. F2V PERP	0.01	BBG00L7TRGV3
Outstanding Settlement Receipts - NZD	0.01	*
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.01	BBG014KH15S7
BUNDESobligation 0.00% 10/10/2025	0.01	BBG00VSWXWQ4
SHIRE ACQUISITIONS 3.20% 23/09/2026	0.01	
GEN. MOTORS 5.20% 1/4/2045	0.01	BBG007GP45R6
AEP TEX INC 4.7% SNR NTS 15/05/2032 USD1000 K	0.01	
HOLDING D INFRASTRUCTURES DE TRANSP 2.5% SNR EMTN04/05/27 EUR100000 3 REGS	0.01	
CITIC HEAVY INDUSTRIES ORD SHS A	0.01	601608
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.01	*
N/WIDE. B/SOC. N/WIDE. B/SOC. F2V PERP	0.01	BBG00Q9JVYF6
NATWEST MKTS. FRN 23/08/2028	0.01	BBG01HWSL8F7
N/WIDE. B/SOC. 5.35% 15/03/2028	0.01	BBG01FR9K012
ABN AMRO BANK 1.25% 28/5/202500000 280	0.01	BBG00TZMHHN8
UBS GROUP AG	0.01	UBSG
NISOURCE INC 5.25% SNR NTS 15/02/2043 USD1000	0.01	
BUNDESobligation 0.0% 10/04/2026	0.01	BBG00YRS2DX7
WESTPAC BANKING FRN 20/05/2025/05/2025	0.01	BBG017CYB0V8
UK. GILT 0.625% 31/7/2035	0.01	BBG00X2TXPF3
UNILEVER PLC	0.01	UNVB
WELLS FARGO F2F 11/02/2031	0.01	BBG00RMQMX74
UNIPOL GRUPPO FINANZIARIO SPA	0.01	UNI
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.01	
EVERGY METRO INC 4.2% SNR NTS 15/06/2047 USD2000	0.01	
REXFORD INDUSTRIAL REALTY INC	0.01	REXR
AMERICAN HOMES 4 RENT	0.01	AMH
JPMORGAN CHASE & CO. 2.963% -FRN SNR 25/01/2033 USD2000	0.01	BBG014M514Q6
DE VOLKSBANK F2V 22/10/2030924 REGS	0.01	BBG00W2NZNQ9
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.01	BBG00WW5RQQ7
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.01	BBG00JNDS1D7
COMCAST 3.999% 01/11/2049	0.01	
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.01	BBG01G9W81N7
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.01	BBG00K82HX47
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.01	BBG01F3KDV68
BUNDESobligation 0.0% 16/APR/2027	0.01	BBG014GTWKZ1
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.01	BBG00009R1F1
YARA INTERNATIONAL ASA 3.148% SNR NTS 04/06/2030 USD1000 144A	0.01	
ORIENTAL LAND CO LTD	0.01	4661
WHIRLPOOL 5.75% 01/03/2034	0.01	
CVS HEALTH 5.125% 20/07/2045	0.01	
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.01	BBG00000B684
YORKSHIRE WATER FINANCE 2.75% 18/APR/2041	0.01	BBG00NW12BC1
ILLINOIS TOOL WORKS	0.01	ITW
STRIDE STAPLED GRP NPV UNITS	0.01	SPG
ABN AMRO BANK F2V 13/10/20266.575% 13/10/2026	0.01	BBG01JND1S37
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.01	BBG003C89994
SPAIN GOV. BD. 4.65% 30-07-2025	0.01	BBG0000HBWF2
UK. GILT 3.25% 22/1/2044	0.01	BBG003H46RK8
SEKISUI HOUSE	0.01	1928
SINGAPORE GOV. BD. 2.75% 01/04/2042	0.01	BBG002RZZ777
HITACHI	0.01	6501
PACIFIC GAS & ELEC 4.95% 1/7/2050	0.01	
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.01	BBG00PQD13W4
UK. GILT 0.125% 31/1/2028	0.01	BBG00V94C599

PUBLIC SERVICE CO OF COLORADO 4.1% 1MTG BDS 15/06/2048 USD 32	0.01	
HOST HOTELS & RESORTS INC	0.01	HST
UNITE GROUP PLC	0.01	UTG
BWP TST. 3.30% 10/04/2026	0.01	
MIZUHO FINL. GRP. F2F 28/08/2029	0.01	BBG01J16QSW7
US TREASURY N/B 3.87% 31/DEC/2029	0.01	BBG01C4GK0Q1
ITALY BUONI POLIEN 2.05% 01/08/2027	0.01	BBG00H1RJC40
ITALY BUONI POLIEN 3.40% 1/4/2028	0.01	BBG01BPTZ7P2
NETHERLANDS GOV. B 3.75% 15/01/2042	0.01	BBG0000HF3S8
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.01	BBG018RFBW23
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.01	
WABTEC CORP	0.01	WAB
UNITEDHEALTH GRP. 3.70% 15/08/2049	0.01	
US. TSY. NOTE/BON 2.875% 31/5/2025	0.01	BBG00KXZFDV2
CHARTER COMMS. OP 4.908% 23/07/2025	0.01	
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.01	BBG00ZDV8X2
MARKEL GRP. 5.00% 05/04/2046	0.01	BBG00CLFW5D5
AUSNET SERVS. HLD 1.625% 11/03/2081	0.01	BBG00ZHM1H8
ITALY BUONI POLIEN 1.65% 1/12/2030	0.01	BBG00V7Q1834
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.01	BBG01J99RY4
US. TSY. NOTE/BOND 2.75% 31/8/2025	0.01	BBG00LTQLMS2
GOODMAN FIN. 4.375% 19/06/2024	0.01	BBG006MM9XH3
EUR BNP PARIBAS A/C	0.01	*
INTEL 5.60% 21/2/2054	0.01	
PECO ENERGY 4.60% 15/05/2052	0.01	
EXPORT-IMPORT BAN 2.375% 25/6/2024024 USD200000	0.01	BBG00PGHLNQ7
SPAIN GOV. BD. 2.80% 31/5/2026	0.01	BBG01C82WNY6
AUSTRALIA GOV. BD. 0.25% 21/11/2024	0.01	BBG00T33TRB3
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.01	BBG0131R7B72
OVINTIV 5.65% 15/5/2028	0.01	
SUNCORP-METWAY FRN 24/05/2027	0.01	BBG01K59HH03
APT PIPELINES 4.20% 23/03/2025	0.01	
NATL. AUSTRALIA BANK FRN 09/02/2034	0.01	BBG01LB3W5K4
SUN HUNG KAI PROPERTY HKD	0.01	16
SPAIN GOV. BD. 2.15% 31/10/2025	0.01	BBG009BNX6C4
MS. F2F 30/05/2025	0.01	BBG01174DB01
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000 SEC	0.01	
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.01	BBG00BDPR2X5
BRAMBLES USA 4.125% 23/10/202500 REGS	0.01	
PACIFIC EDGE LTD NPV	0.01	PEB
UK. GILT 1.25% 22/10/2041	0.01	BBG00RCQDP18
UNICREDIT SPA	0.01	UNCRY
OVINTIV 5.65% 15/05/2025	0.01	BBG01GNJK8P9
OTIS WORLDWIDE 2.565% 15/2/2030	0.01	
TARGA RES. 5.20% 01/07/20272027 USD1000	0.01	
NATIONAL AUSTRALI 1.388% 12/01/20250601 1.388% 12/01/2025	0.01	BBG014CBWY93
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.01	BBG00FX263P5
NETHERLANDS GOV. B 4.00% 15/01/2037	0.01	BBG00002GDX2
ITALY BUONI POLIEN 4.75% 01/09/2044	0.01	BBG004KC6XM9
UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27 USD2000	0.01	
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.01	BBG0038CJSK4
ONEOK PARTNERS LP 4.9% GTD SNR NTS 15/03/2025 USD	0.01	
DOMINION ENERGY INC 4.7% SNR NTS 01/12/2044 USD 2014D	0.01	
STELLANTIS 3.50% 19/9/2030	0.01	
SPAIN GOV. BD. 2.55% 31/10/2032	0.01	BBG017ZHBXM8
HUNTINGTON BANCSHARE F2F 8/21/2029	0.01	BBG01HWNC2C4
FIRSTENERGY TRANSMISSION LLC 4.35% SNR NTS 15/01/2025 USD2000 144A	0.01	
TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029	0.01	
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.01	BBG00YZ11Q23
COCA-COLA 2.50% 15/3/2051	0.01	BBG00XC9CRJ1
DP WORLD 2.375% 25/09/2026	0.01	BBG00MOLK0Z3
BARCLAYS 5.501% 9/8/2028	0.01	BBG0191QDH53
CAIXABANK F2F 15/03/2030	0.01	BBG01LW3VSW9
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.01	BBG00BTBTQJ0
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.01	BBG00R4RS5F8
T-MOBILE USA 3.75% 15/04/2027	0.01	
GAIF BD. ISSUER PT 3.40% 30/09/202626 USD1000 REGS	0.01	
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.01	BBG00YPZ98W8
BIG YELLOW GROUP PLC	0.01	BYG
US. TSY. NOTE/BON 1.375% 31/8/2026	0.01	BBG00Q3BBNB9
BRAZIL LETRAS DO T 0.50% 20-SEP-24	0.01	BBG0072DPH62
CIGNA CORP 4.375% 15/10/2028	0.01	
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.01	BBG0000TZO3
AUSTRALIA GOV. BD 0.25% 21/11/2025	0.01	BBG00W041MH2

AUSTRALIA GOVERNME 4.25% 21/04/2026	0.01	BBG00642QB59
JPM. CHASE F2F 22/4/2026	0.01	BBG00T6R6KT8
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.01	BBG00RF977V7
ZURICH FINANCIAL SERVICES	0.01	ZURN
YARA INTL. 4.75% 01/06/2028D2000 144A	0.01	
HOLDING D INFRASTRUCTURE 1.47% 18/JAN/2031	0.01	
HALEON NETHERLANDS 1.25% 29/03/202629/03/26 EUR100000 1	0.01	
PFIZER INC COM	0.01	PFE
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.01	BBG011C5XJ21
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.01	BBG017SPDMW9
WILLIAMS PARTNERS 3.75% 15/6/2027	0.01	
VENTAS REALTY LIMITED PARTNERSHIP 4.4% GTD SNR NTS15/01/2029 USD2000	0.01	
LIBERTY MUTUAL GROUP 5.5% SNR NTS 15/06/2052 USD1000 144A	0.01	
COMMONWEALTH EDISON 2.75% 1MTG BDS 01/09/2051 USD2000 131	0.01	
CVS HEALTH 2.875% 1/6/2026	0.01	
KOREA NATL. OIL 0.875% 05/10/2025	0.01	BBG00XKG9VS1
JPMORGAN CHASE & CO F2F 22/04/2032	0.01	BBG0103VGKX8
THE LINK REAL ESTATE INVESTMENT TRUST	0.01	823
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.01	BBG00FPC24R2
APPLE INC 3.95% SNR NTS 08/08/2052 USD1000	0.01	
VERIZON COMMS. 1.45% 20/03/2026	0.01	
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.01	BBG00N5SK9X4
SWISS CONFEDERATIO 3.50% 08/04/2033	0.01	BBG00003LNH0
TE CONNECTIVITY LTD	0.01	TEL
MEDTRONIC GLOBAL HLDGS S C A 1.375% GTD SNR NTS 15/10/2040 EUR100000	0.01	
EUROFINS SCIENTIFIC	0.01	ERF
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.01	BBG00NDHNV9
SPAIN GOV. BD. 0.70% 30/04/2032	0.01	BBG014GZ3001
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.01	
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.01	BBG00Y23HQG7
SANTOS FIN. 6.875% 19/09/20333	0.01	
SPAIN GOV. BD. 1.40% 30/04/2028	0.01	BBG00JVJDT77
HOWMET AEROSPACE I COM USD	0.01	HWM
SERVICENOW INC	0.01	NOW
BOUYGUES	0.01	EN
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.01	BBG00592B500
SPAIN GOV. BD. 5.90% 30/07/2026	0.01	BBG001KKJTK4
BRIXMOR OPERATING 4.125% 15/05/2029/05/2029 USD2000	0.01	
CANADIAN GOV. 0.50% 01/12/20303	0.01	BBG00XR1CR93
TEREGA SA 0.87% 17/SEP/2030	0.01	
NATL. BANK OF GREECE F2F 29/01/2029	0.01	BBG01L4Z09B8
VOLKSWAGEN GRP. OF 3.35% 13/05/2025/05/2025	0.01	BBG00TP85782
CANADIAN APARTMENT PROPERTIES REITS	0.01	CAR-U
AUSTRALIA GOV. BD. 2.75% 21/11/2027	0.01	BBG00BNT3F72
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.01	BBG0000GFFH5
PROLOGIS 1.75% 1/2/2031	0.01	
THAMES WATER UTILI 8.25% 25/4/2040	0.01	
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.01	BBG00JR70BH0
CRODA INTL	0.01	CRDA
BARCLAYS PLC F2F 6/11/2029	0.01	BBG01JZ48LM1
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.01	BBG001BFF193
BUNDESobligation 2.20% 13/4/2028	0.01	BBG01C9502P9
ONEOK 4.85% 01/02/2049	0.01	
PACIFIC GAS & ELEC 3.95% 01/12/2047	0.01	
NETHERLANDS GOV. B 2.75% 15/1/2047	0.01	BBG005X08C15
US. TSY. NOTE/BON 4.375% 15/02/2038	0.01	BBG000F7D9Z5
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.01	BBG01C95XCC5
GODADDY INC	0.01	GDDY
BRISTOL-MYERS SQU 4.625% 15/05/2044	0.01	
PUMA FIN. PTY 1 A FRN 22/03/2055	0.01	*
PENTAIR PLC COM	0.01	PNR
BNP PARIBAS SA	0.01	BNP
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.01	BBG00TQWZZD7
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.01	BBG001R2M1H8
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.01	BBG00BNYB1W5
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.01	BBG00W769RJ9
NIPPON YUSEN KK NPV	0.01	9101
DOW CHEM. 6.90% 15/5/2053	0.01	
ANALOG DEVICES INCORPORATED COM	0.01	ADI
OTSUKA HOLDINGS CO LTD	0.01	OTSKY
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.01	BBG01D1ZXS53
HSBC HOLDINGS PLC	0.01	HSBA
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.01	BBG00XXYLSW6
MEDIATEK INC	0.01	2454

JAPAN GOV. TWENTY 1.50% 20/06/2034	0.01	BBG006NCBR02
PROVINCE OF QUEBEC 3.70% 20/5/2026	0.01	BBG00BDXRCX6
MERCEDES-BENZ GROUP AG	0.01	MBG
CANADIAN NATL RY CO NT 6.125% 01/11/2053	0.01	
KBC GRP. F2F 28/11/2029	0.01	BBG01K8L0KZ6
UK. GILT 4.25% 7/12/2055	0.01	BBG0000B53Q4
DTE ELECTRIC CO 3.7% 15/MAR/2045	0.01	
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.01	*
SPAIN GOV. BD. 2.75% 31/10/2024	0.01	BBG006MLCN83
ITALY BUONI POLIEN 2.50% 01-12-2024	0.01	BBG0071GFHT2
PENSKE TRUCK LEASI 5.75% 24/5/20264/05/2026 USD1000 144A	0.01	
REGAL REXNORD CORP 6.05% 15/FEB/2026	0.01	BBG01C96X663
ITALY BUONI POLIEN 3.00% 01/08/2029	0.01	BBG00NG3NHL9
WATERS CORPORATION	0.01	WAT
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.01	BBG019ZXJS88
UNITED RENTALS INC	0.01	URI
ITALY BUONI POLIEN 1.80% 1/3/2041	0.01	BBG00X6ZCCT2
REGENCY CENTERS CORPORATION	0.01	REG
CHENIERE ENERGY INC	0.01	LNG
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.01	BBG000009P30
BARCLAYS PLC F2F 12/03/2028	0.01	BBG01LTX6FL5
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.01	BBG0089SQ5D7
BANQUE OUEST AFRIC 5.00% 27/7/2027027 USD200000 REGS	0.01	BBG00H50TR14
ITALY BUONI POLIEN 2.65% 1/12/2027	0.01	BBG018K9Y181
CARRIER GLOBAL COR COM	0.01	CARR
MARRIOTT INTERNATIONAL INC 5% SNR NTS 15/10/2027 USD1000 JJ	0.01	
MARS 3.60% 01/04/203444A	0.01	
SPAIN GOV. BD. 1.60% 30/04/2025	0.01	BBG007YZXNW7
AMGEN INC	0.01	AMGN
ITALY BUONI POLIEN 2.00% 1/12/2025	0.01	BBG009WMJR97
FMC CORP 5.15% SNR NTS 18/05/2026 USD1000	0.01	
UK. GILT 2.50% 7/22/2065	0.01	BBG00B631MJ2
METTLER TOLEDO INTL	0.01	MTD
T-MOBILE USA 3.00% 15/02/2041	0.01	
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.01	BBG0000QQVS4
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.01	BBG0074GD6W1
THERMO FISHER SCIE 5.00% 31/01/2029	0.01	
BUNDESREPUBLIK DEU 0.50% 15/02/2025	0.01	BBG007VBV4Q4
ITALY BUONI POLIEN 0.95% 1/8/2030	0.01	BBG00RYQVM39
BERKLEY(W.R.)CORP 4.75% SNR NTS 01/08/2044 USD	0.01	BBG006X1BH98
SPAIN GOV. BD. 0.00% 31/01/2025	0.01	BBG00RRD8TF4
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.01	BBG007VD71F5
DSM FIRMENICH AG EUR0.01	0.01	DSFIR
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.01	BBG00V2Y0J02
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.01	BBG00YT82JT1
SANOFI SA	0.01	SAN
CANADIAN GOV. 1.50% 01/12/2031	0.01	BBG0134VZNP3
UK. GILT 1.125% 31/1/2039	0.01	BBG011P69NW0
SPAIN GOV. BD. 0.00% 31/01/2028	0.01	BBG00ZMXWB69
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.01	
JEFFERIES FINANCI 5.875% 21/07/2028	0.01	
SPAIN GOV. BD. 0.00% 31/5/2025	0.01	BBG014YQYV72
VERIZON COMMS. 5.50% 23/02/2054	0.01	
PENSKE TRUCK LEASING CO LP/PTL FIN 4.4% SNR NTS 01/07/2027 USD1000 144A	0.01	
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.01	BBG000FJZ6G2
SYMRISE AG	0.01	SY1
ORACLE 3.60% 1/4/2050	0.01	
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.01	*
KOREA TSY. BD. 3.00% 10/09/2024	0.01	BBG007239WN0
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.01	BBG012YNLK08
UK. GILT 1.75% 22/1/2049	0.01	BBG00LWRPTD3
ITALY BUONI POLIEN 3.85% 15/12/2029	0.01	BBG01BFRXX36
IDEX CORP	0.01	IEX
BUONI POLIENALI D 1.25% 01/12/20260 REGS	0.01	BBG00DGPLZ29
FORD MOTOR CREDIT 5.80% 08/03/2029	0.01	
ITALY BUONI POLIEN 3.85% 1/9/2049	0.01	BBG00N8RYD96
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.01	*
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.01	*
SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS	0.01	BBG00T1L2F20
ABN AMRO BANK F2V PERPS	0.01	BBG00VC7RCP9
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.01	BBG01C6V5LX9
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.01	BBG01C772G56
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.01	BBG005LY95J9
UK. GILT 4.25% 07/12/2046	0.01	BBG0000C9869

UBER TECHNOLOGIES INC	0.01	UBER
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.01	BBG00FRTJ44
ICICI BANK SPON ADR	0.01	IBN
UK. GILT 3.50% 22/07/2068	0.01	BBG004P3X2V2
COREBRIDGE FINL. 3.65% 5/4/2027	0.01	
BUNDESobligation 0.00% 09/10/2026	0.01	BBG011MLF348
WELLS FARGO F2F 30/4/2041	0.01	BBG00TF5R0K6
AFFIRM HOLDINGS INC	0.01	AFRM
HYUNDAI CAPITAL AM 5.80% 26/6/2025	0.01	BBG01H3X5YF9
COLUMBIA PIPELINE 6.497% 15/8/2043043	0.01	
BUONI POLIENALI DEL TES 4.4% 01/MAY/2033	0.01	BBG01B6TQMG0
CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81 REGS	0.01	BBG019BXD394
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.01	BBG016WVVDVK6
GS. GRP. 1.25% 7/2/2029	0.01	
HON HAI PRECISION INDUSTRY	0.01	2317
TRUIST FINL. F2F 30/10/2029	0.01	BBG01JXDR8B3
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.01	BBG01HQHKQ50
FERGUSON PLC NEW ORD GBP 0.10	0.01	FERG
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.01	BBG00V3L0BR7
ENEL FIN. INTL. 4.25% 15/6/2025	0.01	BBG0180YY794
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.01	BBG011RKTFF0
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.01	
UK. GILT 4.75% 22/10/2043	0.01	BBG01JZV7734
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.01	BBG001PJLSW8
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.01	BBG0015W43G3
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.01	
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.01	BBG00XTSXGM8
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.01	BBG00FFRX1N6
WIENERBERGER AG	0.01	WIE
FRENCH REPUBLIC GO 0.50% 25/06/2044	0.01	BBG00ZNGXKM6
GEN. MOTORS 6.25% 02/10/2043	0.01	BBG006NXR641
ALLIANZ F2F 25/06/2053	0.01	BBG01GTZKN56
SPAIN GOV. BD. 3.45% 30/07/2066	0.01	BBG00CW44RG8
ROYAL BANK OF CANADA	0.01	RY
PACCAR INC	0.01	PCAR
VENTAS REALTY LIMITED PARTNERSHIP 2.5% GTD SNR NTS01/09/2031 USD	0.01	
XENIA HOTELS AND RESORTS INC	0.01	XHR
SPAIN GOV. BD. 0.80% 30/7/2029	0.01	BBG015NSH1C6
INTL. BUSINESS MAC 3.45% 19/02/2026	0.01	BBG00C7QB8X5
VULCAN STEEL AUSTRALIA PTY LTD	0.01	VSL
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.01	BBG00003FDB5
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.01	BBG009K9LKM6
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.01	BBG00LK81Q86
UK. GILT 0.875% 31/01/2046	0.01	BBG00YY9ZP86
ITALY BUONI POLIEN 0.50% 15/7/2028	0.01	BBG010Z7XMN4
ANSYS INC	0.01	ANSS
UK. GILT 6.00% 07/12/2028	0.01	BBG00005CXH3
ROYAL BANK OF CANA 2.55% 16/07/2024	0.01	BBG00PNV3T94
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.01	BBG00CZTLD27
BUONI POLIENALI D 0.25% 15/03/2028EGS	0.01	BBG00YV3DBZ7
ITALY BUONI POLIEN 5.00% 1/9/2040	0.01	BBG0000NHTZ8
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.01	BBG01C9N7G54
DEMETER INVESTMENTS F2F 8/15/2050	0.01	BBG00BD91P31
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.01	BBG005813G26
US. TSY. NOTE/BON 2.625% 31/12/2025	0.01	BBG00MVK8WM9
SPAIN GOV. BD. 3.90% 30/07/2039	0.01	BBG01FFVQ644
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.01	BBG00835RZK8
BEIJING TONGRENTANG CO LTD	0.01	002755
AMGEN 5.65% 2/3/2053	0.01	
COLGATE PALMOLIVE	0.01	CL
TAKEDA PHARMACEUTICAL CO LTD	0.01	4502
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.01	BBG000072974
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.01	BBG00PMGFZ2
ITALY BUONI POLIEN 5.00% 01-MAR-25	0.01	BBG0000BYCP3
ITALY BUONI POLIEN 3.45% 1/3/2048	0.01	BBG00GW182B1
CITIGROUP INC FRN 17/MAR/2026	0.01	BBG015Z8T8M8
MACQUARIE BANK 2.30% 22/01/2025	0.00	BBG00RD364V0
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000 2023-6	0.00	BBG01G2M9GQ9
PING AN INSURANCE GROUP OF CHINA LIMITED	0.00	2318
CAIXABANK SA 6.87% 25/OCT/2033	0.00	BBG01CCV1P67
ITALY BUONI POLIEN 1.65% 01/03/2032	0.00	BBG0089HTYR0
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00	BBG013FDPC12
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.00	BBG01B2KLYP2
SINGAPORE GOV. BD 3.375% 01/09/2033	0.00	BBG0055DSXZ3

NATL. STORAGE REIT	0.00	NSR
CENTRAL EXCHANGE LIMITED	0.00	CXL
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00	*
NEXTERA ENERGY CA 6.051% 1/3/202501/03/2025 USD1000 K	0.00	BBG01FKLH6L1
CROWDSTRIKE HOLDINGS INC	0.00	CRWD
COMCAST CORP 5.5% GTD SNR NTS 15/05/2064 USD1000	0.00	
SKANDINAVISKA ENS 5.125% 5/3/2027	0.00	BBG01LQT6JB0
BANCO SANTANDER 4.875% 18/10/2031	0.00	BBG01JPP1244
HUB24 LIMITED ORDINARY FULLY PAID	0.00	HUB
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.00	BBG00F9Q04B8
CCP INITIAL MARGIN	0.00	*
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00	BBG00PNFVX26
PIONEER NATURAL RE 5.10% 29/3/2026	0.00	BBG01G26HJ43
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00	BBG00M8WDJW1
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00	BBG000FZB1J0
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032	0.00	*
TARGA RES. 6.125% 15/3/2033	0.00	
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00	BBG00DHS9G24
BRITISH LAND CO GBP	0.00	BLND
SKANDINAVISKA ENSK 4.00% 09/11/2026/26 EUR1000 323 REGS	0.00	BBG01BBVR6H2
COX COMMUNICATIONS INC GTD NTS 15/12/2053 USD1000144A	0.00	
ENERGY TRANSFER OP 5.00% 15/05/2050	0.00	
COUNCIL OF EUR. DE 0.60% 08/10/2024/10/2024 AUD500000	0.00	BBG012QY3427
DENMARK GOV. BD. 4.50% 15/11/2039	0.00	BBG00006D0N5
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00	BBG00LY7YML1
BANK OF IRELAND GRP. F2V 06/12/2032	0.00	BBG019FNYQW2
OREILLY AUTO NEW COM	0.00	ORLY
SUMITOMO REALTY & DEVELOPMENT CO	0.00	8830
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.00	BBG00RF99MP9
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00	BBG00LK81M21
VOLKSWAGEN FINL. S 5.50% 07/12/2026	0.00	BBG01BQGGY44
ERAC USA FIN LLC 4.6% 01/05/2028	0.00	
CAIXABANK F2F 15/06/2035	0.00	BBG01LW3VT93
RECRUIT HLDGS CO LNPV	0.00	6098
ITALY BUONI POLIEN 1.85% 1/7/2025	0.00	BBG00TCW06D4
BANK OF AMERICA 3.248% 21/10/2027	0.00	
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00	BBG00BVLYD08
ALLIANZ SE-REG	0.00	ALV
ITALY BUONI POLIEN 1.50% 1/6/2025	0.00	BBG00864VH78
CROWN HOLDINGS INC	0.00	CCK
KILROY REALTY CORP	0.00	KRC
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00	BBG00NTZXTK8
VERIZON COMMS. 2.10% 22/03/2028	0.00	
WATTS WATER TECHNOLOGIES INC	0.00	WTS
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00	BBG01B099KQ2
TC ENERGY CORP	0.00	TRP
JERSEY CENTRAL POWER & LIGHT CO 4.3% SNR NTS 15/01/2026 USD2000 144A	0.00	
CITIGROUP INC USD	0.00	C
MLS ORD SHS A	0.00	002745
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00	BBG00XLX1303
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.00	
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00	BBG00CB4D043
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.00	BBG01G93VLG9
BANQUE FEDERATIVE 4.125% 13/3/2029	0.00	BBG01FQXQVZ9
BLACKROCK INC	0.00	BLK
NUTRIEN LTD 4% SNR NTS 15/12/2026 USD2000	0.00	
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00	BBG002Q9JND2
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00	BBG0063NHV78
BIMBO BAKERIES USA 6.05% 15/1/2029	0.00	
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00	BBG007X440X8
T-MOBILE USA 2.55% 15/02/2031	0.00	
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.00	BBG00MYVTL57
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.00	BBG00009RKH7
UK. GILT 3.75% 29/01/2038	0.00	BBG01B0DNYV1
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.00	BBG016RXN0H9
SCENTRE GRP.	0.00	SCG
BUONI POLIENNALI D 0.95% 01/12/2031	0.00	BBG011BZ3QC2
ING GROEP NV	0.00	INGA
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00	BBG000FGX4L9
JAPAN GOV. TWENTY 2.10% 20-SEP-29	0.00	BBG00007JZG8
BJ ULTRAPOWER SW ORD A	0.00	300002
SPAIN GOV. BD. 1.45% 31/10/2027	0.00	BBG00H1HMQF5
ALLSTATE CORP	0.00	ALL
MARS INC 4.55% 20/04/2028	0.00	

JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00	BBG018NR1NG7
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.00	BBG00001X1X1
CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.00	BBG011FH0G42
VOLKSWAGEN AG	0.00	VOW
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.00	BBG00005JJK3
PROGRESSIVE CORP	0.00	PGR
CANADIAN GOV. BD. 1.25% 1/3/2025	0.00	BBG000QJCRF84
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.00	BBG00869XGN9
ORACLE 6.90% 09/11/2052	0.00	
COMMONWEALTH BANK OF AUSTRALIA	0.00	CBA
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00	BBG00003YH25
HSBC HLDGS. F2F 11/8/2028	0.00	BBG0192W25X6
VIRGIN MONEY UK F2F 18/3/2028	0.00	BBG01LY49XL1
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00	BBG00006Q9Z9
WARNERMEDIA HLDGS 3.755% 15/3/2027	0.00	
TUI TOPCO LIMITED - INTEREST BEARING LOAN	0.00	994NRT998
SPAIN GOV. BD. 1.45% 30-APR-29	0.00	BBG00N568449
COX COMMS. 2.60% 15/06/20316% 15/06/2031	0.00	
FORD MOTOR CREDIT CO LLC 7.122% SNR NTS 07/11/2033USD200000	0.00	
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00	BBG00002CP32
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00	BBG00XRTW2N9
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00	BBG00PZ5HKB9
BUONI POLIENALI DEL TES 0.0% 01/AUG/2026	0.00	BBG011Y7DL52
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00	BBG00K9FH9C1
TARGA RES. 4.20% 01/02/2033	0.00	
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00	BBG00JRKKL8
WESTERN MIDSTREAM 4.05% 01/02/2030	0.00	
ATMOS ENERGY CORP 6.2% SNR NTS 15/11/2053 USD1000	0.00	
STRYKER CORP	0.00	SYK
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00	BBG00TCNCPH5
UNION PACIFIC 5.15% 20/01/20630	0.00	
CENOVUS ENERGY INC 3.75% 15/02/20522/2052	0.00	
BUREAU VERITAS SA	0.00	BVI
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00	BBG011PLVRG1
SIMON PROPERTY GROUP L.P. 2.25% SNR NTS 15/01/2032USD2000	0.00	
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00	BBG00000RXN1
PANAMA GOV. INTL. 8.00% 01/03/2038	0.00	
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.00	BBG00002Y2W7
ORIX CORPORATION	0.00	8591
CAP. ONE FINL. F2F 01/02/2030	0.00	BBG01L81X8S7
ENEOS HOLDINGS INC	0.00	5020
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.00	BBG00XP23234
SPAIN GOV. BD. 1.20% 31/10/2040	0.00	BBG00VCVF0N7
REDEXIS GAS FINANCE BV 1.875% GTD SNR EMTN 28/05/25 EUR100000 3	0.00	
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00	BBG00001MCM1
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.00	BBG0000C7442
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP PARIBAS	0.00	*
GS. GRP. F2F 10/8/2026	0.00	BBG01HSWK1J5
EDISON INTL.	0.00	EIX
ALIMENTATION COUC 5.267% 12/2/20344	0.00	
NIKE 3.25% 27/03/2040	0.00	
HUMANA 4.95% 01/10/2044	0.00	
VONOVIA SE 1.50% 14/6/2041	0.00	
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00	BBG00000JYG6
DEERE & CO	0.00	DE
ATHORA HOLDING LT 6.625% 16/6/2028	0.00	
BRISTOL MYERS SQUIBB COMPANY	0.00	BMJ
INFICON HOLDING AG-REG	0.00	IFCN
CAPITAL ONE FINANCI A F2F 1/2/2029	0.00	BBG01DC7VLD6
NEXTERA ENERGY CAP 4.95% 29/01/2026	0.00	BBG01L81ZS47
JAPAN GOV. TWENTY 2.00% 20/12/2025	0.00	BBG000057H57
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00	BBG00RDG1LD8
AEP TRANSMISSION CO LLC 2.75% SNR NTS 15/08/2051 USD1000 N	0.00	
JAPAN GOV. TWENTY 2.10% 20/9/2024	0.00	BBG00003HCV3
NRG ENERGY INC 2.45% GTD SNR SEC NTS 02/12/2027 USD2000	0.00	
AGCO 5.80% 21/03/2034	0.00	
BERKSHIRE HATHAWAY 4.50% 01/02/2045	0.00	
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.00	
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00	BBG00000DC07
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00	BBG0000JQ6Z7
BUONI POLIENALI DEL TES 4.1% 01/FEB/2029	0.00	BBG01J7V5F9
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00	BBG00N0NPMG5
MBANK F2F 11/09/2027	0.00	BBG01I62WW37
ENEL FIN. INTL. 4.25% 15/6/20256/2025	0.00	BBG0180YY5K5

BNP PARIBAS F2V 31/03/2032EGS	0.00	BBG016CQFV72
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00	*
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00	BBG00TNRJTK5
MORGAN STANLEY	0.00	MS
SPAIN GOV. BD. 1.90% 31/10/2052	0.00	BBG01575QC30
NATL. GRID NORTH 4.151% 12/9/2027	0.00	
MEDTRONIC PLC	0.00	MDT
VERIZON COMMS. 4.125% 16/03/2027	0.00	BBG00G6QW2B8
VENTAS REALTY LIMITED PARTNERSHIP 3% GTD SNR NTS 15/01/2030 USD2000	0.00	
CAPITAL ONE FINANCIAL CORPORATION	0.00	COF
ITALY BUONI POLIEN 4.50% 1/3/2026	0.00	BBG0016Q0495
JAPAN GOV. TEN YEA 0.40% 20/03/2025	0.00	BBG0087FFJC0
JAPAN GOV. TEN YEA 0.50% 20/12/2024	0.00	BBG007NJQWG1
TERRENO REALTY COR COM	0.00	TRNO
JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.00	BBG00BL07D96
SPAIN GOV. BD. 2.70% 31/10/2048	0.00	BBG00K4MX853
RAIFFEISEN BANK INTL F2F 15/09/2028	0.00	BBG01J6HRKK7
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00	BBG01L8DQF03
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.00	BBG00DQHSSV9
UK. GILT 1.75% 22-JUL-57	0.00	BBG00FQGQBM5
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.00	BBG00YB6WB63
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00	BBG01HDBZL89
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00	BBG003BD1DG5
AMPOL FRN 02/12/2081	0.00	BBG013NF7XQ5
DENMARK GOV. BD. 0.50% 15/11/2029	0.00	BBG00N124XZ8
ALPHA METALLURGICAL RESOURCES INC	0.00	AMR
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00	BBG0064MM8X5
BAYERISCHE MOTOREN WERKE AG	0.00	BMW
VOLVO TSY. 2.625% 20/2/2026	0.00	
KLEPIERRE	0.00	LI
NATL. AUSTRALIA BANK F2F 03/08/2032	0.00	BBG018YQQWW0
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.00	BBG00NWP35P6
CONOCOPHILLIPS 5.7% GTD SNR NTS 15/09/2063 USD1000	0.00	
NESTLE CAPITAL COR 5.10% 12/03/2054	0.00	
BROADCOM INC 3.419% 15/04/2033	0.00	
FIRST SOLAR INC	0.00	FSLR
BANCO SANTANDER F2V 4/10/2032	0.00	BBG012QR70V4
PILBARA MINERALS LTD	0.00	PLS
SUNCORP GRP. FRN 27/06/2034	0.00	BBG01JFZWJ06
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00	BBG00RDGQ02
CITIBANK NA 5.803% 29/9/2028	0.00	
CREDIT AGRICOLE FRN 01/06/2028	0.00	BBG01GS09LY9
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00	BBG01DC7C8X4
HSBC HLDGS. F2F 21/03/2034	0.00	BBG01LY9M4F6
NEWCASTLE GREATER MU FRN 14/02/2029	0.00	BBG01LCC6RV2
AGI FIN. PTY FRN 10/7/2030	0.00	BBG01H91FR85
ROTHESAY LIFE 8.0% 30/OCT/2025	0.00	BBG00B3QJKT9
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.00	BBG00WSMSSW3
QPH FIN. PTY 2.30% 29/7/2027	0.00	
UBS AG/AUSTRALIA FRN 24/11/2026	0.00	BBG01K85B467
INS. AUSTRALIA GRP. FRN 15/06/2045	0.00	BBG00NJLZDM1
WESTPAC BANKING FRN 27/01/2027	0.00	BBG01CCMW601
SPAIN GOV. BD. 0.25% 30-JUL-24	0.00	BBG00NTKMTZ7
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.00	
TORONTO-DOMINION BAN FRN 28/7/2025	0.00	BBG018WSV839
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00	BBG01G5ZZWV7
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.00	BBG00TSB5TY5
BANCO SANTANDER FRN 23/01/2029	0.00	BBG01L0DCV65
ITALY BUONI POLIEN 1.45% 15/11/2024	0.00	BBG00HNTXV26
JEFFERIES FINANCIAL GROUP INC 2.75% 15/10/2032	0.00	
COOPERATIEVE RABOBAN FRN 22/05/2026	0.00	BBG01GN4PR84
F5 NETWORKS INC	0.00	FFIV
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00	BBG00KB3H2T2
CANADIAN IMPERIAL BA FRN 21/04/2026	0.00	BBG01G6ZFW02
JOHN DEERE FINL. 4.90% 28/07/2025	0.00	BBG018WFXVX1
UTD. O/SEAS. BANK SY FRN 16/03/202626	0.00	BBG01FRJ8GR1
JOHN DEERE CAP. 4.75% 8/6/20264.75% 08/06/2026	0.00	BBG01GXLOWQ1
EXPORT-IMPORT BANK O FRN 26/06/2026	0.00	BBG01GXVS1J5
NBN 4.75% 28/09/2026	0.00	
DBS BANK FRN 26/06/2026	0.00	BBG01H0G8YZ4
CHUBB LIMITED ORD	0.00	CB
MACQUARIE BANK FRN 1/3/2034	0.00	BBG01LM6TOB0
SPAIN GOV. BD. 4.20% 31/01/2037	0.00	BBG00007WKR4
NEW TERMINAL FINC. P FRN 12/07/2024	0.00	BBG00H2QKQQ4

PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.00	BBG01LKT4L05
ZF EUR. FIN. 4.75% 31/01/2029	0.00	
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00	BBG00LDVBM18
PIEDMONT NATURAL G 2.50% 15/3/2031	0.00	
AUSNET SERVICES H 5.375% 02/07/202424 AUD200000 16	0.00	BBG006PWHWH1
NATIONALE-NEDERLAN 3.25% 28/5/20277	0.00	BBG01FFVDR06
ENGIE 3.625% 6/12/2026	0.00	
AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000	0.00	BBG00BC24DV0
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00	BBG00FJKV462
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00	BBG0132X81R7
BNP PARIBAS 3.625% 1/9/2029	0.00	BBG019D7R964
VICTORIA POWER NETWO FRN 21/04/2026	0.00	BBG0100NJX95
GPT WHOLESALE SHO 3.993% 11/09/2024	0.00	
ETSA UTILITIES FIN 3.50% 29/08/2024	0.00	
STARBUCKS CORP	0.00	SBUX
SGSP AUSTRALIA ASS 3.75% 27/09/2024	0.00	BBG00HRTHFZ9
ITALY BUONI POLIEN 0.00% 15/12/2024	0.00	BBG0140BZHN4
UK. GILT 0.625% 22/10/2050	0.00	BBG00V5L5N7
ORACLE CORP 3.8% SNR NTS 15/11/2037 USD2000	0.00	
PACCAR FINL. PTY 0.75% 24/05/2024	0.00	
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00	BBG011K30VT7
DEUTSCHE BAHN FIN. 3.50% 27/9/2024	0.00	BBG00HS3D6Z9
KERRY GROUP PLC-A	0.00	KRZ
BARCLAYS PLC FRN 20/05/2027	0.00	BBG010ZN6351
KBC BANK 3.125% 22/2/2027	0.00	BBG01F7XWVJ1
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.00	
CITIGROUP F2F 25/5/2034	0.00	BBG01GS53604
CNH CAPITAL AUS 1.75% 08/07/2024	0.00	BBG011FT7XT5
METROPOLITAN LIFE GB FRN 01/12/2025	0.00	BBG00Y7BW7R3
PACCAR FINL. PTY 4.05% 02/06/2025	0.00	
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00	BBG00FVV9FY3
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655% 22/08/2028	0.00	BBG019616922
HF SINCLAIR CORPOR COM	0.00	DINO
MITSUBISHI UFJ FINANICAL	0.00	8306
BOOKING HLDGS. 3.50% 1/3/2029	0.00	
LINDE 3.00% 14/2/2028	0.00	
UNIVERSITY OF SYDN 3.75% 28/8/2025	0.00	BBG009TOWM77
ITALY BUONI POLIEN 1.20% 15/08/2025	0.00	BBG016PFRWDO
NBN 4.20% 14/04/20274/2027	0.00	
DBNGP FIN. PTY 4.225% 28/05/2025	0.00	
ASIAN DEV. BANK 1.10% 15/08/2024	0.00	BBG00PXHQH04
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00	BBG00DSLMO2
YAMANA GOLD INC 2.63% GTD SNR NTS 15/08/2031 USD1000	0.00	
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00	BBG00HPST6L5
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00	*
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00	BBG01L0GPW62
NEWMONT CORP / NEW 5.35% 15/03/20344	0.00	
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00	BBG00005CTQ2
SOUTHERN GAS CAP. 4.40% 30/5/2047000 2017-A	0.00	
HYUNDAI CAPITAL SE 3.50% 21/03/2025	0.00	BBG015RKKP87
INCITEC PIVOT 4.30% 18/03/2026	0.00	
NETHERLANDS GOV. B 0.25% 15/07/2025	0.00	*
SVENSKA HANDELSBAN 2.95% 24/03/2025	0.00	BBG0160TJXD4
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.00	BBG0000HMS32
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00	BBG014LVZT51
UNITED PARCEL SERVICE - B	0.00	UPS
BUONI POLIENALI 0.95% 01/06/2032	0.00	BBG0135VNWV8
KBC GROUP NV F2V 18/09/2029	0.00	BBG00HP9VXC5
AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000	0.00	BBG00003NDC5
GEA GROUP AG	0.00	G1A
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00	BBG00BVLMOX3
TRAVELERS COS INC / THE	0.00	TRV
TERUMO CORP NPV TEMP	0.00	4543
VOLVO TSY. 3.125% 08/09/2026	0.00	
DEXUS FIN. PTY 4.25% 11/05/2027	0.00	
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.00	BBG00FRZZWR1
KEYCORP F2F 06/03/2035	0.00	BBG01LQ9BB98
EQUITY LIFESTYLE PROPERTIES INC	0.00	ELS
INTERCONTINENTAL H 3.75% 14/8/2025	0.00	
VICINITY CENTRES T 2.60% 27/06/2025	0.00	
LEG IMMOBILIEN 0.875% 17/01/2029	0.00	
DAIWA SECURITIES GROUP INC.	0.00	8601
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00	BBG00WYH2Y52
UK. GILT 1.50% 7/22/2047	0.00	BBG00DSPQP89

FLORIDA POWER & LI 3.95% 01/03/2048	0.00	
GEN. PROP. TST. 3.657% 24/08/2026	0.00	*
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00	BBG00C7SNBD0
WOOLWORTHS GRP. 1.85% 20/5/2025	0.00	BBG00TP4MZ35
HONDA MOTOR CO LTD	0.00	7267
BANK RAKYAT INDONESIA	0.00	BBRI
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00	*
INTL. BANK FOR REC 3.30% 14/08/2028	0.00	BBG00J222057
SHURGARD SELF STORAGE EUROPE SARL	0.00	SHUR
FORD MOTOR COMPANY	0.00	F
CVS HEALTH CORP	0.00	CVS
BRISBANE AIRPORT P 3.10% 30/6/2026	0.00	
KOMMUNALBANKEN 3.40% 24/07/2028	0.00	BBG00JRM89T1
SHELL PLC	0.00	R6CO
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00	BBG015KKBRC5
WESTERN GAS PARTNE 4.65% 01/07/2026	0.00	
SHINHAN BANK 5.00% 30/08/2028	0.00	BBG00LSLXD5
MARSH & MCLENNAN COM	0.00	MMC
VERTEX PHARMACEUTICALS INC	0.00	VRTX
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00	BBG00ZDRLPT8
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00	BBG019ZZNX69
SPAIN GOV. BD. 0.80% 30/07/2027	0.00	BBG00SSJDSS0
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.00	OCA
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00	BBG01J7WQJB7
CENTERPOINT ENERGY 4.10% 1/9/2047	0.00	
HELMERICH & PAYNE 2.90% 29/9/2031	0.00	
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00	BBG00ZL46K7
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00	BBG00TTD1S58
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00	BBG00VZRJGJ7
RIVIAN AUTOMOTIVE INC	0.00	RIVN
UTD. AIRLINES 4.375% 15/04/2026	0.00	
INDITEX	0.00	ITX
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00	BBG017241YP9
INFINEON TECHNOLOGIES AG	0.00	IFX
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027 EUR100000	0.00	BBG00Z5YTSK7
CYBERARK SOFTWARE LTD	0.00	CYBR
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00	BBG00DSHR7D4
PARAMOUNT GLOBAL 2.90% 15/01/202700	0.00	
DANSKE BANK F2V 13/4/2027	0.00	BBG01F3K2S67
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00	
US. TSY. NOTE/BOND 2.00% 31-MAY-24	0.00	*
EDWARDS LIFESCIENCES CORP	0.00	EW
DEUTSCHE BANK F2F 23/02/2028	0.00	BBG015D754H5
Outstanding Settlement Receipts - AUD	0.00	*
SPAIN GOV. BD. 1.00% 31/10/2050	0.00	BBG00RZ8VXC4
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EUR0.01	0.00	BBG00TN1TOW1
JEFFERIES FINL. G 2.625% 15/10/2031/2031 USD1000	0.00	
THE TORONTO DOMINION BANK	0.00	TD
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00	BBG00S7JN842
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00	BBG001KSMN35
DANSKE BANK F2V 22/9/202626	0.00	BBG01JFWCFQ5
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00	BBG00580KNQ8
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27 EUR100000 168	0.00	BBG00ZNGWV61
UK. GILT 4.00% 22/10/2063	0.00	BBG01G6SV4H4
WESTLAKE CORPORATION 2.875% SNR NTS 15/08/2041 USD1000	0.00	
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00	BBG01G582Y6
NESTLE HLDGS. 5.25% 13/3/2026	0.00	BBG01FRP7SQ3
CANADIAN GOV. BD. 3.75% 01/02/2025	0.00	BBG01B9K4TF6
GAMING AND LEISURE P COM	0.00	GLPI
BUONI POLIENALI D 0.60% 01/08/2031	0.00	BBG00Z8Y2X04
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.00	BBG019HSP430
SYSCO CORPORATION COM	0.00	SY
KINGDOM OF BELGIUM 0.50% 22/10/2024	0.00	BBG00FY3F023
NETHERLANDS GOV. B 0.25% 15/07/2029	0.00	BBG00N9Q69L3
SHANGHAI FRIENDESS ELECTRONIC TECHNOLOGY CORP LTD	0.00	688188
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49 USD2000	0.00	
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00	BBG01KFMF057
AGI FINANCE PTY L 2.119% 24/06/2027	0.00	
WAREHOUSES DE PAUWNPV	0.00	WDP
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.00	BBG00QNT7K74
MICRONICS JAPAN CO LTD	0.00	6871
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.00	BBG0167XK592
TELEFONICA BRASIL SA	0.00	VIVT3
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00	

TITULOS DE TESORER 6.25% 09/07/203609/07/2036 COP100000 TES	0.00	BBG00YVK7Q56
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00	BBG00492B638
REGENERON PHARMACEUTICALS INC	0.00	REGN
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00	BBG00FS07BQ5
BANQUE FEDERATIVE 0.625% 19/11/2027	0.00	BBG014GTHCM0
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00	
AEGON F2F 11/04/2048	0.00	BBG00KHQL425
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00	BBG00660QP05
DBS BANK 0.375% 21/11/20240 6	0.00	BBG00J76Y7W9
FISERV INC COM	0.00	FI
OTP BANK NYRT F2V 05/10/2027	0.00	BBG01JFBQ58
ANTHEM 3.60% 15/03/2051	0.00	
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00	BBG00X3FGDQ6
ELECTRANET PTY L 2.4737% 15/12/2028	0.00	
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00	BBG002ZFXKJ2
BANQUE OUEST AFRIC 4.70% 22/10/2031/2031 USD1000 REGS	0.00	
JAPAN PETROLEUM EXPLORATION	0.00	1662
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00	BBG00JFFV183
GEN. MOTORS 6.60% 01/04/2036	0.00	
SKANDINAVISKA ENSK 3.70% 9/6/2025	0.00	BBG017X7D9P0
JACKSON FINANCIAL COM USD0.01 CL A WI	0.00	JXN
ENERGY TRANSFER 6.40% 1/12/2030	0.00	
DEUTSCHE BANK AG/NEW F2F 14/7/2026	0.00	BBG018R0SMF6
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00	BBG007R2YH78
GRAINGER W W INC	0.00	GWW
DWPF FIN. PTY 1.90% 04/08/2028	0.00	
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.00	ACS
HITACHI CONSTRUCTION MACHINE	0.00	6305
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00	BBG003CWKM99
UK. GILT 1.625% 10/22/2054	0.00	BBG00P35L559
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00	*
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00	BBG01FSR6936
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00	BBG00XZ8WMW2
CHARTER HALL GRP.	0.00	CHC
COGNEX CORP COM USD	0.00	CGNX
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00	BBG00000HJ53
SES	0.00	SESG
NETHERLANDS GOVER 0.00% 15/07/2031	0.00	BBG00Z5YWCP3
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00	BBG014D2MF03
CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029 EUR1000	0.00	
NEW ENGLAND POWER CO 5.936% SNR NTS 25/11/2052 USD1000 144A	0.00	
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00	BBG012CF8NY1
CENCORA INC COM	0.00	COR
AT&T INC 2.9% 04/DEC/2026	0.00	
BANK OF AMERICA F2F 19/6/2041	0.00	BBG00VJ01N62
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00	
VEEVA SYSTEMS INC	0.00	VEEV
OTIS WORLDWIDE COR COM	0.00	OTIS
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.00	BBG00YV55N12
BARCLAYS PLC F2F 24/01/2026	0.00	BBG00JRTSSC0
TRANSURBAN GRP.	0.00	TCL
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00	BBG002QT84L3
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00	BBG017B3ZDV3
NSW ELECTRICITY N 2.543% 23/9/2030	0.00	
BOOKING HOLDINGS 4.00% 15/11/2026	0.00	
ITALY BUONI POLIEN 0.35% 01/02/20250	0.00	BBG00QDKX5T4
CHF BNP PARIBAS A/C	0.00	*
MUENCHENER RUECKVER RG-REG	0.00	MUV2
DERWENT LONDON PLC	0.00	DLN
SAAB AB-B	0.00	SAABB
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.00	BBG01F8BL3W7
T-MOBILE USA INC 5.50% 15/01/2055	0.00	
BANK OF AMERICA F2F 7/2/2030	0.00	BBG00N8B84D5
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00	BBG000049PR6
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00	BBG00RRSQKT5
ATHORA NETHERLANDS F2V 31/08/2032	0.00	BBG017QKCZ81
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00	BBG00ZXCNG35
BAXTER INTL. 1.915% 1/2/2027USD1000	0.00	
MARRIOTT INTL. MD 4.90% 15/04/2029	0.00	
BLOCK INC	0.00	SQ
TARGET CORPORATION	0.00	TGT
CUBESMART COM	0.00	CUBE
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00	BBG00009YSM6
FISERV 5.15% 15/03/2027	0.00	

KINGDOM OF BELGIUM 2.60% 22/06/2024	0.00	BBG005TQR0C6
CENTENE CORPORATION	0.00	CNC
ICPF FINANCE PTY 2.725% 11/10/2030	0.00	
PUBLIC SERV. ELEC. 3.00% 01/03/2051USD2000 N	0.00	
CANADIAN GOVERNMENT 2.50% 1/6/2024	0.00	BBG004RWSC2
GILEAD SCIENCES INC	0.00	GILD
HKD BNP PARIBAS A/C	0.00	*
SEVERN TRENT WATER UTIL 2.62% 22/FEB/2033	0.00	BBG01594LC81
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00	BBG00G6SFTW1
FONTERRA SHAREHOLDER FUND	0.00	FSF
MERCK & CO INC 4.9% SNR NTS 17/05/2044 USD2000	0.00	
SPAIN GOV. BD. 2.35% 30/07/2033	0.00	BBG00G27QR80
ZHEJIANG JINGXIN PHARMACEUTICAL ORD SHS A	0.00	002020
JBS USA LUX JBS US 3.00% 15/5/2032	0.00	
CUMMINS INC	0.00	CMI
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM BARCLAYS	0.00	*
BNP PARIBAS FRN 24/02/2028	0.00	BBG015D2Y420
BARCLAYS PLC	0.00	BARC
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00	BBG00GXG52F6
AIB GRP. F2V 30/5/2031000 5	0.00	BBG00XKJXGC8
AMERICOLD REALTY TRUST INC	0.00	COLD
SYNOPSIS INC	0.00	SNPS
KEURIG DR PEPPER INC	0.00	KDP
UK. GILT 4.375% 31/7/2054	0.00	BBG01KYBYP36
STERIS PLC	0.00	STE
CADENCE DESIGN SYSTEMS INC	0.00	CDNS
JOBY AVIATION INC	0.00	JOBY
ANTHEM 5.10% 15/1/2044	0.00	BBG004X93GJ6
SABINE PASS LIQUE 5.875% 30/6/2026	0.00	
SEALED AIR 1.573% 15/10/2026D2000	0.00	
BRISTOL-MYERS SQUI 5.20% 22/02/2034	0.00	
CHANNEL INFRASTRUCTURE NZ LTD	0.00	CHI
NUTRIEN 5.25% 15/01/2045	0.00	
ASTRAZENECA PLC SPONS ADR	0.00	AZN
VINCI SA	0.00	DG
SANTANDER UK GRP. HLDGS. F2V PERP	0.00	BBG00GCLZGM6
MARKETAXESS HLDGS COM	0.00	MKTX
HARTFORD FINANCIAL SERVICES GROUP INC	0.00	HIG
WUXI TAIJI INDUSTRY LTD CORP	0.00	600667
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00	BBG00QJDBJT8
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00	BBG00DYBZHY6
SABRA HEALTHCARE REIT INC	0.00	SBRA
SHERWIN WILLIAMS COM	0.00	SHW
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00	BBG006KJ9Z96
UK. GILT 1.625% 22-OCT-71	0.00	BBG00KTFMWZ7
UNICREDIT F2F 15/11/2027	0.00	BBG01BFMVYS0
NRW BANK 0.25% 26/01/2032	0.00	BBG014LKYR69
PACIFICORP 4.125% 15/01/2049	0.00	
FRANCE GOV. BD. 1.75% 25/5/2066	0.00	BBG00CNNJPB9
PAYCHEX INC	0.00	PAYX
EVEREST REINSURANCE HLDG 3.12% 15/OCT/2052	0.00	
SHIN-ETSU CHEMICAL NPV	0.00	4063
TRELLEBORG AB-B SHS	0.00	TRELB
DOMINION ENERGY SOUTH CAROLINA INC 5.1% 1MTG BDS 01/06/2065 USD1000	0.00	
TECK RES. 5.40% 01/02/2043USD1000	0.00	
DENMARK GOV. BD. 0.50% 15/11/2027	0.00	BBG00FQWRGK0
VOLVO AB - B	0.00	VOLVB
CARDINAL HEALTH INC	0.00	CAH
BUNDESREPUBLIK DEU 6.50% 04/07/2027EUR0.01 REGS	0.00	BBG00004JGM0
AVANGRID	0.00	AGR
COMPAGNIE FINANCIERE RICHEMONT SA	0.00	CFR
LAFARGEHOLCIM LTD	0.00	HOLN
XIAMEN CHANGELIGHT ORD SHS A	0.00	300102
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00	BBG00B0H72P8
3I GROUP PLC	0.00	III
STANDARD CHARTERED F2V 16/11/2028	0.00	BBG01BFLXLH0
NETHERLANDS GOV. 0.00% 15/01/2029	0.00	BBG0129MT0V0
TAG TEGERNSEE IMMOBILIEN- UND BETRILIGUN	0.00	TEG
ORSTED A/S	0.00	ORSTED
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00	BBG0000PXXX8
EQUINOR ASA	0.00	NO0010096985
INTERCONTINENTAL EXCHANGE INC	0.00	ICE
UTD. UTLS. GRP.	0.00	UU/
MERCK & CO INC 1.875% 15/10/2026	0.00	

CANADIAN PAC KANS COM NPV	0.00	CP
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00	BBG01F816MJ9
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00	BBG0161CL4M1
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00	BBG00002M1R8
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00	BBG00006JFB9
SOUTHERN CO COM USD	0.00	SO
COMERICA F2F 30/01/2030	0.00	BBG01L6Y65S3
ORACLE 4.10% 25/03/2061	0.00	
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00	BBG00P97JSJ7
PANGAEA LOGISTICS SOLUTIONS ORD SHS	0.00	PANL
INVESTORE PROPERTY LTD	0.00	IPL
MITSUBISHI CORP	0.00	8058
CME GROUP INC COM	0.00	CME
MANULIFE FINANCIAL CORP	0.00	MFC
JP MORGAN COLAT	0.00	*
CNA FINL. 5.125% 15/2/2034	0.00	
CARRIER GBL. 4.375% 29/5/2025	0.00	BBG01L8FKPP5
DUKE ENERGY CORP COM	0.00	DUK
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000 40	0.00	
DENMARK GOV. BD. 2.25% 15/11/203301	0.00	BBG01DC38742
FORTINET INC COM	0.00	FTNT
MARRIOTT INTL. MD 3.50% 15/10/2032USD1000 GG	0.00	
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00	BBG00CR6L6T2
PARKER HANNIFIN CORP	0.00	PH
BANK OF NOVA SCOTI 1.35% 24/6/2026	0.00	BBG011K31FP5
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00	BBG006KCHRY2
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00	BBG00L1D8B91
COOPERATIEVE RABOBAN F2V 24/09/2026	0.00	BBG00XGCZC7
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.00	BBG00Q88RPF5
TRANSDIGM GROUP INC	0.00	TDG
SIEMENS FINANCIERI 1.20% 11/03/20261/03/2026	0.00	BBG00ZHQJNR6
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00	BBG00M6Y9705
AGCO CORP	0.00	AGCO
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00	BBG00C3P2HF8
ADTALEM GLOBAL EDUCATION INC	0.00	ATGE
LAUREATE EDUCATION INC	0.00	LAUR
ARISTA NETWORKS IN COM	0.00	ANET
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00	BBG003QDXCT2
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00	BBG00VXQ9061
KERRY GROUP PLC	0.00	KRZ
NEXTERA ENERGY CAP 2.25% 1/6/2030	0.00	
SPAIN GOV. BD. 3.50% 31/5/2029	0.00	BBG01JLCLX0
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00	BBG00DM1SQH8
KINGDOM OF BELGIUM 4.50% 28/03/2026	0.00	BBG001QVVF2P2
RCI BANQUE 4.875% 14/6/2028	0.00	
ENEL FIN. INTL. 1.875% 12/7/2028	0.00	
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00	BBG019HTBZR8
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00	BBG00002XGC9
NEXTDC	0.00	NXT
POPULAR INC COM USD6 POST REV SPLIT	0.00	BPOP
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.00	BBG00FYM9P7
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00	BBG007B2CV78
LANDIS AND GYR GROUP AG	0.00	LAND
ING GROEP F2F 11/09/2027	0.00	BBG01I685WR8
KBC GROUP NV	0.00	KBC
WOLTERS KLUWER NV 0.25% 30/MAR/2028	0.00	
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00	BBG0045PX7F2
DEUTSCHE TELEKOM AG DEM	0.00	DTE
PULTE GROUP INC	0.00	PHM
BANCO DE SABADELL F2V 16/08/203300000 5 REGS	0.00	BBG01F6JV2X2
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00	BBG01KXNJZS9
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00	BBG002QXHX58
ABN AMRO BANK F2F 22/2/2033100000 290	0.00	BBG01BJ771K6
APPLE INC 3.75% SNR NTS 12/09/2047 USD2000	0.00	
INTL FLAVORS & FRAGRANCES USD	0.00	IFF
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00	BBG002BFD923
TYSON FOODS 5.70% 15/3/2034	0.00	
RIO TINTO PLC ORD	0.00	RIO
CITIGROUP INC 2.52% BDS 03/11/32 USD1000	0.00	BBG0136TV3C8
TERNA RETE ELETTRICA NAZIONALE	0.00	TRN
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00	BBG00NTYCFZ8
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00	BBG0032B7MZ2
BUNDESREPUBLIK DEU 1.00% 15/08/2024	0.00	BBG0072DYXD9
SPIRAX SARCO ENG ORD	0.00	SPX

ENTERGY LOUISIANA 4.20% 1/9/2048	0.00	
HOMEKO DAILY NEEDS REIT	0.00	HDN
SARTORIUS FINANCE 4.25% 14/9/2026	0.00	
NEXTERA ENERGY CAP 3.00% 15/1/2052/01/2052 USD1000 60	0.00	
GS. GRP. F2F 27/01/2032	0.00	BBG00YZCJ287
NIPPON BUILDING FUND INC	0.00	8951
SUPER MICRO COMPUTER INC	0.00	SMCI
KIMCO REALTY 2.25% 01/12/2031	0.00	
ITALY BUONI POLIEN 1.45% 15/05/2025	0.00	BBG00K96D8M6
ABB LTD	0.00	ABBN
JAPAN GOV. TWO YE 0.005% 01/01/2025	0.00	BBG01C4YP8H0
MERLIN PROPERTIES SOCIMI SA	0.00	MRL
KEYERA CORP COM	0.00	KEY
SPAIN GOV. BD. 3.45% 30/7/2043	0.00	BBG019QZMJD3
COGNIZANT TECH SOLUTIONS A	0.00	CTSH
NNN REIT INC	0.00	NNN
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00	BBG00Z46Q960
EASTERN POWER NET 5.375% 26/2/2042	0.00	
INTEL CORP 5.90% 10/02/2063	0.00	
AIRBNB INC	0.00	ABNB
PAYPAL HOLDINGS INC	0.00	PYPL
MANAWA ENERGY LTD	0.00	MNW
CREDIT AGRICOLE SA	0.00	ACA
ASTELLAS PHARMA NPV	0.00	4503
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00	BBG0000952R0
ALEXANDRIA REAL ES 2.00% 18/05/20322	0.00	
US BANCORP	0.00	USB
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00	BBG014D5CT98
PARKLAND CORP	0.00	PKI
DISCOVER FINANCIAL SERVICES	0.00	DFS
MARRIOTT INTL INCUSD	0.00	MAR
CHARTER HALL PRIME OFFICE FUND	0.00	*
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00	BBG00NSMX7S8
MAPLE TREE INDUSTRIAL TRUST	0.00	MINT
COLUMBIA PIPELINE 6.036% 15/11/2033033	0.00	
HALLENSTEIN GLASSON HOLDINGS LTD	0.00	HLG
INGENIA COMMUNITIES GRP.	0.00	INA
SOFTBANK CORP	0.00	9434
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.00	BBG01G80VNH1
BECTON DICKINSON AND COMPANY	0.00	BDX
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00	BBG0159ZG413
CINTAS CORP	0.00	CTAS
ORACLE 4.50% 6/5/2028	0.00	
SUMITOMO MITSUI FINANCIAL GROUP	0.00	8316
TURNERS AUTOMOTIVE GROUP LIMITED	0.00	TRA
RYMAN HOSPITALITY PROPERTIES INC	0.00	RHP
POWERSCHOOL HOLDINGS INC	0.00	PWSC
GENERAL MILLS INC 0.45% 15/01/202600 SEC	0.00	
AON PLC IE COM CL A	0.00	AON
BUONI POLIENALI DEL TES 3.25% 01/MAR/2038	0.00	BBG017QNPZD5
BROADSTONE NET LEA COM	0.00	BNL
WIHLBORGS FAST. AB NPV	0.00	WIHL
FREEPORT MCMORAN INC	0.00	FCX
AMERICAN HOMES 4 R 5.50% 01/02/2034	0.00	
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00	BBG004FSZJN8
TRUIST FINL. F2F 08/06/2034	0.00	BBG01GXKJN65
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00	BBG001QWS1P8
ITALY BUONI POLIEN 3.35% 01/03/2035	0.00	*
PPG INDS. 1.20% 15/03/2026	0.00	
SK HYNIX 5.50% 16/01/2027	0.00	BBG01KV8R477
JYSKE BANK A/S F2F 26/10/2028	0.00	BBG01G9PXY43
SWEDBANK 6.136% 12/09/2026	0.00	BBG01J6B5KF0
NOMAD FOODS LTD	0.00	NOMD
TECK RES. 6.00% 15/8/2040SD1000	0.00	
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.00	
M&G F2V 20/10/2048	0.00	BBG00M0LRGT8
SK HYNIX 6.25% 17/1/2026	0.00	BBG01C7B7SF5
NATWEST GRP. F2V 02/03/2027	0.00	BBG01FNX2HP0
BP PLC -SPONS ADR	0.00	BP
THAMES WATER UTILI 3.50% 25/2/2028	0.00	BBG00C6LG002
MOODYS CORPORATION	0.00	MCO
TESCO ORD	0.00	TSCO
MS & AD INSURANCE GP TEMP	0.00	8725
NORDEA BANK ABP 0.625% 24/05/20240 REGS	0.00	BBG01136VVK4

NIPPON TEL AND TEL CP NPV	0.00	9432
FDXEX CORP COM	0.00	FDX
EMERSON ELECTRIC CO	0.00	EMR
BARCLAYS 5.20% 12/05/2026	0.00	BBG00CVR1MX3
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00	BBG00YRS0021
DENMARK GOV. BD. 1.75% 15/11/2025	0.00	BBG006FT6B96
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00	BBG01BF9LJK1
LOEWS CORP	0.00	L
LA MONDIALE SAM F2V 26/1/2047EGS	0.00	BBG00FS6MFR5
TETRA TECH INC	0.00	TTEK
MITSUBISHI ELECTRIC	0.00	6503
JYSKE BANK - REG	0.00	JYSK
SEVERN TRENT	0.00	SVT
NETAPP INC	0.00	NTAP
MONSTER BEVERAGE SHS ORD	0.00	MNST
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00	BBG00G5JCKL6
CNH INDL. CAP. 5.10% 20/04/2029	0.00	
CGI INC	0.00	GIB/A
BAYCURRENT CONSULT NPV	0.00	6532
BANCO SANTANDER 2.746% 28/05/2025200000 92	0.00	BBG00TZNFKFO
CENTURIA INDUSTRIAL REIT	0.00	CIP
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00	BBG01KYMRK86
AGREE REALTY CORP	0.00	ADC
HILTON WORLDWIDE H COM	0.00	HLT
TOYOTA FINANCE AUS 0.85% 09/09/2024	0.00	BBG012CK9VD4
ARCADIS NV	0.00	ARCAD
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00	BBG01GZWCXW3
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00	BBG00ZLQCX0
NATIONAL AUSTRALIA BANK LIMITED	0.00	NAB
CAVCO INDUSTRIES INC	0.00	CVCO
INTL. BANK FOR REC 1.25% 10/12/2030	0.00	BBG00YBC5TK5
YUM! BRANDS INC	0.00	YUM
COMCAST 5.35% 15/11/2027	0.00	
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00	BBG00GST85C7
BANCO DE SABADELL SA 5.5% 08/09/2029	0.00	BBG01J3W9B72
BANCO BILBAO VIZCAYA - SP ADR	0.00	BBVA
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00	BBG00CTZSDY8
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00	BBG008CRCL18
TOWA CORP	0.00	6315
GECINA	0.00	GFC
AMERICAN TOWER 5.80% 15/11/2028	0.00	
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.00	
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.00	BBG004735K84
DARLING INGREDIENTS INC	0.00	DAR
UTD. AIRLINES 4.625% 15/04/2029	0.00	
NXP SEMICONDUCTORS	0.00	NXPI
HCA 5.25% 15/04/2025	0.00	BBG0078ZRB77
XIAMEN COMFORT SCIENCE & TECHNOLOGY GROUP ORD SHS A	0.00	002614
BANK OF MONTREAL CAD	0.00	BMO
LA MONDIALE SAM F2V 18/1/2048GS	0.00	BBG00JRD0NW4
APARTMENT INCOME R COM	0.00	AIRC
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00	BBG00XH3L6Q7
SK HYNIX 1.50% 19/1/2026	0.00	BBG00YRXT010
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00	BBG002G67701
CARRIER GBL. 4.125% 29/05/2028	0.00	
E.ON SE	0.00	EOAN
AMPOL LIMITED ORDINARY FULLY PAID	0.00	ALD
CAPITALAND INTEGRATED COMMERC	0.00	CICT
UNITEDHEALTH GRP. 6.05% 15/2/2063	0.00	
KKR AND CO INC	0.00	KKR
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000 A1-A	0.00	*
PECO ENERGY CO 1ST & REF MTG BD 3.05% 15/03/2051	0.00	
MARVELL TECHNOLOGY COM	0.00	MRVL
DAI ICHI LIFE HOLD NPV	0.00	8750
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00	BBG0196PSDP1
CBRE GROUP INC CLASS A	0.00	CBRE
ASHTREAD CAP. 1.50% 12/08/2026	0.00	
CRH PLC LONDON LISTING	0.00	CRH
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00	BBG005Y10PR3
FORD MOTOR COMPANY 3.25% 12/FEB/2032	0.00	
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00	BBG00PNTKDZ6
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00	BBG00YVDFX39
KUBOTA CORPORATION	0.00	6326
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.00	

MITSUBISHI HVY IND NPV TEMP	0.00	7011
SELP FIN. SARL 3.75% 10/8/2027	0.00	
SANFORD LTD	0.00	SAN
ASMEDIA TECHNOLOGY INC	0.00	5269
CONSTELLATION ENERGY CORP	0.00	CEG
KDDI CORP	0.00	9433
BANCO SANTANDER M 5.375% 17/4/2025	0.00	BBG00T64X6Z3
AMPHENOL CORP CL A	0.00	APH
OLD MUTUAL LTD NPV	0.00	OMU
NORFOLK SOUTHERN CORP USD	0.00	NSC
URBAN EDGE PPTYS COM USD	0.00	UE
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00	BBG005P98GQ9
KINGSPAN GROUP PLC	0.00	KSP
SWEDEN GOV. BD. 2.50% 12/5/2025	0.00	BBG005X0Z1H2
3M CO	0.00	MMM
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00	BBG00CDZ9QV0
DELTA ELECTRONICS INC	0.00	2308
STANTEC INC	0.00	STN
YANGZIJANG SHIPBUILDING NPV	0.00	YZJSGD
SHAFTESBURY CAPITAL PLC	0.00	SHC
GMS INC	0.00	GMS
PIONEER NATURAL RESOURCES CO	0.00	PXD
BOSTON PROPERTIES INC	0.00	BXP
ESTACIO PARTICIPACOES SA	0.00	YDUQ3
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00	BBG01C97H7R4
JAPAN HOTEL REIT INVESTMENT CORP	0.00	8985
AOFRIO LTD	0.00	AOF
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00	BBG00002NSX1
JPM. CHASE F2F 22/02/2048	0.00	BBG00FZKYJK2
INTEL CORP 5.625% 10/02/2043	0.00	
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00	BBG01G4FY007
UPM KYMMENE CORP	0.00	UPM
ANHUI CONSTRUCTION ENGINEERING GROUP CORP LTD	0.00	600502
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00	BBG00HMYQWZ6
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00	BBG00N6TFXX4
PERM. TSB GRP. HLDGS F2F 30/6/2029	0.00	BBG01H6TJLF8
ONEOK INC 5.65% 1/11/2028	0.00	
SYSTEM ENERGY RES. 6.00% 15/4/2028	0.00	
ADVANCED DRAINAGE SYTEMS INC	0.00	WMS
SHIZUOKAGAS CO	0.00	9543
UK. GILT 1.50% 31/7/2053	0.00	BBG012SDG1Q7
AMERICAN INTERNATIONAL GROUP	0.00	AIG
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00	BBG001618TB4
T ROWE PRICE GROUP	0.00	TROW
AZIMUT HOLDING SPA	0.00	AZM
BRISTOL-MYERS SQUI 4.90% 22/02/2027	0.00	
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00	BBG00PF8MCG2
DAIICHI SANKYO COMPANY LIMITED	0.00	4568
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.00	BBG01HDK4604
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00	
BANK OF NOVA SCOTIA CAD	0.00	BNS
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00	*
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00	*
ASM INTERNATIONAL NV	0.00	ASM
GLENORE PLC	0.00	GLEN
LONDON STOCK EXCHANG	0.00	LSEG
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00	BBG00CGP8GT5
SUN COMMUNITIES OPERATING LTD PARTN 5.7% GTD SNR NTS 15/01/2033 USD1000	0.00	
FERRARI NV COM	0.00	2FE
MERCK 5.15% 17/05/2063	0.00	
CASTELLUM AB	0.00	CAST
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00	BBG01G3LT4T2
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00	BBG00N14SKL1
NINTENDO CO LTD	0.00	7974
BUNDESSCHATZANWEIS 0.20% 14/6/2024024	0.00	BBG0179N5668
CNH INDL. CAP. 5.50% 12/01/2029	0.00	
CAPITALAND INVE NPV	0.00	CLI
COUSINS PROPERTIES INC	0.00	CUZ
EXELON 5.45% 15/3/2034	0.00	
CHENIERE US CHRIS 5.125% 30/06/2027	0.00	
FINANCIAL PRODUCTS GROUP CO LTD	0.00	7148
CABOT OIL AND GAS CORP	0.00	CTRA
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00	BBG0100R2F66
HENAN ZHONGFU INDUSTRIAL ORD SHS A	0.00	600595

DAIWA HOUSE REIT I REIT	0.00	8984
ABBVIE 4.50% 14/05/2035	0.00	
UNIVERSAL HEALTH SERVICES - CLASS B	0.00	UHS
Income Due - GBP	0.00	*
WILLIAMS COS 5.30% 15/8/2052	0.00	
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00	BBG00000T6T2
RPI_CCP USD RCV CPI1D PAY 2.2682% 11-DEC-2028CHASUS33LCHCUK	0.00	*
SAFESTORE HOLDINGS PLC	0.00	SAFE
TRUIST FINL CORP COM	0.00	TFC
FERGUSON PLC	0.00	FERG
PROLOGIS PROPERTY MEXICO SA DE CV	0.00	FIBRAPL
HCA 5.125% 15/6/2039	0.00	
SWEDISH KRONA	0.00	*
CF INDUSTRIES INC 5.375% 15/03/2044	0.00	BBG0064187B3
WELLS FARGO & CO MEDIUM TERM SR NTS TRANCHE 5.013%04/04/2051	0.00	BBG00SRHVLH2
ABBVIE 4.70% 14/05/2045	0.00	
CHROMA ATE INC	0.00	2360
SUN LIFE FINANCIAL INC	0.00	SLF
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00	BBG01L80HDZ8
BROADCOM 3.50% 15/02/2041	0.00	
METLIFE INC	0.00	MET
BEIJING SIFANG AUTOMATION ORD SHS A	0.00	601126
BASF SE	0.00	BAS
AALBERTS INDUSTRIES NV	0.00	AALB
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00	BBG00RPL820
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.00	VCX
ASTRAZENECA FINANCE LLC 1.2% 28/MAY/2026	0.00	
ORACLE CORP 4.3% SNR NTS 08/07/2034 USD2000	0.00	
Income Due - AUD	0.00	*
NATIONAL VISION HOLDINGS INC	0.00	EYE
NETHERLANDS GOV. B 2.00% 15/07/2024	0.00	BBG0066HT3X8
PROSUS NV	0.00	PRX
ULTA BEAUTY INC COM	0.00	ULTA
TUI TOPCO LIMITED - ORDINARY SHARES	0.00	994NRS990
KOREA HOUSING FIN 3.714% 11/04/2027	0.00	BBG01G2NCQV5
DOMINO'S PIZZA GRP ORD GBP0.00520833	0.00	DOM
REALTY INC. 1.80% 15/03/2033	0.00	
NVR INC	0.00	NVR
CIGNA CORP 4.80% 15/7/2046	0.00	
EXPERIAN GROUP LTD	0.00	EXPN
DECKERS OUTDOOR CORP	0.00	DECK
CAD BNP PARIBAS A/C	0.00	*
RETAIL OPPORTUNITY INVESTMENT	0.00	ROIC
FAIRFAX FINANCIAL HLDGS LTD 5.625% SNR NTS 16/08/2032 USD1000	0.00	
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00	BBG014D286T8
LIFESTYLE COMMUNITIES	0.00	LIC
BELGIUM KINGDOM 1.40% 22/06/2053	0.00	BBG015C766K6
WUXI ETEK MICROELECTRONICS CO LTD	0.00	688601
SUN COMMUNITIES OPER LP 4.2% 15/APR/2032	0.00	
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00	BBG00B5ZGWL1
HUARONG FIN. II 0.75% 12/11/2029	0.00	BBG00L06T0B5
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00	BBG001NH87J0
GIGADEVICE SEMICONDUCTOR BEIJING INC	0.00	603986
VAIL RESORTS INC	0.00	MTN
MERCK 3.90% 07/03/2039	0.00	
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00	BBG010Z6LKB6
JAPAN GOV. TWENTY 1.80% 20/06/2031	0.00	BBG00215N8T8
JOHNSON CONTROLS INTERNATIONAL PLC	0.00	JCI
HEALTHCARE REALTY TRUST INC	0.00	HR
AMERICAN ELECTRIC POWER COMPANY INC	0.00	AEP
ABBVIE 5.40% 15/3/2054	0.00	
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00	BBG012F1MNT9
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00	BBG00JGKXP04
HENAN PINGGAO ELECTRIC CO LTD	0.00	600312
NUCOR CORP	0.00	NUE
WESFARMERS LIMITED	0.00	WES
AUTONATION INC 1.95% SNR NTS 01/08/2028 USD1000	0.00	
PUBLICIS GROUPE	0.00	PUB
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00	BBG00T20WKB1
MARUBENI CORPORATION	0.00	8002
UK. GILT 0.50% 22/10/2061	0.00	BBG00TSXQSV9
JAPAN POST BANK CO LTD	0.00	7182
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00	BBG00G5D0FB4
FOOT LOCKER INC	0.00	FL

VODACOM GROUP PTY LTD	0.00	VOD
TOPBUILD CORP COM USD0.01 WI	0.00	BLD
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00	BBG00GVX9JM2
HEALTHPEAK OP 2.875% 15/01/20311 USD1000	0.00	
COMMONWEALTH EDISON 2.2% 1MTG BDS 01/03/2030 USD1000 128	0.00	
INGERSOLL RAND INC	0.00	IR
AMERIPRISE FINANCIAL INC	0.00	AMP
MICROCHIP TECHNOLOGY INC	0.00	MCHP
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00	BBG00ZHXZ075
SWEDISH GOV. 0.75% 12/05/2028060	0.00	BBG00FS1DYY7
LOGITECH INTERNATIONAL SA	0.00	LOGN
CITIGROUP CCP AUD BROKER ACCOUNT	0.00	*
SEKISUI HOUSE REIT INC	0.00	3309
APT MEDICAL ORD A	0.00	688617
PUBLIC STORAGE	0.00	PSA
DANONE	0.00	BN
APOLLO GLOBAL MANA COM	0.00	APO
INSULET CORP	0.00	PODD
SEMPRA ORD	0.00	SRE
MARS INC DEL 2.375% GTD SNR NTS 16/07/40 USD1000 144A	0.00	
GLP JREIT REIT	0.00	3281
GENERAL MILLS INC	0.00	GIS
CROWN CASTLE INTL CORP	0.00	CCI
KENVUE INC	0.00	KVUE
MARS INC DEL 4.125% GTD SNR NTS 01/04/54 USD2000 144A	0.00	
AIB GRP. F2F 17/11/2027REGS	0.00	BBG010Z1BRT4
GINKGO BIOWORKS HOLDINGS INC	0.00	DNA
ESSENTIAL PROPERTIES REALTY TRUST INC	0.00	EPRT
NEW ZEALAND GOV. 1.75% 15/5/2041	0.00	*
AEP TEXAS 3.45% 15/5/2051	0.00	
ALLY FINANCIAL INC	0.00	ALLY
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.00	AP-U
NATWEST MKTS. 6.625% 22/6/2026	0.00	BBG01H0992N2
AMETEK INC	0.00	AME
FASTENAL CO	0.00	FAST
DOLLAR GENERAL	0.00	DG
UK. GILT 1.125% 22/10/2073	0.00	BBG0151HW5Z3
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00	BBG012JH1T38
SIMON PROPERTY GROUP INC USD	0.00	SPG
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00	BBG00001VCT4
BLACKROCK FUNDING 5.25% 14/03/2054	0.00	
COINBASE GLOBAL INC	0.00	COIN
ATLAS COPCO AB	0.00	ATCOA
SNOWFLAKE INC	0.00	SNOW
DOMINION ENERGY INC	0.00	D
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00	BBG009YZXWN3
TOKYO ELECTRON LTD	0.00	TOELY
WHITBREAD PLC	0.00	WTB
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.00	NSR
OLD DOMINION FGHT COM USD 0.10 TEMP	0.00	ODFL
SAMSUNG SDI CO LTD	0.00	006400
MIZUHO FINANCIAL GROUP INC	0.00	8411
ARENA REIT	0.00	ARF
BANK OF NEW YORK MELLON CORP	0.00	BK
HUMANA INC	0.00	HUM
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00	BBG00BM476D7
NEXTDC LIMITED ORDINARY FULLY PAID	0.00	NXT
IROBOT CORP	0.00	IRBT
BANCO BPM 4.625% 29/11/2027	0.00	BBG01K9FQCL3
INDUSTRIAL AND INFRAREIT	0.00	3249
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00	BBG00YZ22L49
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00	BBG01LBG56X4
VERIZON COMMS. 3.40% 22/03/20411000	0.00	
NEC CORPORATION	0.00	6701
CCP CITIGROUP GBP BROKER ACCOUNT	0.00	*
IDEXX LABORATORIES INC	0.00	IDXX
CORTEVA INC	0.00	CTVA
GSK PLC SPON ADS EACH REP 2 ORD SHS	0.00	GSK
KOREAN WON	0.00	*
N/WIDE. B/SOC. F2F 07/12/2027	0.00	BBG01BQGNZD3
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00	BBG01JRHFCJ7
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.00	BR
MSCI INC	0.00	MSCI
CLEANAWAY WASTE MANAGEMENT LIMITED	0.00	CWY

JPM CCP EUR BROKER ACCOUNT	0.00	*
SNAM	0.00	SRG
FUT 06 JUN 24 EURX EUR-BOBL	0.00	OEM4
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00	BBG006LJ4NW1
UDR INC	0.00	UDR
QUANTA SERVICES INC	0.00	PWR
ORANGE SA	0.00	ORA
ADVANTEST CORP	0.00	6857
LLOYDS BANKING GROUP PLC	0.00	LLOY
KIMCO REALTY CORP 6.4% SNR NTS 01/03/2034 USD1000	0.00	
NITTO DENKO CORPORATION	0.00	6988
MIRVAC GRP.	0.00	MGR
STATE STREET	0.00	*
EDP RENOVAVEIS SA	0.00	EDPR
PALANTIR TECHNOLOGIES INC	0.00	PLTR
SGD BNP PARIBAS A/C	0.00	*
PRYSMIAN SPA	0.00	PRY
RECKITT BENCKISER GROUP PLC	0.00	RKT
SYNCHRONY FINANCIAL	0.00	SYF
HOYA CORPORATION JPY	0.00	7741
DOLLAR TREE INC	0.00	DLTR
GIVAUDAN - REG	0.00	GIVN
EQT 5.70% 01/04/2028	0.00	
Outstanding Settlement Receipts - EUR	0.00	*
PRINCIPAL FINANCIAL GROUP	0.00	PFG
DEUTSCHE BOERSE AG	0.00	DB1
NEXTRACKER INC	0.00	NXT
ALCON AG	0.00	ALC
PRUDENTIAL FINANCIAL INC	0.00	PRU
COMPAGNIE DE SAINT-GOBAIN	0.00	SGO
BATH AND BODY WORKS INC	0.00	BBWI
HEALTHPEAK PROPERTIES INC	0.00	DOC
ABBVIE 5.50% 15/3/2064	0.00	
SHENYANG XINGQI PHARMACEUTICAL CO LTD	0.00	300573
VICINITY CENTRES	0.00	VCX
WESTERN MIDSTREAM 6.15% 1/4/2033	0.00	
SEVEN AND I HOLDINGS NPV	0.00	3382
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00	*
CANADIAN IMP BANK COM NPV	0.00	CM
NOMURA HOLDINGS INC	0.00	8604
WESTINGHOUSE AIR 5.611% 11/3/2034034	0.00	
OTSUKA HLDGS CO NPV	0.00	4578
MAPLETREE LOGISTICS TRUST	0.00	MLT
AKAMAI TECHNOLOGIES	0.00	AKAM
COSTAR GROUP INC COM	0.00	CSGP
DENSO CORP NPV	0.00	6902
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00	BBG00005FML9
HEIDELBERGCEMENT AG	0.00	HEI
PORTLAND GEN. ELEC.	0.00	POR
EXPEDIA GROUP INC	0.00	EXPE
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00	BBG019M2WKG3
THE WAREHOUSE GROUP LIMITED	0.00	WHS
DOW INC	0.00	DOW
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00	BBG0015DF4W3
TOYOTA INDUSTRIES CORPORATION	0.00	6201
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00	*
NORTHERN TRUST CORP	0.00	NTRS
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00	BBG01GN82W07
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00	BBG01LCH7KD5
COMMERZBANK F2F 25/03/2029	0.00	BBG01JFG00Y7
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00	BBG00YT43RX6
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00	BBG009YX957
DEUTSCHE BANK AG (REG)	0.00	DBK
TOTAL SA	0.00	TTE
LOGICOR FINC. SAR 4.625% 25/07/2028	0.00	
SLOVENSKA SPORITELNA F2F 4/10/2028	0.00	BBG01JGVSRG4
SWISS RE AG	0.00	SREN
GENUS PLC	0.00	GNS
ARCHER DANIELS MIDLAND CO COM STK NPV	0.00	ADM
ESTEE LAUDER COMPANIES	0.00	EL
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00	BBG00FH3N9V2
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.00	9501
TELEFONICA SA	0.00	TEF
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00	BBG01KXN1R60

ARCH CAPITAL GROUPCOM	0.00	ACGL
BANCO COMERCIAL PORT F2F 02/10/2026	0.00	BBG01JJ36LQ9
GLOBAL PAYMENTS INC	0.00	GPN
THAMES WATER UTIL FIN 0.87% 31/JAN/2028	0.00	
CITIGROUP CCP	0.00	*
DKK BNP PARIBAS A/C	0.00	*
KONINKLIJKE PHILIPS NV	0.00	PHIA
NISSAN MOTOR CO	0.00	7201
PARTNERS GROUP	0.00	PGHN
FIRST INDUSTRIAL REALTY TRUST	0.00	FR
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00	BBG000FMHS13
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITAL INC	0.00	HASI
WSP GLOBAL INC	0.00	WSP
MARTIN MARIETTA MATERIALS	0.00	MLM
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00	*
AGRICULTURAL BANK OF CHINA LTD	0.00	ACGBY
SOMPO HOLDINGS INC NPV TEMP	0.00	8630
FX OPTIONS	0.00	*
GE HEALTHCARE HOLDING LLC	0.00	GEHC
NESTE OYJ	0.00	NESTE
ATMOS ENERGY CORP 2.625% SNR NTS 15/09/2029 USD2000	0.00	
REALTY INC. 2.20% 15/06/2028	0.00	
PG AND E CORP	0.00	PCG
CHARTER COMMS. OPE 3.70% 1/4/2051	0.00	
COMMERZBANK AG NPV	0.00	CBK
ADIDAS AG	0.00	ADS
DUPONT DE NEMOURS INC	0.00	DD
DOORDASH INC	0.00	DASH
SMC CORP	0.00	6273
KRAFT HEINZ CO COM	0.00	KHC
ARKEMA	0.00	AKE
IRON MTN INC NEW COM NPV	0.00	IRM
HENNES & MAURITZ	0.00	HMB
CANON INC	0.00	7751
PPG INDUSTRIES INC	0.00	PPG
EQUIFAX INC	0.00	EFX
Income Due - EUR	0.00	*
CANADIAN DOLLAR	0.00	*
CLEVELAND CLIFFS COM USD	0.00	CLF
OMNICOM GROUP	0.00	OMC
ROCKWELL AUTOMATION INC	0.00	ROK
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00	BBG000FVQ8V4
VULCAN MATERIALS CO	0.00	VMC
JAPAN EXCHANGE GROUP INC	0.00	8697
FACTSET RESEARCH SYSTEMS INC	0.00	FDS
MARRIOTT VACATIONS WORLDWIDE CORP	0.00	VAC
COREBRIDGE FINL. 4.35% 5/4/2042	0.00	
WASION HOLDINGS LT HKD	0.00	3393
DAIWA HOUSE INDUSTRY JPY	0.00	1925
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.00	IIP-U
SINOSTEEL ENGINEERING TECHNOLOGY ORD SHS A	0.00	000928
ELECTRONIC ARTS INC	0.00	EA
ANGLO AMERICAN PLC	0.00	AAL
CHINA RAILWAY GROUP LTD	0.00	601390
HALMA PLC	0.00	HLMA
AVIO SPA	0.00	AVIO
INVINCIBLE INVESTMENT CORP REIT	0.00	8963
ROYAL CARIBBEAN GROUP	0.00	RCL
CHECK POINT SOFTWARE TECH	0.00	CHKP
KYOCERA CORP	0.00	6971
WESTROCK CO COM	0.00	WRK
ON SEMICONDUCTOR CORPORATION	0.00	ON
THE HERSHEY COMPANY	0.00	HSY
CEMENTOS ARGOS SA COP6	0.00	CEMARGOS
HONG KONG EXCHANGE & CLEAR	0.00	388
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00	BBG008P0QQ80
CORECIVIC INC COM USD0.01	0.00	CXW
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00	BBG002QR72C2
XCEL ENERGY INC	0.00	XEL
DASSAULT SYSTEMES SE	0.00	DSY
VERTIV HOLDINGS CO	0.00	VRT
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.00	BBG008KW5B09
JABIL INC	0.00	JBL
STMICROELECTRONICS NV	0.00	STMPA

MONOLITHIC POWER SYSTEMS INC	0.00	MPWR
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00	BBG00GSFT7J3
LEGRAND SA	0.00	LR
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00	NZHNZD0230L2
RELIANCE INC	0.00	RS
AVIVA ORD	0.00	AV/
BAYER AG	0.00	BAYN
DSV A/S	0.00	DSV
UBS GROUP CHF0.10 REGD	0.00	UBS
VASTNED RETAIL NV	0.00	VASTN
NOVA LTD	0.00	NVMI
KIMBERLY CLARK CORP	0.00	KMB
PUBLIC SERVICE ENTERPRISE GROUP INC	0.00	PEG
GPT	0.00	GPT
SECOM CO LTD	0.00	9735
SHANGHAI TUNNEL ENGINEERING CO LTD	0.00	600820
ETSY INC	0.00	ETSY
HOKUETSU INDUSTRIES CO LTD	0.00	6364
NEWMONT CORP	0.00	NEM
GLOBAL INDUSTRIAL COM USD0.01	0.00	GIC
KATITAS CO LTD	0.00	8919
MURATA MANUFACTURING CO	0.00	6981
STANLEY BLACK & DECKER INC	0.00	SWK
RAYMOND JAMES FINL	0.00	RJF
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00	BBG00FY3GRB3
AGNICO EAGLE MINES	0.00	AEM
ATLAS COPCO AB SER B NPV (POST SPLIT)	0.00	ATCOB
BEIERSDORF AG	0.00	BEI
MISUMI GROUP INC	0.00	9962
NORDEA BANK ABP	0.00	NDA
WILLIS TOWERS WATS COM	0.00	WTW
CHARTER COMMUN INC COM	0.00	CHTR
ATMOS ENERGY CORP 3.375% SNR NTS 15/09/2049 USD2000	0.00	
NEXT PLC	0.00	NXT
BARRICK GOLD CORP	0.00	ABX
OIL STATES INTERNATIONAL INC	0.00	OIS
AMADEUS IT HLDGS	0.00	AMS
BIOGEN INC	0.00	BIIB
KOMATSU LTD JPY	0.00	6301
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00	*
PRUDENTIAL PLC	0.00	PRU
CENTRAL AUTOMOTIVE PRODUCTS LTD	0.00	8117
AMPHASTAR PHARMACEUTICALS INC	0.00	AMPH
HUBSPOT INC	0.00	HUBS
INTESA SANPAOLO S P A SPONSORED ADR	0.00	ISNPY
SANDVIK AB	0.00	SAND
BEST BUY CO INC	0.00	BBY
SHANDONG WIT DYNE HEALTH CO LTD	0.00	000915
FORTESCUE LTD ORDINARY FULLY PAID	0.00	FMG
ASSA ABLOY AB	0.00	ASSAB
M & T BANK CORPORATION	0.00	MTB
NUTRIEN LTD COM NPV	0.00	NTR
CHINA CONSTRUCTION BANK	0.00	939
WALGREENS BOOTS AL COM	0.00	WBA
KIMCO REALTY CORP	0.00	KIM
DAIMLER TRUCK HOLDING AG	0.00	DTG
HALEON PLC	0.00	HLN
STATE STREET CORP USD	0.00	STT
MERCK KGAA	0.00	MRK
RIO TINTO LIMITED	0.00	RIO
MICHELIN CGDE	0.00	ML
FANUC CORP NPV	0.00	6954
FIFTH THIRD BANCORP	0.00	FITB
FUJIFILM HOLDINGS NPV TEMP	0.00	4901
UNIVERSAL MUSIC GROUP NV	0.00	UMG
WESTPAC	0.00	*
KEYSIGHT TECHNOLOGCOM USD	0.00	KEYS
WEYERHAEUSER CO USD	0.00	WY
OVERSEA-CHINESE BANKING CORP	0.00	OCBC
SWISSCOM AG	0.00	SCMN
BUILDERS FIRSTSOURCE INC	0.00	BLDR
DOVER CORPORATION COM	0.00	DOV
ISUZU MOTORS	0.00	7202
AXON ENTERPRISE I COM USD 0.00001	0.00	AXON

CHUGAI PHARMACEUTICAL JPY	0.00	4519
AP MOELLER MAERSK AS	0.00	AMKBY
SSE PLC	0.00	SSE
COCA-COLA EUROPACIFIC PARTNERS	0.00	CCEP
SSAB AB	0.00	SKWA
SUBARU CORP	0.00	7270
CONSENSUS CLOUD SOLUTIONS INC	0.00	CCSI
ARGENX SE	0.00	ARGX
HEXAGON AB	0.00	HEXAB
SUMITOMO CORP JPY	0.00	8053
HUBEI CHUTIAN SMART COMMUNICATION CO LTD	0.00	600035
KONE CORPORATION NEW	0.00	KNEBV
HENKEL AG & CO KGAA NON VTG PREF	0.00	HEN3
AKZO NOBEL NV	0.00	AKZA
WEST PHARMACEUTICAL SERVICES	0.00	WST
LYONDELLBASELL INDUSTRIES	0.00	LYB
SINGAPORE GOV. BD. 2.25% 01/08/2036	0.00	BBG00DF0J361
AEON CO LTD	0.00	8267
HANNOVER RUECK SE	0.00	HNR1
STEEL DYNAMICS INC	0.00	STLD
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00	BBG006F65J90
JUNIPER NETWORK INC	0.00	JNPR
MONGODB INC	0.00	MDB
GENUINE PARTS CO USD	0.00	GPC
CITIGROUP CCP CAD BROKER ACCOUNT	0.00	*
GOODMAN PROP. TST.	0.00	GMT
SBA COMMUNICATIONS COM	0.00	SBAC
BUNZL PLC	0.00	BNZL
TAKE TWO INTERACTIVE SOFTWARE INC	0.00	TTWO
NEC ELECTRONICS CORP	0.00	6723
WEC ENERGY GROUP INC	0.00	WEC
APPLE HOSPITALITY REIT INC	0.00	APLE
VERISIGN INC	0.00	VRSN
INTERPUBLIC GRP COS INC USD	0.00	IPG
ANHUI EXPRESSWAY CO	0.00	995
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00	BBG00SL2BX14
LEMTECH HOLDINGS ORD SHS	0.00	4912
VODAFONE GROUP ORD	0.00	VOD
ZIMMER BIOMET HOLDINGS INC	0.00	ZBH
CORNING INC	0.00	GLW
LI AUTO INC	0.00	2015
VISHAY PRECISION GROUP INC	0.00	VPG
PUMA SERIES 2019-1 1 A FRN 1777/205000 A REGS	0.00	*
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK	0.00	*
LOBLAW COMPANIES LTD	0.00	L
ALIGN TECHNOLOGY INC	0.00	ALGN
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00	BBG0172X1GT0
VITAL HEALTHCARE PROP. TST.	0.00	VHP
EVERSOURCE ENERGY COM	0.00	ES
OBAYASHI CORPORATION	0.00	1802
NAFCO CO LTD	0.00	2790
BRIDGESTONE CORP	0.00	5108
FAIRFAX FINL HOLDINGS LTD CAD	0.00	FFH
MARATHON OIL CORP	0.00	MRO
NISSAN MOTOR CO LTD	0.00	NSANY
TONGCHENG TRAVEL HOLDINGS LTD	0.00	780
EVOLUTION AB	0.00	EVO
MEDIOBANCA BANCA DI ITL	0.00	MB
WESTERN DIGITAL CORP	0.00	WDC
GEORGE WESTON LTD	0.00	WN
ENTERGY CORP NEW	0.00	ETR
KAJEMA CORP	0.00	1812
IMI ORD GBP0.2857	0.00	IMI
FERROVIAL SE EUR0.01	0.00	FER
CORPAY INC COM USD 0.001	0.00	CPAY
REGIONS FINANCIAL CORP	0.00	RF
VISTRA CORP	0.00	VST
SIEMENS ENERGY AG	0.00	ENR
CRITERIA CAIXACORP SA	0.00	CABK
RESTAURANT BRNDS ICOM NPV	0.00	QSR
MOWI ASA	0.00	MOWI
LPL FINANCIAL HOLDINGS INC	0.00	LPLA
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00	BBG00CSRJDY7
CHURCH & DWIGHT CO	0.00	CHD

UNION CHIMIQUE UCB SA	0.00	UCB
RPI_CCP USD RCV CPI1D PAY 2.4582% 12-FEB-2034CHASUS33LCHCUK	0.00	*
NOKIA OYJ	0.00	NOKIA
NIPPON ACCOMMODATIONS FUND	0.00	3226
PINTEREST INC	0.00	PINS
NOVOZYMES A S	0.00	NSISB
HUNTINGTON BANCSHARES INC	0.00	HBAN
BNY USD COLLATERAL	0.00	*
DEN DANSKE BANK AS DKK	0.00	DANSKE
TECK RESOURCES LTD-CLS B	0.00	TECK/B
BERKLEY WR CORP COM	0.00	WRB
GENMAB AS	0.00	GMAB
UNITED INC	0.00	2497
NATIONAL BANK OF CANADA	0.00	CA6330671034
GEBERIT AG-REG	0.00	GEBN
SWISS LIFE HOLDING AG	0.00	SLHN
KONINKLIJKE KPN NV	0.00	KPN
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00	TRI
WARNER BROS DISCOVERY INC	0.00	WBD
MARKEL CORPORATION	0.00	MKL
GRACO INC	0.00	GGG
WHEATON PRECIOUS M COM NPV	0.00	WPM
SUMITOMO ELECTRIC	0.00	5802
NIPPON STEEL CORPORATION	0.00	5401
JB HUNT TRANSPORT SERVICES INC	0.00	JBHT
DNB BANK ASA	0.00	DNB
FIRSTENERGY CORP USD	0.00	FE
GUANGDONG CHJ INDUSTRY CO LTD	0.00	002345
PANASONIC HOLDINGS CORP	0.00	6752
AJINOMOTO CO INC JPY	0.00	2802
BROWN BROWN INC	0.00	BRO
DENMARK GOV. BD. 0.25% 15/11/205201	0.00	BBG005911XR3
BAXTER INTL INC COM	0.00	BAX
MCCORMICK AND COMPANY INC	0.00	MKC
ROCHE HOLDING AG	0.00	RO
TYSON FOODS INC CLASS A	0.00	TSN
ARES MANAGEMNT COR COM	0.00	ARES
SEIKO EPSON CORP	0.00	SEKEY
UNITED OVERSEAS BANK	0.00	UOB
CBOE GLOBAL MARKET	0.00	CBOE
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00	BBG00Z6NNQB0
SHANGHAI ALLIST PHARMACEUTICALS ORD SHS A	0.00	688578
CENOVUS ENERGY 6.75% 15/11/2039	0.00	BBG0000WSGN7
SHIONOGI & CO LTD	0.00	4507
RENAULT SA	0.00	RNO
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK N.A.	0.00	*
ASPEN GROUP LTD/AUSTRALIA	0.00	APZ
CITIZENS FINANCIAL GROUP INC	0.00	CFG
SINGAPORE TECH ENG SGD	0.00	STE
CF INDUSTRIES HOLDINGS INC	0.00	CF
CINCINNATI FINANCIAL CORP	0.00	CINF
EVEREST GROUP LTD	0.00	EG
KAO CORPORATION	0.00	4452
ATMOS ENERGY CORP	0.00	ATO
DOLLARAMA INC	0.00	DOL
EAST JAPAN RAILWAY NPV TEMP	0.00	9020
DTE ENERGY CO USD	0.00	DTE
COCA COLA HBC AG ORD	0.00	CCH
AENA SME S.A.	0.00	AENA
NIDEC CORPORATION	0.00	6594
NEWS CORP	0.00	NWSA
AMEREN CORP	0.00	AEE
ASSURANT INC	0.00	AIZ
LAND SECURITIES GROUP PLC	0.00	LAND
COLOPLAST	0.00	COLOB
KELLANOVA	0.00	K
HENRY SCHEIN CORP COM	0.00	HSIC
ALNYLAM PHARMACEUTICALS INC	0.00	ALNY
C.H. ROBINSON WORLDWIDE INC	0.00	CHRW
BORGWARNER INC	0.00	BWA
EXPEDITORS INTL WASH INC	0.00	EXPD
ROBERT HALF INC	0.00	RHI
HEALTHCO REIT	0.00	HCW
TELEDYNE TECHNOLOGIES INC	0.00	TDY

ZSCALER INC	0.00	ZS
SKANDINAVISKA ENSKIL SEK	0.00	SEBA
SAINSBURY (J) PLC	0.00	SBRY
SEAGATE TECH HLDGS	0.00	STX
FMC CORP	0.00	FMC
WILLIAMS-SONOMA INC	0.00	WSM
TDK CORPORATION	0.00	6762
ERICSSON LM - B SHS	0.00	ERICB
PTC INC	0.00	PTC
STRAUMANN HLDG	0.00	STMN
CIGNA 2.40% 15/03/2030	0.00	
MAIRE TECNIMONT SPA	0.00	MAIRE
CNH INDUSTRIAL NV COM	0.00	CNHI
PORSCHE AUTOMOBIL HOLDING SE	0.00	PAH3
RENTOKIL INITIAL PLC	0.00	RTO
SUNCOR ENERGY INC	0.00	SU
ALBERMARLE CORP	0.00	ALB
ANTOFAGASTA PLC	0.00	ANTO
OKTA INC	0.00	OKTA
SUNTORY BEVERAGE AND FOOD LTD	0.00	2587
LIVE NATION INC	0.00	LYV
LENNOX INTL INC COM	0.00	LII
BUNGE GLOBAL SA COM USD0.01	0.00	BG
Income Due - CAD	0.00	*
MELROSE INDUSTRIES PLC	0.00	MRO
RURAL GRP.	0.00	RFF
TEVA PHARMACEUTICAL SP ADR	0.00	TEVA
DOMINOS PIZZA INC	0.00	DPZ
CELANESE CORP SERIES A	0.00	CE
ASR NEDERLAND NV	0.00	ASRNL
EPAM SYSTEMS INC	0.00	EPAM
ENTEGRIS INC	0.00	ENTG
EPIROC AB	0.00	EPIA
SIEMENS HEALTHINEERS AG	0.00	SHL
PTT PUBLIC COMPANY THB1 ALIEN	0.00	PTT/F
ACCOR SA	0.00	AC
AVANTOR INC	0.00	AVTR
GARMIN ORD	0.00	GRMN
MEDIBANK PRIVATE LIMITED	0.00	MPL
COLES GROUP LTD	0.00	COL
ENERGIAS DE PORTUGAL SA	0.00	EDP
OLYMPUS CORP	0.00	7733
CARNIVAL CORP USD	0.00	CCL
CLOROX CO DEL	0.00	CLX
KEYCORP	0.00	KEY
ASSOCIATED BRITISH FOODS PLC	0.00	ABF
ORKLA ASA	0.00	ORK
CELSIUS HOLDINGS INC	0.00	CELH
ROLLINS INC	0.00	ROL
EQT AB	0.00	EQT
NICE LTD	0.00	NICE
CONAGRA BRANDS INC	0.00	CAG
RANDSTAD NV	0.00	RAND
ZOOM VIDEO COMMUNICATIONS INC	0.00	ZM
CENTRAL JAPAN RAILWAY CO	0.00	9022
LAMB WESTON HOLDINGS INC	0.00	LW
POOL CORPORATION	0.00	POOL
ANHEUSER-BUSCH INB 4.60% 15/04/2048	0.00	
HENKEL AG & CO KGAA	0.00	HEN
DAVITA INC	0.00	DVA
VAT GROUP AG	0.00	VACN
SEKISUI JUSHI CORPORATION	0.00	4212
PPL CORPORATION	0.00	PPL
BIOMARIN PHARMACEUTICAL INC	0.00	BMRN
RPI_CCP USD RCV CPI1D PAY 2.4897% 18-DEC-2033CHASUS33LCHCUK	0.00	*
TYLER TECHNOLOGIES INC	0.00	TYL
SWISS PRIME SITE AG	0.00	SPSN
BAYERISCHE MOTOREN WERKE-PFD	0.00	BMW3
MIPS AB	0.00	MIPS
FRANKLIN RESOURCES INC	0.00	BEN
TRANSUNION	0.00	TRU
EDENRED	0.00	EDEN
MID-AMERICA APARTMENT COMMUNITIES	0.00	MAA
TECHTRONIC INDUSTRIES CO	0.00	669

WHARF REAL ESTATE HKD	0.00	1997
COCHLEAR LIMITED	0.00	COH
HASBRO INC	0.00	HAS
EPIROC AB SER B NPV POST SPLIT	0.00	EPIB
UMICORE NPV	0.00	UMI
EQUITABLE HLDGS IN COM	0.00	EQH
ERSTE GROUP BANK AG	0.00	EBS
ZIJIN MINING GROUP CO LTD	0.00	2899
GREAT WEST LIFECO	0.00	GWO
RPM INTERNATIONAL INC	0.00	RPM
ZEBRA TECHNOLOGIES CORP	0.00	ZBRA
NVIDIA ORD SHS	0.00	NVD
THE JM SMUCKER COMPANY	0.00	SJM
KUEHNE & NAGEL INTERNATIONAL AG	0.00	KNIN
OWENS CORNING INC	0.00	OC
SNAP ON INC	0.00	SNA
ARDINE MATHESON HOLDINGS LTD	0.00	JMHL
SUZUKI MOTOR CORP NPV TEMP	0.00	7269
MANHATTAN ASSOCIATES INC	0.00	MANH
ABN AMRO BANK N V DR EACH REP SHS	0.00	ABN
NOMURA RESEARCH INSTITUTE LTD	0.00	4307
INTERTEK GROUP INC	0.00	ITRK
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	0.00	*
AMERCO COM	0.00	UHAL/B
NRG ENERGY INC	0.00	NRG
SUNCORP GROUP LTD	0.00	SUN
SWEDBANK AB	0.00	SWEDA
SS AND C TECHNOLOGIES HOLDINGS	0.00	SSNC
HOLOGIC INC	0.00	HOLX
SAMPO PLC NPV A	0.00	SAMPO
BURLINGTON STORES INC	0.00	BURL
VIATRIS INC	0.00	VTRS
TOKYO GAS CO LTD	0.00	9531
BERKELEY GP HLDGS ORD GBP0.054141	0.00	BKG
PAN PACIFIC INTL H NPV	0.00	7532
FORTIS INC	0.00	FTS
AMUNDI SA	0.00	AMUN
NORDSON CORP	0.00	NDSN
RESONA HOLDINGS INC	0.00	8308
DESCARTES SYSTEMS GROUP INC	0.00	DSG
WATSCO INC	0.00	WSO
NORSK HYDRO ASA	0.00	NHY
AES CORP	0.00	AES
JACK HENRY & ASSOCIATES INC	0.00	JKHY
SCHINDLER-HLDG AG REG	0.00	SCHN
PAYCOM SOFTWARE INC	0.00	PAYC
AUTO TRADER GROUP PLC	0.00	AUTO
TRIMBLE INC COM NPV	0.00	TRMB
FIRST STATE BENEDICT SARLPE	0.00	9925RA990
SYENSQO SA NPV	0.00	SYENS
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00	FWONK
METRO INC - A	0.00	MRU
LABORATORY CORPORATION OF AMERICA HOLDIN	0.00	LH
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.00	1398
TOYOTA TSUSHO CORP	0.00	8015
RB GLOBAL INC COM NPV	0.00	RBA
NEWMONT CORPORATION	0.00	NEM
SAUL CENTERS INC	0.00	BFS
W P CAREY INC	0.00	WPC
CMS ENERGY CORP	0.00	CMS
NORTONLIFELOCK	0.00	GEN
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00	WTC
MAZDA MOTOR CORP	0.00	7261
EURONEXT NV	0.00	ENX
ALFA LAVAL AB	0.00	ALFA
WISE CL A ORD SHS	0.00	WISE
DOCUSIGN INC	0.00	DOCU
TAISEI CORP	0.00	1801
CHARLES RIVER LABORATORIES INTERNATIONAL INC	0.00	CRL
HORMEL FOODS CORPORATION	0.00	HRL
MONDI PLC ORD EUR0.22	0.00	MNDI
NORTHERN STAR RESOURCES LTD	0.00	NST
TRADEWEB MARKETS INC	0.00	TW
INFORMA PLC	0.00	INF

SKYWORKS SOLUTIONS INC	0.00	SWKS
MOSAIC CO COM	0.00	MOS
GJENSIDIGE FORSIKR NOK	0.00	GJF
COOPER COS INC COM USD0.10 (P/S)	0.00	COO
MAGNA INTERNATIONAL INC	0.00	MG
UNI CHARM CORPORATION	0.00	8113
BANK OF IRELAND GR EUR1	0.00	BIRG
SNAP INC	0.00	SNAP
JULIUS BAER GROUP LTD	0.00	BAER
REVVITY INC	0.00	RVTY
BLUESCOPE STEEL LIMITED	0.00	BSL
DR ING HC F PORSCHE AG	0.00	P911
ALSTOM SA	0.00	ALO
AMERICAN FINANCIAL GROUP INC	0.00	AFG
BUONI POLIENNALI D 2.15% 01/03/2072	0.00	BBG00ZXNMKM2
HCA 3.50% 15/7/2051	0.00	
BANK LEUMI LE-ISRAEL	0.00	LUMI
SANDOZ GROUP ORD SHS	0.00	SDZ
SARTORIUS STEDIM B EUR0.1666	0.00	DIM
SMURFIT KAPPA GROUP PLC	0.00	SK3
TELUS CORP NON-CANANDIAN	0.00	CA87971M9969
JERONIMO MARTINS SGPS SA	0.00	JMT
KINGFISHER PLC GBP0.1571	0.00	KGF
PERSIMMON PLC	0.00	PSN
MTR CORP	0.00	66
EXOR NV	0.00	EXO
TELENOR ASA	0.00	TEL
ESSITY AB SER B NPV	0.00	ESSITYB
NN GROUP NV	0.00	NN
SVENSKA CELLULOSA AB - B SHARES	0.00	SCAB
NEUROCRINE BIOSCIENCES INC	0.00	NBIX
PANDORA	0.00	PNDORA
SARTORIUS AG VORZUG	0.00	SRT3
SINGAPORE TELECOMM NPV B/L 100	0.00	ST10
OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI	0.00	*
LG ELECTRONICS INC	0.00	066570
COVESTRO AG	0.00	1COV
VOLVO AB	0.00	VOLVA
YARA INTERNATIONAL ASA	0.00	YAR
SCHROEDERS PLC ORD GB	0.00	SDR
DEXUS	0.00	DXS
EXACT SCIENCES CORP	0.00	EXAS
AMCOR PLC COM USD	0.00	AMCR
TELIA COMPANY AB	0.00	TELIA
BRAMBLES LIMITED	0.00	BXB
TORO CO	0.00	TTC
SHANGHAI PHARMACEUTICALS HOLDING CO LTD	0.00	2607
MATSUKIYOCOCOKARA AND CO	0.00	3088
SEIKO EPSON CORPORATION	0.00	6724
EASTMAN CHEMICAL COM	0.00	EMN
LATTICE SEMICONDUCTOR CORP	0.00	LSCC
SONOVA HOLDING AG - REG	0.00	SOON
SGS SA	0.00	SGSN
TFI INTERNATIONAL INC	0.00	TFII
DYNATRACE INC	0.00	DT
ESSENTIAL UTILS	0.00	WTRG
YASKAWA ELECTRIC CORP	0.00	6506
FOX CORP	0.00	FOXA
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00	BBG00Y7058B7
CARMAX INC	0.00	KMX
DIETEREN GROUP	0.00	DIE
HOTEL PROP. INVS.	0.00	*
KIKKOMAN CORP NPV TEMP	0.00	2801
WPP PLC	0.00	WPP
LINDT & SPRUENGLI AG-REG	0.00	LISN
SUMITOMO MITSUI TRUST HOLDINGS	0.00	8309
ROBINHOOD MARKETS INC	0.00	HOOD
BIO TECHNE CORP	0.00	TECH
SODEXO	0.00	SW
MORGAN STANLEY COLAT	0.00	*
HYATT HOTELS CORP-CL A	0.00	H
A P MOLLER-MAERSK B	0.00	MAERSKB
MINERAL RESOURCES LTD	0.00	MIN
CARLYLE GROUP INC	0.00	CG

CK HUTCHISON HOLDINGS LTD	0.00	1
PRESS KOGYO CO	0.00	7246
TWILIO INC	0.00	TWLO
MACQUARIE MERCER INFRASTRUCTURE TRUST 1AFS	0.00	4A68YGU
EVERGY INC COM NPV	0.00	EVRG
RICOH CO	0.00	7752
FRESENIUS SE CO KGAA	0.00	FRE
ELISA CORPORATION OYJ-A S	0.00	ELISA
FORTUNE BRANDS HOME AND SECURITY	0.00	FBIN
CHARTER HALL SOCIAL INFRASTRUCTURE REIT	0.00	*
POWER CORP OF CANADA CAD	0.00	POW
COMPUTERSHARE LTD	0.00	CPU
MASCO CORP USD	0.00	MAS
BT GROUP PLC	0.00	BT/A
1ST SOURCE CORPORATION	0.00	SRCE
LUNDIN MINING CORP	0.00	LUN
SHISEIDO COMPANY LIMITED	0.00	4911
ROYALTY PHARMA PLC	0.00	RPRX
TOAST INC	0.00	TOST
EMS CHEMIE HLDS REG	0.00	EMSN
CATALENT INC	0.00	CTLT
M3 INC NPV	0.00	2413
DAYFORCE INC	0.00	DAY
BANDAI NAMCO HOLDINGS NPV	0.00	7832
ERIE INDEMNITY CO	0.00	ERIE
REPLIGEN CORPORATION	0.00	RGEN
DAI NIPPON PRINTING CO LTD	0.00	7912
NIBE INDUSTRIER AB SER B NPV	0.00	NIBEB
MXN BNP PARIBAS A/C	0.00	*
CAMPBELL SOUP CO USD	0.00	CPB
APPLOVIN CORP	0.00	APP
NTT DATA GROUP CORPORATION	0.00	9613
SVENSKA HANDELSBKN SER A NPV	0.00	SHBA
TOPPAN HOLDINGS INC	0.00	7911
TALANX AG	0.00	TLX
LINDT & SPRUENGLI AG-PC	0.00	LISP
FTSE 100 IDX 2406 FU	0.00	Z M4
CARREFOUR SA	0.00	CA
QUEST DIAGNOSTICS	0.00	DGX
REA GROUP LTD	0.00	REA
CENTERPOINT ENERGY INC	0.00	CNP
QIAGEN NV ORD EUR0.01 POST REV SPLT	0.00	QIA
NITORI CO LTD	0.00	9843
OBIC CO LTD	0.00	4684
ADMIRAL GROUP PLC	0.00	ADM
SINGAPORE EXCHANGE LTD	0.00	SGX
CAPCOM CO LTD NPV TEMP	0.00	9697
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00	S32
ALLIANT ENERGY CORP	0.00	LNT
UIPATH INC	0.00	PATH
TIS INC	0.00	3626
AGEAS NPV POST SPLIT	0.00	AGS
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.00	IAG
IVANHOE MINES LTD COM NPV CL A	0.00	IVN
EISAI CO LTD JPY	0.00	4523
UNITED THERAPEUTICS CORP	0.00	UTHR
FIDELITY NATL FINL FNF GROUP	0.00	FNF
BOLIDEN ORD SHS	0.00	BOL
BOC HONG KONG (HOLDINGS) LIMITED	0.00	2388
INTL PAPER CO	0.00	IP
BARRATT DEVELOPMENTS PLC	0.00	BDEV
CENTRICA PLC	0.00	CNA
RPI_CCP USD RCV CPI1D PAY 2.4202% 12-DEC-2033CHASUS33LCHCUK	0.00	*
DCC PLC	0.00	DCC
KANSAI ELECTRIC POWER JPY	0.00	9503
PAYLOCITY HOLDING CORP	0.00	PCTY
SEI INVESTMENTS COMPANY	0.00	SEIC
RPI_CCP USD RCV CPI1D PAY 2.4225% 12-DEC-2033CHASUS33LCHCUK	0.00	*
BANCO BPM SPA	0.00	BAMI
VERBUND AG	0.00	VER
LOTUS BAKERIES NV	0.00	LOTB
OSAKA GAS CO LTD JPY	0.00	9532
MATCH GRP INC	0.00	MTCH
SEKISUI CHEMICAL CO Y50	0.00	4204

RPI_CCP USD RCV CPI1D PAY 2.4247% 12-DEC-2033CHASUS33LCHCUK	0.00	*
INSURANCE AUSTRALIA GROUP LIMITED	0.00	IAG
KNIGHT SWIFT TRANS CL A COM STK	0.00	KNX
AEDIFICA SA	0.00	AED
RPI_CCP USD RCV CPI1D PAY 2.3602% 12-FEB-2029CHASUS33LCHCUK	0.00	*
OSK MITSUI OSK LINES LTD	0.00	9104
STANDARD LIFE ABERDEEN PLC	0.00	ABDN
INCYTE CORP	0.00	INCY
NIPPON PAINT HOLDINGS CO LTD	0.00	4612
TELEPERFORMANCE	0.00	TEP
EURAZEO	0.00	RF
CAMDEN PROPERTY TRUST	0.00	CPT
RECORDATI SPA - NEW	0.00	REC
CLP HOLDINGS LIMITED HKD	0.00	2
SEK BNP PARIBAS A/C	0.00	*
SMITH & NEPHEW PLC	0.00	SN/
AEGON ORD SHS	0.00	AGN
ROGERS COMMUNICATIONS INC-B	0.00	RCI/B
FIRST QUANTUM MINERALS LTD	0.00	FM
GFL ENVIRONMENTAL INC	0.00	GFL
EMPIRE CO LIMITED	0.00	EMP/A
OTSUKA CORP NPV TEMP	0.00	4768
HONG KONG CHINA GA	0.00	3
DAIFUKU CO LTD NPV	0.00	6383
DELTA AIR LINES INC	0.00	DAL
AZBIL CORP	0.00	6845
ROKU INC	0.00	ROKU
INDUTRADE AB	0.00	INDT
KEPPEL LTD	0.00	KEP
LIBERTY GLOBAL LTD USD 0.01 C	0.00	LBTYK
OPEN TEXT CORP	0.00	OTEX
AEROPORTS DE PARIS (ADP)	0.00	ADP
ASPEN TECHNOLOGY	0.00	AZPN
SHIMIZU CORPORATION	0.00	1803
IMCD NV	0.00	IMCD
JFE HOLDINGS INC	0.00	5411
BENTLEY SYSTEMS INC	0.00	BSY
SMITHS GROUP PLC	0.00	SMIN
A P MOLLER MAERSK AS	0.00	MAERSKA
RPI_CCP USD RCV CPI1D PAY 2.4427% 12-DEC-2033CHASUS33LCHCUK	0.00	*
ALTAGAS INCOME LTD	0.00	ALA
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00	BALDB
WEST JAPAN RAILWAY NPV TEMP	0.00	9021
ISRAEL DISCOUNT BANK	0.00	DSCT
SKANSKA AB	0.00	SKAB
BROTHER INDUSTRIES LTD	0.00	6448
UNIQA INSURANCE GROUP AG	0.00	UQA
BIOMERIEUX NPV	0.00	BIM
METSO CORPORATION	0.00	METSO
HENDERSON LAND DEVELOPMENT CO	0.00	12
MITSUBISHI HC CAPITAL INC	0.00	8593
SYSMEX CORP TEMP	0.00	6869
HANG SENG BANK	0.00	11
VIVENDI SE	0.00	VIV
QORVO INC	0.00	QRVO
NEXON CO LTD	0.00	3659
BOLLORE SE	0.00	BOL
HULIC CO LTD	0.00	3003
POWER ASSETS HOLDINGS LIMITED	0.00	6
GPE BRUXELLES LAM NPV	0.00	GBLB
SWATCH GROUP AG	0.00	UHRN
NIPPON PROLOGIS REIT INC	0.00	3283
LIFCO AB SER B NPV	0.00	LIFCOB
LEAR CORP	0.00	LEA
UNITY SOFTWARE INC	0.00	U
ALBERTSONS COMPANIES INC	0.00	ACI
LEG IMMOBILIE SE	0.00	LEG
SKF AB	0.00	SKFB
YAMAHA MOTOR CO	0.00	7272
BURBERRY GROUP PLC	0.00	BRBY
SWO_CD_X ITRAXX EUROPE SERIES 41 0.575 150524	0.00	*
HARGREAVES LANSDOWN PLC	0.00	HL/
WIX COM LTD	0.00	WIX
MAKITA CORPORATION	0.00	6586

NEXI SPA ORD	0.00	NEXI
SWO_CD_X CDX.NA.IG.42 (5Y) DEFAU 0.55 150524	0.00	*
KOBE BUSSAN CO LTD	0.00	3038
ZALANDO SE NPV	0.00	ZAL
COVIVIO	0.00	COV
NORTHLAND POWER INC	0.00	NPI
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00	SHL
TELEFLEX INC	0.00	TFX
ZILLOW GROUP INC	0.00	Z
ACCIONA SA	0.00	ANA
HIKMA PHARMACEUTICALS PLC	0.00	HIK
BILL COM HOLDINGS INC	0.00	BILL
XMM4 FUT JUN 24 SFE 10Y T-BOND 17/06/2024	0.00	XMM4
mitsubishi chemical group corporation	0.00	4188
ST JAMESS PLACE PLC	0.00	STJ
JAPAN REAL ESTATE INVESTMENT	0.00	8952
LIBERTY BROADBAND	0.00	LBRDK
ENDESA SA	0.00	ELE
STORA ENSO OYJ-R SHS	0.00	STERV
SAGAX AB	0.00	SAGAB
CONFLUENT INC	0.00	CFLT
SINGAPORE AIRLINES LTD	0.00	SIA
RED ELECTRICA DE ES	0.00	RED
BEIJER REF AB SER B NPV	0.00	BEIJB
DELIVERY HERO SE	0.00	DHER
SIG COMBIBLOC GROUP AG	0.00	SIGN
ASX LIMITED	0.00	ASX
NOK BNP PARIBAS A/C	0.00	*
NEW ZEALAND DOLLAR	0.00	*
ORION OYJ	0.00	ORNBV
NIPPON SANSO HOLDINGS CORP	0.00	4091
CITIBANK COLAT	0.00	*
APA GROUP	0.00	APA
FRESENIUS MEDICAL CARE AG & CO	0.00	FME
ENDEAVOUR MINING PLC	0.00	EDV
SHANGHAI BAOSIGHT SOFTWARE CO LTD	0.00	900926
FUTURES MARGIN-GBP	0.00	*
RPI_CCP USD RCV CPI1D PAY 2.45% 12-DEC-2033CHASUS33LCHCUK	0.00	*
WILMAR INTERNATIONAL LTD	0.00	WIL
LY CORPORATION	0.00	4689
FUT. CBT 5Y T-NOTE JUN24	0.00	FVM4
JD SPORTS FASHION ORD	0.00	JD/
MINEBEA MITSUMI INC	0.00	6479
SUMITOMO METAL MINING CO LTD	0.00	5713
ASAHI KASEI CORPORATION	0.00	3407
CONTINENTAL AG	0.00	CON
PARAMOUNT GLOBAL	0.00	PARA
RAKUTEN GROUP INC	0.00	4755
JAPAN POST INSURANCE CO LTD	0.00	7181
TREND MICRO INCORPORATED	0.00	4704
JAZZ PHARMACEUTICALS ORDINARY SHARES	0.00	JAZZ
ONO PHARMACEUTICAL CO LTD	0.00	4528
RATIONAL AG	0.00	RAA
RCI BANQUE 4.125% 04/04/2031	0.00	
ZOZO INC	0.00	3092
KINROSS GOLD CORP	0.00	K
FUTURES MARGIN-EURO	0.00	*
GRAB HOLDINGS LTD	0.00	GRAB
SCHINDLER HOLDING-PART CERT	0.00	SCHP
MONDAY COM LTD	0.00	MNDY
IPSEN PROMESSES SA	0.00	IPN
SEEK LIMITED	0.00	SEK
TOTO LTD	0.00	5332
BALOISE HOLDING-REG	0.00	BALN
TRYG AS	0.00	TRYG
YOKOGAWA ELECTRIC JPY	0.00	6841
REXEL SA	0.00	RXL
CHUBU ELECTRIC POWER CO INC	0.00	9502
ONEX CORP	0.00	ONEX
BANQUE CANTONALE VAUDOISE	0.00	BCVN
Income Due - SEK	0.00	*
BIO RAD LABORATORIES INC CLASS A	0.00	BIO
SALMAR ASA	0.00	SALM
KNORR BREMSE AG	0.00	KBX

ADEVINTA ASA	0.00	ADE
MEIJI HOLDINGS CO NPV	0.00	2269
KESKO OYJ-B SHS	0.00	KESKOB
NEMETSCHEK AG	0.00	NEM
FUTURES MARGIN-HKD	0.00	*
ICL GROUP LTD	0.00	ICL
SWATCH GROUP	0.00	UHR
NISSIN FOOD HOLDINGS CO LTD NPV	0.00	2897
INVESTMENT AB LATOUR	0.00	LATOB
YAKULT HONSHA	0.00	2267
HYDRO ONE LTD	0.00	H
OMRON CORP	0.00	6645
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM	0.00	LSXMK
M AND G PRUDENTIAL PLC ORD	0.00	MNG
Income Due - NOK	0.00	*
EMERA INC	0.00	EMA
KINTETSU GROUP HOLDINGS CO LTD	0.00	9041
FORTUM OYJ	0.00	FORTUM
FUT 06 JUN 24 EURX E-SCHATZ	0.00	DUM4
FUTURES MARGIN-JPY	0.00	*
JSR CORP	0.00	4185
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00	CLAR
ZENSHO HOLDINGS CO LTD	0.00	7550
INDUSTRIVARDEN AB	0.00	INDUA
TOROMONT INDUSTRIES LTD	0.00	TIH
CK ASSET HOLDINGS HK	0.00	1113
INFRASTRUTTURE WIR NPV	0.00	INW
FOX CORP COM	0.00	FOX
SHIZUOKA FINANCIAL NPV	0.00	5831
SWIRE PROPERTIES L HKD1	0.00	1972
WORLDLINE SA	0.00	WLN
BLOCK INC CDI	0.00	SQ2
PAN AMERICAN SILVER CORP	0.00	PAAS
UNITED MIZRAHI BANK LIMITED	0.00	MZTF
SIRIUS XM HLDGS INC	0.00	SIRI
PUMA SE	0.00	PUM
Outstanding Settlement Receipts - CAD	0.00	*
SG HOLDINGS CO LTD	0.00	9143
CARL ZEISS MEDITEC NPV	0.00	AFX
GLOBAL E ONLINE ORD	0.00	GLBE
WEST FRASER TIMBER CO	0.00	WFG
IBIDEN CO LTD	0.00	4062
DIASORIN SPA	0.00	DIA
HANKYU HANSHIN HOLDINGS NPV	0.00	9042
KYOWA KIRIN CO LTD	0.00	4151
SOUTHWEST AIRLINES CO USD	0.00	LUV
IDR BNP PARIBAS A/C	0.00	*
AMPLIFON SPA	0.00	AMP
DEUTSCHE LUFTHANSA AG	0.00	LHA
Income Due - CHF	0.00	*
INDUSTRIVARDEN AB SER C NPV	0.00	INDUC
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.00	BBG012C4FF39
SOFINA SA	0.00	SOF
VOESTALPINE AG	0.00	VOE
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00	9719
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00	HELN
KOITO MFG CO LTD NPV	0.00	7276
NOMURA REAL ESTATE HOLDINGS INC	0.00	3231
JARDINE MATHESON HOLDINGS LIMITED	0.00	JARLF
KAWASAKI KISEN KAI NPV TEMP	0.00	9107
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.00	2328
BACHEM HOLDING AG CHF0.01 REGD SUBD	0.00	BANB
BKW AG	0.00	BKW
BCE INC	0.00	BCE
CGI INC COM NPV SUB VTG SHS CL A	0.00	GIB
TORAY INDS INC	0.00	3402
TOKYU CORP NPV	0.00	9005
QUEBECOR INC CLASS B SUB VTG NPV	0.00	QBR/B
OCADO GROUP PLC	0.00	OCDO
SEVEN GROUP HOLDINGS LIMITED	0.00	SVW
AURIZON HOLDINGS LIMITED	0.00	AZI
BARRY CALLEBAUT AG - REG	0.00	BARN
SECURITAS AB	0.00	SECUB
MONOTARO CO LTD	0.00	3064

SEB SA	0.00	SK
MINI TPX IDX 2406 F	0.00	TMIM4
FUTU HOLDINGS LTD	0.00	FUTU
REECE LIMITED	0.00	REH
CREDIT MUTUEL ARK 3.625% 3/10/2033	0.00	BBG01M424RQ9
KENEDIX OFFICE INVESTMENT CORP	0.00	8972
EVONIK INDUSTRIES AG	0.00	EVK
QANTAS AIRWAYS LIMITED	0.00	QAN
ELEMENT FINANCIAL CORP	0.00	EFN
NISSAN CHEMICAL CORPORATION	0.00	4021
SAPUTO INC	0.00	SAP
WH GROUP LTD	0.00	288
ORICA LIMITED	0.00	ORI
SEATRIUM LIMITED	0.00	STM
COREBRIDGE FINANCIAL ORD	0.00	CRBG
ORANGE ORANGE F2V PERP	0.00	BBG01M65LGJ3
NISOURCE INC	0.00	NI
ENAGAS	0.00	ENG
DEMANT A S	0.00	DEMANT
SQUARE ENIX HOLDINGS CO LTD	0.00	9684
TWD BNP PARIBAS A/C	0.00	*
OCI NV	0.00	OCI
LIBERTY MEDIA CORP ORD SHS SERIES C	0.00	LLYVK
ESR CAYMAN LTD	0.00	1821
GETINGE AB-B	0.00	GETIB
PHOENIX GP HLDGS ORD	0.00	PHNX
DROPBOX INC	0.00	DBX
MIRVAC GROUP PROPERTY TRUST	0.00	MGR
CITY DEVELOPMENTS	0.00	CIT
HUSQVARNA AB - B SHARES	0.00	HUSQB
HONGKONG LAND HOLDINGS LTD	0.00	HKL
Futures Margin - AUD	0.00	*
NOMURA REAL EST MA REIT	0.00	3462
HAMAMATSU PHOTONICS KK	0.00	6965
MCDONALDS HOLDINGS CO JAPAN	0.00	2702
SBI HOLDINGS INC NPV	0.00	8473
TEMENOS AG	0.00	TEMN
SHIMADZU CORP	0.00	7701
DENTSU GROUP INC	0.00	4324
Income Due - BRL	0.00	*
CLARIANT AG REG	0.00	CLN
GILDAN ACTIVEWEAR INC	0.00	GIL
Income Due - KRW	0.00	*
MITSUI CHEMICALS INC	0.00	4183
SCOUT24 SE	0.00	G24
JDE PEETS BV	0.00	JDEP
SMURFIT KAPPA TSY 5.777% 03/04/2054/04/2054	0.00	*
GPT GROUP	0.00	GPT
SWIRE PACIFIC	0.00	19
KEISEI ELECTRIC RAILWAY CO	0.00	9009
SINO LAND CO LTD HKG	0.00	83
TOBU RAILWAY CO LTD	0.00	9001
IGM FINANCIAL INC	0.00	IGM
CHIBA BANK LTD JPY	0.00	8331
WHARF HOLDINGS LTD HKD	0.00	4
SEMCORP INDUSTRIES LIMITED	0.00	SCI
VOLVO CAR AB	0.00	VOLCARB
ROHM CO LTD	0.00	6963
NIPPON EXPRESS HLD NPV	0.00	9147
ODAKYU ELECTRIC RAILWAY CO	0.00	9007
GRIFOLS SA	0.00	GRF
AZRIELI GROUP	0.00	AZRG
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00	BBG011FFWZL0
IIDA GROUP HOLDING NPV	0.00	3291
YAMATO HOLDINGS CO LTD	0.00	9064
BECHTLE AG	0.00	BC8
ORACLE CORPORATION JAPAN	0.00	4716
HOSHIZAKI CORP	0.00	6465
CCL INDUSTRIES INC	0.00	CCL/B
FIRSTSERVICE CORP COM NPV	0.00	FSV
HIROSE ELECTRIC JPY	0.00	6806
Income Due - ILS	0.00	*
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00	LUNDB
ILS BNP PARIBAS A/C	0.00	*

SPI 200 2406 FUT	0.00	XPM4
HIKARI TSUSHIN INC	0.00	9435
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00	6823
CONCORDIA FINANCIAL GROUP LTD	0.00	7186
FUTURES MARGIN-SGD	0.00	*
LLOYDS BANKING GRP. F2V 04/10/2030	0.00	BBG01M5V65
TELECOM ITALIA SPA	0.00	TIT
RPI_CCP USD RCV 2.562% PAY CPI1D 26-OCT-2028CHASUS33LCHCUK	0.00	*
ZAR BNP PARIBAS A/C	0.00	*
HANG LUNG PROPERTIES LIMITED	0.00	101
DOWLAIS GROUP PLC	0.00	DWL
NORTHUMBRIAN WATER 5.50% 02/10/2037	0.00	*
CK INFRASTRUCTURE	0.00	1038
ROLLS ROYCE HLDGS ORD GBP 0.001 C	0.00	GB00B669WX96
JAPAN METROPOLITAN FUND INVEST	0.00	8953
TOHO CO LTD JPY	0.00	9602
MAPLETREE PAN ASIA COMMERCIAL TRUST	0.00	MPACT
MACQUARIE MERCER INFRASTRUCTURE TRUST 2AFS	0.00	6A68YHU
JARDINE CYCLE & CARR	0.00	JCNC
ROCKWOOL A/S	0.00	ROCKB
JQW PLC ORD NPV	0.00	JE00BGZHC53
ASAHI INTECC CO LTD NPV	0.00	7747
SITC INTERNATIONAL	0.00	1308
Income Due - THB	0.00	*
SIRIUSPOINT 7.00% 05/04/2029	0.00	
DJ EUR ST50 2406 FU	0.00	VGM4
DANISH KRONE	0.00	*
POLISH ZLOTY	0.00	*
SWISS FRANC	0.00	*
MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT TRUSTPEX	0.00	0A67TGU
RPI EUR RCV 2.5% PAY CPTFE1D 21-MAR-2054	0.00	*
AMERCO INC	0.00	UHAL
NET LEASE OFFICE COM USD0.001	0.00	NLOP
AUSTRALIAN PRIME PROPERTY FUNDRETAILFS	0.00	*
SMURFIT KAPPA TSY 5.438% 03/04/2034	0.00	
PLN BNP PARIBAS A/C	0.00	*
TOPIX INDEX 2406 FU	0.00	TPM4
HANG MINI 2404 FUT	0.00	HUJ4
FEE REBATES	0.00	*
ESC MNLEHMAN BRTHRS HLDGRR 5.250%D011207M020612GL ESCROW	0.00	*
FINABLR PLC	0.00	GB00BJ7HMMW26
K-REIT ASIA	0.00	KREIT
TELUS CORPORATION COM NPV	0.00	T
VESTIS CORPORATION	0.00	VSTS
NEW ISRAELI SHEQEL	0.00	*
BMW US CAP. 4.90% 02/04/2029	0.00	
TRY BNP PARIBAS A/C	0.00	*
Income Due - SGD	0.00	*
CNY BNP PARIBAS A/C	0.00	*
WK KELLOGG ORD SHS	0.00	KLG
WESTPAC BANKING FRN 03/04/2034	0.00	*
Income Due - HKD	0.00	*
SINGAPORE DOLLAR	0.00	*
NORWEGIAN KRONOR	0.00	*
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.00	BBG01KWK8M5
MEXICAN PESO	0.00	*
SOFI CONSUMER LOAN PROGRAM 1 A2 3.14% 25/02/2027	0.00	BBG00JRYHWC2
BARINGS CLO LTD 2016-I/BARINGS CLO 201 SER 16-1A CLS XR 144A VAR RT 23/07/2030	0.00	BBG00LJZNP4
REGIONAL MGMT ISSUANCE TR 2018-1 AST BACKED NT CLA 144A 3.83% 15/07/2027	0.00	BBG00L7X63B8
MARLETTE FNDG. TST. 2018-1 1A B 3.19% 15/03/2028	0.00	BBG00JQZRL8
GOLDENTREE LOAN OPPS. X 10A XR FRN 20/07/2031	0.00	BBG00LLCSG5
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.00	*
GOLDENTREE LOAN OPPS. XII 12A XR FRN 21/07/2030	0.00	BBG00L9GSCV7
GINNIE MAE II POOL 3.50% 20/1/2048	0.00	BBG00JN5JOY3
GINNIE MAE II POOL 4.00% 3/20/2045	0.00	BBG00879SCR9
AGENCY MORTGAGE BACKED3.0% 27 JUNE	0.00	BBG0033B0HR8
FN BD0946 4.00% 01/06/2046	0.00	BBG00D1KPQG3
FANNIE MAE POOL 3.00% 01/12/2051	0.00	BBG015B0RX20
FREDDIE MAC POOL 3.00% 01/07/2050	0.00	BBG00VJ19W62
FANNIE MAE POOL 2.50% 01/05/2051	0.00	BBG010VCJ4D4
FANNIE MAE POOL 3.00% 01/10/2051	0.00	BBG016FNMT55
FANNIE MAE POOL 2.00% 1/5/2036	0.00	BBG010T17G83
FANNIE MAE POOL 2.50% 1/9/2051	0.00	BBG0160DWL04
FANNIE MAE POOL 3.00% 1/1/2052	0.00	BBG0145VVKJ2

FANNIE MAE POOL 3.00% 01/08/2050	0.00	BBG015XNYCD2
FANNIE MAE POOL 3.00% 01/12/2051USD CB2436F	0.00	BBG013RJ2TC2
FANNIE MAE POOL 3.00% 2/1/2050	0.00	BBG00RKL2B86
FANNIE MAE POOL 3.50% 1/9/2057	0.00	BBG00KRLCWT4
FREDDIE MAC POOL 2.50% 01/07/2051	0.00	BBG01C36KQ14
FREDDIE MAC POOL 2.50% 1/8/2035	0.00	BBG00WHNWFQ3
GINNIE MAE II POOL 3.00% 20/9/2051	0.00	BBG0116T69T9
CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE	0.00	994NWR996
FANNIE MAE POOL 2.00% 01/02/2051	0.00	BBG00YHVV582
FANNIE MAE POOL 2.00% 1/6/2036	0.00	BBG017QMP5N2
FANNIE MAE POOL 2.00% 1/9/2036	0.00	BBG012GNP0M4
FANNIE MAE POOL 2.00% 01/12/2040	0.00	BBG00XS6P096
FANNIE MAE POOL 2.50% 1/2/2051	0.00	BBG00YHVV555
FANNIE MAE POOL 2.50% 01/09/2050	0.00	BBG00VXD9186
FANNIE MAE POOL 2.50% 1/11/2040	0.00	BBG013DNBRG8
FANNIE MAE POOL 3.00% 01/12/2050	0.00	BBG00Y9TWPB4
FANNIE MAE POOL 3.50% 9/1/2046	0.00	BBG00DR1XDZ6
FANNIE MAE POOL 4.00% 01/06/2048	0.00	BBG01254TC02
FANNIE MAE POOL 4.00% 01/08/2051	0.00	BBG01JRQB7Y5
FANNIE MAE POOL 4.00% 01/09/2047	0.00	BBG00H43V4Z0
FANNIE MAE POOL 4.00% 1/10/2048	0.00	BBG00Y03BVD3
FANNIE MAE REMICS 66 BD 3.00% 25/09/2047	0.00	*
FREDDIE MAC POOL 2.00% 01/03/2051USD SD-8134	0.00	BBG00YDF57Y4
FREDDIE MAC POOL 2.00% 01/09/2051USD SD-8166	0.00	BBG01199PK6
FREDDIE MAC POOL 2.50% 01/05/20500 USD RA-2618	0.00	BBG00TN8FX68
FREDDIE MAC POOL 3.00% 1/8/2051	0.00	BBG012590NR9
FREDDIE MAC POOL 3.50% 1/8/2052	0.00	BBG01GLH1D48
GINNIE MAE II POOL 2.00% 20/10/2050	0.00	BBG00VPZ5Q94
GINNIE MAE II POOL 3.00% 20/04/2051	0.00	BBG00YPHW5V9
GINNIE MAE II POOL 3.50% 20/04/2048	0.00	BBG00KHDCM15
GINNIE MAE II POOL 3.50% 20/08/2047	0.00	BBG00HBYH3H2
GINNIE MAE II POOL 3.50% 20/12/2052	0.00	BBG019DHMY26
GINNIE MAE II POOL 4.00% 20/2/2045	0.00	BBG0081P2YC5
CONSTELLATION SOFT COM STK NPV TEMP	0.00	DU0B15C4L6W0
AEDIFICA NPV BN RTS TECHNICAL FOR D	0.00	BE6344703309
ABIOMED INC NPV	0.00	US003CVR0169
ARDIAN INFRASTRUCT	0.00	994RJY997
CBL CORPORATION LTD TEMP	0.00	NZCBL0001S6
CZK BNP PARIBAS A/C	0.00	*
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE	0.00	*
WYNYARD GROUP LTD TEMP	0.00	NZWYNE0001S2
FREDDIE MAC GOLD POOL 4.00% 09/01/2044	0.00	BBG007350NK6
KRW BNP PARIBAS A/C	0.00	*
FREDDIE MAC GOLD POOL 3.00% 12/1/2046	0.00	BBG00FD4PNL2
REDUCED INPUT TAX CREDIT	0.00	*
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000 BONDS02/2054	0.00	*
US TREASURY N/B 4.12% 31/MAR/2029	0.00	BBG01M44ZQJ1
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.00	*
YMM4 FUT JUN 24 SFE 3Y T-BOND 17/06/2024	0.00	YMM4
SMBC AVIATION CAP. 5.30% 03/04/20299	0.00	*
MSCI SING 2404 FUT	0.00	QZJ4
FUT. ME 10Y CDN BND JUN24	0.00	CNM4
Outstanding Settlement Payments - GBP	0.00	*
ANZ BANK NZ 11AM A/C	0.00	*
RPI USD RCV CPI1D PAY 2.5% 21-MAR-2054	0.00	*
CITIGROUP CCP USD BROKER ACCOUNT	0.00	*
SWO_CD_X CDX.NA.IG.42 (5Y) DEFAU 0.625 1505242I65BYEE1	0.00	*
SWO_CD_X ITRAXX EUROPE SERIES 41 0.65 1505242I666VDJ1	0.00	*
CDS_IX_CCP CDX.NA.HY.39 5% 20271220CHASUS33ICEEUS2I65BRZH6	0.00	*
RBS COLLATERAL AC	0.00	*
Outstanding Settlement Payments - CHF	0.00	*
FUT. DEC 24 90 DAY B-BILLS	0.00	IRZ4
FUT. US 2YR T-NOTE JUN24	0.00	TUM4
UBS COLLATERAL A/C	0.00	*
BARCLAYS CCP	0.00	*
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK PLC BARCGB5G	0.00	*
Outstanding Settlement Payments - SEK	0.00	*
FUT. YR T-NOTES JUN24	0.00	TYM4
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE	0.00	*
OTC CASH COLLATERAL RECEIVABLE FROM USD J.P. MORGAN SECURITIES PLC.	0.00	*
Outstanding Settlement Payments - HKD	0.00	*
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE TORONTO CA	0.00	*
FUT. EURO-OAT FUTURE EUX JUN24	0.00	OATM4
CDS_IX ITRAXX EUROPE SENIOR 1% 202906202I667DCP7	0.00	*

FUT 06 JUN 24 EURO BUXL BND	0.00	UBM4
STANDARD CHARTERED C	0.00	*
Outstanding Settlement Payments - CAD	0.00	*
OTC CASH COLLATERAL RECEIVABLE FROM WESTPAC	0.00	*
FUT. CBT UL T-BONDS JUN24	0.00	WNM4
FUT. EURO-BUND FUTURE EUX JUN24	0.00	RXM4
CDS_IX CDX.NA.IG.42 1% 202906202165BYEE1	0.00	2165B0BX6
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BNP PARIBAS	0.00	*
Outstanding Settlement Payments - EUR	0.00	*
JPM CCP	-0.01	*
SOC GEN COLLATERAL	-0.01	*
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.01	*
ANZ COLLATERAL	-0.01	*
OTC DER CASH COLL COLLATERAL PAY	-0.01	*
COMMONWEALTH BANK OF	-0.01	*
BNZ NZD COLL	-0.01	*
FUT. CBT ULT TNOTE JUN24	-0.01	UXYM4
Outstanding Settlement Payments - USD	-0.01	*
CDS_IX ITRAXX EUROPE SERIES 1% 2029062021666VDJ1	-0.02	*
Outstanding Settlement Payments - AUD	-0.02	*
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM	-0.02	*
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	-0.02	*
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	-0.02	*
Outstanding Settlement Payments - JPY	-0.02	*
FUT. LIF LONG GILT JUN24	-0.02	G M4
FUT 06 JUN 24 EUX EURO-BTP	-0.03	IKM4
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F	-0.04	*
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	-0.05	*
JPM CCP USD BROKER ACCOUNT	-0.12	*
Outstanding Settlement Payments - NZD	-0.13	*
FX POSITIONS	-0.77	*