

Offer name	New Zealand Defence Force KiwiSaver Scheme	Offer number	OFR10278
Fund name	Balanced fund	Fund number	FND35
Period disclosure applies [dd/mm/yyyy]	30/09/2024		
Asset name	% of fund net assets	Security code	
ROBECO CAP. GROWTH ROBECO GBL. CREDITS INC		4.06 LU1653089133	
FISHER & PAYKEL HEALTHCARE CORPORATION L		2.34 NZFAPE0001S2	
Liquidity Identifier		2.17	
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND		1.99 DU0FSIGLINZ2	
MICROSOFT CORP		1.50 US5949181045	
INFRATIL LIMITED		1.38 NZIFTE0003S3	
NVIDIA CORP		1.30 US67066G1040	
AUCKLAND INTERNATIONAL AIRPORT LTD		1.25 NZAIAE0002S6	
APPLE INC		1.23 US0378331005	
USD BNP PARIBAS A/C		1.06	
CONTACT ENERGY LIMITED		0.93 NZCENE0001S6	
NEW ZEALAND GOVERNMENT 150531 1.50 GB		0.89 NZGOVDT531C0	
MAINFREIGHT LIMITED		0.89 NZMFTE0001S9	
AMAZON COM INC		0.84 US0231351067	
NEW ZEALAND GOVERNMENT 140433 3.50 GB		0.84 NZGOVDT433C9	
MERIDIAN ENERGY LT NPV		0.80 NZMELE0002S7	
NEW ZEALAND GOVERNMENT 150541 1.75 GB		0.78 NZGOVDT541C9	
NEW ZEALAND GOVERNMENT 150534 4.25 GB		0.78 NZGOVDT534C4	
NEW ZEALAND GOVERNMENT 150437 2.75 GB		0.77 NZGOVDT437C0	
NEW ZEALAND GOVERNMENT 200429 3.0 GB		0.72 NZGOVDT429C7	
EBOS GROUP LIMITED		0.71 NZEBOE0001S6	
META PLATFORMS INC		0.69 US30303M1027	
HOUSING NEW ZEALAND LTD 120625 3.36 GB		0.67 NZHNZD0625L3	
NEW ZEALAND GOVERNMENT 150532 2.00 GB		0.66 NZGOVDT532C8	
THE A2 MILK COMPANY LIMITED		0.64 NZATME0002S8	
SPARK NEW ZEALAND LIMITED		0.64 NZTELE0001S4	
FX POSITIONS		0.64	
NEW ZEALAND GOVERNMENT 150536 4.25 GB		0.58 NZGOVDT536C9	
UNITED STATES DOLLAR		0.56	
US. TSY. INFL. 0.625% IL 15/1/2026		0.54 US912828N712	
SUMMERSET GROUP HOLDINGS LTD		0.49 NZSUME0001S0	
US. TSY. NOTE/BOND 1.00% 15/12/20244 USD1000 AV-2024		0.48 US91282CDN83	
NEW ZEALAND GOVERNMENT 150535 4.50 GB		0.46 NZGOVDT535C1	
ALPHABET INC CAP STK CL A		0.46 US02079K3059	
NEW ZEALAND GOVERNMENT 150427 4.50 GB		0.45 NZGOVDT427C1	
TAIWAN SEMICON MANUFACTURING CO LTD		0.44 TW0002330008	
RYMAN HEALTHCARE LTD		0.42 NZRYME0001S4	
NZD BNP PARIBAS A/C		0.40	
NEW ZEALAND GOVERNMENT 150554 5.00 GB		0.39 NZGOVDT554C2	
MERCURY NZ LIMITED		0.38 NZMRPE0001S2	
MASTERCARD INC - CLASS A		0.38 US57636Q1040	
CANADIAN GOV. BD. 4.00% 01/03/2029		0.38 CA135087Q988	
TENCENT HLDGS LIMITED		0.37 KYG875721634	
NEW ZEALAND GOVERNMENT 150530 4.50 GB		0.36 NZGOVDT530C2	
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND		0.35 NZIIBDT003C0	
CHORUS LIMITED ORDINARY FULLY PAID		0.34 NZCNUE0001S2	
FLETCHER BUILDING LTD		0.32 NZFBUE0001S0	
NEW ZEALAND GOVERNMENT 150425 2.75 GB		0.31 NZGOVDT425C5	
PRECINCT PROPERTIES NEW ZEALAND LIMITED		0.31 NZAPTE0001S3	
FREIGHTWAYS GROUP LTD		0.29 NZFREE0001S0	
CSL LIMITED		0.29 AU000000CSL8	
JP MORGAN CHASE & CO		0.28 US46625H1005	
WELLTOWER INC		0.28 US95040Q1040	
ASML HOLDING NV		0.27 NL0010273215	
NEW ZEALAND GOVERNMENT 150526 0.50 GB		0.27 NZGOVDT526C0	
PORT OF TAURANGA LTD		0.27 NZPOTE0003S0	
BERKSHIRE HATHAWAY INC - CLASS B		0.27 US0846707026	
NEW ZEALAND GOVERNMENT 150528 0.25 GB		0.26 NZGOVDT528C6	
SAP AG		0.26 DE0007164600	

LILLY (ELI) & CO USD	0.26	US5324571083
EQUINIX INC COM	0.25	US29444U7000
LVMH MOET HENNESSY VUITTON SE	0.25	FR0000121014
US. TSY. NOTE/BON 4.625% 28/02/20252025 USD1000 AY-2025	0.25	US91282CGN56
ALPHABET INC CAP CL C	0.23	US02079K1079
CONSTELLATION SOFTWARE COM	0.23	CA21037X1006
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.22	NZIIBDT002C2
LOWE'S COS INC	0.22	US5486611073
INTACT FINANCIAL CORPORATION	0.22	CA45823T1066
QUALCOMM INC	0.22	US7475251036
AMERICAN EXPRESS USD	0.22	US0258161092
US. TSY. NOTE/BON 3.875% 31/03/2025/2025 USD1000 AZ-2025	0.21	US91282CGU99
BROADCOM ORD SHS	0.21	US11135F1012
NOVO NORDISK ORD SHS CLASS B	0.21	DK0062498333
TESLA INC	0.20	US88160R1014
SOFTBANK GROUP CORP	0.20	JP3436100006
RESMED INC	0.20	AU000000RMD6
VENTAS INC	0.20	US92276F1003
GOODMAN GROUP	0.20	AU000000GGMG2
THE CIGNA GROUP	0.20	US1255231003
ELEVANCE HEALTH INC	0.20	US0367521038
HEWLETT PACKARD CO	0.19	US40434L1052
PROLOGIS INC COM	0.19	US74340W1036
JOHNSON & JOHNSON COM	0.19	US4781601046
CSX CORP COM	0.18	US1264081035
AUTOMATIC DATA PROC.	0.18	US0530151036
DEUTSCHLAND I/L BOND 0.1% 15/04/2026	0.18	DE0001030567
UNION PACIFIC CORP	0.17	US9078181081
AUTOZONE INC	0.17	US0533321024
MEITUAN	0.17	KYG596691041
PROCTER & GAMBLE COMPANY	0.17	US7427181091
FISERV INC COM	0.17	US3377381088
HCA HEALTHCARE INC	0.17	US40412C1018
Accruals	0.17	
NEWMONT CORP	0.16	US6516391066
ISHARES MSCI SAUDI ARABIA ETF	0.16	US46434V4234
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.16	CH0012032048
ZOETIS INC	0.16	US98978V1035
KONINKLIJKE AHOLD DELHAIZE NV	0.16	NL0011794037
NETFLIX INC	0.16	US64110L1061
AMERICAN TWR REIT INC	0.16	US03027X1000
GOLDMAN SACHS GROUP INC.	0.16	US38141G1040
ALIBABA GROUP HOLDING LTD	0.16	KYG017191142
SAMSUNG ELECTRONICS CO LTD	0.16	KR7005930003
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.16	NZHNZD0001L7
SWEDEN GOV. BD. 3.50% 30/03/2039	0.16	
US. T-BILL. 0.00% 17/04/20252025 USD1000	0.15	US912797KS58
PACKAGING CORP OF AMERICA	0.15	US6951561090
KROGER CO COM	0.15	US5010441013
HDFC BANK LTD	0.15	US40415F1012
KIWI PROPERTY GROUP LIMITED	0.15	NZKPGE0001S9
US TREASURY N/B 4.25% 30/JUN/2029	0.14	US91282CKX82
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.14	NZGOVDT551C8
BANK OF AMERICA CORPORATION	0.14	US0605051046
TOTALENERGIES SE	0.14	FR0000120271
MERCADOLIBRE INC	0.14	US58733R1023
US TREASURY N/B 4.5% 31/MAR/2026	0.14	US91282CKH33
CASH	0.14	
DIGITAL REALTY TRUST INC	0.14	US2538681030
SKYCITY ENTERTAINMENT GROUP LIMITED	0.13	NZSKCE0001S2
TJX COS INC	0.13	US8725401090
NOVARTIS AG	0.13	CH0012005267
US. TSY. NOTE/BON 4.375% 31/07/2026	0.13	US91282CLB53
DEUTSCHE BUNDESR 0.50% IL 15/04/2030	0.13	DE0001030559
ARTHUR J GALLAGHER CO	0.13	US3635761097
AFLAC INC	0.13	US0010551028
PERFORMANCE FOOD GROUP CO	0.13	US71377A1034
GOODMAN PROPERTY TRUST	0.13	NZCPT0001S9
PINDUODUO INC	0.13	US7223041028
FAIR ISAAC CORPORATION	0.13	US3032501047

FINECOBANK BANCO FINECO SPA	0.13 IT0000072170
SCHWAB (CHARLES) CORP	0.12 US8085131055
INVESTOR AB SER B NPV	0.12 SE0015811963
MTU AERO ENGINES AG	0.12 DE000A0D9PT0
EQUITY RESIDENTIAL	0.12 US29476L1070
COMPASS GROUP ORD	0.12 GB00BD6K4575
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426 1.50 GB	0.12 NZLGFDT014C0
WASTE CONNECTIONS COM NPV	0.12 CA94106B1013
ENGIE	0.12 FR0010208488
UNITED PARCEL SERVICE - B	0.12 US9113121068
INVITATION HOMES INC	0.12 US46187W1071
MOTOROLA SOLUTIONS INC	0.12 US6200763075
INTUITIVE SURGICAL INC	0.12 US46120E6023
SONY CORP Y50	0.11 JP3435000009
NESTLE SA	0.11 CH0038863350
UNITEDHEALTH GROUP INC COM STK	0.11 US91324P1021
ELECTROCOMPONENTS PLC	0.11 GB0003096442
IQVIA HOLDINGS INC	0.11 US46266C1053
MACQUARIE GROUP LTD	0.11 AU000000MQG1
MCKESSON CORP	0.11 US58155Q1031
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150425 2.75 GB	0.11 NZLGFDT008C2
BRENNTAG SE	0.11 DE000A1DAHHO
ROPER TECHNOLOGIES INC	0.11 US7766961061
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.11 DE000BU2Z023
EXXON MOBIL CORPORATION	0.11 US30231G1022
INTESA SANPAOLO SPA	0.11 IT0000072618
GARTNER INC CL-A	0.11 US3666511072
JAMES HARDIE INDUSTRIES PLC	0.11 AU000000JHX1
US. TSY. NOTE/BOND 0.25% 30/6/2025	0.11 US912828ZW33
SHIMANO INC	0.10 JP3358000002
VERISK ANALYTICS I COM	0.10 US92345Y1064
EXTRA SPACE STORAGE INC	0.10 US30225T1025
TELIX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFERRED	0.10 AU000000TLX2
ITOCHU CORP JPY	0.10 JP3143600009
NATIONAL GRID	0.10 GB00BDR05C01
MITSUI FUDOSAN CO	0.10 JP3893200000
VISA INC - A	0.10 US92826C8394
US. TSY. NOTE/BON 4.875% 31/10/20288	0.10 US91282CJF95
AIA GROUP LTD	0.10 HK0000069689
ADVANCED MICRO DEV	0.10 US0079031078
MOLINA HEALTHCARE INC	0.10 US60855R1005
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.10 US912828YS30
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150125 TBILL	0.10 NZLGBDT346C0
US TREASURY N/B 2.75% 15/AUG/2032	0.10 US91282CFF32
BHP GROUP LIMITED ORDINARY FULLY PAID	0.10 AU000000BHP4
ITALY BUONI POLIEN 3.85% 15/09/2026	0.10 IT0005556011
CINTAS CORP	0.10 US1729081059
WELLS FARGO & COMPANY	0.10 US9497461015
HOME DEPOT INC	0.10 US4370761029
KEYENCE CORP NPV	0.10 JP3236200006
GLOBE LIFE INC	0.10 US37959E1029
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.10 NZIIBDT004C8
AVALONBAY COMMUNITIES INC	0.09 US0534841012
US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100 BONDS05/2044	0.09 US912810UB25
AMERIPRISE FINANCIAL INC	0.09 US03076C1062
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.09 US91282CJE21
SINGAPORE GOV. BD 2.875% 01/07/2029	0.09 SG3263998209
LONZA AG - REG	0.09 CH0013841017
VERIZON COMMUNICATIONS	0.09 US92343V1044
EDISON INTERNATIONAL	0.09 US2810201077
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.09 JP1201631HC6
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.09 JP1400161P53
BOOKING HLDGS INC COM	0.09 US09857L1089
AMPHENOL ORD SHS CLASS A	0.09 US0320951017
TRADE DESK INC	0.09 US88339J1051
GENTRACK GROUP LIMITED ORDINARY SHARES	0.09 NZGTKE0002S9
WASTE MANAGEMENT INC COM	0.09 US94106L1098

CLEAN HARBORS INC	0.09 US1844961078
INDONESIA TSY. BD. 6.50% 15/02/2031	0.09 IDG000015207
CONSTELLATION BRANDS INC-A	0.09 US21036P1084
SHOPIFY INC COM NPV CL A	0.09 CA82509L1076
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.09 JP1051661Q33
COMCAST CORP	0.09 US20030N1019
XERO LIMITED ORDINARY FULLY PAID	0.09 NZXROE0001S2
MERCK & CO INC NEW COM	0.08 US58933Y1055
FAST RETAILING CO LTD	0.08 JP3802300008
INTERMEDIATE CAPITAL GROUP PLC	0.08 GB00BYT1DJ19
ORACLE CORP	0.08 US68389X1054
TERNA SPA	0.08 IT0003242622
SEVERN TRENT PLC	0.08 GB00B1FH8J72
COSTCO WHOLESALE CORP	0.08 US22160K1051
SEGRO PLC	0.08 GB00B5ZN1N88
ADOBE INC COM	0.08 US00724F1012
PTC INC	0.08 US69370C1009
TOKYO ELECTRON LTD JPY	0.08 JP3571400005
CADENCE DESIGN SYSTEMS INC	0.08 US1273871087
CDW CORP	0.08 US12514G1085
ADYEN NV	0.08 NL0012969182
AERCAP HOLDINGS NV	0.08 NL0000687663
NASDAQ INC	0.08 US6311031081
ATMOS ENERGY CORP	0.08 US0495601058
ENI SPA	0.08 IT0003132476
Outstanding Settlement Receipts - NZD	0.08
ASHTREAD GROUP PLC	0.08 GB0000536739
Income Due - NZD	0.08
VICI PROPERTIES INC	0.07 US9256521090
UNIBAIL RODAMCO WESTFIELD	0.07 FR0013326246
SERKO LTD	0.07 NZSKOE0001S7
US. T-BILL. 0.00% 15/05/20252025 USD1000	0.07 US912797LB15
ESSEX PROPERTY TRUST INC	0.07 US2971781057
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.07
ABBVIE INC COM	0.07 US00287Y1091
AT & T INC	0.07 US00206R1023
OLD DOMINION FREIGHT LINE INC	0.07 US6795801009
BP P.L.C	0.07 GB0007980591
SCENTRE GROUP	0.07 AU000000SCG8
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.07 NZIIBDT004C8
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.07 US912810SW99
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.07 US91282CBJ99
SINGAPORE TELECOMM NPV B/L 100	0.07 SG1T75931496
AGNICO EAGLE MINES	0.07 CA0084741085
MICRON TECHNOLOGY INC USD	0.07 US5951121038
REALTY INCOME CORPORATION	0.07 US7561091049
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.07 US91282CCB54
KLEPIERRE	0.07 FR0000121964
SUN HUNG KAI PROPERTY HKD	0.07 HK0016000132
SEA LTD	0.07 US81141R1005
CLOUDFLARE INC	0.07 US18915M1071
KERING	0.07 FR0000121485
BANCO BICAYA ARGENTARIA SA	0.06 ES0113211835
PEXA GROUP LTD PLC	0.06 AU0000158594
STANDARD CHARTERED	0.06 GB0004082847
GS. GRP. F2F 22/04/2032	0.06 US38141GYB49
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.06 JP1103711P74
CANADIAN APARTMENT PROPERTIES REITS	0.06 CA1349211054
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.06 US912810SL35
HON HAI PRECISION INDUSTRY	0.06 TW0002317005
VONOVIA SE NPV SUBS RTS DIV CASH	0.06 DE000A1ML7J1
COUPANG INC COM CL A SHS ORD	0.06 US22266T1097
CISCO SYSTEMS INC	0.06 US17275R1023
BUNDESOBLIGATION 2.10% 12/04/2029.01 .189	0.06 DE000BU25026
COPART INC	0.06 US2172041061
FEDERAL REALTY INVESTMENT TRUST	0.06 US3137451015
HOULIHAN LOKEY INC	0.06 US4415931009
SCALES CORP LTD	0.06 NZSCL0002S8
COCA COLA CO USD	0.06 US1912161007
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.06 MYBMO1500010

HILTON WORLDWIDE H COM	0.06 US43300A2033
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.06 JP1300791P79
KIMCO REALTY CORP	0.06 US49446R1095
TYSON FOODS INC CLASS A	0.06 US9024941034
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.06 US7960508882
SAMSARA INC	0.06 US79589L1061
Outstanding Settlement Receipts - USD	0.06
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.06 IT0005534141
BIG YELLOW GROUP PLC	0.06 GB0002869419
EXELON CORPORATION	0.06 US30161N1019
VISTA GROUP INTERNATIONAL LTD	0.06 NZVGLE000351
SINGAPORE GOV. BD 2.875% 01/09/2030	0.06
SPOTIFY TECHNOLOGY COM	0.06 LU1778762911
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.06 US91282CLC37
SES FDR	0.06 LU0088087324
US. TSY. NOTE/BON 2.125% 15/5/2025	0.06 US912828XB14
HERMES INTERNATIONAL	0.06 FR0000052292
SINGAPORE GOV. BD 2.375% 01/06/2025	0.06 SG31A0000001
PG AND E CORP	0.06 US69331C1080
WORKDAY INC	0.06 US98138H1014
US. TSY. INFL. 2.125% IL 15/02/2041	0.06 US912810QP66
PING AN INSURANCE GROUP OF CHINA LIMITED	0.06 CNE1000003X6
AMERICAN HOMES 4 RENT	0.06 US02665T3068
EURO	0.06
NU HOLDINGS LTD	0.06 KYG6683N1034
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.05 NZLGFDT018C1
150528 2.25 GB	
T&D HOLDINGS INC NPV	0.05 JP3539220008
ICU MEDICAL INC	0.05 US44930G1076
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.05 NZGOVDT429C7
SALESFORCE INC	0.05 US79466L3024
SIMON PROPERTY GROUP INC USD	0.05 US8288061091
TAIWAN SEMICONDUCT MANUFACTURING USD	0.05 US8740391003
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.05 NZHNZD00008L2
WOLTERS KLUWER	0.05 NL0000395903
CHEVRON CORP	0.05 US1667641005
ORSTED AS	0.05 DK0060094928
RYMAN HOSPITALITY PROPERTIES INC	0.05 US78377T1079
T MOBILE US INC COM	0.05 US8725901040
SUN COMMUNITIES INC	0.05 US8666741041
UNITED UTILITIES GROUP PLC	0.05 GB00B39J2M42
THE WALT DISNEY CO	0.05 US2546871060
SNAM SPA	0.05 IT0003153415
ATLASSIAN CL A ORD	0.05 US0494681010
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.05 CNE100003662
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.05 US4592001014
REGENCY CENTERS CORPORATION	0.05 US7588491032
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS	0.05 US912810TT51
08/53	
NORWAY GOV. BD. 1.375% 19/08/2030	0.05
FRAPORT AG	0.05 DE0005773303
AXA	0.05 FR0000120628
ACCIONA SA	0.05 ES0125220311
NAPIER PORT HOLDINGS LTD	0.05 NZNPHE000552
WELLS FARGO F2F 22/7/2032	0.05 XS2865533462
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.05 JP1103431G66
US TREASURY N/B 4.12% 15/NOV/2032	0.05 US91282CFV81
VITAL HEALTHCARE PROPERTY TRUST	0.05 NZCHPE000154
PEPSICO INC CAP 2/3	0.05 US7134481081
PINNACLE WEST CAPITAL	0.05 US7234841010
THERMO FISHER SCIENTIFIC INC	0.05 US8835561023
MEDIATEK INC	0.05 TW0002454006
SPAIN GOV. BD. 0.50% 30/04/2030	0.05 ES0000012F76
WSTP 45 day depo	0.05
SERVICE CORPORATION INTERNATIONAL	0.05 US8175651046
PORTLAND GENERAL ELECTRIC COMPANY	0.05 US7365088472
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.05 NZGOVDT551C8
MEXICAN BONOS 7.75% 13/11/2042	0.05 MX0MGO0000R8
INTUIT INC	0.05 US4612021034
SUMITOMO MITSUI TEMP	0.05 JP3890350006
LINDE PLC	0.05 IE00059YS762
WESTPAC NEW ZEALAND LTD 291124 RCD	0.05

UNITED KINGDOM GI 0.625% 07/06/2025	0.05 GB00BK5CVX03
UNITE GROUP PLC	0.05 GB0006928617
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M BONOS	0.05 MX0MGO0000B2
MEXICAN BONOS 8.00% 7/11/2047	0.05 MX0MGO000102
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.05 JP1201301B94
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.05 US91282CGP05
SKY NETWORK TELEVISION LTD	0.05 NZSKTE0001S6
STOCKLAND	0.05 AU000000SGP0
AENA SME S.A.	0.05 ES0105046009
CELLNEX TELECOM SA	0.05 ES0105066007
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.05 AU0000018442
ROSS STORES INC	0.05 US7782961038
MCDONALD'S CORP	0.05 US5801351017
ACCENTURE PLC	0.04 IE00B4BNMY34
NETHERLANDS GOV. B 2.50% 15/01/2033	0.04 NL0010071189
ASTRAZENECA PLC	0.04 GB0009895292
ENERGIAS DE PORTUGAL SA	0.04 PTEDP0AM0009
FUTURE MARGINS-USD	0.04
VALE SA	0.04 BRVALEACNORO
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.04 MYBMX1100044
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.04 US91282CAU53
NORWAY GOV. BD. 1.50% 19/02/2026	0.04 NO0010757925
US. TSY. NOTE/BON 0.625% 15/5/2030	0.04 US912828ZQ64
SK HYNIX INC	0.04 KR7000660001
GETLINK SE	0.04 FR0010533075
GE AEROSPACE	0.04 US3696043013
THE LINK REAL ESTATE INVESTMENT TRUST	0.04 HK0823032773
AMERICOLD REALTY TRUST INC	0.04 US03064D1081
JD.COM INC	0.04 KYG8208B1014
JPM. CHASE F2F 1/6/20341000	0.04 US46647PDR47
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.04 NZHNZD0935L6
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.04 NO0010930522
LKQ CORP COM	0.04 US5018892084
KILROY REALTY CORP	0.04 US49427F1084
SHELL PLC ORD EURO.07	0.04 GB00BP6MXD84
ALEXANDRIA REAL ESTATE EQUITIES	0.04 US0152711091
CUBESMART COM	0.04 US2296631094
BEIGENE LTD	0.04 KYG1146Y1017
TERRENO REALTY COR COM	0.04 US88146M1018
TERADYNE INC	0.04 US8807701029
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 201224 TBILL	0.04 NZLGBDT362C7
SILGAN HOLDINGS INC	0.04 US8270481091
GSK PLC	0.04 GB00BN7SWP63
INFOSYS LTD	0.04 US4567881085
MONCLER SPA	0.04 IT0004965148
ABBOTT LABS	0.04 US0028241000
INNER MONGOLIA MENGDIAN HUANENG THERMAL POWER ORD SHS	0.04 CNE000000GN6
MS. F2F 28/4/2032	0.04 US6174468X01
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.04 US9128286T26
KOREA TSY. BD. 2.00% 10/06/2031	0.04 KR103502GB66
CATERPILLAR INC	0.04 US1491231015
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.04 AU0000097495
PEARSON PLC ORD	0.04 GB0006776081
JAPAN POST HOLDINGS CO LTD	0.04 JP3752900005
ITAU UNIBANCO HOLDING SA	0.04 BRITUBACNPR1
DEXCOM INC	0.04 US2521311074
REXFORD INDUSTRIAL REALTY INC	0.04 US76169C1009
POSTS ITALIANE SPA	0.04 IT0003796171
TEXAS INSTRUMENTS	0.04 US8825081040
ENSTAR GROUP LTD	0.04 BMG3075P1014
ALLIANZ SE-REG	0.04 DE0008404005
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.04 US91282CDY49
DERWENT LONDON PLC	0.04 GB0002652740
DANAHER CORP	0.04 US2358511028
MALAYAN BANKING BHD	0.04 MYL115500000
US. TSY. NOTE/BON 0.375% 30/4/2025	0.04 US912828ZL77

SERVICENOW INC	0.04 US81762P1021
NETHERLANDS GOV. B 0.25% 15/07/2029	0.04 NL0013332430
TOYOTA MOTOR CORP	0.04 JP3633400001
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD	0.04 CNE100003G67
DR HORTON INC	0.04 US23331A1097
GS. GRP. F2F 25/4/2035	0.04 US38141GA955
SPAIN GOV. BD. 1.85% 30/07/2035	0.04 ES0000012E69
BIONTECH SE	0.04 US09075V1026
ROYAL BANK OF CANADA	0.04 CA7800871021
LAM RESEARCH CORPORATION	0.04 US5128071082
MITSUBISHI ESTATE	0.04 JP3899600005
WESTPAC BANKING CORPORATION	0.04 AU000000WBC1
SOCIETE GENERALE SA	0.04 FR0000130809
NINTENDO CO LTD	0.04 JP3756600007
NEXTERA ENERGY INC	0.04 US65339F1012
INTEREST RATE SWAPS	0.04
WULIANGYE YIBIN CO LTD	0.04 CNE000000VQ8
COLOMBIAN TES 7.75% 18/09/2030	0.04 COL17CT03342
BOSTON SCIENTIFIC CORP COM USD	0.04 US1011371077
S AND P GLOBAL INC COM	0.04 US78409V1044
AMGEN INC	0.03 US0311621009
BANCO SANTANDER 5.439% 15/07/2031	0.03 US05964HBG92
CARLISLE COS INC	0.03 US1423391002
TAG TEGERNSEE IMMOBILIEN- UND BETRILIGUN	0.03 DE0008303504
NZ EXCHANGE LTD	0.03 NZNZXE0001S7
NORWAY GOV. BD. 2.00% 26/04/2028	0.03 NO0010821598
ROBLOX CORPORATION COM CL A ORD SHS	0.03 US7710491033
CITIGROUP INC USD	0.03 US1729674242
WEICHAI POWER CO LTD	0.03 CNE1000000D4
APPLIED MATERIALS US	0.03 US0382221051
UK. GILT 1.75% 7/9/2037	0.03 GB00BZB26Y51
MODERNA INC	0.03 US60770K1079
BNP PARIBAS NOMINEES	0.03
WEICHOW MOUTAI CO LTD	0.03 CNE0000018R8
INDONESIA TSY. BD. 7.50% 15/06/2035	0.03 IDG000013509
GAMING AND LEISURE P COM	0.03 US3646711088
CITIGROUP INC F2F 14/05/2032	0.03 XS2577826386
CHUBB LIMITED ORD	0.03 CH0044328745
COLGATE PALMOLIVE	0.03 US1941621039
HSBC HOLDINGS PLC	0.03 GB0005405286
TAYLOR WIMPEY PLC GBP	0.03 GB0008782301
PETROLEO BRASILEIRO PETROBRAS SA	0.03 BRPETRACNPR6
PFIZER INC COM	0.03 US7170811035
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.03 NZARXE0001S1
COMMONWEALTH BANK OF AUSTRALIA	0.03 AU000000CBA7
ENPHASE ENERGY INC	0.03 US29355A1079
SAFESTORE HOLDINGS PLC	0.03 GB00B1N7Z094
UNILEVER PLC	0.03 GB00B10RZP78
MEXICAN BONOS 8.50% 18/11/2038	0.03 MX0MGO0000J5
4.50% 15/04/2027	0.03 NZGOVDT427C1
FORTINET INC COM	0.03 US34959E1091
ELIA GROUP SA/NV	0.03 BE0003822393
EIFFAGE INC	0.03 FR0000130452
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.03 JP1103471H66
TRANE TECHNOLOGIES PLC	0.03 IE00BK9ZQ967
MIRVAC GROUP PROPERTY TRUST	0.03 AU000000MGR9
NATWEST GROUP PLC ORD	0.03 GB00BM8PJY71
NETEASE INC	0.03 KYG6427A1022
ALLSTATE CORP	0.03 US0200021014
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.03 NZIIBDT005C5
SIEMENS AG NPV EUR	0.03 DE0007236101
MITSUBISHI HEAVY INDUSTRIES LTD	0.03 JP3900000005
CHINA LIFE INSURANCE CO LTD	0.03 CNE1000002L3
KUWAIT FINANCE HOUSE KSCP	0.03 KW0EQ0100085
EQUITY LIFESTYLE PROPERTIES INC	0.03 US29472R1086
PROGRESSIVE CORP	0.03 US7433151039
ISHARES MSCI QATAR CAPPED ETF	0.03 US46434V7799
MITSUBISHI UFJ FINANCIAL	0.03 JP3902900004
SABRA HEALTHCARE REIT INC	0.03 US78573L1061
OMV AG	0.03 AT0000743059
SCHNEIDER ELECTRIC SE	0.03 FR0000121972
MONDELEZ INTERNATIONAL INC	0.03 US6092071058

JAPAN GOV. TWENTY 2.20% 20/06/2029	0.03 JP1201111968
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.03 AU000000ANZ3
US. TSY. NOTE/BON 4.375% 30/11/2028	0.03 US91282CJN20
JPM. CHASE F2F 4/2/2032	0.03 US46647PBX33
mitsubishi UFJ FINL. F2V 17/4/2035.426% 17/04/2035	0.03 US606822DF83
COCA COLA BOTTLING CO CONSOLIDATED	0.03 US1910981026
UBS GROUP AG F2F 17/03/2032EGS	0.03 CH1255915014
CNY BNP PARIBAS A\C	0.03
GENPACT LTD	0.03 BMG3922B1072
Outstanding Settlement Receipts - JPY	0.03
EUROPEAN UNION 2.0% 04/OCT/2027	0.03 EU000A3K4DS6
BLACKROCK INC	0.03 US09247X1019
BANK OF NEW ZEALAND 141024 RCD	0.03
BNP PARIBAS SA	0.03 FR0000131104
TOKIO MARINE HOLDINGS INC	0.03 JP3910660004
COLOMBIAN TES 6.00% 28/4/2028	0.03
AGREE REALTY CORP	0.03 US0084921008
KOREA TSY. BD. 1.25% 10/03/202600	0.03 KR103501GB34
UBER TECHNOLOGIES INC	0.03 US90353T1007
CIGNA 5.25% 15/2/2034	0.03 US125523CV04
AFRICAN DEVELOPMEN 3.50% 18/09/2029	0.03 US00828EFD67
AUCKLAND COUNCIL 170425 PNOTE	0.03 NZAKCDT610C5
TELE2 AB	0.03 SE0005190238
NVR INC	0.03 US62944T1051
GILEAD SCIENCES INC	0.03 US3755581036
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.03 JP1400141M51
US. TSY. NOTE/BON 3.875% 31/12/2027	0.03 US91282CGC91
HARTFORD FINANCIAL SERVICES GROUP INC	0.03 US4165151048
ISRAEL GOVERNMENT 2.80% 29/11/2052	0.03 IL0011840761
PACIFIC EDGE LTD NPV	0.03 NZPEBE0002S1
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.03 NZGOVDT433C9
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.03 US655844CU03
SHURGARD SELF STORAGE EUROPE SARL	0.03 GG00BQZCZBZ44
MASTERCARD 4.35% 15/01/2032	0.03 US57636QBB95
BANK CENTRAL ASIA TBK PT	0.03 ID1000109507
BYD CO LTD	0.03 CNE100001526
ARVIDA GROUP LIMITED	0.03 NZARVE0001S5
COLOMBIAN TES 7.25% 18/10/2034	0.03 COL17CT03615
BANCO SANTANDER CENTRAL HISP	0.03 ES0113900J37
UBS GROUP AG	0.03 CH0244767585
DUKE ENERGY CORP COM	0.03 US26441C2044
MEXICAN BONOS 7.50% 03/06/2027	0.03 MX0MGO0000D8
GRUPO FINANCIERO BANORTE SAB DE CV SER O	0.03 MXP370711014
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.03 US9128282A70
MS. F2F 21/4/2034	0.03 US61747YFE05
MORGAN STANLEY	0.03 US6174464486
DATADOG INC	0.03 US23804L1035
SANOFI SA	0.03 FR0000120578
BANK OF NEW ZEALAND	0.03
CONOCOPHILLIPS	0.03 US20825C1045
RECRUIT HLDGS CO LNPV	0.03 JP3970300004
GENESIS ENERGY LTD	0.03 NZGNEE0001S7
SAGE GROUP	0.03 GB00B8C3BL03
CARDINAL HEALTH INC	0.03 US14149Y1082
CAPITEC BANK HOLDINGS LTD	0.03 ZAE000035861
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.03 US91282CHK09
XIAOMI CORP	0.03 KYG9830T1067
BIMBO BAKERIES US 5.375% 09/01/2036	0.03 US09031WAE30
ARISTA NETWORKS IN COM	0.03 US0404131064
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA	0.03
CHINA CONSTRUCTION BANK	0.03 CNE1000002H1
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.03 JP1103641MA8
TRANSPower NEW ZEALAND LIMITED 231224 PNOTE	0.03 NZTRPDO358L4
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000	0.03 US912810TX63
BONDS02/2054	
AIB GROUP PLC	0.03 IE00BF0L3536
STRYKER CORP	0.03 US8636671013
WIHLBORGS FAST. AB NPV	0.03 SE0018012635
MERLIN PROPERTIES SOCIMI SA	0.03 ES0105025003
TARGET 4.50% 15/09/2034	0.03 US87612EBS46

UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.02 US91282CBS98
ALEXANDRIA REAL ES 4.70% 01/07/20301/07/2030 USD	0.02 US015271AN94
HITACHI NPV	0.02 JP3788600009
CAPITALAND INTEGRATED COMMERC	0.02 SG1M51904654
VERTEX PHARMACEUTICALS INC	0.02 US92532F1003
CP ALL PCL NVDR	0.02 TH0737010R15
CHARTWELL RETIREME TRUST UNITS	0.02 CA16141A1030
PROPERTY FOR INDUSTRY LTD	0.02 NZPFIE0001S5
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.02 CNE1000003G1
BANCO DE SABADELL 5.00% 13/10/2029	0.02 XS2898158485
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.02 CA135087Q236
PRIMAX ELECTRONICS LTD	0.02 TW0004915004
REGENERON PHARMACEUTICALS INC	0.02 US75886F1075
NNN REIT INC	0.02 US6374171063
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.02 US9128283F58
ORION OYJ	0.02 FI0009014377
BROADSTONE NET LEA COM	0.02 US11135E2037
PUBLIC BANK BERHAD	0.02 MYL1295OO004
COMPASS GRP. 3.25% 6/2/2031	0.02 XS2758114321
ELF BEAUTY INC	0.02 US26856L1035
UNITED KINGDOM GIL 1.25% 31/7/2051	0.02 GB00BLH38158
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.02 US91282CCH25
ZIJIN MINING GROUP ORDINARY SHARES	0.02 CNE100000B24
UNICREDIT 2.569% 22/9/2026	0.02 US904678AU32
ILLINOIS TOOL WORKS	0.02 US4523081093
CUSHMAN AND WAKEFIELD PLC	0.02 GB00BFZ4N465
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.02 US91282CJZ59
MARSH & MCLENNAN COM	0.02 US5717481023
US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.02 US91282CKQ32
MEDTRONIC PLC	0.02 IE00BTN1Y115
CME GROUP INC COM	0.02 US12572Q1058
COLOMBIAN TES 7.50% 26/08/2026	0.02 COL17CT02625
BANK OF NEW ZEALAND 221024 RCD	0.02
ANZ BANK NEWZEALAND LTD 291024 RCD	0.02
WESTPAC NEW ZEALAND LTD 291024 RCD	0.02
BLACKSTONE INC	0.02 US09260D1072
ASB BANK LTD 221124 RCD	0.02
ANALOG DEVICES INCORPORATED COM	0.02 US0326541051
WESTPAC NEW ZEALAND LTD 271124 RCD	0.02
TOYOTA FINANCE NEW ZEALAND LTD 051224 PNOTE	0.02 NZTFSDT888C5
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.02 NZLGBDT338C7
041224 TBILL	
WESTPAC NEW ZEALAND LTD 201224 RCD	0.02
AIR LIQUIDE	0.02 FR0000120073
CELLNEX FIN. 2.00% 15/09/203209/2032 EUR100000 7	0.02 XS2385393587
ANZ BANK NEWZEALAND LTD 201025 RCD	0.02
IHG FINANCE LLC 3.625% 27/09/2031	0.02 XS2909822517
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.02 US91282CDJ71
TOURISM HOLDINGS LTD	0.02 NZHELE0001S9
ISETAN MITSUKOSHI HOLDINGS LTD	0.02 JP3894900004
BANK OF NEW ZEALAND 270225 RCD	0.02
STELLANTIS 4.25% 16/6/2031	0.02 XS2634690114
Bank of China	0.02
US TREASURY N/B 4.0% 15/NOV/2042	0.02 US912810TM09
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.02 US912810QB70
CHIPOTLE MEXICAN GRILL ORD	0.02 US1696561059
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.02 NZGOVDT528C6
NIPPON BUILDING FUND INC TEMP	0.02 JP3027670003
HOWMET AEROSPACE I COM USD	0.02 US4432011082
PALO ALTO NETWORKS INC	0.02 US6974351057
UNICREDIT SPA	0.02 US9046784065
SUEZ SACA 5.00% 3/11/2032000 REGS	0.02 FR001400DQ92
DEERE & CO	0.02 US2441991054
MAPLETREE INDUSTRIAL TRUST	0.02 SG2C32962814
STARBUCKS CORP	0.02 US8552441094
US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026	0.02 US91282CLH24
NIKE INC CL B	0.02 US6541061031

CANADIAN GOV. BD. 2.25% 01/06/2025	0.02 CA135087D507
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.02 AU0000013740
US. TSY. NOTE/BOND 2.00% 15/02/2025	0.02 US912828J272
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.02 US91282CDL28
CREDIT SUISSE GRP. F2F 1/3/2029	0.02 CH1214797172
L'OREAL	0.02 FR0000120321
PROCTER & GAMBLE 4.55% 29/01/2034	0.02 US742718GG89
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.02 US91282CCS89
SCHLUMBERGER HLDGS 5.00% 15/11/2029	0.02 US806851AM38
PFIZER INV. ENTS. 5.34% 19/05/2063	0.02 US716973AH54
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.02 US912810TL26
BANK OF AMERICA F2F 24/05/20324/05/2032 EUR100000	0.02 XS2345798271
RAIFFEISEN BANK INTL 7.37% 20/DEC/2032	0.02 XS2534786590
CRELAN F2F 23/01/20320	0.02 BE0002989706
GEELY AUTOMOBILE HOLDINGS LT	0.02 KYG3777B1032
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.02 AU000000NSR2
US TREASURY N/B 3.5% 15/FEB/2033	0.02 US91282CGM73
THE TORONTO DOMINION BANK	0.02 CA8911605092
ASSURED GUARANTY LTD	0.02 BMG0585R1060
CHUBB INA HLDGS. 5.00% 15/03/2034	0.02 US171239AK24
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.02 US91282CHZ77
FIRSTRAND LTD	0.02 ZAE000066304
RCI BANQUE SA 3.875% 30/09/2030	0.02 FR001400SSO4
KLA TENCOR CORPORATION COM	0.02 US4824801009
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.02 US91282CJJ18
KOREA TSY. BD. 1.50% 10/12/2030	0.02 KR103502GAC2
US TREASURY N/B 4.0% 31/OCT/2029	0.02 US91282CFT36
JDE PEET S 4.50% 23/1/2034REGS	0.02 XS2728560959
GS. GRP. F2F 23/04/2029	0.02 US38141GWV21
DANSKE BANK 1.50% 2/9/2030	0.02 XS2225893630
SOCIETE GENERALE F2V 19/01/202828	0.02 US83368RBH49
REPSOL SA	0.02 ES0173516115
BRISTOL MYERS SQUIBB COMPANY	0.02 US1101221083
COCA-COLA 5.20% 14/01/2055	0.02 US191216DZ03
CATHAY FINANCIAL HOLDING CO	0.02 TW0002882008
VECTOR LIMITED	0.02 NZVCTE000157
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000 BONDS05/2054	0.02
UK. GILT 0.875% 22/10/2029	0.02 GB00BJMHB534
DEUTSCHE TELEKOM AG DEM	0.02 DE0005557508
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.02 SE0017832488
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.02 US912810RJ97
US TREASURY N/B 2.87% 15/MAY/2032	0.02 US91282CEP23
INDITEX	0.02 ES0148396007
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.02 US912810S221
PNC FINANCIAL SERVICES GROUP	0.02 US6934751057
MUENCHENER RUECKVER RG-REG	0.02 DE0008430026
RIVIAN AUTOMOTIVE INC	0.02 US76954A1034
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.02 MYBMS1900047
STANDARD BANK GROUP	0.02 ZAE000109815
BANK HAPOALIM LTD	0.02 IL0006625771
MEXICAN BONOS 7.75% 23/11/2034	0.02
FUBON FINANCIAL HLDG	0.02 TW0002881000
SOUTHERN CO COM USD	0.02 US8425871071
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.02 CA135087XG49
HOST HOTELS & RESORTS INC	0.02 US44107P1049
RLGH FINANCE BERMU 8.25% 17/07/2031	0.02 XS2845154124
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.02 AU000XCLWAR9
UNIPOL GRUPPO FINANZIARIO SPA	0.02 IT0004810054
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.02 DE0001102580
AA BD. 5.50% 31/07/2027	0.02 XS2106054443
BANK OF AMERICA F2F 20/12/2028	0.02 US06051GHD43
BOE TECHNOLOGY GROUP CO LTD	0.02 CNE0000016L5
OREILLY AUTO NEW COM	0.02 US67103H1077
BRISTOL-MYERS SQUI 6.40% 15/11/2063	0.02 US110122EC85
BANK OF AMERICA F2F 23/07/2030	0.02 US06051GHV41

BPCF F2F 18/01/2027VAR DTD 5.975 18/01/2027	0.02 US05583JAN28
DUKE ENERGY FLORI 5.875% 15/11/2033	0.02 US26444HAQ48
BANCO DE CHILE	0.02 CLP0939W1081
WABTEC STP 15/09/2028	0.02 US960386AM29
ZHEJIANG JINGXIN PHARMACEUTICAL ORD SHS A	0.02 CNE000001K73
FREEMPORT MCMORAN INC	0.02 US35671D8570
INTEL CORP	0.02 US4581401001
RETAIL OPPORTUNITY INVESTMENT	0.02 US76131N1019
SANTANDER UK GROUP HLDGS 6.83% 21/NOV/2026	0.02 US80281LAS43
SKELLERUP HOLDINGS LIMITED	0.02 NZSKXE0001S8
ARGOSY PROPERTY LIMITED	0.02 NZARGE0010S7
MIZUHO FINANCIAL GROUP 1.55% 09/JUL/2027	0.02 US60687YBS72
INDONESIA TSY. BD 8.375% 15/09/2026	0.02 IDG000009507
OUTSURANCE GRP LTD ZAR0.0001	0.02 ZAE000314084
RELX PLC	0.02 GB00B2B0DG97
BROADCOM 3.137% 15/11/2035	0.02 US11135FBP53
ABB LTD	0.02 CH0012221716
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.02 US91282CBL46
COUSINS PROPERTIES INC	0.02 US2227955026
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.02 US91282CHT18
ENBRIDGE 5.625% 5/4/2034	0.02 US29250NCC74
AMBEV SA COM NPV	0.02 BRABEVACNOR1
GECINA	0.02 FRO010040865
AFT PHARMACEUTICALS LTD	0.02 NZAFTE0001S4
CVS HEALTH 5.05% 25/03/2048	0.02 US126650CZ11
AIR NEW ZEALAND LTD	0.02 NZAIRE0001S2
E SUN FINANCIAL HOLDINGS COMPANY LTD	0.02 TW0002884004
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.02 US912810PT97
LINDE PLC 3.625% 12/6/2034	0.02 XS2634594076
US. TSY. NOTE/BON 1.625% 15/08/2029	0.02 US912828YB05
WNS HOLDINGS ORD SHS	0.02 JE00BQC4YW14
US. TSY. NOTE/BOND 0.25% 31/5/2025	0.02 US912828ZT04
SAMSUNG SECURITIES CO LTD	0.02 KR7016360000
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.02 US912828ZS21
KMD BRANDS LIMITED	0.02 NZKMD0001S3
INTERCONTINENTAL EXCHANGE INC	0.02 US45866F1049
CIA TRANSM ENERGIAPRF NPV PREFERENCE SHARE	0.02 BRTRPLACNPR1
NEW ZEALAND GOV. 1.75% 15/5/2041	0.02 NZGOVDT541C9
VIKING HOLDINGS ORD SHS	0.02 BMG93A5A1010
RYDER SYSTEM 6.60% 01/12/2033	0.02 US78355HKY44
HEARTLAND GROUP HLNPV	0.02 NZHGHE0007S9
US. TSY. NOTE/BON 0.625% 15/8/2030	0.02 US91282CAE12
EXELON 5.60% 15/03/2053	0.02 US30161NBL47
EVERSOURCE ENERGY 5.50% 01/01/2034	0.02 US30040WAX65
ARGAN INC	0.02 US04010E1091
IBERDROLA SA	0.02 ES0144580Y14
NIPPON YUSEN KK NPV	0.02 JP3753000003
REPUBLIC SERVICES INC	0.02 US7607591002
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.02 US91282CAV37
MARRIOTT INTL INCUSD	0.02 US5719032022
OPTHEA LIMITED ORDINARY FULLY PAID	0.02 AU000000OPT2
JAPAN GOV. FIVE YE 0.10% 20/09/2025	0.02 JP1051451LA6
CANADIAN GOV. BD. 3.25% 1/9/2028	0.02 CA135087Q491
Outstanding Settlement Receipts - AUD	0.02
BEIJING TONGRENTANG CO LTD	0.02 CNE100001X92
SHERWIN WILLIAMS COM	0.02 US8243481061
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.02 BE0000304130
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.02 US55903VBE20
ENBRIDGE INC	0.02 CA29250N1050
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.02 US91282CBQ33
ZURICH FINANCIAL SERVICES	0.02 CH0011075394
JPM. CHASE F2F 22/04/2030	0.02 US46647PEG72
GENERAL MOTORS CO	0.02 US37045V1008
CANADIAN NATL RAILWAY CO	0.02 CA1363751027
EUROBANK ERGASIAS SERVICES AND	0.02 GRS323003012
ING GROEP NV	0.02 NL0011821202
COLOMBIAN TES 7.00% 30/06/2032	0.02 COL17CT03490
LEG IMMOBILIEN SE	0.02 DE000LEG1110
BRITISH LAND CO GBP	0.02 GB0001367019

US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR-2025	0.02 US91282CFE66
BAIDU INC	0.02 KYG070341048
US TREASURY N/B 1.25% 30/04/2028	0.02 US91282CBZ32
HYUNDAI MARINE FIRE INC CO	0.02 KR7001450006
US. TSY. NOTE/BON 1.375% 31/10/2028	0.02 US91282CDF59
P T ASTRA INTL	0.02 ID1000122807
ANZ BANK NEW ZEALAND LTD 161024 5.95 TD	0.02
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.02 US91282CCY57
GENERALI	0.02 IT0000062072
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.02 US91282CCV19
ONEMAIN HOLDINGS INC	0.02 US68268W1036
ASB BANK LTD 040625 5.92 TD	0.02
GS. GRP. F2F 24/02/2028	0.02 US38141GZK39
ANHEUSER-BUSCH COS 4.90% 01/02/2046	0.02 US03522AAJ97
HCA 5.60% 01/04/2034	0.02 US404119CU12
GFL ENVIRON. 6.75% 15/01/2031	0.02 US36168QAQ73
MOTABILITY OPERAT 3.875% 24/01/2034	0.02 XS2742660660
EUROGRID 3.915% 01/02/2034	0.02 XS2756342122
CHINA CONSTRUCT NZ 021224 5.50 TD	0.02
CAD BNP PARIBAS A/C	0.02
INTERNATIONAL CONTAINER TERMINAL SERVICE	0.02 PHY411571011
STRIDE STAPLED GRP NPV UNITS	0.02 NZSPGE000152
CHINA CONSTRUCT NZ 110925 5.35 TD	0.02
KINROSS GOLD CORP 4.5% 15/07/2027	0.02 US496902AQ09
UNITED STATES TREA 2.00% 15/8/2025	0.02 US912828K742
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.02 BE0002939206
WISDOM MARINE LINES CO LTD	0.02 KYG9721M1033
VOLKSWAGEN BANK 4.625% 3/5/2031	0.02 XS2617457127
TRANSDIGM GROUP INC	0.02 US8936411003
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.02 JP1201031877
Income Due - USD	0.02
EUR BNP PARIBAS A/C	0.02
PARKER HANNIFIN CORP	0.02 US7010941042
US. TSY. NOTE/BON 1.625% 15/2/2026	0.02 US912828P469
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026 USD	0.02 US37190AAA79
AUTODESK INC	0.02 US0527691069
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.02 US912828V988
TRIP COM GROUP LTD	0.02 KYG9066F1019
ALD 4.375% 23/11/2026	0.02 FR001400M8T2
NEW ZEALAND GOVERNMENT 140125 TBILL	0.02 NZLGBDT348C6
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.02 US9128282R06
TOYO SUISAN KAISHA	0.02 JP3613000003
ALIMENTATION COUC 4.011% 12/02/2036	0.02 XS2764880667
VIRGIN MONEY UK F2F 18/3/2028	0.02 XS2757511113
GROUPE DES ASSURAN 3.75% 30/04/2029	0.02 FR001400PT38
ASB BANK LTD 280225 RCD	0.02
QUANTA COMPUTER INC	0.02 TW0002382009
CONSTELLATION ENERGY CORP	0.02 US21037T1097
COMPAGNIE FINANCIERE RICHEMONT SA	0.02 CH0210483332
KKR AND CO INC	0.02 US48251W1045
DAIICHI SANKYO COMPANY LIMITED	0.02 JP3475350009
CADILLAC FAIRVIEW PRP TR 2.5% 15/OCT/2031	0.02 US68327LAD82
BANK MANDIRI PERS IDR125	0.02 ID1000095003
MAPLETREE LOGISTICS TRUST	0.02 SG1S03926213
NRG ENERGY INC	0.02 US6293775085
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.02 US91282CBW01
ASB BANK LTD 230525 RCD	0.02
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.02 US91282CCF68
UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053	0.02 US91324PES74
LG CHEM LTD	0.02 KR7051910008
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.02 US91282CDK45
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026	0.02 US91282CDQ15
BANGKOK BANK PUBLIC CO NON VTG DEP RECEI	0.02 TH0001010R16
BP CAPITAL MARKETS 3.36% 12/09/2031	0.02 XS2902720171
BANK OF NEW YORK MELLON CORP	0.02 US0640581007
CHENIERE ENERGY PA 5.75% 15/08/2034	0.02 US16411QAR20

PETROCHINA CO LTD H	0.02 CNE1000003W8
DEUTSCHE BANK AG 4.0% 24/JUN/2032	0.02 DE000DL19WN3
SHAFTESBURY CAPITAL PLC	0.02 GB00B62G9D36
BANGKOK DUSIT MEDICAL SERVICES PCL	0.02 TH0264010R10
WELLS FARGO F2F 25/7/20340798 5.78% 25/07/2034	0.02 US95000U3F88
TENNET HLDG. TENNET HLDG. F2V PERP	0.02 XS2207430120
UBS GRP. F2V 30/01/2027	0.02 US902613AC28
NAVER CORP	0.02 KR7035420009
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.02 US91282CCW91
TORONTO-DOMINION 3.563% 16/04/2031	0.02 XS2803424329
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.02
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.02 US912828Z781
VOLKSWAGEN BANK GMBH FIXED 2.5% 31/07/2026	0.02 XS1944390597
DELTA ELECTRONICS INC	0.02 TW0002308004
BRIXMOR OPERATING 4.05% 1/7/2030	0.02 US11120VAJ26
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.02 US91282CDW82
FISERV 5.15% 12/08/2034	0.02 US337738BN72
UK. GILT 4.50% 7/6/2028	0.02 GB00BMF9LG83
SIGNIFY NV EURO.01	0.02 NL0011821392
US TREASURY N/B 3.37% 15/MAY/2033	0.02 US91282CHC82
SINGAPORE GOV. BD 2.125% 01/06/2026	0.02 SG31A8000003
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.02 US91282CCE93
CANADIAN PAC KANS COM NPV	0.02 CA13646K1084
CAPITAL ONE FINANCIAL CORPORATION	0.02 US14040H1059
JPM. CHASE F2F 23/10/2034	0.02 US46647PDY97
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.02 US91282CDP32
WESFARMERS LIMITED	0.02 AU000000WES1
CITIBANK COLAT	0.02
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.02 US912810SN90
US. TSY. NOTE/BOND 2.25% 15/11/2025	0.02 US912828M565
CVS HEALTH CORP	0.02 US1266501006
RIO TINTO PLC ORD	0.02 GB0007188757
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.02 US912828ZN34
MICROCHIP TECHNOLO 4.25% 01/09/2025	0.02 US595017BA15
IBERDROLA INTL. IBERDROLA INTL. F2V PERP	0.02 XS2295335413
DEUTSCHE BAHN FIN. 3.25% 19/05/2033NTS 19/05/2033	0.02 XS2624017070
EUR100000	
Outstanding Settlement Receipts - TWD	0.02
NATIONAL AUSTRALIA BANK LIMITED	0.02 AU000000NAB4
MOODYS CORPORATION	0.02 US6153691059
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.02 AU000XCLWAS7
ZIJIN MINING GROUP CO LTD	0.02 CNE100000502
3M CO	0.02 US88579Y1010
EMBOTELLADORAS ARCA SA - NOMINATIVE SHAR	0.02 MX01AC100006
NIPPON PROLOGIS REIT INC	0.02 JP3047550003
UNI-PRESIDENT ENTERPRISES CORPORATION	0.02 TW0001216000
GBP BNP PARIBAS A/C	0.02
WESTPAC NZD COLL	0.02
WEA FINANCE LLC 2.87% 15/01/2027	0.02 US92928QAH11
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.02 US37045XDW39
JUDO CAPITAL HOLDINGS LTD	0.02 AU0000182271
TRAVELERS COS INC / THE	0.02 US89417E1091
TD SYNEX CORP	0.02 US87162W1009
PALANTIR TECHNOLOGIES INC	0.02 US69608A1088
AEP TEXAS 5.40% 01/06/2033	0.02 US00108WAR16
US TREASURY N/B 2.75% 30/APR/2027	0.02 US91282CEN74
SYNOPSIS INC	0.02 US8716071076
CITIGROUP F2F 13/02/2030	0.02 US172967PF20
BANK OF AMERICA F2F 21/07/2032	0.02 US06051GKA66
POSTAL SAVINGS BANK OF CHINA CO LTD	0.02 CNE100003PZ4
ABN AMRO BK N V MEDIUM TERM SR SUB TRANCHE # TR	0.02 US00084DBA72
256.339% 18/09/2027	
RECKITT BENCKISER 3.625% 20/6/2029	0.02 XS2842083235
SHIN-ETSU CHEMICAL NPV	0.02 JP3371200001
DIAGEO ORD	0.02 GB0002374006
ENI 5.95% 15/05/2054	0.02 US26874RAP38

JAPAN GOVERNMENT 0.005% 20/03/2026	0.02 JP1051471M45
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.02 JP1051531N75
TARGA RES. PARTNER 6.50% 30/3/2034	0.02 US87612GAF81
US. TSY. NOTE/BON 0.375% 30/9/2027	0.02 US91282CAL54
BANK OF MONTREAL F2F 10/7/2030	0.02 XS2856789511
WAREHOUSES DE PAUWNPV	0.02 BE0974349814
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.02 CA0194561027
TARGET CORPORATION	0.02 US87612E1064
DEUTSCHE BANK F2F 19/11/2030	0.02 DE000DL19VS4
HSBC HOLDINGS PLC F2F 14/9/2031	0.02 XS2685873908
PAYPAL HOLDINGS INC	0.02 US70450Y1038
BLACKSTONE PROP. P 1.00% 20/10/2026	0.02 XS2398745922
US TREASURY N/B 3.62% 31/AUG/2029	0.02 US91282CLK52
HSBC HOLDINGS PLC F2F 17/08/2029	0.02 US404280CV97
Income Due - JPY	0.02
AGRICULTURAL BANK OF CHINA	0.02 CNE100000Q43
BNP PARIBAS F2F 11/07/2030	0.02 FR0014007LK5
COLOMBIAN TES 13.25% 9/2/2033P1000 B	0.02
LAFARGEHOLCIM LTD	0.02 CH0012214059
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.02 US91282CEB37
LINEAGE INC ORD SHS REIT	0.02 US53566V1061
DEUTSCHE BAHN FIN 1.875% 24/05/2030	0.01 XS2484327999
B3 SA BRASIL BOLSA BALCAO	0.01 BRB3SAACNOR6
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.01 NZLGFDT017C3
150531 2.25 GB	
NORTHUMBRIAN WATER 5.50% 02/10/2037	0.01 XS2794482351
KOREA TSY. BD. 2.625% 10/09/2035000	0.01 KR103502G594
EOG RESOURCES INC	0.01 US26875P1012
UK. GILT 3.50% 22/01/2045	0.01 GB00BN65R313
BNP PARIBAS F2V 31/03/2032EGS	0.01 FR0014009HA0
GE VERNOVA ORS SHS	0.01 US36828A1016
FAIRFAX FINL. HLDG 6.00% 07/12/2033	0.01 US303901BDM35
NOMURA HLDGS. 2.172% 14/07/20281000	0.01 US65535HAY53
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.01
USDSBOSUS3B 31/12/2050	
VOLKSWAGEN FINL. S 6.50% 18/09/2027	0.01 XS2687917018
CIMB GROUP HOLDINGS BERHAD	0.01 MYL1023OO0000
US TREASURY N/B 1.87% 28/FEB/2027	0.01 US91282CEC10
CANADIAN NATURAL RESOURCES ORD SHS	0.01 CA1363851017
ZIMMER BIOMET HLDG 5.20% 15/09/2034	0.01 US98956PAZ53
JPY BNP PARIBAS A/C	0.01
AMERICA MOVIL SAB COM SER B NPV	0.01 MX01AM050019
COMMERZBANK F2V 06/12/20320 REGS	0.01 DE000CZ45W81
WELLINGTON REGIONAL COUNCIL 201124 PNOTE	0.01 NZWRCDT278C8
TAKEDA PHARMACEUTICAL CO LTD	0.01 JP3463000004
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.01 US91282CES61
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.01 US91282CCJ80
LLOYDS BANKING GROUP PLC	0.01 GB0008706128
US. TSY. NOTE/BON 1.125% 31/10/2026	0.01 US91282CDG33
BANK OF NOVA SCOTIA CAD	0.01 CA0641491075
CITIGROUP INC F2F 19/09/2030	0.01 US17327CAT09
BARCLAYS PLC	0.01 GB0031348658
SOLVAY FIN. AMERIC 5.85% 04/06/2034	0.01 US834423AF20
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.01 JP1051461M13
MEXICAN BONOS 7.75% 29/05/2031	0.01 MX0MGO00000P2
SYMBOTIC ORD SHS CLASS A	0.01 US87151X1019
ESSILORLUXOTTICA	0.01 FR0000121667
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.01 US91282CGH88
LIBERTY MUTUAL GROUP 4.625% GTD SNR NTS	0.01 XS2561647368
02/12/2030EUR100000	
INTESA SANPAOLO F2V 21/11/2033	0.01 US46115HBV87
ORIX CORPORATION	0.01 JP3200450009
NEW RESIDENTIAL INVESTMENT CORP	0.01 US64828T2015
DAIWA HOUSE REIT I REIT	0.01 JP3046390005
AON PLC IE COM CL A	0.01 IE00BLP1HW54
ENEL SPA	0.01 IT0003128367
3SBIO INC	0.01 KYG8875G1029
WILL SEMICONDUCTOR CO LTD SHANGHAI	0.01 CNE100002XM8

GOLDMAN SACHS CCP USD BROKER ACCOUNT	0.01
RTE RESEAU DE TRAN 3.75% 4/7/203535	0.01 FR001400J150
KIA CORPORATION	0.01 KR7000270009
KERING 3.625% 05/09/2031	0.01 FR001400KHW7
UK. GILT 4.50% 07/12/2042	0.01 GB00B1VWPJ53
BECTON DICKINSON AND COMPANY	0.01 US0758871091
DIAMONDBACK ENERGY 5.75% 18/04/2054	0.01 US25278XBA63
RABOBANK NEW ZEALAND LTD 041024 RCD	0.01
SYDNEY AIRPORT FI 4.375% 03/05/20333	0.01 XS2613209670
GLP JREIT REIT	0.01 JP3047510007
GALAXY PIPELINE AS 2.94% 30/09/2040	0.01 XS2300197030
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.01 JP1103541K42
US TREASURY N/B 4.5% 31/MAY/2029	0.01 US91282CKT70
US BANCORP	0.01 US9029733048
HEWLETT PACKARD EN 5.00% 15/10/2034	0.01 US42824CBV00
KIMBERLY CLARK CORP	0.01 US4943681035
DUNEDIN CITY TREASURY 161224 PNOTE	0.01 NZDCTDT293C8
KB FINANCIAL GROUP INC	0.01 KR7105560007
SEKISUI HOUSE REIT INC	0.01 JP3047820000
NEXTDC LIMITED ORDINARY FULLY PAID	0.01 AU000000NXT8
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53	0.01 US912810TV08
NXP BV/NXP FDG/NXP 3.15% 01/05/2027	0.01 US62954HAX61
UTD. UTILITIES WAT 3.75% 23/05/20344	0.01 XS2771661357
MBANK SA F2F 27/09/2030	0.01 XS2907137736
CHINATRUST FINANCIAL HOLDING CO LTD	0.01 TW0002891009
SUNCOR ENERGY INC	0.01 CA8672241079
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.01 US91282CCR07
PROLOGIS PROPERTY MEXICO SA DE CV	0.01 MXCFFI170008
ASAHI GRP. HLDGS. 3.384% 16/04/2029	0.01 XS2799473637
MITSUBISHI CORP	0.01 JP3898400001
SELP FIN. SARL 3.75% 10/8/2027	0.01 XS2511906310
ELIA GRP. SA/NV 3.875% 11/6/2031	0.01 BE6352705782
AMPRION 3.85% 27/08/2039	0.01 DE000A383QR0
IMMUTEP LTD	0.01 AU000000IMM6
NORFOLK SOUTHERN CORP USD	0.01 US6558441084
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.01 JP1051501N14
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.01 JP1051511N46
LONDON STOCK EXCHANG	0.01 GB00B0SWJX34
CHICONY ELECTRONICS CO LTD	0.01 TW0002385002
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD- 2026	0.01 US91282CCZ23
MIZUHO FINANCIAL GROUP INC	0.01 JP3885780001
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.01 JP1103401F97
TOTALENERGIES SE TOTALENERGIES SE F2V PERP	0.01 XS2290960520
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.01 FR0011883966
CELLTRION INC	0.01 KR7068270008
CARRIER GLOBAL COR COM	0.01 US14448C1045
HSBC HOLDINGS PLC F2F 25/09/2035	0.01 XS2904541070
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.01 FR0014002WK3
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.01 JP1103601LA4
EMERSON ELECTRIC CO	0.01 US2910111044
ECOLAB LTD	0.01 US2788651006
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.01 JP1103621M43
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.01 JP1103631M74
NATIONAL GRID PLC 3.24% 30/MAR/2034	0.01 XS2486461523
INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096	0.01 IDG000020801
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.01 MYBMX0700034
BPCE S A MEDIUM TERM NTS BOOK ENTRY MED TRM NTS 611 4.75% 19/07/2027	0.01 US05578AE465
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.01 JP1103521JA8
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.01 JP1103681NA2
COREBRIDGE GBL. FN 5.20% 24/06/2029	0.01 US00138CBA53
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.01 US912828Z948
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.01 US91282CBH34
MPLX 5.50% 15/02/2049	0.01 US55336VAT70
SK TELECOM	0.01 KR7017670001
US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031	0.01 US91282CKU44
VICI PROPS. 4.95% 15/02/2030	0.01 US925650AC72
UNICREDIT F2V 15/01/203200000	0.01 XS2101558307

FRENCH REPUBLIC GO 0.75% 25/05/2028	0.01 FR0013286192
JIANGSU HENGRUI MEDICINE CO LTD	0.01 CNE0000014W7
INTERCONTINENTAL HOTELS GROUP PLC	0.01 GB00BHJYC057
COCA COLA FEMSA SAB DE CV	0.01 US1912411089
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.01 US912828ZV59
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.01 FR0011317783
AIR PROD & CHEMS INC COM USD	0.01 US0091581068
LENNAR CORPORATION CLASS A	0.01 US5260571048
MARVELL TECHNOLOGY COM	0.01 US5738741041
MSCI INC	0.01 US55354G1004
BANK OF MONTREAL CAD	0.01 CA0636711016
PACIFICORP 5.35% 1MTG BDS 01/12/2053 USD1000	0.01 US695114CZ98
ITALY BUONI POLIEN 2.45% 1/9/2033	0.01 IT0005240350
FMC 5.65% 18/05/2033	0.01 US302491AX31
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.01 JP1103691P11
WP CAREY 5.375% 30/06/2034	0.01 US92936UAM18
CROWDSTRIKE HOLDINGS INC	0.01 US22788C1053
CHINA MERCHANTS BANK CO LTD	0.01 CNE000001B33
PROSUS NV	0.01 NL0013654783
GENERAL MILLS INC	0.01 US3703341046
NVIDIA ORD SHS	0.01 US67066G1040
US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ-2027	0.01 US91282CKZ31
COMCAST CORP 3.25% 26/09/2032	0.01 XS2909746310
T-MOBILE USA 3.875% 15/04/2030	0.01 US87264ABF12
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.01 US91282CJX80
SOUTHWEST AIRLINE 5.125% 15/06/2027D1000	0.01 US844741BK34
US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC-2026	0.01 US91282CKS97
AUCKLAND COUNCIL 061224 PNOTE	0.01 NZAKCDT619C6
US TREASURY N/B 4.62% 30/JUN/2026	0.01 US91282CKY65
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.01 US91282CCP41
SARTORIUS FINANCE 4.50% 14/9/2032	0.01 XS2676395317
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-2026	0.01 US91282CKB62
ROMANIAN GOV. INTL 5.25% 30/05/2032	0.01 XS2829209720
ANHEUSER BUSCH INBEV SA NV	0.01 BE0974293251
ELECTRICITE DE FRA 4.75% 17/06/2044	0.01 FR001400QR88
CK ASSET HOLDINGS HK	0.01 KYG2177B1014
US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR-2027	0.01 US91282CLG41
CHANNEL INFRASTRUCTURE NZ LTD	0.01 NZNZRE0001S9
PUBLIC SERV. ENT. 6.125% 15/10/203315/10/2033 USD1000	0.01 US744573AX43
MIDEA GROUP CO LTD	0.01 CNE100001QQ5
CANADIAN IMPERIAL 5.26% 8/4/2029	0.01 US13608JAA51
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.01 JP1103721PA1
PTT EXPLOR AND PROD PCL NVDR	0.01 TH0355010R16
SWEDBANK F2V 05/24/2029	0.01 XS2625137265
FDXEX CORP COM	0.01 US31428X1063
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.01 JP1103591L73
NUTRIEN 5.40% 21/6/2034	0.01 US67077MBD92
MARATHON PETROL COM	0.01 US56585A1025
JAPAN GOVERNMENT 0.005% 20/09/2026	0.01 JP1051491MA0
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.01 JP1051541NA0
DOORDASH INC	0.01 US25809K1051
Outstanding Settlement Receipts - EUR	0.01
FORD MOTOR CREDIT 4.95% 28/05/2027	0.01 US345397C270
CREDIT AGRICOLE 3.875% 20/04/2031	0.01 FR001400HCR4
MLS ORD SHS A	0.01 CNE100001X19
FERRARI NV COM	0.01 NL0011585146
REGIONS FINL. F2F 06/09/2035	0.01 US7591EPAV24
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.01 JP1103701P43
BIZLINK HOLDING INC	0.01 KYG114741062
PLAINS ALL AMERICA 4.50% 15/12/2026	0.01 US72650RBL50
HYUNDAI MOTOR CO LTD	0.01 KR7005380001
PERNOD RICARD SA 3.375% 07/11/2030	0.01 FR001400PX40
UBS 0.25% 01/09/2028	0.01 XS2381671671
VINCI SA	0.01 FR0000125486
POWSZECHNA KASA OS	0.01 PLPKO0000016

3I GROUP PLC	0.01 GB00B1YW4409
AOFRIO LTD	0.01 NZWDTE0002S1
BARRY CALLEBAUT SE 4.00% 14/06/2029	0.01 BE6352800765
KIMCO REALTY OP 1.90% 01/03/2028	0.01 US49446RAX70
CITIGROUP F2F 29/01/2031	0.01 US172967ML25
LOJAS RENNER SA	0.01 BRLRENACNOR1
REALTY INC. 5.00% 15/10/2029	0.01 XS2892950622
DBS GROUP HOLDINGS LTD	0.01 SG1L01001701
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.01 US12513GBG38
WELLS FARGO F2F 30/10/2030	0.01 US95000U2G70
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01 NZOCAE0002S0
US. TSY. NOTE/BON 2.625% 15/02/2029	0.01 US9128286B18
KON. PHILIPS 3.75% 31/05/2032	0.01 XS2826712551
MS. F2F 10/12/2026	0.01 US6174468V45
LOGICOR FINANCING 4.25% 18/07/2029	0.01 XS2860968085
CHINA RESOURCES LAND LIMITED	0.01 KYG2108Y1052
FONTERRA SHAREHOLDER FUND	0.01 NZFSFE0001S5
ING GROEP F2V 26/08/2035	0.01 XS2886191589
ASAHI GRP. HLDGS. 3.464% 16/04/2032	0.01 XS2799473801
SPAIN GOV. BD. 4.70% 30/07/2041	0.01 ES00000121S7
GLENCORE PLC	0.01 JE00B4T3BW64
BANCO SANTANDER F2F 09/01/20280 205 REGS	0.01 XS2743029253
AT&T INC 3.65% 15/09/2059	0.01 US00206RLV23
UNITED STATES TRE 4.625% 15/06/2027	0.01 US91282CKV27
TRUIST FINANCIAL CORPORATION TRANCHE # TR 9 5.9% 28/10/2026	0.01 US89788MAJ18
NXP SEMICONDUCTORS	0.01 NL0009538784
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.01 FR0013313582
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.01 FR0012993103
US BANCORP F2F 01/02/202902 4.89% 01/02/2029	0.01 US91159HJK77
JAPAN POST BANK CO LTD	0.01 JP3946750001
BANQUE FEDERATIVE DU CR MUTUEL TRANCHE # SR 24 4.935% 26/01/2026	0.01 US06675FAZ09
TARGA RESOURCES IN COM	0.01 US87612G1013
VULCAN STEEL AUSTRALIA PTY LTD	0.01 AU0000181984
CENTENE CORPORATION	0.01 US15135B1017
SCHLUMBERGER LTD	0.01 AN8068571086
CITIGROUP F2F 20/03/2030	0.01 US172967ME81
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA- 2026	0.01 US91282CKK61
DANSKE BANK F2V 09/01/20266.466% 09/01/2026	0.01 US23636ABF75
CREDIT AGRICOLE SA F2F 26/01/2029	0.01 FR001400SVD1
STX PAN OCEAN CO LTD (KRW)	0.01 KR7028670008
KEURIG DR PEPPER INC	0.01 US49271V1008
EQUIFAX INC 2.35% SNR NTS 15/09/2031 USD2000	0.01 US294429AT25
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW- 2026	0.01 US91282CJV46
MINTH GROUP LTD	0.01 KYG6145U1094
TSY. OF VICTORIA 2.25% 20/11/2034	0.01 AU0000048274
SEVERN TRENT UTIL 5.875% 31/07/2038	0.01 XS2870262859
PHILLIPS COM	0.01 US7185461040
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.01
HSBC HOLDINGS PLC F2F 12/09/20260000	0.01 US404280BX62
MITSUBISHI UFJ FINL. F2V 17/04/2030	0.01 US606822DE19
PUBLIC STORAGE	0.01 US74460D1090
NASPERS NPV POST REV SPLIT	0.01 ZAE000325783
ATHORA HLDG. 5.875% 10/09/2034	0.01 XS2831758474
WESTERN MINING CO LTD	0.01 CNE100000619
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.01 US912810SX72
SOCIETE GENERALE F2V 21/01/2026	0.01 US83368RBG65
CANTOR FITZGERALD LP 4.5% SNR NTS 14/04/2027 USD1000 144A	0.01 US138616AK34
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.01 FR0013341682
TOYOTA FINANCE NEW ZEALAND LTD 301024 PNOTE	0.01 NZTFSDT885C1
AMERICAN TOWER 5.20% 15/02/2029	0.01 US03027XCG34
Outstanding Settlement Receipts - HKD	0.01
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.01 JP1103551K72
WELLINGTON REGIONAL COUNCIL 281124 PNOTE	0.01 NZWRCDT289C5
DUNEDIN CITY TREASURY 291124 PNOTE	0.01 NZDCTDT292CO

JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.01 JP1103531K10
PPL CORPORATION	0.01 US69351T1060
CANADIAN IMP BANK COM NPV	0.01 CA1360691010
ATLANTIC CITY ELECTRIC CO 2.3% 1MTG BDS 15/03/2031USD2000	0.01 US048303CJ83
ASB BANK LTD 201224 RCD	0.01
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000 BONDS_05/52	0.01 US912810TG31
SUMITOMO MITSUI TRUST BANK LTD 5.65% 144A 5.65% 09/03/2026	0.01 US86563VBG32
US. TSY. NOTE/BOND 1.75% 31/12/2024	0.01 US912828YY08
FOXCONN INDUSTRIAL INTERNET CO LTD	0.01 CNE1000031P3
WILLIAMS COMPANIES INC	0.01 US9694571004
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.01 FR001400FYQ4
US. TSY. NOTE/BOND 2.75% 15/05/20252025 USD1000 AN- 2025	0.01 US91282CEQ06
CHINA PACIFIC INSURANCE GR H	0.01 CNE1000009Q7
PEOPLES INSURANCE COMPANY OF CHINA	0.01 CNE100001MK7
AMERICAN HEALTHCARE REIT ORD SHS	0.01 US3981823038
MITSUI AND CO NPV	0.01 JP3893600001
CENTURY COMMUNITIES INC	0.01 US1565043007
RABOBANK NEW ZEALAND LTD 210225 RCD	0.01
STORYTEL AB PUBL	0.01 SE0007439443
CENCORA INC COM	0.01 US03073E1055
ABBVIE 4.05% 21/11/2039	0.01 US00287YCA55
Outstanding Settlement Receipts - BRL	0.01
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.01 US65364UAQ94
Outstanding Settlement Receipts - GBP	0.01
US. TSY. NOTE/BON 3.125% 15/11/2028	0.01 US9128285M81
RABOBANK NEW ZEALAND LTD 160425 RCD	0.01
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.01 US91282CBB63
EUROBANK SA F2F 24/09/2030	0.01 XS2904504979
VONOVIA 0.00% 01/12/2025	0.01 DE000A3MP4T1
FLEURY SA	0.01 BRFLRYACNOR5
MITSUBISHI UFJ FINL. F2V 13/09/202813/09/2028 USD	0.01 US606822CN27
SPAIN GOV. BD. 2.90% 31/10/2046	0.01 ES00000128C6
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.01 AU000XCLWAU3
CUMMINS INC	0.01 US2310211063
US. TSY. NOTE/BON 2.875% 15/08/2028	0.01 US9128284V99
TRUIST FINL CORP COM	0.01 US89832Q1094
COSCO SHIPPING HOLDINGS CO LIMITED	0.01 CNE1000002J7
TRANSCANADA PIPEL 4.625% 01/03/20344 USD1000	0.01 US89352HAM16
HD KOREA SHIPBUILDING AND OFFSHORE ENGINEERING CO LTD	0.01 KR7009540006
OTSUKA HOLDINGS CO LTD	0.01 US6891641010
COGNIZANT TECH SOLUTIONS A	0.01 US1924461023
JPM. CHASE F2F 23/04/2029	0.01 US46647PAR73
US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029	0.01 US91282CKP58
UNI PRESIDENT CHINA HOLDINGS LTD	0.01 KYG9222R1065
JAPAN GOVERNMENT 0.005% 20/06/2026	0.01 JP1051481M76
FURUKAWA ELECTRIC NPV	0.01 JP3827200001
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.01 FR0013131877
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.01 US912810TJ79
TELEFONICA BRASIL SA	0.01 BRVIVTACNORO
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.01 JP1103511J74
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.01 US91282CBT71
JOHNSON CONTROLS INTERNATIONAL PLC	0.01 IE00BY7QL619
CROWN CASTLE INTL CORP	0.01 US22822V1017
US. TSY. NOTE/BON 2.875% 31/07/2025	0.01 US912828Y792
WELLTOWER 3.10% 15/01/2030	0.01 US95040QAJ31
AMERICAN ELECTRIC POWER COMPANY INC	0.01 US0255371017
RAC BD. 4.87% 06/05/2026	0.01 XS1404981141
UNITED RENTALS INC	0.01 US9113631090
BARRICK GOLD CORP	0.01 CA0679011084
AIRBNB INC	0.01 US0090661010
CITIGROUP F2F 11/6/2035	0.01 US172967PL97
REALTEK SEMICONDUCTOR CORP	0.01 TW0002379005
WILLIAMS COS 5.15% 15/03/2034D1000	0.01 US88339WAC01

BANK RAKYAT INDONESIA	0.01 ID1000118201
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.01 US912810TD00
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.01 FR0013407236
JAPAN HOTEL REIT INVESTMENT CORP	0.01 JP3046400002
AENA SME 4.25% 13/10/2030	0.01 ES0205046008
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.01 XS2225207468
NRG ENERGY INC 2% GTD SNR SEC NTS 02/12/25 USD2000144A	0.01 US629377CN02
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.01 US912810ST60
TAMPA ELEC. 4.90% 01/03/2029	0.01 US875127BM30
VAR ENERGI 5.50% 04/05/2029REGS	0.01 XS2599156192
JACKSON FINANCIAL COM USD0.01 CL A WI	0.01 US46817M1071
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.01 US9128283W81
MAGNA INTERNATIONA 5.05% 14/03/2029	0.01 US559222BA12
MANULIFE FINANCIAL CORP	0.01 CA56501R1064
SEMPRA ORD	0.01 US8168511090
Outstanding Settlement Receipts - ZAR	0.01
VOLKSWAGEN INTL. FIN.049	0.01 XS2342732646
CAIXABANK F2F 13/09/2027	0.01 US12803RAB06
KCC CORPORATION KRW5000	0.01 KR7002380004
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.01 US912828U246
EQUINOR ASA	0.01 NO0010096985
GBL. PAYMENTS 4.875% 17/03/2031	0.01 XS2597994065
BXP INC	0.01 US1011211018
ALLIANZ SE 4.851% -FRN SUB 26/07/2054 EUR100000 REGS	0.01 DE000A3823H4
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.01 US912810TA60
CREDIT AGRICOLE SA	0.01 FR0000045072
DEUTSCHE BANK AG F2F 05/09/2030	0.01 DE000A30VT06
PACCAR INC	0.01 US6937181088
ONEOK INC	0.01 US6826801036
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H- 2028	0.01 US91282CBP59
ATLAS COPCO AB	0.01 SE0017486889
GIVAUDAN - REG	0.01 CH0010645932
NORTHERN GAS NETW 6.125% 2/6/2033	0.01 XS2619757185
US TREASURY N/B 3.25% 30/JUN/2029	0.01 US91282CEV90
COLOMBIAN TES 9.25% 28/05/2042500000 B	0.01
KINDER MORGAN INC 5.0% 01/02/2029	0.01 US494553AD27
US. TSY. NOTE/BON 2.625% 15/4/2025/2025 USD1000 AM- 2025	0.01 US91282CEH07
BANCO BRADESCO SA-PREF	0.01 BRBBDCACNPR8
BPCE F2F 2/3/2030	0.01 FR001400G6Y4
ADVANCED INFO SERVICE PUBLIC COMPANY LIM	0.01 TH0268010R11
GLP CAPITAL LP / F 4.00% 15/01/2031USD2000	0.01 US361841AQ25
NBN 4.125% 15/3/2029	0.01 XS2590621103
CENTERPOINT ENERGY RES CORP 5.25% 01/03/2028	0.01 US15189YAG17
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.01 FR001400HI98
IJM CORPORATION BHD	0.01 MYL33360O0004
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.01 FR0000187635
MS. F2F 16/01/2030000 I	0.01 US61747YFK64
NATIONAL GAS TRANSMISSION PLC 4.25% SNR EMTN 05/04/30 EUR1000 81 REGS	0.01 XS2607040958
DANSKE BANK A/S 6.259% -FRN SNR MTN 22/09/2026 USD144A	0.01 US23636ABE01
AVI LTD	0.01 ZAE000049433
NORDEA BANK ABP	0.01 FI4000297767
HUNTSMAN INTL. 4.50% 01/05/2029	0.01 US44701QBE17
LEGRAND SA	0.01 FR0010307819
VERTIV HOLDINGS CO	0.01 US92537N1081
APOLLO GLOBAL MANA COM	0.01 US03769M1062
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.01 US9128286L99
ROTHESAY LIFE 7.019% 12/10/2034	0.01 XS2805328601
AMERICAN WATER CAP 5.15% 01/03/2034	0.01 US03040WBD65
US. TSY. NOTE/BON 2.875% 15/05/2028	0.01 US9128284N73
VAR ENERGI ASA 5.0% 18/05/2027	0.01 US92212WAA80
SIKA AG	0.01 CH0418792922
BANCO SANTANDER BRASIL SA	0.01 BRSANBCDAM13
MERCEDES-BENZ GROUP AG	0.01 DE0007100000

LEASYS 4.625% 16/2/2027	0.01 XS2720896047
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.01 JP1103731Q12
JBS SA	0.01 BRJBSSACNOR8
CJ CORPORATION	0.01 KR7001040005
US. TSY. NOTE/BON 3.125% 31/08/2029	0.01 US91282CFJ53
JAPAN GOV. TEN YEA 0.80% 20/03/2034	0.01 JP1103741Q44
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029	0.01 US91282CEM91
ABBVIE 4.95% 15/3/2031	0.01 US00287YDT38
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.01 FR0010773192
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.01 US912810SY55
RCI BANQUE SA MTN 4.5% 06/04/2027	0.01 FR001400H2O3
GEN. MILLS 3.65% 23/10/2030	0.01 XS2809270072
DUNEDIN CITY TREASURY 241024 PNOTE	0.01 NZDCTDT289C6
FERGUSON FINANCE PLC SNR NTS 20/04/2027 USD1000 144A	0.01 US314890AC87
BASF SE	0.01 DE000BASF111
CITIGROUP F2F 25/01/2033	0.01 US17327CAQ69
QUANTA SERVICES INC	0.01 US74762E1029
AMERICAN MEDICAL S 3.50% 08/03/2032	0.01 XS2772266693
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.01 US91282CAZ41
AMPRION 3.125% 27/8/2030	0.01 DE000A383QQ2
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-2031	0.01 US91282CLJ89
WELLS FARGO F2F 23/10/20340800 .000001% 31/10/2034	0.01 US95000U3H45
JPM. CHASE F2F 26/04/20284/2028	0.01 US46647PDA12
HONG KONG EXCHANGE & CLEAR	0.01 HK0388045442
NATL. GRID NORTH 4.061% 03/09/2036	0.01 XS2894931588
GEN. MOTORS FINL. 4.90% 06/10/2029	0.01 US37045XEZ50
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.01 JP1103671N74
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.01 US620076BU23
CANON INC	0.01 JP3242800005
HARBIN PHARMACEUTICAL GROUP ORD SHS A	0.01 CNE0000009T3
VOLKSWAGEN LEASING GMBH 3.875% GTD SNR NTS 11/10/2028 EUR1000	0.01 XS2745725155
NEW SOUTH WALES TS 4.25% 20/02/2036	0.01 AU3SG0002728
PETROCHINA CO LTD	0.01 CNE1000007Q1
SPAIN GOV. BD. 3.45% 31/10/2034	0.01 ES0000012N35
INTCO MEDICAL TECHNOLOGY CO LTD	0.01 CNE100003456
MSCI INDIA 2412 FUT	0.01 DE000C6KG3R3
UBS GRP. 2.746% 11/02/2033	0.01 US902613AK44
SANLAM LIMITED	0.01 ZAE000070660
METLIFE INC	0.01 US59156R1086
FREEMPORT-MCMORAN 4.375% 1/8/2028	0.01 US35671DCG88
HONDA MOTOR CO LTD	0.01 JP3854600008
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.01 IT0005433690
US TREASURY N/B 3.62% 15/FEB/2053	0.01 US912810TN81
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.01 US912810SJ88
EXPERIAN GROUP LTD	0.01 GB00B19NVLV48
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.01 FR001400H7V7
DISCOVER FINANCIAL SERVICES	0.01 US2547091080
GRAINGER W W INC	0.01 US3848021040
SIRIUS REAL ESTATE LTD	0.01 GG00B1W3VF54
JET2 PLC	0.01 GB00B1722W11
DANONE	0.01 FR0000120644
WHARF REAL ESTATE HKD	0.01 KYG9593A1040
EMERA US FIN. 2.639% 15/6/2031USD1000	0.01 US29103DAT37
WEIR GROUP PLC (T 2.20% 13/05/2026	0.01 US94876QAA40
INVINCIBLE INVESTMENT CORP REIT	0.01 JP3046190009
KOC HOLDING AS	0.01 TRAKCHOL91Q8
CREDIT SUISSE GRP. F2F 10/13/2026	0.01 CH1174335732
JAPAN GOV. FIVE YE 0.10% 20/6/2025	0.01
STANDARD CHARTERED F2V 14/01/2027	0.01 US853254BZ29
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.01 JP1051631PB2
URBAN EDGE PPTYS COM USD	0.01 US91704F1049
UK. GILT 1.625% 22-OCT-28	0.01 GB00BFX0ZL78
LXP INDUSTRIAL TRUST	0.01 US5290431015
NTT FIN CORP 1.162% 03/04/2026	0.01 US62954WAC91
COX COMMS. 5.45% 01/09/2034	0.01 US224044CU97

POWSZECHNY ZAKLAD UBEZPIECZEN SA	0.01 PLPZU0000011
TREASURY CORP OF V 2.00% 17/09/2035	0.01 AU35G0002579
J M SMUCKER 6.20% 15/11/2033	0.01 US832696AX63
SHINHAN FINANCIAL GROUP	0.01 KR7055550008
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.01 DE0001102507
AMERICAN INTERNATIONAL GROUP	0.01 US0268747849
THAMES WATER UTIL 4.375% 18/1/2031SEC NTS 18/01/2031	0.01 XS2576550672
EUR	
US. TSY. NOTE/BOND 2.25% 15/11/2024	0.01
VALERO ENERGY CORP	0.01 US91913Y1001
TC ENERGY CORP	0.01 CA87807B1076
BECTON DICKINSON 3.828% 7/6/2032R100000	0.01
ALCON AG	0.01 CH0432492467
P3 GRP. SARL 4.00% 19/04/2032	0.01 XS2901491261
BAOSHAN IRON & STEEL	0.01 CNE0000015R4
COREBRIDGE FINL. 5.75% 15/1/2034	0.01 US21871XAS80
BANK OF AMERICA F2F 13/02/2031	0.01 US06051GHZ54
HAMMERSON IRELAND 1.75% 3/6/2027	0.01 XS2344772426
KDDI CORP	0.01 JP3496400007
HOYA CORPORATION JPY	0.01 JP3837800006
LOGICOR FINC. SAR 1.625% 15/07/2027	0.01 XS2027364327
ORACLE 3.60% 1/4/2050	0.01 US68389XBX21
EXPERIAN FINANCE PLC 2.75% GTD SNR NTS 08/03/30	0.01 US30217AAC71
USD1000 144A	
UNITED STATES TREA 4.75% 15/11/20432043 USD1000 BONDS 11/43	0.01 US912810TW80
LOTES CO LTD ORD	0.01 TW0003533006
FIDELITY NATIONAL INFORMATION SERVICES I	0.01 US31620M1062
PARADE TECHNOLOGIES LTD	0.01 KYG6892A1085
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.01 JP1201681K44
MITSUBISHI ELECTRIC	0.01 JP3902400005
AUSTRALIAN GOV. 3.00% 21/11/2033	0.01 AU0000217101
BANK OF AMERICA F2F 22/04/2032	0.01 US06051GJT76
WABTEC CORP	0.01 US9297401088
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.01 FR001400AIN5
US. TSY. NOTE/BON 2.375% 15/05/2027	0.01 US912828X885
ENERGY TRANSFER LP 6.05% SNR NTS 01/12/2026 USD1000	0.01 US29273VAR15
KENVUE INC	0.01 US49177J1025
MS. F2F 1/2/2029	0.01 US61747YFA82
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.01 US912810EY02
CRH PLC LONDON LISTING	0.01 IE0001827041
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.01 US771196BY74
US. TSY. NOTE/BOND 0.25% 30/9/2025	0.01 US91282CAM38
INFINEON TECHNOLOGIES AG	0.01 DE0006231004
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.01 US912810SS87
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.01 JP1103661N43
TAMPA ELECTRIC CO 2.4% 15/MAR/2031	0.01 US875127BH45
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-2025	0.01 US91282CBC47
BROADCOM 5.05% 12/7/2029	0.01 US11135FBX87
ARROW ELECTNCS. 5.875% 10/4/2034D1000	0.01 US04273WAE12
TAKE-TWO INTERACTI 5.60% 12/06/2034	0.01 US874054AN97
CAP. ONE FINL. F2F 26/7/2035	0.01 US14040HDX57
SEVERN TRENT UTILI 4.00% 5/3/2034	0.01 XS2775728269
GEORGIA POWER CO 4.7% SNR NTS 15/05/2032	0.01 US373334KQ30
USD10002022A	
DOMINION ENERGY INC	0.01 US25746U1097
US. TSY. NOTE/BON 1.375% 15/8/2050	0.01 US912810SP49
VOLVO AB - B	0.01 SE0000115446
AGILENT TECHNOLOGIES INC	0.01 US00846U1016
FORD MOTOR CREDIT 5.125% 05/11/2026	0.01 US345397F810
P3 GRP. SARL 1.625% 26/01/2029000 2	0.01 XS2436807940
INDONESIA TSY. BD. 7.00% 15/09/2030	0.01 IDG000013806
AUTOSTRADE PER L I 2.25% 25/01/20322	0.01 XS2434702853
ROYAL CARIBBEAN GROUP	0.01 LR0008862868
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.01 CA135087Q723
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.01 JP1103561KA2
PUBLIC SERVICE ENTERPRISE GROUP INC	0.01 US7445731067
ITALY BUONI POLIEN 2.95% 01/09/2038	0.01 IT0005321325
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.01 DE0001102390

CRELAN F2F 28/02/2030	0.01 BE0002936178
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.01 US912810EW46
REALTY INC. 4.125% 15/10/2026	0.01 US756109AR55
MONOLITHIC POWER SYSTEMS INC	0.01 US6098391054
US. TSY. NOTE/BON 4.125% 31/07/20312031	0.01 US91282CLD10
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029	0.01 US91282CKD29
US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100	0.01 US912810EV62
US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031	0.01 US91282CKF76
WELLINGTON CITY COUNCIL 170225 PNOTE	0.01 NZWCCDT543C2
RABOBANK NEW ZEALAND 170225 RCD	0.01
INTERRENT REAL ESTATE INVESTMENT TRUST	0.01 CA46071W2058
ONEOK INC 4.35% GTD SNR NTS 15/03/2029 USD2000	0.01 US682680AW38
XENIA HOTELS AND RESORTS INC	0.01 US9840171030
ENT. PRODS. OPERAT 4.20% 31-JAN-50	0.01 US29379VBW28
CEZ AS 4.125% 5/9/2031	0.01 XS2894908768
US TREASURY N/B 4.12% 31/MAR/2029	0.01 US91282CKG59
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.01 US91282CKR15
ENN ENERGY HOLDINGS LTD	0.01 KYG3066L1014
CANADIAN GOV. 1.75% 01/12/2053	0.01 CA135087M680
PUBLIC SERVICE ELECTRIC & GAS CO 1.9% SNR SEC	0.01 US74456QCH74
MTN15/08/2031 USD2000 N	
PAYCHEX INC	0.01 US7043261079
CALIX LTD	0.01 AU0000017840
TE CONNECTIVITY COM USD 0.01 TEMP	0.01 IE000IVNQZ81
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.01 JP1103571L10
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.01 US91282CJX02
JPM. CHASE F2F 22/04/2035	0.01 US46647PEH55
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.01 US91282CGQ87
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.01 US91282CJW29
UK. GILT 4.75% 07/12/2030	0.01 GB00B24FF097
DEUTSCHE BOERSE AG	0.01 DE0005810055
UK. GILT 1.50% 22/07/2026	0.01 GB00BYZW3G56
GLP CAP. GLP FINC. 3.25% 15/01/2032	0.01 US361841AR08
DEUTSCHE POST AG	0.01 DE0005552004
AIA GROUP LTD F2V 09/09/20330	0.01 XS2356311139
AMETEK INC	0.01 US0311001004
NIPPON TEL AND TEL CP NPV	0.01 JP3735400008
ALIMENTATION COUCHE TARD INC	0.01 CA01626P1484
PIRAEUS FINANCIAL HO F2V 18/09/2035	0.01 XS2901369897
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.01 US91282CFY21
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.01 US91282CHU80
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.01 JP1103651N11
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.01 US91282CKA89
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.01 US11135EAA29
IDEXX LABORATORIES INC	0.01 US45168D1046
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.01 US91282CLF67
BLACKSTONE PROP. 1.625% 4/20/2030	0.01 XS2398746144
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.01 US91282CAY75
US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026	0.01 US91282CGL90
BURLINGTON NORTHER 5.50% 15/03/2055	0.01 US12189LBL45
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53	0.01 US912810TR95
US TREASURY N/B 3.87% 15/JAN/2026	0.01 US91282CGE57
CJ LOGISTICS KRW5000	0.01 KR7000120006
JIANGSU CHANGSHU RURAL COMMERCIAL BANK CO LTD	0.01 CNE100002RJ6
INGERSOLL RAND INC	0.01 US45687V1061
BNI FIN. 3.875% 01/12/2030UR100000	0.01 XS2726461986
STELLANTIS 4.375% 14/3/2030	0.01 XS2597110027
US. TSY. NOTE/BON 3.375% 15/11/2048	0.01 US912810SE91
US. TSY. NOTE/BOND 1.50% 30/11/2024	0.01
RECKITT BENCKISER 3.875% 14/09/2033	0.01 XS2681384041
US. TSY. NOTE/BOND 2.50% 31/01/2025	0.01 US9128283V09
AUTONATION 4.75% 01/06/2030	0.01 US05329WAQ50

US. TSY. NOTE/BON 2.875% 30/04/2025	0.01 US9128284M90
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.01 JP1103581L42
PRUDENTIAL FINANCIAL INC	0.01 US7443201022
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.01 US912810QX90
US TREASURY N/B 1.75% 15/03/20252025 USD1000 AL-2025	0.01 US91282CED92
BELFIUS BANK 4.125% 12/09/2029100000 REGS	0.01 BE0002963446
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.01 JP1201171A43
LINDE 3.50% 04/06/2034	0.01 XS2834282225
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.01 JP1103611M11
KRAFT HEINZ CO COM	0.01 US5007541064
NATL. GRID GAS 1.125% 14/1/2033	0.01 XS2284250284
US. TSY. NOTE/BON 1.125% 15/8/2040	0.01 US912810SQ22
FASTENAL CO	0.01 US3119001044
JPM. CHASE F2F 22/7/2030	0.01 US46647PEJ12
DAIWA SECURITIES GROUP INC.	0.01 JP3502200003
ORANO SA 4.00% 12/03/2031	0.01 FR0014000M36
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.01 FR0013516549
FISERV 5.45% 15/3/2034	0.01 US337738BL17
BANCO SANTANDER F2V 14/09/2027D1000 114	0.01 US05964HAN52
UK. GILT 4.50% 7/9/2034	0.01 GB00B52WS153
CREDIT AGRICOLE ASSU F2V 27/09/2048	0.01 FR0013203734
P3 GRP. SARL 4.625% 13/02/2030	0.01 XS2764853425
KINDER MOR INC DEL COM	0.01 US49456B1017
UNICREDIT 4.00% 5/3/2034	0.01 IT0005585051
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.01 US9128286X38
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.01 US91282CEF41
ARCH CAPITAL GROUPCOM	0.01 BMG0450A1053
SYSCO CORPORATION COM	0.01 US8718291078
ING GROEP F2F 03/09/2030	0.01 XS2891742731
RECKITT BENCKISER GROUP PLC	0.01 GB00B24CGK77
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS	0.01
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.01 US912810SU34
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.01 FR0013250560
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.01 JP1103491HC4
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026	0.01 US9128287B09
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.01 US912810QL52
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.01 FR001400QQL3
JPM. CHASE F2F 21/03/2034	0.01 XS2791972248
US. TSY. NOTE/BON 1.625% 15/5/2026	0.01 US912828R366
ADIDAS AG	0.01 DE000A1EWWW0
UNITED STATES TREA 0.25% 31/08/20252025 USD1000 AC-2025	0.01 US91282CAJ09
ANHEUSER-BUSCH INB 3.75% 22/03/2037	0.01 BE6350703169
VISTRA CORP	0.01 US92840M1027
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.01 US912810TC27
BPCE F2F 19/10/2034	0.01 USF11494BZ77
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.01 US912810TS78
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.01 US91282CAH43
US. TSY. NOTE/BOND 0.25% 31/10/20252025 USD1000 AF-2025	0.01 US91282CAT80
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026	0.01 US912828YQ73
WELLS FARGO F2F 22/04/2028	0.01 US95000U3L56
BERRY GBL. 1.57% 15/01/2026	0.01 US08576PAH47
US. TSY. NOTE/BON 1.625% 30/11/2026	0.01 US912828YU85
UK. GILT 4.125% 29/01/2027	0.01 GB00BL6C7720
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-2029	0.01 US91282CFC01
CORTEVA INC	0.01 US22052L1044
DEUTSCHE BANK AG/NEW F2F 16/11/2027	0.01 US251526CP29
CANADIAN GOV. BD. 0.50% 1/09/2025	0.01 CA135087K940
DEUTSCHE BANK AG (REG)	0.01 DE0005140008
UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-2031	0.01 US91282CKW00
INTESA SANPAOLO 7.80% 28/11/2053	0.01 US46115HCF29
SWISS RE AG	0.01 CH0126881561

US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.01 US91282CKN01
SOC GEN COLLATERAL	0.01
TEREGA 4.00% 17/09/2034	0.01 FR001400SGZ5
ENERGY LOUISIANA 3.05% 01/06/2031D	0.01 US29364WAX65
MICROCHIP TECHNOLOGY INC	0.01 US5950171042
DOLLARAMA INC	0.01 CA25675T1075
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.01 JP1201571G68
LENOVO GROUP LTD	0.01 HK0992009065
JOBY AVIATION INC	0.01 KYG651631007
MS & AD INSURANCE GROUP HOLDINGS	0.01 JP3890310000
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.01 JP1201131990
ANGLO AMERICAN PLC	0.01 GB00B1XZS820
ASM INTERNATIONAL NV	0.01 NL0000334118
FORD MOTOR COMPANY	0.01 US3453708600
CHENIERE ENERGY INC	0.01 US16411R2085
BANK OF SUZHOU ORD SHS A	0.01 CNE100003LQ2
FUJI FILM HOLDINGS CORP	0.01 JP3814000000
COMPAGNIE DE SAINT-GOBAIN	0.01 FR0000125007
FRENCH REPUBLIC GO 0.00% 25/03/2025	0.01 FR0013415627
COMPAL ELECTRONICS	0.01 TW0002324001
SOCIETE GENERALE F2V 10/01/2029	0.01 US83368RBR21
FIFTH THIRD BANCORP F2F 27/7/2029	0.01 US316773DK32
BOSIDENG INTERNATIONAL HOLDING	0.01 KYG126521064
WELLTOWER 2.75% 15/1/2031	0.01 US95040QAL86
NATL BK OF GREECE EUR	0.01 GRS003003035
AT&T INC 3.50% 15/9/2053	0.01 US00206RKJ04
UK. GILT 3.50% 22/10/2025	0.01 GB00BPCJD880
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.01 US912828ZE35
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.01 GB00BPJJKN53
CF INDUSTRIES INC 4.5% GTD SNR SEC NTS 01/12/2026USD2000	0.01 US12527GAH65
BERKSHIRE HILLS BANCORP INC	0.01 US0846801076
CARRIER GBL. 5.90% 15/3/2034	0.01 US14448CBC73
FLUTTER ENTERTAINM ORD	0.01 IE00BWT6H894
US. TSY. NOTE/BON 3.625% 15/08/2043	0.01 US912810RC45
TELEDYNE TECHNOLOGIES INC 2.75% SNR NTS 01/04/2031USD2000	0.01 US879360AE54
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.01 US912810TU25
ZTE CORP	0.01 CNE000000TK5
OTIS WORLDWIDE COR COM	0.01 US68902V1070
JPM. CHASE F2F 1/6/2029	0.01 US46647PCJ30
AKER BP 6.00% 13/6/2033	0.01 US00973RAM51
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.01 US91282CKC46
UNIVERSAL HEALTH SERVICES - CLASS B	0.01 US9139031002
CITIGROUP INC 3.106% -FRN SNR 08/04/2026 USD	0.01 US172967MQ12
ITALY BUONI POLIEN 3.35% 1/7/2029	0.01 IT0005584849
EDWARDS LIFESCIENCES CORP	0.01 US28176E1082
US. TSY. NOTE/BON 0.375% 31/7/2027	0.01 US91282CAD39
ENERGY TRANSFER 6.55% 1/12/2033	0.01 US29273VAU44
TAUPO DISTRICT COUNCIL 101024 PNOTE	0.01 NZTDCDO284L3
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.01 US912810QE10
CHINA MEDICAL SYS HOLDINGS	0.01 KYG211081248
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.01 DE000BU2Z007
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.01 FR0014007L00
NATL. GRID 0.75% 1/9/2033	0.01 XS2381853436
KE HOLDINGS INC ADR	0.01 US4824971042
PULTE GROUP INC	0.01 US7458671010
PERM. TSB GRP. HLDGS F2V 19/8/203131 EUR100000 3 REGS	0.01 XS2321520525
UK. GILT 4.25% 07/06/2032	0.01 GB0004893086
JAPAN GOV. FIVE YE 0.10% 20/3/2025	0.01 JP1051431L45
FRANCE GOVERNMENT 3.50% 25/4/2026	0.01 FR0010916924
MUFG BANK LTD 221124 RCD	0.01
SPAIN GOV. BD. 1.40% 30/04/2028	0.01 ES0000012B39
CHARTER COMMS. OP 5.375% 01/05/2047	0.01 US161175BL78
YUM! BRANDS INC	0.01 US9884981013
HSBC HLDGS. F2F 16/09/2032	0.01 XS2898731471
OTSUKA HLDGS CO NPV	0.01 JP3188220002

US. TSY. NOTE/BOND 3.75% 31/12/2028	0.01 US91282CJR34
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.01 US912810FT08
HALEON PLC	0.01 GB00BMX86B70
SUN COMMUNITIES OP 5.50% 15/01/20299	0.01 US866677AK36
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.01 US299808AH86
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.01 JP1103451GCO
CBRE GROUP INC CLASS A	0.01 US12504L1098
MORGAN STANLEY F2F 18/01/2035	0.01 US61747YFL48
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.01 FR001400BKZ3
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.01 JP1300351B93
US TREASURY N/B 2.37% 15/FEB/2042	0.01 US912810TF57
UK. GILT 0.125% 30/01/2026	0.01 GB00BL68HJ26
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.01 US91324PFM95
RENEW ENERGY GLOBAL PLC	0.01 GB00BNQMMPN80
GE HEALTHCARE HOLDING LLC	0.01 US36266G1076
DAI ICHI LIFE HOLD NPV	0.01 JP3476480003
SEVEN AND I HOLDINGS NPV	0.01 JP3422950000
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.01 US912810SF66
US. TSY. NOTE/BON 4.375% 15/11/2039	0.01 US912810QD37
ESSENTIAL PROPERTIES REALTY TRUST INC	0.01 US29670E1073
US. TSY. NOTE/BON 4.375% 15/05/2040	0.01 US912810QH41
SAMSUNG LIFE INSUR	0.01 KR7032830002
MPLX 5.00% 01/03/2033	0.01 US55336VBV18
BANK PEKAO SA	0.01 PLPEKAO00016
UK. GILT 4.25% 07/12/2027	0.01 GB00B16NNR78
ABBVIE 5.50% 15/3/2064	0.01 US00287YDX40
INVESTORE PROPERTY LTD	0.01 NZIPLE0001S3
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.01 US912810QN19
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.01 FR001400L834
NETAPP INC	0.01 US64110D1046
UK. GILT 0.375% 22/10/2030	0.01 GB00BL68HH02
SPAIN GOV. BD. 3.55% 31/10/2033	0.01 ES0000012L78
DUPONT DE NEMOURS INC	0.01 US26614N1028
BUNDESOBLIGATION 1.30% 15/10/2027.01 .186	0.01 DE0001141869
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.01 JP1103481H98
DOW INC	0.01 US2605571031
TESCO ORD	0.01 GB00BLGZ9862
VORNADO REALTY TRUST	0.01 US9290421091
MONSTER BEVERAGE SHS ORD	0.01 US61174X1090
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.01 US912810SH23
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43	0.01 US912810TQ13
BAKER HUGHES COMPANY	0.01 US05722G1004
HEWLETT PACKARD ENTERPRISE CO	0.01 US42824C1099
CUSTOMERS BANCORP INC	0.01 US23204G1004
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.01 FR0013451507
OVERSEA-CHINESE BANKING CORP	0.01 SG1S04926220
MANAWA ENERGY LTD	0.01 NZTPXE0001S5
STATE STREET CORP USD	0.01 US8574771031
ADVANCE RES INV REIT	0.01 JP3047160001
JAPAN GOV. THIRTY 2.20% 20/06/2054	0.01 JP1300831Q70
BARCLAYS PLC F2F 12/03/2028	0.01 US06738ECP88
BPCE F2F 19/10/2029	0.01 US05571AAR68
UK. GILT 1.00% 31/01/2032	0.01 GB00BM8Z2T38
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.01 ES0000012H41
BANCO DE CHILE ADR	0.01 US0595201064
AIR TRANSPORT SERVICES GROUP INC	0.01 US00922R1059
ORANGE 5.375% 13/01/2042	0.01 US35177PAX50
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.01 US912810TZ12
US TREASURY N/B 4.5% 15/NOV/2025	0.01 US91282CFW64
SPAIN GOV. BD. 4.90% 30/7/2040	0.01 ES00000120N0
US. TSY. NOTE/BON 2.375% 15/11/2049	0.01 US912810SK51
BUNDESOBLIGATION 2.40% 19/10/2028.01 .188	0.01 DE000BU25018
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.01 BE0000338476
TEXAS EASTERN TRANSMISSION LP 3.5% SNR NTS 15/01/2028 USD2000 144A	0.01 US882384AD28
US. TSY. NOTE/BON 1.125% 28/2/2027	0.01 US912828ZB95
US TREASURY N/B 2.62% 31/MAY/2027	0.01 US91282CET45
ASSA ABLOY AB	0.01 SE0007100581
DAIKIN INDUSTRIES	0.01 JP3481800005
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.01 JP12009917C3

FRANCE GOV. BD. 0.50% 25/05/2025	0.01 FR0012517027
SOFTBANK CORP	0.01 JP3732000009
MS. F2F 13/02/2032	0.01 US6174468U61
CONSOLIDATED EDISON INC COM	0.01 US2091151041
VOLKSWAGEN AG	0.01 DE0007664039
DSV A/S	0.01 DK0060079531
T-MOBILE USA INC 5.25% 15/06/2055	0.01 US87264ADN28
HEWLETT PACKARD EN 5.60% 15/10/2054	0.01 US42824CBW82
HUMANA INC	0.01 US4448591028
ENT. PRODS. OPERAT 4.85% 31/01/2034	0.01 US29379VCF85
NIE FINANCE PLC 5.87% 01/DEC/2032	0.01 XS2528656080
HESS CORP	0.01 US42809H1077
RHEINMETALL AG	0.01 DE0007030009
US. TSY. NOTE/BON 4.375% 15/05/2041	0.01 US912810QQ40
OWENS CORNING 5.95% 15/06/2054	0.01 US690742AQ43
BP CAP. MKTS. 5.773% 25/5/2038	0.01 XS2629395612
UK. GILT 0.25% 31/07/2031	0.01 GB00BMGR2809
CVS HEALTH 4.78% 25/03/2038	0.01 US126650CY46
ALNYLAM PHARMACEUTICALS INC	0.01 US02043Q1076
VULCAN MATERIALS CO	0.01 US9291601097
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.01 US55903VBD47
SPAIN GOV. BD. 0.80% 30/7/2029	0.01 ES0000012K53
COPT DEFENCE PROPERTIES	0.01 US22002T1088
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.01 JP1201101944
JOHNSON & JOHNSON 5.25% 01/06/2054	0.01 US478160CX03
PRYSMIAN SPA	0.01 IT0004176001
ADVANTEST CORP	0.01 JP3122400009
NUCOR CORP	0.01 US6703461052
ARGENX SE	0.01 NL0010832176
FORTUM 4.50% 26/5/2033S	0.01 XS2606261597
US TREASURY N/B 3.62% 31/MAY/2028	0.01 US91282CHE49
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.01 US91282CHW47
STRATTON MORTGAGE FUNDING 202 3 B FRN 25/06/2049	0.01 XS2819830592
ANGLOGOLD ASHANTI ORD USD1	0.01 GB00BRXH2664
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.01 US912810QY73
AMADEUS IT HLDGS	0.01 ES0109067019
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026	0.01 US91282CHB00
BDO UNIBANK INC	0.01 PHY077751022
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.01 US912810QC53
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.01 US91282CHR51
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.01 DE000BU2Z015
DELL TECHNOLOGIES INC	0.01 US24703L2025
UK. GILT 2.00% 7/9/2025	0.01 GB00BTHH2R79
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.01 FR0013154044
TRUE CORPORATION THB4 NVDR	0.01 THB231010R11
FRANCE GOV. BD. 4.75% 25/04/2035	0.01 FR0010070060
THINK TANK RESIDENTIAL TRUST SR 24-2 CL B FRN 10/08/2056	0.01 AU3FN0091237
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030	0.01 US91282CJM47
T-MOBILE USA 5.05% 15/7/2033	0.01 US87264ACY91
FRENCH REPUBLIC GO 0.00% 25/02/2026	0.01 FR0013508470
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.01 US912810TB44
FRENCH REPUBLIC GO 6.00% 25/10/2025	0.01 FR0000571150
PRINCIPAL FINANCIAL GROUP 3.1% GTD SNR NTS 15/11/2026 USD2000	0.01 US74251VAM46
JAPAN GOV. TEN YEA 1.10% 20/6/2034	0.01
SKANDINAVISKA ENSKIL SEK	0.01 SE0000148884
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-2027	0.01 US91282CFZ95
XCEL ENERGY INC	0.01 US98389B1008
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.01 JP1051561P27
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.01 US91282CJQ50
INTERSTATE POWER& LIGHT CO 3.6% DEB SNR 01/04/2029USD2000	0.01 US461070AQ74
QUEENSLAND TSY. 4.50% 22/8/2035	0.01 AU3CB0296580

US. TSY. NOTE/BOND 3.00% 15/08/2048	0.01 US912810SD19
TSY. OF VICTORIA 5.25% 15/09/2038	0.01 AU3SG0002934
FAIRFAX FINANCIAL HLDGS LTD 3.375% SNR NTS 03/03/2031 USD1000	0.01 US303901BJ06
ITALY BUONI POLIEN 3.50% 01/03/2030	0.01 IT0005024234
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.01 US91282CJG78
ABN AMRO BANK F2V 21/09/203300000 305	0.01 XS2637967139
SIEMENS ENERGY AG	0.01 DE000ENER6Y0
US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025	0.01 US91282CHD65
BUNDESobligation 2.20% 13/4/2028	0.01 DE000BU25000
US. TSY. NOTE/BON 3.375% 15/05/2044	0.01 US912810RG58
CAPGEMINI SA	0.01 FR0000125338
TELEFONICA EMISIO 4.895% 6/03/2048	0.01 US87938WAW38
VEEVA SYSTEMS INC	0.01 US9224751084
GREAT WALL MOTOR CO LTD	0.01 CNE1000018V8
NEW ZEALAND GOV. B 5.00% 15/05/2054	0.01 NZGOVDT554C2
IBIS INC	0.01 JP3105360006
BLOCK INC	0.01 US8522341036
BARCLAYS PLC F2F 13/9/2027	0.01 US06738ECI29
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.01 US91282CGJ45
US. TSY. NOTE/BON 3.125% 15/11/2041	0.01 US912810QT88
DISCO CORPORATION NPV	0.01 JP3548600000
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.01 US912810FM54
XYLEM INC COM	0.01 US98419M1009
WELLS FARGO F2F 23/01/20300801 5.365% 23/01/2030	0.01 US95000U3J01
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.01 US9128285C00
GIANT MANUFACTURING CO LTD	0.01 TW0009921007
ITALY BUONI POLIEN 4.00% 01/02/2037	0.01 IT0003934657
CADENT FIN. 5.625% 11/01/2036	0.01 XS2743029923
TOTALENERGIES CAP 5.425% 10/09/2064	0.01 US89157XAF87
AUSTRALIAN CAP. TE 5.25% 23/10/2036	0.01 AU3SG0003015
BANK OF AMERICA CORP F2F 22/7/2027	0.01 US06051GJS93
CHARTER COMMS. OPE 4.80% 01-03-50	0.01 US161175BT05
E.ON SE	0.01 DE000ENAG999
BRIXMOR OPER PARTNERSHIP LP 4.125% 15/06/2026	0.01 US11120VAC72
UK. GILT 1.25% 22/07/2027	0.01 GB00BDRHNP05
DEN DANSKE BANK AS DKK	0.01 DK0010274414
VERIZON COMMUNICA 3.875% 01/03/2052	0.01 US92343VGP31
ONEOK 4.45% 01/09/2049	0.01 US682680AZ68
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.01 US912810SA79
US. TSY. NOTE/BON 3.875% 15/08/2040	0.01 US912810QK79
MARTIN MARIETTA MATERIALS	0.01 US5732841060
GODADDY INC	0.01 US3802371076
NEW CHINA LIFE INSURANCE CO LTD	0.01 CNE100001922
ITALY BUONI POLIEN 5.00% 01-MAR-25	0.01 IT0004513641
SNOWFLAKE INC	0.01 US8334451098
CORNING INC	0.01 US2193501051
BAYER AG	0.01 DE000BAY0017
COINBASE GLOBAL INC	0.01 US19260Q1076
US. TSY. NOTE/BOND 0.50% 31/03/2025	0.01 US912828ZF00
ALLIANZ F2F 7/9/2038	0.01 DE000A30VTT8
LENS TECHNOLOGY CO LTD	0.01 CNE100001YW7
SIEMENS ENERGY FIN 4.25% 5/4/2029	0.01 XS2601459162
CHRISTCHURCH CITY HOLDINGS LIMITED 211024 PNOTE	0.01 NZCCHDT074C7
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.01 FR0000571218
IRON MTN INC NEW COM NPV	0.01 US46284V1017
ALLIANDER ALLIANDER F2V PERP	0.01 XS2829852842
NBN 3.75% 22/3/2034	0.01 XS2788379472
ASR NEDERLAND F2V 7/12/2043	0.01 XS2554581830
EQUIFAX INC	0.01 US2944291051
TOYOTA FINANCE NEW ZEALAND LTD 121224 PNOTE	0.01 NZTFSDT890C1
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.01 DE0001102556
EBAY INC	0.01 US2786421030
ERAC USA FIN. 4.90% 1/5/203300 144A	0.01 US26884TAW27
HALLENSTEIN GLASSON HOLDINGS LTD	0.01 NZHLGE0001S4
OCCIDENTAL PETROLEUM CORP	0.01 US6745991058
INTERCONTINENTAL E 5.25% 15/06/2031	0.01 US45866FBA12
CHINA MERCHANTS BANK CO LIMITED	0.01 CNE1000002M1
ANHEUSER-BUSCH INB 3.95% 22-03-2044	0.01 BE6350704175

US. TSY. NOTE/BOND 3.75% 15/08/2041	0.01 US912810QS06
VISA 4.30% 14/12/2045	0.01 US92826CAF95
D POWER DEVELOPMENT CO LTD	0.01 CNE000000PC0
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.01 US06051GKD06
NEXTERA ENERGY CAP 5.25% 28/02/205328/02/2053 USD1000	0.01 US65339KCC13
72	
AYVENS 3.875% 16/07/2029	0.01 FR001400RGV6
BT GROUP PLC	0.01 GB0030913577
SPAIN GOV. BD. 4.20% 31/01/2037	0.01 ES0000012932
US. TSY. NOTE/BON 1.625% 30/09/2026	0.01 US912828YG91
ENGIE 4.25% 6/3/2044	0.01 FR001400OJE3
VODAFONE GROUP ORD	0.01 GB00BH4HKS39
ALD 3.875% 22/02/2027	0.01 FR001400O457
UK. GILT 3.25% 31/1/2033	0.01 GB00BMV7TTC88
WHITESTONE REIT	0.01 US9660842041
LOEWS CORP	0.01 US5404241086
ELAN MICROELECTRONICS CORP	0.01 TW0002458007
FORD MOTOR CREDIT 4.445% 14/02/2030	0.01 XS2767246908
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.01 DE0001102606
NATIONAL BANK OF CANADA	0.01 CA6330671034
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.01 MX0MGO0001E4
INDONESIA TSY. BD. 7.50% 15/4/2040	0.01 IDG000014101
INDONESIA TSY. BD. 7.00% 15/5/2027	0.01 IDG000009804
TOYOTA FINANCE AU 3.434% 18/06/2026	0.01 XS2785465860
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.01 JP1051581P56
ELECTRONIC ARTS INC	0.01 US2855121099
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029	0.01 US91282CEE75
WESTERN GAS PARTNE 4.75% 15/08/2028	0.01 US958254AK08
CHUGAI PHARMACEUTICAL JPY	0.01 JP3519400000
MURATA MANUFACTURING CO	0.01 JP3914400001
SPAIN GOV. BD. 0.00% 31/01/2026	0.01 ES0000012G91
SPAIN GOV. BD. 0.00% 31/01/2028	0.01 ES0000012I08
SAMSUNG C AND T CORPORATION	0.01 KR7028260008
COSTAR GROUP INC COM	0.01 US22160N1090
ROCKWELL AUTOMATION INC	0.01 US7739031091
ITALY BUONI POLIEN 6.00% 01/05/2031	0.01 IT0001444378
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.01 US912810RD28
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.01 DE0001102424
MARRIOTT VACATIONS WORLDWIDE CORP	0.01 US57164Y1073
HUGEL INC	0.01 KR7145020004
US. TSY. NOTE/BON 3.125% 15/02/2042	0.01 US912810QU51
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.01 AU000000WOW2
TOTALENERGIES CAP. 5.15% 05/04/2034	0.01 US89157XAA90
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.01 AU0000075681
TURNERS AUTOMOTIVE GROUP LIMITED	0.01 NZVNL0001S1
UNUM GROUP 4% SNR NTS 15/06/2029 USD2000	0.01 US91529YAN67
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.01 JP1201051891
SUN LIFE FINANCIAL INC	0.01 CA8667961053
BANCO SANTANDER F2V 14/03/2030USD1000	0.01 US05964HBB06
PIXART IMAGING INC	0.01 TW0003227005
CGI INC	0.01 CA12532H1047
LX INTERNATIONAL CORP	0.01 KR7001120005
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.01 JP1201081914
SUN COMMUNITIES OP 2.70% 15/07/2031	0.01 US866677AE75
US. TSY. NOTE/BON 3.625% 15/02/2044	0.01 US912810RE01
ALSEA SAB DE CV	0.01 MXP001391012
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.01 US912810RV26
CRITERIA CAIXACORP SA	0.01 ES0140609019
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EURO.01	0.01 DE0001102523
UK. GILT 0.50% 31/1/2029	0.01 GB00BLPK7227
PARTNERS GROUP	0.01 CH0024608827
NITTO DENKO CORPORATION TEMP	0.01 JP3684000007
YANGZIJANG SHIPBUILDING NPV	0.01 SG1U76934819
WEC ENERGY GROUP INC	0.01 US92939U1060
PENSKE TRUCK LEAS 5.55% 01/05/20281/05/2028 USD1000	0.01 US709599BT09
144A	
ENERGY TRANSFER 5.55% 15/2/2028	0.01 US29273VAP58
ROCHE HLDGS. 5.593% 13/11/2033	0.01 US771196CH33
INTESA SANPAOLO 5.125% 29/08/2031	0.01 XS2673808726
NEC CORPORATION	0.01 JP3733000008

SOUTHERN WATER SER 3.00% 28/5/2037	0.01 XS2180916871
NIPPON ACCOMMODATIONS FUND	0.01 JP3046440008
LA TROBE FINANCIAL CAPITAL M 3 A2 FRN 13/11/2055UD500000 A2	0.01 AU3FN0089942
SAMSUNG FIRE MARINE INSURANCE	0.01 KR7000810002
RIO TINTO LIMITED	0.01 AU000000RIO1
SPAIN GOV. BD. 1.25% 31/10/2030	0.01 ES0000012G34
HYUNDAI MOBIS	0.01 KR7012330007
PIRAEUS BANK F2F 05/12/202905/12/29 EUR100000 83	0.01 XS2728486536
US. TSY. NOTE/BON 2.875% 15/11/2046	0.01 US912810RU43
PLAINS ALL AMERICAN PIPELINE LP 3.55% SNR NTS 15/12/2029 USD2000	0.01 US72650RBM34
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.01 US912810QW18
NORDSON 4.50% 15/12/2029	0.01 US655663AC62
UNITED OVERSEAS BANK	0.01 SG1M31001969
JAPAN PETROLEUM EXPLORATION	0.01 JP3421100003
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.01 CA8849038085
NYL MSCI EMER 2412 F	0.01
ON SEMICONDUCTOR CORPORATION	0.01 US6821891057
ARES MANAGEMNT COR COM	0.01 US03990B1017
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.01 CA135087L930
MTG. HOUSE RMBS PRIME SERIES 1 B FRN 15/10/2055AUD500000 B	0.01 AU3FN0087318
CENOVUS ENERGY INC COM NPV	0.01 CA15135U1093
JAPAN GOV. TEN YEA 0.40% 20/6/2025	0.01 JP1103391F65
INTL. DISTRIBUTIO 7.375% 14/09/2030	0.01 XS2677642717
AFG 2024-1 TRUST 1 A2 FRN 10/11/2055	0.01 AU3FN0088407
CREDIT SUISSE GRP. F2V 14/1/2028	0.01 CH0517825276
LS CORP	0.01 KR7006260004
REGIONS FINANCIAL CORP	0.01 US7591EP1005
BRAMBLES LIMITED	0.01 AU000000BXB1
LIBERTY FUNDING PTY LIMITED SR 24-1A CL B FLTG RT25/05/2032	0.01 AU3FN0088316
ICICI BANK SPON ADR	0.01 US45104G1040
AXON ENTERPRISE I COM USD 0.00001	0.01 US05464C1018
US TREASURY N/B 3.25% 15/MAY/2042	0.01
NEWMONT NEWCREST F 5.30% 15/3/2026	0.01 US65163LAQ23
HENAN PINGGAO ELECTRIC CO LTD	0.01 CNE000001774
HEALTHPEAK PROPERTIES INC 3% SNR NTS 15/01/2030 USD2000	0.01 US42250PAA12
CENOVUS ENERGY INC 3.75% 15/02/20522/2052	0.01 US15135UAX72
SANFORD LTD	0.01 NZSANE000150
PIEDMONT OFFICE REALTY TRU-A	0.01 US7201902068
JBS USA LUX JBS US 3.00% 2/2/2029	0.01 US46590XAN66
MARCOPOLO SA	0.01 BRPOMOACNPR7
HKD BNP PARIBAS A/C	0.01
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.01 DE0001102499
US. TSY. NOTE/BON 2.875% 15/05/2043	0.01 US912810RB61
SPAIN GOV. BD. 6.00% 31/01/2029	0.01 ES0000011868
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.01 US91282CHJ36
CONSTELLATION ENER 5.75% 15/03/2054	0.01 US210385AF78
AT&T INC 3.55% 15/09/2055	0.01 US00206RLJ94
ASUSTEK COMPUTER INC	0.01 TW0002357001
MARUBENI CORPORATION	0.01 JP3877600001
XTEP INTERNATIONAL HOLDINGS	0.01 KYG982771092
SPAIN GOV. BD. 1.40% 30/07/2028	0.01 ES0000012B88
WOODSIDE ENERGY GROUP LTD ORDINARY FULLY PAID	0.01 AU0000224040
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.01 US91282CGS44
SEAGATE TECH HLDGS	0.01 IE00BKVD2N49
AKER BP ASA 5.60% 13/6/2028	0.01 US00973RAL78
TRACTOR SUPPLY COMPANY	0.01 US8923561067
WHEATON PRECIOUS M COM NPV	0.01 CA9628791027
NETHERLANDS GOV. B 3.75% 15/01/2042	0.01 NL0009446418
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.01 DE0001102465
ITALY BUONI POLIEN 3.85% 1/7/2034	0.01 IT0005584856
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.01 FR0010870956
FRANCE GOV. BD. 0.25% 25/11/2026	0.01 FR0013200813
AES CORP/THE 2.45% 15/01/2031	0.01 US00130HCG83
US. TSY. NOTE/BON 2.625% 31/03/2025	0.01 US9128284F40
BANCO SANTANDER 5.375% 17/01/2031	0.01 XS2748853194

UNUM GROUP 4.125% 15/06/2051	0.01 US91529YAR71
W R BERKLEY 4.00% 12/05/2050	0.01 US084423AU64
US. TSY. NOTE/BON 3.125% 15/2/2043	0.01 US912810QZ49
INTESA SANPAOLO 7.00% 21/11/2025	0.01 US46115HBU05
DIAMONDBACK ENERGY INC	0.01 US25278X1090
BANCO SANTANDER SA FORMERLY BANCO 5.294% 18/08/2027	0.01 US05964HAS40
SPAIN GOV. BD. 3.25% 30/4/2034	0.01 ES0000012M85
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.01 JP1201881Q46
ITALY BUONI POLIEN 4.50% 1/3/2026	0.01 IT0004644735
DONGBU INSURANCE CO LTD	0.01 KR7005830005
ITALY BUONI POLIEN 5.25% 01/11/2029	0.01 IT0001278511
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.01 DE0001102432
SOMPO HOLDINGS INC NPV	0.01 JP3165000005
ITALY BUONI POLIEN 3.45% 15/07/2031	0.01 IT0005595803
SUNNY OPTICAL TECHNOLOGY GROUP	0.01 KYG8586D1097
HUNTINGTON BANCSHARE F2F 02/02/2035	0.01
SYNCHRONY FINANCIAL	0.01 US87165B1035
UK. GILT 5.00% 07/03/2025	0.01 GB0030880693
BANK OF AMERICA F2F 25/04/2034	0.01 US06051GLH01
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.01 DE0001135481
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.01 DE000BU2F009
CONSUN PHARMACEUTICAL GROUP LTD	0.01 KYG2524A1031
WESTERN POWER DIS 3.949% 20/9/2032	0.01 XS2528341766
UK. GILT 4.25% 07/12/2046	0.01 GB00B128DP45
CO OPERATIVE BANK HL F2V 19/09/2028	0.01 XS2884724837
Outstanding Settlement Receipts - KRW	0.01
METTLER TOLEDO INTL	0.01 US5926881054
DUKE ENERGY INDIAN 3.25% 01/10/2049	0.01 US26443TAB26
BLUESTONE PRIME 2024-1 TRUST 1 A2 FRN 14/07/2065	0.01 AU3FN0089025
AUSTRALIA GOV. BD. 2.75% 21/11/2027	0.01 AU000XCLWAQ1
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026	0.01 US912828Y958
ENTERGY CORP NEW	0.01 US29364G1031
CANADIAN GOV. BD. 0.25% 1/3/2026	0.01 CA135087L518
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.01 AU000000TCL6
SK TELECOM ADR EA REP 0.55555 SHS P/S	0.01 US78440P3064
ITALY BUONI POLIEN 5.00% 01/08/2039	0.01 IT0004286966
MIGROS TICARET AS	0.01 TREMGTI00012
CITIZENS FINANCIAL GROUP INC	0.01 US1746101054
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.01 JP1201471DC6
MARKEL GRP. 6.00% 16/5/2054	0.01 US570535AY06
RCI BANQUE 4.625% 02/10/2026	0.01 FR001400KXW4
UK. GILT 1.25% 22/10/2041	0.01 GB00BJQWYH73
ATLAS COPCO AB SER`B`NPV (POST SPLIT)	0.01 SE0017486897
WESTERN POWER DIST 3.53% 20/9/2028	0.01 XS2528341501
ORIENTAL LAND CO LTD	0.01 JP3198900007
ARISTOCRAT LEISURE LTD	0.01 AU000000ALL7
UBS GROUP AG F2V 08/02/2035	0.01 US902613BH06
TEVA PHARMACEUTICAL SP ADR	0.01 US8816242098
ITALY BUONI POLIEN 3.35% 01/03/2035	0.01 IT0005358806
Outstanding Settlement Receipts - MYR	0.01
TESCO COR. TSY. S 5.125% 22/05/2034	0.01 XS2824047372
PERNOD-RICARD SA	0.01 FR0000120693
COMMERZBANK AG NPV	0.01 DE000CBK1001
POP MART INTERNATIONAL GROUP LTD	0.01 KYG7170M1033
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.01 US912810RK60
REALTY INC. 2.85% 15/12/2032	0.01 US756109BL76
US. TSY. NOTE/BON 3.125% 15/05/2048	0.01 US912810SC36
ITALY BUONI POLIEN 4.75% 01/09/2028	0.01 IT0004889033
UK. GILT 4.25% 07/12/2040	0.01 GB00B6460505
CREDIT AGRICOLE F2F 11/09/20281% 11/09/2028	0.01 US22535WAL19
NORTHUMBRIAN WATER FIN 6.37% 28/OCT/2034	0.01 XS2550206333
HONG LEONG BANK BHD	0.01 MYL58190O0007
DUKE ENERGY CORP NEW 3.1% 15/06/2028	0.01 XS2488626610
DIAGEO FINANCE PL 3.125% 28/02/2031UR100000	0.01 XS2833390920
STANDARD CHARTERED F2V 14/05/2028	0.01 US853254DB33
FRANCE GOV. BD. 3.25% 25/05/2045	0.01 FR0011461037
DARDEN RESTAURANTS INC	0.01 US2371941053
M & T BANK CORPORATION	0.01 US55261F1049
ITALY BUONI POLIEN 4.20% 01/03/2034	0.01 IT0005560948

ERICSSON LM - B SHS	0.01 SE0000108656
MS. F2F 19/7/2035	0.01 US61747YFF73
AT&T INC 4.25% 1/6/2043	0.01 XS0932036154
SPAIN GOV. BD. 1.30% 31/10/2026	0.01 ES00000128H5
SINGAPORE GOV. BD 3.375% 01/09/2033	0.01 SG3261987691
WILLIS TOWERS WATS COM	0.01 IE00BDB6Q211
DIAMONDBACK ENERGY 6.25% 15/3/2033	0.01 US25278XAV10
CHARTER COMMUN INC COM	0.01 US16119P1084
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.01 US912810RX81
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.01 US91282CHF14
STELLANTIS N V	0.01 NL00150001Q9
KEYSIGHT TECHNOLOGCOM USD	0.01 US49338L1035
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 021024 TBILL	0.01 NZLGBDT327C0
WR BERKLEY ORD SHS	0.01 US0844231029
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.01 DE0001135275
DEUTSCHE BANK AG/NEW F2F 07/01/2028	0.01 US25160PAH01
ARCHER DANIELS MIDLAND CO COM STK NPV	0.01 US0394831020
SBA COMMUNICATIONS COM	0.01 US78410G1040
DOVER CORPORATION COM	0.01 US2600031080
PPG INDUSTRIES INC	0.01 US6935061076
US. TSY. NOTE/BON 3.125% 15/08/2044	0.01 US912810RH32
CANADIAN GOV. BD. 1.25% 01/06/2030	0.01 CA135087K379
BP CAP. MKTS. F2V PERP	0.01 XS2193662728
THE HERSHEY COMPANY	0.01 US4278661081
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.01 JP1200861647
SINO BIOPHAMACEUTICAL	0.01 KYG8167W1380
CEZ AS 2.37% 06/APR/2027	0.01 XS2461786829
DUNEDIN CITY TREASURY 201224 PNOTE	0.01 NZDCTDT294C6
RENASANT CORPORATION	0.01 US75970E1073
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.01 DE0001102408
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.01 DE0001102341
LULULEMON ATHLETIC	0.01 US5500211090
SSE PLC	0.01 GB0007908733
BUNDESobligation 0.00% 09/10/2026	0.01 DE0001141844
DENSO CORP NPV	0.01 JP3551500006
UK. GILT 0.625% 31/7/2035	0.01 GB00BMGR2916
DNB BANK ASA	0.01 NO0010161896
KINROSS GOLD 6.25% 15/7/2033	0.01 US496902AT48
UK. GILT 3.75% 29/01/2038	0.01 GB00BQC4R999
KONINKLIJKE PHILIPS NV	0.01 NL0000009538
WELLS FARGO & CO 1.375% 26/10/2026	0.01 XS1400169931
NOVOZYMES A S	0.01 DK0060336014
EVERGREEN MARINE	0.01 TW0002603008
PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.01 US709629AR06
PNC FINL. SERVS. GRP F2F 20/10/2034	0.01 US693475BU84
MICHELIN CGDE	0.01 FR001400AJ45
BANK OF AMERICA CORP 4.94% 22/JUL/2028	0.01 US06051GKW86
US. TSY. NOTE/BOND 2.75% 28/02/2025	0.01 US9128283Z13
COMCAST CORP 2.887% 1/11/2051	0.01 US20030NDS71
UK. GILT 4.25% 7/12/2055	0.01 GB00B06YGN05
TECHTRONIC INDUSTRIES CO	0.01 HK0669013440
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.01 FR0014003513
DTE ENERGY CO USD	0.01 US2333311072
SHIZUOKAGAS CO	0.01 JP3351150002
VERALTO ORD SHS	0.01 US92338C1036
FIFTH THIRD BANCORP	0.01 US3167731005
FANUC CORP NPV	0.01 JP3802400006
TURKIYE GARANTI BANKASI	0.01 TRAGARAN91N1
US TREASURY N/B 3.37% 15/AUG/2042	0.01 US912810TK43
UK. GILT 3.25% 22/1/2044	0.01 GB00B84Z9V04
SPAIN GOV. BD. 5.75% 30/07/2032	0.01 ES0000012411
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.01 JP1300301940
SK NETWORKS CO LTD	0.01 KR7001740000
IQVIA 6.25% 01/02/2029	0.01 US46266TAF57
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.01 JP1103501J35
US. TSY. NOTE/BON 1.125% 15/5/2040	0.01 US912810SR05
SOGECAP F2F 16/05/2044GS	0.01 FR001400M1X9
SINOTRANS LTD-H	0.01 CNE1000004F1
US. TSY. NOTE/BON 2.875% 15/08/2045	0.01 US912810RN00
TRANSCANADA PIPELI 5.10% 15/03/2049USD1000	0.01 US89352HAZ29

WEYERHAEUSER CO USD	0.01 US9621661043
ITALY BUONI POLIEN 6.50% 01/11/2027	0.01 IT0001174611
UK. GILT 4.75% 22/10/2043	0.01 GB00BPJJKP77
JPMORGAN CHASE & CO F2F 08/11/2032	0.01 US46647PCR55
CITIGROUP F2F 01/05/2032	0.01 US172967MY46
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.01 XS2314246526
UK. GILT 4.75% 07/12/2038	0.01 GB00B00NY175
ENERGY TRANSFER OP 6.25% 15/04/2049	0.01 US29279FAA75
FRANCE GOV. BD. 1.00% 25/11/2025	0.01 FR0012938116
CHURCH & DWIGHT CO	0.01 US1713401024
GARMIN ORD	0.01 CH0114405324
HUBSPOT INC	0.01 US4435731009
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.01 JP1300381D38
HOCHSCHILD MINING PLC	0.01 GB00B1FW5029
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.01 JP1300341B39
VIER GAS TRANSPOR 4.625% 26/9/2032	0.01 XS2535725159
ALEXANDRIA REAL ES 2.95% 15/03/2034	0.01 US015271AY59
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.01 CA135087M276
WELLS FARGO & CO F2F 24/04/2034	0.01 US95000U3D31
US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND 08/54	0.01 US912810UC08
PENSKE TRUCK LEAS 1.70% 15/06/2026/06/2026 USD1000 144A	0.01 US709599BM55
APA INFRA. 2.00% 15/07/2030EUR100000 9	0.01 XS2164646304
UK. GILT 4.25% 07/03/2036	0.01 GB0032452392
GLOBAL PAYMENTS INC	0.01 US37940X1028
UNITED THERAPEUTICS CORP	0.01 US91307C1027
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.01 FR0010371401
ITALY BUONI POLIEN 5.00% 01/08/2034	0.01 IT0003535157
YICHANG HEC CHANGJIANG PHARMACEUTICAL CO LTD	0.01 CNE1000023R6
BPCE F2F 30/05/2035	0.01 US05571AAAY10
BROWN BROWN INC	0.01 US1152361010
FOX 6.50% 13/10/2033	0.01 US35137LAN55
CANADIAN GOV. BD. 3.00% 01/06/2034	0.01 CA135087R481
WOWPRIME CORP	0.01 TW0002727005
PRUDENTIAL PLC	0.01 GB0007099541
LG ELECTRONICS INC	0.01 KR7066570003
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.01 JP1201831P14
UNITED STATES TRE 3.875% 30/09/2029	0.01 US91282CFL00
OKLAHOMA GAS & ELECTRIC CO 3.3% SNR NTS 15/03/2030USD2000	0.01 US678858BU41
BAYERISCHE MOTOREN WERKE AG	0.01 DE0005190003
CHINA RAILWAY GROUP	0.01 CNE1000007Z2
NATIONAL BANK OF KUWAIT SAKP	0.01 KW0EQ0100010
ITALY BUONI POLIEN 4.35% 1/11/2033	0.01 IT0005544082
PACIFIC CORPORATION	0.01 KR7002790004
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.01 FR0013234333
KPJ HEALTHCARE BHD	0.01 MYL58780O003
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.01 US912810RQ31
PROXIMUS SA 4.125% SNR EMTN 17/11/33 EUR100000 REGS	0.01 BE0002977586
KIMBERLY CLARK DE MEXICO A	0.01 MXP606941179
TDF INFRA. SASU 5.625% 21/7/2028	0.01 FR001400J861
TRANSCANADA PIPELI 4.75% 15/5/2038	0.01 US89352HAX70
TYLER TECHNOLOGIES INC	0.01 US9022521051
BARRICK PD AUSTRAL 5.95% 15/10/203915/10/2039 USD1000	0.01 US06849UAD72
ELECTRICITE DE FRANCE SA 4.62% 25/JAN/2043	0.01 FR001400FDC8
DASSAULT SYSTEMES SE	0.01 FR0014003TT8
CANADIAN GOV. BD. 4.50% 01/11/2025	0.01 CA135087Q806
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.01 US11133T1034
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.01 FR0013404969
SWISS LIFE HOLDING AG	0.01 CH0014852781
DSM FIRMENICH AG EUR0.01	0.01 CH1216478797
SPAIN GOV. BD. 1.45% 31/10/2027	0.01 ES0000012A89
HUBBELL INC	0.01 US4435106079
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.01 JP1201761M45
PUBLICIS GROUPE	0.01 FR0000130577
CONAGRA BRANDS INC	0.01 US2058871029
INDORAMA VENTURES PCL	0.01 TH1027010R10
MERCEDES-BENZ FINANCE NORTH AMERI 5% GTD SNR NTS 11/01/2034 USD1000 144A	0.01 US58769JAS69

NOW TRUST SR 24-1 CL B 14/06/2032	0.01 AU3FN0087730
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.01 US91282CGZ86
ACHMEA F2V 02/11/2044	0.01 XS2809859536
US. TSY. NOTE/BOND 2.25% 31/12/2024	0.01 US9128283P31
INFORMA PLC	0.01 GB00BMJ6DW54
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.01 JP1300361C33
COMCAST 3.75% 1/4/2040	0.01 US20030NDH17
ONEOK INC 6.05% 1/9/2033	0.01 US682680BL63
BIOGEN INC	0.01 US09062X1037
ITALY BUONI POLIEN 5.75% 01/02/2033	0.01 IT0003256820
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.01 US912810RS96
US. TSY. NOTE/BOND 2.75% 30/06/2025	0.01 US912828XZ81
US. TSY. NOTE/BOND 3.00% 31/10/2025	0.01 US9128285152
PHISON ELECTRONICS CORP	0.01 TW0008299009
TERUMO CORP	0.01 JP3546800008
FORD MOTOR CREDIT 5.85% 17/05/2027	0.01 US345397E748
AMERICAN WATER WORKS CO INC	0.01 US0304201033
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.01 JP1024571Q21
FIRSTENERGY CORP USD	0.01 US3379321074
APPLOVIN CORP	0.01 US03831W1080
ERAC USA FIN. 4.50% 15/02/2045	0.01 US26884TAN28
US. TSY. NOTE/BON 2.625% 31/01/2026	0.01 US9128286A35
INTL FLAVORS & FRAGRANCES USD	0.01 US4595061015
UK. GILT 3.75% 22/07/2052	0.01 GB00B6RNH572
SANDVIK AB	0.01 SE0000667891
PANASONIC HOLDINGS CORP	0.01 JP3866800000
MORGAN STANLEY F2F 21/07/2032	0.01 US61747YED31
HAMBURG COMMER. BA 4.50% 24/7/2028	0.01 DE000HC80B44
ANSYS INC	0.01 US03662Q1058
UK. GILT 0.375% 22/10/2026	0.01 GB00BNNNGP668
MOTABILITY OPERATI 4.00% 17/01/2030	0.01 XS2838537566
AUSTRALIA GOV. BD. 0.50% 21/9/2026	0.01 AU0000106411
GS. GRP. 4.223% 5/1/2029	0.01 US38141GWZ35
AMEREN CORP	0.01 US0236081024
AUSTRALIA GOV. BD. 3.25% 21-04-2025	0.01 AU3TB0000168
PERNOD RICARD 3.625% 7/5/2034	0.01 FR001400PX57
DEUTSCHE BANK F2F 12/7/2035	0.01 DE000A383KA9
PEMBINA PIPELINE	0.01 CA7063271034
AMGEN 5.60% 2/3/2043	0.01 US031162DS61
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.01 BE0390128917
LOBLAW COMPANIES LTD	0.01 CA5394811015
HEINEKEN NV	0.01 NL0000009165
MEXICHEM SAB DE CV COM NPV SERIE UNICA	0.01 MX01OR010004
NOMURA HOLDINGS INC ADR	0.01 US65535H2085
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.01 US912810RM27
MORGAN STANLEY F2F 04/05/2027	0.01 US61772BAB99
UK. GILT 3.75% 22/10/2053	0.01 GB00BPCJD997
VIER GAS TRANSPORT 4.00% 26/09/202700000 4 REGS	0.01 XS2535724772
MICROSTRATEGY COM USD0.001 CLASS A	0.01 US5949724083
MS. F2F 21/07/2034	0.01 US61747YFG52
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.01 DE000BUZ2031
SPAIN GOV. BD. 5.15% 31/10/2028	0.01 ES00000124C5
TRATON FINANCE LUXEMBOURG S.A 4.5% GTD SNR NTS	0.01 DE000A3LQ9S2
23/11/26 EUR100000 REGS	
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.01 US912810RP57
ESTEE LAUDER COMPANIES	0.01 US5184391044
STERIS PLC	0.01 IE00BFY8C754
EXPEDIA GROUP INC	0.01 US30212P3038
T ROWE PRICE GROUP	0.01 US74144T1088
FORTIS INC	0.01 CA3495531079
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.01 AU3TB0000135
CANADIAN GOV. BD. 2.00% 01/06/2028	0.01 CA135087H235
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.01 DE0001102457
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.01 US912810RY64
SINGAPORE GOV. BD. 2.75% 01/03/2046	0.01 SG31A7000004
PUBLIC SERVICE ELECTRIC & GAS CO 4.9% MTN 15/12/2032	0.01 US74456QCK04
USD2000 P	
VESTAS WIND SYSTEM	0.01 DK0061539921
NATL. GRID ELECTR 5.818% 31/07/2041	0.01 XS2659226943
RAYMOND JAMES FINL	0.01 US7547301090
KROGER 5.65% 15/09/2064	0.01 US501044DX60

AMPRION 3.45% 22/09/2027EGS	0.01 DE000A30VPL3
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.01 JP1201511EC7
TAKE TWO INTERACTIVE SOFTWARE INC	0.01 US8740541094
VERIZON COMMUNICAT 4.78% 15/02/2035	0.01 US92343V6X64
CADENT FIN. 0.625% 19/03/2030EUR100000	0.01 XS2320438653
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.01 DE0001102382
NUTRIEN LTD COM NPV	0.01 CA67077M1086
VOLTRONIC POWER TECHNOLOGY CORP	0.01 TW0006409006
EMCOR GROUP INC	0.01 US29084Q1004
WSP GLOBAL INC	0.01 CA92938W2022
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.01 US303075AA30
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.01 DE000BU27006
FORTESCUE LTD ORDINARY FULLY PAID	0.01 AU000000FMG4
UNITED KINGDOM GI 0.875% 31/7/2033	0.01
SWEDBANK F2V 23/08/203200	0.01 XS2522879654
CADENCE DESIGN SYS 4.70% 10/09/2034	0.01 US127387AP39
DCP MIDSTREAM OPERATING LP 3.25% GTD SNR NTS 15/02/2032 USD1000	0.01 US23311VAK35
MEXICAN BONOS 8.50% 01/03/202903/29 MXN100 M BONOS	0.01 MX0MGO0001F1
MOTABILITY OPERATIONS GR 2.37% 03/JUL/2039	0.01 XS2021481663
FAIRFAX FINL HOLDINGS LTD CAD	0.01 CA3039011026
KYOCERA CORP	0.01 JP3249600002
ELECTRICITE DE FRA 5.95% 22/04/2034	0.01 US268317AZ75
SPAIN GOV. BD. 5.15% 31/10/2044	0.01 ES00000124H4
WILLIAMS COS INC/T 2.60% 15/03/20311000	0.01 US969457BY52
PANGAEA LOGISTICS SOLUTIONS ORD SHS	0.01 BMG6891L1054
KAO CORPORATION	0.01 JP3205800000
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.01 JP1300281845
KONE CORPORATION NEW	0.01 FI0009013403
SOGECAP SOGECAP F2V PERP	0.01 FR0012383982
FP PARTNER INC	0.01 JP3167010002
JYSKE BANK - REG	0.01 DK0010307958
HEIDELBERGCEMENT AG	0.01 DE0006047004
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.01 DE000BU22031
OSK MITSUI OSK LINES LTD	0.01 JP3362700001
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.01 JP1300811Q17
FINANCIAL PRODUCTS GROUP CO LTD	0.01 JP3166990006
CANADIAN GOV. BD. 2.00% 1/12/2051	0.01 CA135087H722
RWE AG	0.01 DE0007037129
ILLUMINA 4.65% 09/09/2026	0.01 US452327AQ25
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.01 DE0001102614
UK. GILT 4.25% 07/09/2039	0.01 GB00B3KJDS62
KOMATSU LTD JPY	0.01 JP3304200003
JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.01 JP1103411FC6
AEP TEX INC 4.7% SNR NTS 15/05/2032 USD1000 K	0.01 US00108WAP59
POHANG IRON & STEEL COMPANY LIMITED	0.01 KR7005490008
HOLDING D INFRASTRUCTURES DE TRANSP 2.5% SNR	0.01 FR0013510823
EMTN04/05/27 EUR100000 3 REGS	
ITALY BUONI POLIEN 3.45% 1/3/2048	0.01 IT0005273013
ROGERS COMMS. 5.30% 15/02/2034	0.01 US775109DF56
BUNDESSCHATZANWEIS 2.80% 12/06/2025.01	0.01 DE000BU22015
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.01 US91324PEX69
ITALY BUONI POLIEN 3.45% 01/03/2048	0.01 IT0005273013
LYONDELLBASELL INDUSTRIES	0.01 NL0009434992
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.01 FR0010171975
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.01 JP1300331A99
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49 USD2000	0.00 US161175BS22
TECK RESOURCES LTD-CLS B	0.00 CA8787422044
ENERGY TRANSFER LP 4.2% SNR NTS 15/04/2027 USD2000	0.00 US29273R8K41
MPLX 4.125% 1/3/2027	0.00 US55336VAK61
NISOURCE INC 5.25% SNR NTS 15/02/2043 USD1000	0.00 US65473Q8B86
ELI LILLY 4.60% 14/08/2034	0.00 US532457CR72
UK. GILT 1.75% 22-JUL-57	0.00 GB00BD0XH204
DECKERS OUTDOOR ORD SHS A	0.00 US2435371073
NEXT PLC	0.00 GB0032089863
VOLKSWAGEN INTL. FIN. F2V PERP	0.00 XS1799939027
DISCOVERY COMMS. 3.95% 15/06/2025	0.00 US25470DBE85
WELLS FARGO F2F 11/02/2031	0.00 US95000U2J10
CK HUTCHISON HOLDINGS LTD	0.00 KYG217651051

HALLIBURTON CO	0.00 US4062161017
TDK CORP NPV TEMP	0.00 JP3538800008
FIRST SOLAR INC	0.00 US3364331070
ITALY BUONI POLIEN 2.00% 1/2/2028	0.00 IT0005323032
SMC CORP	0.00 JP3162600005
FERROVIAL SE EURO.01	0.00 NL0015001FS8
BRIDGESTONE CORP	0.00 JP3830800003
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00 ES0000012124
EVERGY METRO INC 4.2% SNR NTS 15/06/2047 USD2000	0.00 US485134BQ27
JPMORGAN CHASE & CO. 2.963% -FRN SNR 25/01/2033 USD2000	0.00 US46647PCU84
SPAIN GOV. BD. 1.50% 30/04/2027	0.00 ES00000128P8
UK. GILT 4.25% 31/07/2034	0.00 GB00BQC82C90
ELI LILLY 4.70% 09/02/2034	0.00 US532457CL03
ANZ COLLATERAL	0.00
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.00 US912810RZ30
BUNDESOBLIGATION 0.00% 10/10/2025	0.00 DE0001141828
MANHATTAN ASSOCIATES INC	0.00 US5627501092
BANCO BILBAO VIZCAYA - SP ADR	0.00 US05946K1016
CBOE GLOBAL MARKET	0.00 US12503M1080
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.00 AU00000101792
SIRIUSPOINT 7.00% 05/04/2029	0.00 US82969BAA08
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00 US912810PU60
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00 CA135087E679
DOWDUPONT 4.725% 15/11/2028	0.00 US26078JAD28
GEN. MOTORS 5.20% 1/4/2045	0.00 US37045VAJ98
BUNDESOBLIGATION 0.0% 10/04/2026	0.00 DE0001141836
PUBLIC SERVICE CO OF COLORADO 4.1% 1MTG BDS 15/06/2048 USD 32	0.00 US744448CQ27
CF INDS. 4.95% 01/06/2043	0.00 US12527GAD51
CHECK POINT SOFTWARE TECH	0.00 IL0010824113
THAI UNION GROUP	0.00 TH0450010R15
FRANCO NEVADA CORP	0.00 CA3518581051
QBE INSURANCE GROUP LTD	0.00 AU000000QBEB
PACIFIC GAS & ELEC 4.95% 1/7/2050	0.00 US694308JN86
UK. GILT 0.125% 31/1/2028	0.00 GB00BMBL1G81
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00 US912810RT79
COMCAST 3.999% 01/11/2049	0.00 US20030NCE94
MS. F2F 19/04/2035	0.00 US61747YFR18
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00 FR0013257524
ITALY BUONI POLIEN 5.00% 1/9/2040	0.00 IT0004532559
YARA INTERNATIONAL ASA 3.148% SNR NTS 04/06/2030 USD1000 144A	0.00 US984851AG07
HEXAGON AB	0.00 SE0015961909
UK. GILT 3.75% 7/3/2027	0.00 GB00BPSNB460
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00 DE0001102440
HENNES & MAURITZ	0.00 SE0000106270
WESSEX WATER SERV 5.125% 31/10/2032	0.00 XS2569776136
BUNDESOBLIGATION 0.0% 16/APR/2027	0.00 DE0001141851
PING AN HEALTHCARE AND TECHNOLOGY CO LTD	0.00 KYG711391022
COLES GROUP LTD	0.00 AU0000030678
HYUNDAI CAPITAL AM 4.55% 26/09/202929 USD A 144A	0.00 US44891ADG94
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00 JP1201791N14
TELEDYNE TECHNOLOGIES INC	0.00 US8793601050
STMICROELECTRONICS NV	0.00 NL0000226223
BUILDERS FIRSTSOURCE INC	0.00 US12008R1077
EVERSOURCE ENERGY COM	0.00 US30040W1080
GOLDEN BAR SECURITISATION SR 24-1 CL C FLTG RT 22/09/2043	0.00 IT0005611394
ENI 5.50% 15/05/2034	0.00 US26874RAN89
JAPAN GOV. TWENTY 1.80% 20/06/2031	0.00 JP1201291B88
NEC ELECTRONICS CORP	0.00 JP3164720009
MEGA FINANCIAL HOLDING CO LTD	0.00 TW0002886009
REMGRO LTD	0.00 ZAE000026480
MCCORMICK AND COMPANY INC	0.00 US5797802064
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00 JP1300781P48
LINDT & SPRUENGLI AG-REG	0.00 CH0010570759
LABORATORY CORP OF 4.80% 01/10/20342034	0.00 US50540RBB78
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00 JP1300801PA2
MERCK KGAA	0.00 DE0006599905
DEVON ENERGY CORPORATION	0.00 US25179M1036
SINGAPORE GOV. BD. 2.75% 01/04/2042	0.00 SG3254976487

ALEXANDRIA REAL ES 5.25% 15/05/203636	0.00 US015271BC21
TARGA RES. 5.50% 15/02/2035	0.00 US87612GAK76
FERGUSON ENTERPRIS USD0.0001	0.00 US31488V1070
SCANSOURCE INC	0.00 US8060371072
CVS HEALTH 5.125% 20/07/2045	0.00 US126650CN80
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00 IT0005274805
MARKEL GRP. 5.00% 05/04/2046	0.00 US570535AQ71
PECO ENERGY 4.60% 15/05/2052	0.00 US693304BD82
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00 IT0005413171
UK. GILT 4.00% 22/1/2060	0.00 GB00B54QLM75
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00 DE0001102549
MARKEL CORPORATION	0.00 US5705351048
HANA FINANCIAL GROUP	0.00 KR7086790003
UNITEDHEALTH GRP. 3.70% 15/08/2049	0.00 US91324PDU30
AEON CO LTD	0.00 JP3388200002
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00 IT0005521981
VERISIGN INC	0.00 US92343E1029
ABN AMRO BANK F2V 13/10/20266.575% 13/10/2026	0.00 US00084DBC39
SWISS CONFEDERATIO 3.50% 08/04/2033	0.00 CH0015803239
WELLINGTON REGIONAL COUNCIL 210125 PNOTE	0.00 NZWRCDT291C1
WEST PHARMACEUTICAL SERVICES	0.00 US9553061055
RESTAURANT BRNDS ICOM NPV	0.00 CA76131D1033
ASAHI GROUP HLD TEMP	0.00 JP3116000005
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00 ES0000012J15
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00 JP1201841P46
KELLANOVA	0.00 US4878361082
SUMITOMO CORP JPY	0.00 JP3404600003
TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029	0.00 FR0014006TQ7
POLY PROPERTY SERVICES CO LTD	0.00 CNE100003PV3
OTIS WORLDWIDE 2.565% 15/2/2030	0.00 US68902VAK35
AZIMUT HOLDING SPA	0.00 IT0003261697
SPAIN GOV. BD. 4.65% 30-07-2025	0.00 ES00000122E5
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00 JP1300321A34
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.00 JP1300711M79
GOLDMAN SACHS CCP EUR BROKER ACCOUNT	0.00
LENNOX INTL INC COM	0.00 US5261071071
US TREASURY N/B 3.87% 31/DEC/2029	0.00 US91282CGB19
SPAIN GOV. BD. 2.80% 31/5/2026	0.00 ES0000012L29
OVINTIV 5.65% 15/5/2028	0.00 US69047QAB86
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.00 JP1300371C98
KAWASAKI HEAVY INDUSTRIES LTD	0.00 JP3224200000
DOMINION ENERGY INC 4.7% SNR NTS 01/12/2044 USD 2014D	0.00 US25746UCC18
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00 JP1201691K75
SAMPO PLC NPV A	0.00 FI4000552500
COMMONWEALTH EDISO 2.75% 01/09/2051000 131	0.00 US202795JU55
TARGA RES. 5.20% 01/07/20272027 USD1000	0.00 US87612KAA07
EQT CORPORATION	0.00 US26884L1098
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00 JP1201811N77
HUNTINGTON BANCSHARE F2F 8/21/2029	0.00
SPAIN GOV. BD. 2.15% 31/10/2025	0.00 ES00000127G9
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00 JP1300581J30
AUSTRALIA GOV. BD 0.25% 21/11/2025	0.00 AU0000095457
JAPAN GOV. TWENTY 2.00% 20/12/2025	0.00 JP1200841615
PHILLIPS EDISON GR 5.75% 15/07/2034	0.00 US71845JAB44
LX SEMICON CO LTD	0.00 KR7108320003
SAMSUNG BIOLOGICS CO LTD	0.00 KR7207940008
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00 IT0004923998
COCA-COLA 2.50% 15/3/2051	0.00 US191216DC18
UNIVERSAL MUSIC GROUP NV	0.00 NL0015000IY2
JPMORGAN CHASE & CO F2F 22/04/2032	0.00 US46647PCC86
SUPER MICRO COMPUTER INC	0.00 US86800U1043
SPAIN GOV. BD. 2.55% 31/10/2032	0.00 ES0000012K61
WESTERN DIGITAL CORP	0.00 US9581021055
US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.00 US912810UD80
US. TSY. NOTE/BON 2.875% 31/5/2025	0.00 US9128284R87
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.00 BE0000291972
BUNDESobligation 0.00% 11/04/20251	0.00 DE0001141810
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00 DE0001102531
UNION CHIMIQUE UCB SA	0.00 BE0003739530
US. TSY. NOTE/BOND 2.75% 31/8/2025	0.00 US9128284Z04

FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00	FR001400FTH3
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.00	FR001400CMX2
CMS ENERGY CORP	0.00	US1258961002
OVINTIV 5.65% 15/05/2025	0.00	US69047QAA04
CIGNA CORP 4.375% 15/10/2028	0.00	US125523AH38
TEREGA SA 0.87% 17/SEP/2030	0.00	FR0013534500
EQUITABLE HLDGS IN COM	0.00	US29452E1010
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.00	DE0001102564
TRANSUNION	0.00	US89400J1079
UNIVEST FINANCIAL COM USD5	0.00	US9152711001
VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000	0.00	US92277GAN79
YARA INTL. 4.75% 01/06/2028D2000 144A	0.00	US984851AF24
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00	NL0011819040
TELEFONICA SA	0.00	ES0178430E18
WELLS FARGO F2F 2/3/20330787 3.35% 02/03/2033	0.00	US95000U2U64
UK. GILT 4.25% 12/7/2049	0.00	GB00B39R3707
TOYOTA MOTOR CREDI 3.85% 24/07/2030EUR100000 639	0.00	XS2655865546
KBC GROUP NV	0.00	BE0003565737
GEMTEK TECHNOLOGY CO LTD	0.00	TW0004906003
SPAIN GOV. BD. 0.70% 30/04/2032	0.00	ES0000012K20
EVOLUTION AB	0.00	SE0012673267
CEZ 4.25% 11/6/2032	0.00	XS2838370414
INVITATION HOMES 4.875% 01/02/20355	0.00	US46188BAG77
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.00	DE0001102416
STEEL DYNAMICS INC	0.00	US8581191009
SPAIN GOV. BD. 0.80% 30/07/2027	0.00	ES0000012G26
MEDTRONIC GLOBAL HLDGS S C A 1.375% GTD SNR NTS 15/10/2040 EUR100000	0.00	XS2238792332
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00	JP1201751M13
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00	AU0000047003
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00	US912828YX25
BRIXMOR OPERATING 4.125% 15/05/2029/05/2029 USD2000	0.00	US11120VAH69
US. TSY. NOTE/BON 1.375% 31/8/2026	0.00	US912828YD60
PACIFIC GAS & ELEC 3.95% 01/12/2047	0.00	US694308HY69
WILLIAMS SONOMA ORD SHS	0.00	US9699041011
BANK MILLENNIUM SA F2F 25/09/2029	0.00	XS2905432584
KINROSS GOLD CORP	0.00	CA4969024047
POWER ASSETS HOLDINGS LIMITED	0.00	HK0006000050
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.00	JP1201861PA6
CYBERARK SOFTWARE LTD	0.00	IL0011334468
ALEXANDER AND BALDWI	0.00	US0144911049
AKAMAI TECHNOLOGIES	0.00	US00971T1016
NOMURA HOLDINGS INC	0.00	JP3762600009
SONOVA HOLDING AG - REG	0.00	CH0012549785
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00	JP1201711L13
DOLLAR GENERAL	0.00	US2566771059
ZHENGZHOU YUTONG BUS CO LTD ORD SHS A	0.00	CNE000000PY4
SWO EUR RCV EURIB 6M PAY 2.6 240325	0.00	
COOPER COS INC COM USD0.10 (P/S)	0.00	US2166485019
PEGATRON CORP	0.00	TW0004938006
CPUK FIN. 6.136% 28/8/2031	0.00	XS2603557674
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00	AU000XCLWAX7
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.00	AU0000087454
CANADIAN GOV. 0.50% 01/12/20303	0.00	CA135087L443
ZIMMER BIOMET HOLDINGS INC	0.00	US98956P1021
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00	JP1201671K12
EMPRESAS COPEC SA	0.00	CLP7847L1080
US BANCORP F2F 12/6/2034	0.00	US91159HJN17
COVIVIO	0.00	FR0000064578
ORANGE SA	0.00	FR0000133308
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00	JP1201461D98
ONEOK 4.85% 01/02/2049	0.00	US682680BZ59
BRISTOL-MYERS SQU 4.625% 15/05/2044	0.00	US110122DH81
PIRAEUS BANK SA FRN 17/07/2029	0.00	XS2845167613
NOKIA OYJ	0.00	FI0009000681
DOW CHEM. 6.90% 15/5/2053	0.00	US260543DH36
APPLE INC 2.7% 05/AUG/2051	0.00	US037833EK23
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00	IT0005383309
LIFE HEALTHCARE GROUP HOLDINGS LTD	0.00	ZAE000145892
DONGFENG MOTOR CORPORATION	0.00	CNE100000312

ERSTE GROUP BANK AG	0.00	AT0000652011
CLOROX CO DEL	0.00	US1890541097
DTE ELECTRIC CO 3.7% 15/MAR/2045	0.00	US23338VAE65
UK. GILT 0.25% 31/01/2025	0.00	GB00BLPK7110
DAIWA HOUSE INDUSTRY JPY	0.00	JP3505000004
SPAIN GOV. BD. 5.90% 30/07/2026	0.00	ES00000123C7
UPM KYMMENE CORP	0.00	FI0009005987
GEBERIT AG-REG	0.00	CH0030170408
BEST BUY CO INC	0.00	US0865161014
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00	BE0000347568
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00	IT0005580094
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00	DE0001135325
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.00	JP1201231AC0
WATERS CORPORATION	0.00	US9418481035
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00	ES0000012L52
JAPAN GOV. THIRTY 1.80% 20/03/2054	0.00	JP1300821Q49
UK. GILT 1.625% 10/22/2054	0.00	GB00BJLR0J16
ENEOS HOLDINGS INC	0.00	JP3386450005
PHIBRO ANIMAL HEALTH CORP	0.00	US71742Q1067
BERKLEY(W.R.)CORP 4.75% SNR NTS 01/08/2044 USD	0.00	US084423AT91
ESSITY AB SER B NPV	0.00	SE0009922164
JAPAN EXCHANGE GROUP TEMP	0.00	JP3183200009
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00	JP1201281B64
NIDEC CORPORATION TEMP	0.00	DU06640682D1
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00	IT0005421703
ORANGE 5.50% 06/02/2044	0.00	US685218AB52
HUNTINGTON BANCSHARES INC	0.00	US4461501045
T-MOBILE USA 3.00% 15/02/2041	0.00	US87264ABL89
FERGUSON ENTERPRISE USD 0.0001	0.00	US31488V1070
FIFTH THIRD BANCORP F2F 06/09/2030	0.00	US316773DM97
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.00	JP1201551FC0
AJINOMOTO CO INC JPY	0.00	JP3119600009
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00	IT0005365165
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00	NL0010721999
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00	JP1201491E67
COCA-COLA EUROPACIFIC PARTNERS	0.00	GB00BDCPN049
OLYMPUS CORP	0.00	JP3201200007
MEDY TOX INC	0.00	KR7086900008
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00	IT0005403396
MONGODB INC	0.00	US60937P1066
COMCAST 5.25% 26/09/2040	0.00	XS2909746666
LAS VEGAS SANDS CORP	0.00	US5178341070
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.00	DE0001102622
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00	FR0014009O62
JPM. CHASE F2F 22/7/2035	0.00	US46647PEK84
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00	IT0005500068
UK. GILT 1.125% 31/1/2039	0.00	GB00BLPK7334
MARRIOTT INTERNATIONAL INC 5% SNR NTS 15/10/2027	0.00	US571903BJ14
USD1000 JJ		
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00	JP1201731L76
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00	BE0000331406
WATSCO INC	0.00	US9426222009
EXPEDITORS INTL WASH INC	0.00	US3021301094
PENSKE TRUCK LEAS 5.75% 24/5/20264/05/2026 USD1000	0.00	US709599BU71
144A		
HOLOGIC INC	0.00	US4364401012
SYMRISE AG	0.00	DE0005YM9999
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00	JP1201851P76
KERRY GROUP PLC-A	0.00	IE0004906560
JBS USA LUX JBS US 5.75% 1/4/2033	0.00	US46590XAY22
HERITAGE FINANCIAL CORP	0.00	US42722X1063
TOYOTA INDUSTRIES CORPORATION	0.00	JP3634600005
REGAL REXNORD CORP 6.05% 15/02/2026	0.00	US758750AL75
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00	JP1201741LA9
ASTRAZENECA PLC SPONS ADR	0.00	US0463531089
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00	JP1201521F37
ZEBRA TECHNOLOGIES CORP	0.00	US9892071054
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00	IT0005127086
SPAIN GOV. BD. 1.60% 30/04/2025	0.00	ES00000126Z1
FMC 5.15% 18/05/2026	0.00	US302491AW57
CAP. ONE FINL. F2F 30/10/2031	0.00	US14040HDC60
BAXTER INTL INC COM	0.00	US0718131099

LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.00 US53079EBN31
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.00 MYBMO2000028
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.00 BE0000334434
HENKEL AG & CO KGAA NON VTG PREF	0.00 DE0006048432
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00 JP1201501E99
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00 AU000000WTC3
CANADIAN GOV. 1.50% 01/12/2031	0.00 CA135087N266
WELLS FARGO F2F 30/4/2041	0.00 US95000U2Q52
PENSKE TRUCK LEASI 4.40% 01/07/2027/07/2027 USD1000 144A	0.00 US709599BN39
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00 JP13002918A0
LASERTEC CORP NPV	0.00 JP3979200007
LEGAL & GENERAL GROUP PLC	0.00 GB0005603997
NETHERLANDS GOV. B 0.25% 15/07/2025	0.00 NL0011220108
SPAIN GOV. BD. 0.00% 31/5/2025	0.00 ES0000012K38
APTIV PLC COM	0.00 JE00B783TY65
LABCORP HOLDINGS I COM USD0.1	0.00 US5049221055
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00 DE0001135366
BUONI POLIENNALI D 1.25% 01/12/20260 REGS	0.00 IT0005210650
STANLEY BLACK & DECKER INC	0.00 US8545021011
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00 IT0005519787
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00 AU000XCLWAG2
SUNCORP GROUP LTD	0.00 AU000000SUN6
GRUPO MEXICO SAB DE CV-SER B	0.00 MXP370841019
MAKEMYTRIP LTD	0.00 MU0295500016
COREBRIDGE FINL. 3.65% 5/4/2027	0.00 US21871XAD12
SPAIN GOV. BD. 2.35% 30/07/2033	0.00 ES00000128Q6
LPL FINANCIAL HOLDINGS INC	0.00 US50212V1008
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00 BE0000341504
OWENS CORNING INC	0.00 US6907421019
UK. GILT 1.75% 22/1/2049	0.00 GB00BFWFPP71
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00 US912810QA97
CORPAY INC COM USD 0.001	0.00 US2199481068
GS ENGINEERING AND CONSTRUCTION CORP	0.00 KR7006360002
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00 JP1400151N57
KANGWON LAND INC	0.00 KR7035250000
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00 CA135087M847
SUZUKI MOTOR CORP	0.00 JP3397200001
PRINCIPAL FINANCIAL GROUP	0.00 US74251V1026
MASCO CORP USD	0.00 US5745991068
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00 JP1300611K15
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.00 US842400HF31
UK. GILT 1.50% 31/7/2053	0.00 GB00BM8Z2V59
BRITISH STERLING POUND	0.00
SIEMENS HEALTHINEERS AG	0.00 DE000SHL1006
BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033	0.00 IT0005518128
MITSUBISHI UFJ FINL. F2V 20/07/2027	0.00 US606822BY90
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00 NL0000102234
TRUIST FINL. F2F 30/10/2029	0.00 US89788MAQ50
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00 DE0001102481
VENTAS REALTY LIMITED PARTNERSHIP 2.5% GTD SNR NTS01/09/2031 USD	0.00 US92277GAW78
SMURFIT WESTROCK P COM USD0.001	0.00 IE00028FXN24
IOCHPE MAXION SA	0.00 BRMYPKACNOR7
AMERICA MOVIL ADR REP 20 SR B ORD	0.00 US02390A1016
ROGERS COMMUNICATIONS INC-B	0.00 CA7751092007
CINCINNATI FINANCIAL CORP	0.00 US1720621010
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00 DE0001102598
CHINA RESOURCES DOUBLE CRANE PHARMACEUTICAL CO LTD	0.00 CNE000000Q94
ENTEGRIS INC	0.00 US29362U1043
ILLUMINA INC	0.00 US4523271090
AUTO TRADER GROUP PLC	0.00 GB00BVYVFW23
TOPSPORTS INTERNATIONAL HOLDINGS LTD	0.00 KYG8924B1041
BALL CORP COM NPV	0.00 US0584981064
LOGITECH INTERNATIONAL SA	0.00 CH0025751329
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00 NL0000102317
Income Due - AUD	0.00
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00 US797440BW34
PENTAIR PLC COM	0.00 IE00BLS09M33

ASTELLAS PHARMA NPV	0.00 JP3942400007
HEALTHPEAK PROPERTIES INC	0.00 US42250P1030
DRAFTKINGS HOLDINGS INC	0.00 US26142V1052
UK. GILT 3.50% 22/07/2068	0.00 GB00BBJNQY21
CAMDEN NATIONAL CORP	0.00 US1330341082
ULTA BEAUTY INC COM	0.00 US90384S3031
PINTEREST INC	0.00 US72352L1061
FIDELITY NATL FINL FNF GROUP	0.00 US31620R3030
IDEX 4.95% 01/09/2029	0.00 US45167RAJ32
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00 IT0005445306
SOLVAY FIN. AMERIC 5.65% 4/6/2029	0.00 US834423AE54
CONS. EDISON OF NE 4.30% 01/12/2056	0.00 US209111FK46
LIVE NATION INC	0.00 US5380341090
TARGA RES. 6.50% 15/2/2053	0.00 US87612GAD34
SINGAPORE TECH ENG SGD	0.00 SG1F60858221
ISUZU MOTORS	0.00 JP3137200006
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00 JP1300691M16
UNITED MIZRAHI BANK LIMITED	0.00 IL0006954379
ROLLINS INC	0.00 US7757111049
MOLSON COORS BEVERAGE CO	0.00 US60871R2094
QUEST DIAGNOSTICS	0.00 US74834L1008
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00 FR0013515806
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00 JP1201771M76
SPAIN GOV. BD. 3.50% 31/5/2029	0.00 ES0000012M51
KINGSPAN GROUP PLC	0.00 IE0004927939
AMGEN 5.65% 2/3/2053	0.00 US031162DT45
UK. GILT 6.00% 07/12/2028	0.00 GB0002404191
ICON INVS. SIX DA 5.849% 08/05/2029	0.00 US45115AAB08
CHF BNP PARIBAS A/C	0.00
FOOT LOCKER INC	0.00 US3448491049
HUATAI SECURITIES CO LTD	0.00 CNE100000LQ8
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00 DE0001102473
SPAIN GOV. BD. 0.60% 31/10/2029	0.00 ES0000012F43
TEXAS PACIFIC LD COM USD0.01	0.00 US88262P1021
IMPERIAL OIL LTD	0.00 CA4530384086
UNITED KINGDOM GI 4.125% 22/7/2029	0.00 GB00BQC82B83
SECOM CO NPV TEMP	0.00 JP3421800008
SAUL CENTERS INC	0.00 US8043951016
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00 IT0005467482
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00 BE0000335449
BANK OF AMERICA CORP 3.59% 21/JUL/2028	0.00 US06051GGR48
ITALY BUONI POLIEN 1.65% 01/03/2032	0.00 IT0005094088
WHITBREAD PLC	0.00 GB00B1KJJ408
GENUINE PARTS CO USD	0.00 US3724601055
FIRST CITIZENS BCSHS - CL A	0.00 US31946M1036
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00 JP1201531F68
SS AND C TECHNOLOGIES HOLDINGS	0.00 US78467J1007
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00 CA135087J397
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00 DE0001135176
TREASURY CORP VICT 2.25% 15/09/2033	0.00 AU3SG0002504
SGS SA	0.00 CH1256740924
BUNZL PLC	0.00 GB00B0744B38
NEWDAY FUNDING MASTER ISSUER 2X C FRN 7/15/2032	0.00 XS2834467602
COMCAST CORP 5.5% GTD SNR NTS 15/05/2064 USD1000	0.00 US20030NEG25
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00 BE0000357666
INSULET CORP	0.00 US45784P1012
SWEDBANK AB	0.00 SE0000242455
SEKISUI HOUSE	0.00 JP3420600003
SWISSCOM AG	0.00 CH0008742519
OMNICOM GROUP	0.00 US6819191064
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00 JP1300141445
TARGA RES. 6.125% 15/3/2033	0.00 US87612GAC50
SOUTHERN COPPER CORPORATION	0.00 US84265V1052
BERRY GBL. 5.50% 15/04/2028	0.00 US08576PAL58
SKANDINAVISKA ENS 5.125% 5/3/2027	0.00 US830505AZ66
BEIERSDORF AG	0.00 DE0005200000
HANNOVER RUECK SE	0.00 DE0008402215
ENERGY TRANSFER OP 5.00% 15/05/2050	0.00 US29278NAR44
POWER CORP OF CANADA CAD	0.00 CA7392391016
ALFA LAVAL AB	0.00 SE0000695876
BANQUE FEDERATIVE 4.125% 13/3/2029	0.00 FR001400GG20

BURLINGTON STORES INC	0.00	US1220171060
KIMCO REALTY OP LL 4.85% 01/03/2035	0.00	US49447BAB99
US. TSY. NOTE/BON 2.625% 31/12/2025	0.00	US9128285T35
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00	IT0005340929
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00	DE000BU2D004
ERAC USA FIN LLC 4.6% 01/05/2028	0.00	US26884TAV44
CENTERPOINT ENERGY INC	0.00	US15189T1079
VERIS RESIDENTIAL INC	0.00	US5544891048
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00	CA135087XW98
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00	
KEYCORP	0.00	US4932671088
CRH PUBLIC LIMITED ORD SHS	0.00	IE0001827041
NOMURA RESEARCH INSTITUTE LTD	0.00	JP3762800005
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00	JP1400041B55
MID-AMERICA APARTMENT COMMUNITIES	0.00	US59522J1034
T-MOBILE USA 2.55% 15/02/2031	0.00	US87264ACB98
AVANTOR INC	0.00	US05352A1007
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00	IT0005345183
DOLLAR TREE INC	0.00	US2567461080
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00	CA135087F825
EASTROC BEVERAGE GROUP CO LTD	0.00	CNE100005576
TRIMBLE INC COM NPV	0.00	US8962391004
IDEX CORP	0.00	US45167R1041
UK. GILT 4.375% 31/7/2054	0.00	GB00BPSNBB36
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00	IT0005370306
CCP INITIAL MARGIN	0.00	
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00	JP1201661JA3
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00	ES0000012729
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00	JP13003119A4
ITALY BUONI POLIEN 1.85% 1/7/2025	0.00	IT0005408502
RBS COLLATERAL AC	0.00	
BUONI POLIENALI D 0.95% 01/12/2031	0.00	IT0005449969
TOURMALINE OIL CP COM	0.00	CA89156V1067
TFI INTERNATIONAL INC	0.00	CA87241L1094
ITALY BUONI POLIEN 1.50% 1/6/2025	0.00	IT0005090318
JERSEY CENTRAL POWER & LIGHT CO 4.3% SNR NTS	0.00	US476556DC60
15/01/2026 USD2000 144A		
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.00	JP1201821NA5
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00	FR0013480613
DOCUSIGN INC	0.00	US2561631068
WARNER BROS DISCOVERY INC	0.00	US9344231041
NUTRIEN LTD 4% SNR NTS 15/12/2026 USD2000	0.00	US67077MAE84
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00	IT0005170839
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00	US912810FP85
VONOVIA SE 1.50% 14/6/2041	0.00	DE000A3E5MK0
FACTSET RESEARCH SYSTEMS INC	0.00	US3030751057
NN GROUP NV	0.00	NL0010773842
SNAP ON INC	0.00	US8330341012
TRANSURBAN FINANC 3.974% 12/03/2036	0.00	XS2778764188
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00	AU000XCLWAI8
ALIGN TECHNOLOGY INC	0.00	US0162551016
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00	IT0005083057
DAIMLER TRUCK HOLDING AG	0.00	DE000DTR0CK8
GIGADEVICE SEMICONDUCTOR BEIJING INC	0.00	CNE100003059
CF INDUSTRIES HOLDINGS INC	0.00	US1252691001
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00	US5312297550
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.00	FR001400NBC6
NICE LTD	0.00	IL0002730112
DAE FNDG. 3.375% 20/03/2028	0.00	XS2286303495
NIPPON STEEL CORPORATION	0.00	JP3381000003
BANDAI NAMCO HOLDINGS NPV	0.00	JP3778630008
AVIO SPA	0.00	IT0005119810
MARATHON OIL CORP	0.00	US5658491064
RESONA HOLDINGS INC	0.00	JP3500610005
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.00	ES00000127A2
COLOPLAST	0.00	DK0060448595
NORTHERN TRUST CORP	0.00	US6658591044
NISOURCE INC	0.00	US65473P1057
SIEMENS FINANCIER 3.625% 22/2/2044	0.00	XS2769892600
AVIVA ORD	0.00	GB00BPQY8M80
DYNATRACE INC	0.00	US2681501092
COX COMMS. 2.60% 15/06/20316% 15/06/2031	0.00	US224044CN54

JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.00 JP12011419C6
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00 JP1300771P16
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00 IT0005363111
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00 IT0005162828
TARGA RES. 4.20% 01/02/2033	0.00 US87612GAA94
PRESIDENT CHAIN STORE CORP	0.00 TW0002912003
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.00 JP1201121975
POOL CORPORATION	0.00 US732781052
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00 BE0000352618
FORD MOTOR CREDIT 7.35% 06/03/2030	0.00 US345397C684
SWO USD RCV SOFR 1D PAY 4 240325	0.00
SPAIN GOV. BD. 1.45% 30-APR-29	0.00 ES0000012E51
UNION PACIFIC 5.15% 20/01/20630	0.00 US907818GD49
KOREA(REPUBLIC OF) 3.25% SNR BDS 10/06/2027 KRW100000	0.00 KR103501GE64
WESTERN MIDSTREAM 4.05% 01/02/2030	0.00 US958667AC17
BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026	0.00 IT0005454241
AVERY DENNISON CO US	0.00 US0536111091
DIAMONDBACK ENERGY 5.90% 18/04/2064	0.00 US25278XBB47
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00 US912810PX00
PURE STORAGE INC	0.00 US74624M1027
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00 IT0005433195
OPEN TEXT CORP	0.00 CA6837151068
METRO INC - A	0.00 CA59162N1096
EAST JAPAN RAILWAY JPY	0.00 JP3783600004
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00 NL0012818504
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00 JP1300421E39
GRUPO AEROPORTUARIO DEL SURESTE SAB	0.00 MXP001661018
CABOT OIL AND GAS CORP	0.00 US1270971039
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00 BE0000345547
ZSCALER INC	0.00 US98980G1022
MICROSOFT CORP 2.525% 01/06/2050	0.00 US594918CC64
VECTOR INC	0.00 JP3835500004
CARNIVAL CORP USD	0.00 PA1436583006
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.00 JP1201801N46
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00 JP1300461F39
HCA 5.45% 15/09/2034	0.00 US404121AK12
ATMOS ENERGY 5.75% 15/10/2052	0.00 US049560AY17
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00 AU3TB0000150
RPM INTERNATIONAL INC	0.00 US7496851038
FRESENIUS SE CO KGAA	0.00 DE0005785604
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00 DE0001135085
SPAIN GOV. BD. 1.20% 31/10/2040	0.00 ES0000012G42
TRADEWEB MARKETS INC	0.00 US8926721064
AEP TRANSMISSION CO LLC 2.75% SNR NTS 15/08/2051	0.00 US00115AAN90
USD1000 N	
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00 IT0001086567
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00 JP1200951760
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP	0.00
PARIBAS	
GEORGE WESTON LTD	0.00 CA9611485090
CANADIAN GOV. BD. 1.25% 1/3/2025	0.00 CA135087K528
CREDIT SUISSE GRP. F2F 02/04/2032	0.00 CH1174335740
SMITH & NEPHEW PLC	0.00 GB0009223206
FORD MOTOR CREDIT CO LLC 7.122% SNR NTS	0.00 US345397D674
07/11/2033USD200000	
AGRICULTURAL BANK OF CHINA LTD	0.00 US00850M1027
BERKSHIRE HATHAWAY 4.50% 01/02/2045	0.00 US084659AF84
NRG ENERGY INC 2.45% GTD SNR SEC NTS 02/12/2027	0.00 US629377CP59
USD2000	
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00 JP1200931739
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.00 JP12009216C0
JIANGSU CHANGJIANG ELECTRONICS TECHNOLOGY CO LTD	0.00 CNE000001F05
RELIANCE INC	0.00 US7595091023
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00 JP1300731N17
ALIMENTATION COUC 5.267% 12/2/20344	0.00 US01626PAU03
REVVITY INC	0.00 US7140461093
NETWEALTH GROUP LTD	0.00 AU000000NWL7
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00 JP1300761NA3
HUMANA 4.95% 01/10/2044	0.00 US444859BE13
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00 JP1200891685

JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00 JP1201721L45
INTL PAPER CO	0.00 US4601461035
STRAUMANN HLDG	0.00 CH1175448666
ALLIANT ENERGY CORP	0.00 US0188021085
CLP HOLDINGS LIMITED HKD	0.00 HK0002007356
KONINKLIJKE KPN NV	0.00 NL0000009082
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00 JP1200851630
UBS GROUP CHF0.10 REGD	0.00 CH0244767585
SPAIN GOV. BD. 3.90% 30/07/2039	0.00 ES0000012L60
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00 DE0001135226
ZOOM VIDEO COMMUNICATIONS INC	0.00 US98980L1017
EQT AB	0.00 SE0012853455
MEDIOBANCA BANCA DI ITL	0.00 IT0000062957
HYDRO ONE LTD	0.00 CA4488112083
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00 JP1201781MA3
ENGIE 5.625% 10/04/2034	0.00 US29286DAB10
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00 DE0001102515
BUONI POLIENALI DEL TES 4.1% 01/FEB/2029	0.00 IT0005566408
SANDOZ GROUP ORD SHS	0.00 CH1243598427
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00 JP1200781563
CENTRAL JAPAN RAILWAY CO	0.00 JP3566800003
UNI CHARM CORPORATION	0.00 JP3951600000
JAPANESE YEN	0.00
WASION HOLDINGS LT HKD	0.00 KYG9463P1081
THAMES WATER UTILI 8.25% 25/4/2040	0.00
BROADCOM INC 3.419% 15/04/2033	0.00 US11135FBK66
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00 JP1300751N79
GRACO INC	0.00 US3841091040
JEFFERIES FINANCI 5.875% 21/07/2028	0.00 US47233WBM01
NESTLE CAPITAL COR 5.10% 12/03/2054	0.00 US64105MAD39
SPAIN GOV. BD. 1.90% 31/10/2052	0.00 ES0000012K46
COX COMMS. 2.95% 1/10/2050	0.00 US224044CM71
MAGAZINE LUIZA SA COM NPV	0.00 BRMGLUACNOR2
JAPAN GOV. TEN YEA 0.40% 20/03/2025	0.00 JP1103381F34
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00 IT0005582421
FOSCHINI GP ZAR	0.00 ZAE000148466
GREAT WALL MOTOR COMPANY H	0.00 CNE100000338
SUMITOMO MITSUI TRUST HOLDINGS	0.00 JP3892100003
UK. GILT 2.50% 7/22/2065	0.00 GB00BYMZX75
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00 JP13002717A6
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.00 JP1103441G98
SPAIN GOV. BD. 2.70% 31/10/2048	0.00 ES0000012B47
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00 JP1300681LA7
SOUTHERN CALIFORNI 4.65% 01/10/2043	0.00 US842400FZ13
THE JM SMUCKER COMPANY	0.00 US8326964058
ALEXANDRIA REAL E 5.625% 15/05/205415/05/2054 USD1000	0.00 US015271BD04
JEFFERIES FINANCIAL GROUP INC 2.75% 15/10/2032	0.00 US47233JDX37
EVEREST GROUP LTD	0.00 BMG3223R1088
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00 JP1201391C86
DENMARK GOV. BD. 4.50% 15/11/2039	0.00 DK0009922320
ASR NEDERLAND NV	0.00 NL0011872643
ALLEGION PLC	0.00 IE00BFRT3W74
HCA 5.45% 1/4/2031	0.00 US404119CT49
HALMA PLC	0.00 GB0004052071
ORACLE CORP 3.8% SNR NTS 15/11/2037 USD2000	0.00 US68389XBP96
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00 BE0000349580
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00 IT0005556011
JULIUS BAER GROUP LTD	0.00 CH0102484968
W P CAREY INC	0.00 US92936U1097
JUNIPER NETWORK INC	0.00 US48203R1041
OCCIDENTAL PETROLE 5.55% 01/10/2034	0.00 US674599EL59
SVENSKA HANDELSBKN SER A NPV	0.00 SE0007100599
PIEDMONT NATURAL G 2.50% 15/3/2031	0.00 US720186AN51
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00 FR0014004J31
AKZO NOBEL NV	0.00 NL0013267909
SANTOS LIMITED	0.00 AU000000ST06
CONOCOPHILLIPS 5.7% GTD SNR NTS 15/09/2063 USD1000	0.00 US20826FBH82
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00 CA135087P998
KAZMUNAYGAS NATL. 6.375% 24/10/2048/10/2048	0.00 XS1807299331
USD200000 15	

CANADIAN GOV. BD. 3.50% 1/3/2028	0.00 CA135087P576
DOMINOS PIZZA INC	0.00 US25754A2015
GENMAB AS	0.00 DK0010272202
UK. GILT 0.875% 31/01/2046	0.00 GB00BNNGP775
KEYCORP F2F 06/03/2035	0.00 US49326EEP43
BUNGE GLOBAL SA COM USD0.01	0.00 CH1300646267
AMCOR PLC COM USD	0.00 JE00B1F3079
COLOMBIAN PESO	0.00
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.00 FR001400PM68
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00 ES0000012132
CAP. ONE FINL. F2F 26/7/2030	0.00 US14040HDG74
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00 BE0000360694
SOUTHERN GAS CAP. 4.40% 30/5/2047000 2017-A	0.00 US8426EPAC26
KUBOTA CORPORATION	0.00 JP3266400005
COCHLEAR LIMITED	0.00 AU000000COHS
UK. GILT 4.00% 22/10/2031	0.00 GB00BPSNBF73
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00 IT0005542797
WONIK IPS CO LTD	0.00 KR7240810002
BANK LEUMI LE-ISRAEL	0.00 IL0006046119
FRENCH REPUBLIC GO 3.00% 25/11/2034	0.00
BOC HONG KONG (HOLDINGS) LIMITED	0.00 HK2388011192
YAMANA GOLD INC 2.63% GTD SNR NTS 15/08/2031 USD1000	0.00 US98462YAF79
NEWMONT NEWCREST F 5.35% 15/3/2034	0.00 US65163LAR06
HYUNDAI CONSTRUCTION EQUIPMENT	0.00 KR7267270007
VIATRIS INC	0.00 US92556V1061
BIO TECHNE CORP	0.00 US09073M1045
SUMITOMO ELECTRIC	0.00 JP3407400005
PANDORA	0.00 DK0060252690
AEP TEXAS 5.45% 15/05/2029	0.00 US00108WAS98
BUONI POLIENALI 0.95% 01/06/2032	0.00 IT0005466013
SANTOS FIN. 6.875% 19/09/20333	0.00 US803014AB57
PRESS METAL ALUMIN NPV	0.00 MYL88690O0009
TURKIYE IS BANKASI-C	0.00 TRAISCTR91N2
FLORIDA POWER & LI 3.95% 01/03/2048	0.00 US341081FQ54
NORTONLIFELOCK	0.00 US6687711084
AES CORP	0.00 US00130H1059
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00 IT0005240830
EXACT SCIENCES CORP	0.00 US30063P1057
SPAIN GOV. BD. 3.45% 30/7/2043	0.00 ES0000012K95
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.00 US969457CN88
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00 JP1200971792
UK. GILT 0.625% 22/10/2050	0.00 GB00BMBL1F74
ALLY FINANCIAL INC	0.00 US02005N1000
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00 JP1201641J38
WEA FIN. WESTFIELD 4.75% 17/09/2044	0.00 US92890HAD44
ITALY BUONI POLIEN 1.20% 15/08/2025	0.00 IT0005493298
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00 BE0000354630
JB HUNT TRANSPORT SERVICES INC	0.00 US4456581077
KIRIN HOLDINGS CO LTD	0.00 JP3258000003
BOUYGUES	0.00 FR0000120503
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00 JP1201591GC4
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00 JP1201651J76
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00 BE0000337460
FORTUNE BRANDS HOME AND SECURITY	0.00 US34964C1062
C.H. ROBINSON WORLDWIDE INC	0.00 US12541W2098
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00 JP1201581G90
CITIGROUP INC F2F 13/02/2035	0.00 US172967PG03
NOVA LTD	0.00 IL0010845571
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00 IT0005419848
ROYALTY PHARMA PLC	0.00 GB00BMVP7Y09
KAWASAKI KISEN KAI NPV	0.00 JP3223800008
INPEX CORPORATION	0.00 JP3294460005
EPIROC AB	0.00 SE0015658109
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00 NL0015000QL2
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.00 ES0167050915
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00 JP1201621H91
THE WAREHOUSE GROUP LIMITED	0.00 NZWHSE0001S6
GALAXY ENTERTAINMENT GROUP LIMITED	0.00 HK0027032686
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00 AU0000143901
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00 IT0005484552
TAV HAVALIMANLARI HOLDING AS	0.00 TRETAVH00018

BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00 DE0001135069
CENTERPOINT ENERGY 4.10% 1/9/2047	0.00 US15189WAJ99
DIAMONDBACK ENERGY 5.40% 18/04/2034	0.00 US25278XAZ24
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00 IT0005437147
INTERPUBLIC GROUP COS INC USD	0.00 US4606901001
UK. GILT 1.50% 7/22/2047	0.00 GB00BDCHBW80
JEFFERIES FINL. G 2.625% 15/10/2031/2031 USD1000	0.00 US47233JGT97
TELEFLEX INC	0.00 US8793691069
EXOR NV	0.00 NL0012059018
KONAMI GROUP CORP	0.00 JP3300200007
WESTERN GAS PARTNE 4.65% 01/07/2026	0.00 US958254AF13
KANSAI ELECTRIC POWER JPY	0.00 JP3228600007
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00 IT0005416570
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00 IT0005494239
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00 NL0015031501
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00 IT0005561888
WESTLAKE CORPORATION 2.875% SNR NTS 15/08/2041 USD1000	0.00 US960413AY89
BANK OF IRELAND GR EUR1	0.00 IE00BD1RP616
DESCARTES SYSTEMS GROUP INC	0.00 CA2499061083
CARMAX INC	0.00 US1431301027
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00 IT0005514473
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00 US912810PW27
UBS GRP. F2F 13/08/2030	0.00 US902613AA61
UTD. AIRLINES 4.375% 15/04/2026	0.00 US90932LAG23
SHIONOGI AND CO TEMP	0.00 JP3347200002
TOYOTA TSUSHO CORP	0.00 JP3635000007
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00 NL0014555419
YOUNGOR GROUP CO LTD	0.00 CNE000000XR2
COCA-COLA FEMSA S.UNITS	0.00 MX01K0000002
SHANGHAI TUNNEL ENGINEERING CO LTD	0.00 CNE000000B83
BUONI POLIENALI D 0.60% 01/08/2031	0.00 IT0005436693
JACK HENRY & ASSOCIATES INC	0.00 US4262811015
SKYWORKS SOLUTIONS INC	0.00 US83088M1027
UK. GILT 1.625% 22-OCT-71	0.00 GB00BFM652
RB GLOBAL INC COM NPV	0.00 CA74935Q1072
ROBINHOOD MARKETS INC	0.00 US7707001027
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.00 US744448DA65
EMERA INC	0.00 CA2908761018
Outstanding Settlement Receipts - PLN	0.00
SPAIN GOV. BD. 3.45% 30/07/2066	0.00 ES00000128E2
BANQUE OUEST AFRIC 4.70% 22/10/2031/2031 USD1000 REGS	0.00 XS2063540038
TENNET HLDG. 0.875% 03/06/20300000 16	0.00 XS2002491780
AXA SA F2F 11/7/2043	0.00 XS2610457967
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00 JP1400131L54
BOLIDEN ORD SHS	0.00 SE0020050417
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00 JP1201251B37
FUT PUT DEC 24 T-NOTE OPTION 1135	0.00
TWILIO INC	0.00 US90138F1021
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000CAR3
BILIBILI INC ORD SHS	0.00 KYG1098A1013
ERIE INDEMNITY CO	0.00 US29530P1021
EPAM SYSTEMS INC	0.00 US29414B1044
APARTMENT INV&MGMT COM	0.00 US03748R7474
INTESA SANPAOLO S P A SPONSORED ADR	0.00 US46115H1077
KUAISHOU TECHNOLOGY	0.00 KYG532631028
NICK SCALI FURNITURE	0.00 AU000000NCK1
AISIN CORPORATION NPV TEMP	0.00 JP3102000001
UK. GILT 4.00% 22/10/2063	0.00 GB00BMF9LF76
INCYTE CORP	0.00 US45337C1027
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.00 JP1201451D66
Income Due - BRL	0.00
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00 NL0012171458
GOERTEK INC	0.00 CNE100000BP1
AKER BP 3.10% 15/7/2031	0.00 US55037AAB44
SK Inc	0.00 KR7034730002
PERMIAN RES. OPERA 6.25% 01/02/2033	0.00 US71424VAB62
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00 JP1300401D91
ASSURANT INC	0.00 US04621X1081
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00 JP1201431D38
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00 DE0001030708

KAZMUNAYGAS NATIONAL CO 3.5% 14/APR/2033	0.00 XS2242422397
ANTHEM 3.60% 15/03/2051	0.00 US036752AS28
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00 US015857AF21
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00 NL00150012X2
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.00 JP1201701KA5
ALBERMARLE CORP	0.00 US0126531013
VAT GROUP AG	0.00 CH0311864901
UDR INC	0.00 US9026531049
SHISEIDO COMPANY LIMITED	0.00 JP3351600006
FUT 06 DEC 24 EURX EUR-BOBL	0.00
MICROSOFT 2.50% 15/9/2050	0.00 US594918CW29
BIOMARIN PHARMACEUTICAL INC	0.00 US09061G1013
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.00 JP3585800000
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00 JP1300671L78
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00 JP1201481E36
RAKUTEN GROUP INC	0.00 JP3967200001
MAYVILLE ENGINEERING CO INC	0.00 US5786051079
ZILLOW GROUP INC	0.00 US98954M2008
SAINSBURY (J) PLC	0.00 GB00B019KW72
ENERGY TRANSFER 6.40% 1/12/2030	0.00 US29273VAT70
SYSMEX CORP	0.00 JP3351100007
ROCHE HOLDING AG	0.00 CH0012032113
NITORI CO LTD	0.00 JP3756100008
GEN. MOTORS 6.60% 01/04/2036	0.00 US37045VAK61
BANK OF AMERICA F2F 19/6/2041	0.00 US06051GJE08
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.00 US644188BH66
ATHORA NETHERLANDS F2V 31/08/2032	0.00 XS2468390930
ORIGIN ENERGY LIMITED	0.00 AU000000ORG5
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00 US571903BG74
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00 IT0005425233
NETHERLANDS GOVER 0.00% 15/07/2031	0.00 NL00150006U0
KINGDOM OF BELGIUM 4.50% 28/03/2026	0.00 BE0000324336
ADMIRAL GROUP PLC	0.00 GB00B02J6398
HD HYUNDAI	0.00 KR7267250009
BIM BIRLESIK MAGAZALAR AS	0.00 TREBIMM00018
WEA FIN. WESTFIELD 4.75% 17/09/2044NTS 17/09/2044 USD200000	0.00 USU94299AD35
SVENSKA CELLULOSA AB - B SHARES	0.00 SE0000112724
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00 JP1201401C92
IMCD NV	0.00 NL0010801007
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00 CA135087ZS68
KROGER 5.00% 15/09/2034	0.00 US501044DV05
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00 JP1400091G59
HYUNDAI ROTEM CO	0.00 KR7064350002
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00 IT0005538597
HAIER SMART HOME C	0.00 CNE1000048K8
ESSENTIAL UTILS	0.00 US29670G1022
ROKU INC	0.00 US77543R1023
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.00 AU0000274706
MAGNA INTERNATIONAL INC	0.00 CA5592224011
GENOMMA LAB INTERNACIONAL- B	0.00 MX01LA010006
ASAHI KASEI CORPORATION	0.00 JP3111200006
TRANE TECHS. FINC. 5.10% 13/6/2034	0.00 US892938AB79
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00 JP1300261748
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00 IT0005495731
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00 DE0001102572
INTEL 5.60% 21/2/2054	0.00 US458140CM03
CELANESE CORP SERIES A	0.00 US1508701034
DAYFORCE INC	0.00 US15677J1088
CAMDEN PROPERTY TRUST	0.00 US1331311027
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00 JP1300571HC4
UBER TECHS. 4.80% 15/09/2034	0.00 US90353TAP57
JBS USA LUX JBS US 3.00% 15/5/2032	0.00 US46590XAP15
GEN. MOTORS 6.25% 02/10/2043	0.00 US37045VAF76
SUMITOMO REALTY & DEVELOPMENT CO	0.00 JP3409000001
PAN PACIFIC INTL H NPV	0.00 JP3639650005
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00 JP1400051C51
ASICS ORD SHS	0.00 JP3118000003
ORACLE 5.55% 6/2/2053	0.00 US68389XCQ60
ITALY BUONI POLIEN 0.35% 01/02/20250	0.00 IT0005386245

MARRIOTT INTL. MD 4.90% 15/04/2029	0.00 US571903BL69
HOKUETSU INDUSTRIES CO LTD	0.00 JP3841400009
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00 IT0005398406
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00 BE0000326356
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00 BE0000350596
CDW CDW FIN. 5.10% 01/03/2030	0.00 US12513GBK40
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.00 FR001400OHF4
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00 AU0000249302
MERCK & CO INC 4.9% SNR NTS 17/05/2044 USD2000	0.00 US58933YBL83
INSURANCE AUSTRALIA GROUP LIMITED	0.00 AU000000IAG3
MELROSE INDUSTRIES PLC	0.00 GB00BNGDN821
EVERGY INC COM NPV	0.00 US30034W1062
COCA-COLA 5.40% 13/05/2064	0.00 US191216DT43
KUEHNE & NAGEL INTERNATIONAL AG	0.00 CH0025238863
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00 DE0001135143
CHARLES RIVER LABORATORIES INTERNATIONAL INC	0.00 US1598641074
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00 JP1300591J79
NORDSON CORP	0.00 US6556631025
JPM. CHASE F2F 23/01/2030	0.00 US46647PEB85
CAPCOM CO LTD	0.00 JP3218900003
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00 BE0000320292
ANTHEM 5.10% 15/1/2044	0.00 US94973VBF31
PACIFICORP 4.125% 15/01/2049	0.00 US695114CT39
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00 FR0014002JM6
GREAT WEST LIFECO	0.00 CA39138C1068
CCL INDUSTRIES INC	0.00 CA1249003098
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00 JP1201601H38
NUTRIEN 5.25% 15/01/2045	0.00 US67077MAS70
AGEAS NPV POST SPLIT	0.00 BE0974264930
DOMINION ENERGY SOUTH CAROLINA INC 5.1% 1MTG BDS 01/06/2065 USD1000	0.00 US837004CJ73
RANDON SA IMPLEMENTOS E PARTICIPACOES	0.00 BRRAPTACNPR4
TMX GROUP LTD COM NPV	0.00 CA87262K1057
BANCO BPM SPA	0.00 IT0005218380
CARREFOUR SA	0.00 FR0000120172
KESKO OYJ-B SHS	0.00 FI0009000202
GRUPO FINANCIERO INBURSA SAB DE CV	0.00 MXP370641013
AMBANK HOLDING BHD	0.00 MYL10150O006
CHOW TAI FOOK JEWELRY	0.00 KYG211461085
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00 JP1300391D69
EISAI CO LTD JPY	0.00 JP3160400002
HEALTH CARE SERV. 5.20% 15/06/2029	0.00 US42218SAK42
SCHINDLER-HLDG AG REG	0.00 CH0024638212
TITULOS DE TESORER 6.25% 09/07/203609/07/2036	0.00 COL17CT03748
COP100000 TES	
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00 JP1201611H69
MOWI ASA	0.00 NO0003054108
SMITH A.O CORP	0.00 US8318652091
FUJI ELECTRIC CO LTD	0.00 JP3820000002
ALFA SAB DE CV	0.00 MXP000511016
KNIGHT SWIFT TRANS CL A COM STK	0.00 US4990491049
EMPIRE CO LIMITED	0.00 CA2918434077
MONDAY COM LTD	0.00 IL0011762130
WIX COM LTD	0.00 IL0011301780
EVEREST REINSURANCE HLDG 3.12% 15/OCT/2052	0.00 US299808AJ43
RENTOKIL INITIAL PLC	0.00 GB00B082RF11
NORSK HYDRO ASA	0.00 NO0005052605
BARRATT DEVELOPMENTS PLC	0.00 GB0000811801
TAUPO DISTRICT COUNCIL 041224 PNOTE	0.00 NZTDCDO339L5
FOX CORP	0.00 US35137L1052
ENACT HLDGS INC COM	0.00 US29249E1091
DENMARK GOV. BD. 0.50% 15/11/2027	0.00 DK0009923567
SAMSUNG SDI CO LTD	0.00 KR7006400006
OCCIDENTAL PETROLE 5.20% 01/08/2029	0.00 US674599EJ04
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00
CIA ENERGETICA MINAS GER PRF	0.00 BRCMIGACNPR3
CURTISS-WRIGHT CORP	0.00 US2315611010
NETHERLANDS GOV. 0.00% 15/01/2029	0.00 NL0015000LS8
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00 JP1400101H56
EDENRED	0.00 FR0010908533
NORTHERN STAR RESOURCES LTD	0.00 AU000000NST8
COMMERCIAL INTL BK GDR REP 1 ORD EGP10 R	0.00 US2017122050

COMERICA F2F 30/01/2030	0.00	US200340AW72
ORACLE 4.10% 25/03/2061	0.00	US68389XCB91
TRANSCANADA PIPEL 4.875% 15/05/2048	0.00	US89352HAY53
LAMB WESTON HOLDINGS INC	0.00	US5132721045
CNA FINL. 5.125% 15/2/2034	0.00	US126117AY60
BUNDESREPUBLIK DEU 6.50% 04/07/2027EURO.01 REGS	0.00	DE0001135044
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00	JP1201541F90
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00	NL0015001DQ7
SOLVENTUM ORD SHS	0.00	US83444M1018
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.00	DE0001135432
ANTOFAGASTA PLC	0.00	GB0000456144
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00	CA135087YQ12
EASTMAN CHEMICAL COM	0.00	US2774321002
MARRIOTT INTL. MD 3.50% 15/10/2032USD1000 GG	0.00	US571903BF91
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00	CA135087N597
CROWN HOLDINGS INC	0.00	US2283681060
MARS INC 4.75% 20/4/2033A	0.00	US571676AV71
SCHINDLER HOLDING-PART CERT	0.00	CH0024638196
JERONIMO MARTINS SGPS SA	0.00	PTJMT0AE0001
MAXIS BHD	0.00	MYL60120O008
QORVO INC	0.00	US74736K1016
EURONEXT NV	0.00	NL0006294274
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00	IT0005177909
JABIL INC	0.00	US4663131039
TOAST INC	0.00	US8887871080
HUBEI CHUTIAN SMART COMMUNICATION CO LTD	0.00	CNE000001GW5
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.00	US53079EBJ29
DENMARK GOV. BD. 2.25% 15/11/203301	0.00	DK0009924532
F5 NETWORKS INC	0.00	US3156161024
RENAULT SA	0.00	FR0000131906
OKTA INC	0.00	US6792951054
AU OPTRONICS CORP	0.00	TW0002409000
CONTINENTAL AG	0.00	DE0005439004
TRELLEBORG AB-B SHS	0.00	SE0000114837
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00	JP1300641KA3
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00	JP1400061D58
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.00	NZGOVDT531C0
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00	JP1300231675
RED ELECTRICA DE ES	0.00	ES0173093024
FIRST QUANTUM MINERALS LTD	0.00	CA3359341052
MARS 3.60% 01/04/203444A	0.00	US571676AC90
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00	AU000000S320
NEXTERA ENERGY CAP 2.25% 1/6/2030	0.00	US65339KBR05
NESTE OYJ	0.00	FI0009013296
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00	SG7J60932174
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00	JP1300661L47
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00	BE0000358672
CORECIVIC INC COM USD0.01	0.00	US21871N1019
ALBERTSONS COMPANIES INC	0.00	US0130911037
METROPOLITAN BANK & TRUST COMPANY	0.00	PHY6028G1361
MARKETAXESS HLDGS COM	0.00	US57060D1081
CNH INDUSTRIAL NV COM	0.00	NL0010545661
SEI INVESTMENTS COMPANY	0.00	US7841171033
SHANDONG WIT DYNE HEALTH CO LTD	0.00	CNE000000Z28
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM BARCLAYS	0.00	
NEUROCRINE BIOSCIENCES INC	0.00	US64125C1099
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00	NL0015001XZ6
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00	IT0005508590
ANHUI EXPRESSWAY CO	0.00	CNE1000001X0
CARLYLE GROUP INC	0.00	US14316J1088
MEDTRONIC 4.15% 15/10/2053	0.00	XS2834368453
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00	AU3TB0000192
BANCO DE SABADELL SA	0.00	ES0113860A34
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00	JP1201411CC4
ASSOCIATED BRITISH FOODS PLC	0.00	GB0006731235
FRANCE GOV. BD. 1.75% 25/5/2066	0.00	FR0013154028
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00	NZGOVDT437C0
DR ING HC F PORSCHE AG	0.00	DE000PAG9113
OPTHEA LIMITED OPTION EXPIRING 300626	0.00	AU0000338162
APPLE INC 3.75% SNR NTS 12/09/2047 USD2000	0.00	US037833DD98

NEXTERA ENERGY CAP 3.00% 15/1/2052/01/2052 USD1000 60	0.00 US65339KCA60
Income Due - GBP	0.00
TORO CO	0.00 US8910921084
OSAKA GAS CO LTD JPY	0.00 JP3180400008
ENERGY LOUISIANA 4.20% 1/9/2048	0.00 US29364WBB37
COVESTRO AG	0.00 DE0006062144
KIKKOMAN CORPORATION JPY	0.00 JP3240400006
CAMPBELL SOUP CO USD	0.00 US1344291091
GS. GRP. F2F 27/01/2032	0.00 US38141GXR00
EPIROC AB SER B NPV POST SPLIT	0.00 SE0015658117
KIMCO REALTY 2.25% 01/12/2031	0.00 US49446RAY53
JFE HOLDINGS INC	0.00 JP3386030005
TOROMONT INDUSTRIES LTD	0.00 CA8911021050
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00 BE0000333428
CENTRICA PLC	0.00 GB00B033F229
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00 JP1201421D22
HEINEKEN HOLDING NV	0.00 NL0000008977
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00 JP1201341C38
SODEXO	0.00 FR0000121220
NORTHUMBRIAN WATER 4.50% 14/2/2031	0.00 XS2585804946
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00 JP1201321BC7
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00 NL0015001AM2
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00 JP1300601JA9
APA GROUP	0.00 AU000000APA1
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00 NL0013552060
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00 JP1201361C58
SNAP INC	0.00 US83304A1060
HANMI FINANCIAL CORP	0.00 US4104952043
EASTERN POWER NET 5.375% 26/2/2042	0.00 XS2741421973
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00 JP1400071E55
EVONIK INDUSTRIES AG	0.00 DE000EVNK013
ALEXANDRIA REAL ES 2.00% 18/05/20322	0.00 US015271AW93
Income Due - EUR	0.00
ENDESA SA	0.00 ES0130670112
PRO MEDICUS LTD	0.00 AU000000PME8
ITALY BUONI POLIEN 1.45% 15/05/2025	0.00 IT0005327306
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00 JP1400021950
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00 JP1400121K57
SPAIN GOV. BD. 1.00% 31/10/2050	0.00 ES0000012G00
YORKSHIRE WATER FINANCE 2.75% 18/APR/2041	0.00 XS1984257029
DL E&C CO LTD KRW500	0.00 KR7375500006
RICOH CO	0.00 JP3973400009
NEWMONT CORPORATION	0.00 AU0000297962
MONDI PLC ORD EURO.22	0.00 GB00BMWC6P49
OBIC CO LTD TEMP	0.00 JP3173400007
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00 JP1400111J52
INTL. BUSINESS MA 4.875% 06/02/2038	0.00 XS2583743047
INTERTEK GROUP INC	0.00 GB0031638363
STORA ENSO OYJ-R SHS	0.00 FI0009005961
ELEMENT FINANCIAL CORP	0.00 CA2861812014
YUANTA FINANCIAL HOLDINGS CO	0.00 TW0002885001
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00 SG1M77906915
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00 JP1300531GCO
AMERICAN HOMES 4 R 5.50% 01/02/2034	0.00 US02666TAG22
COLUMBIA PIPELINE 6.036% 15/11/2033033	0.00 US19828TAB26
BUREAU VERITAS SA	0.00 FR0006174348
TRUIST FINL. F2F 08/06/2034	0.00 US89788MAP77
MATCH GRP INC	0.00 US57667L1070
KRAFTON INC	0.00 KR7259960003
PIRAEUS FINANCIAL EUR1.00 POST CONS WTOF	0.00 GRS014003032
NH INVESTMENT AND SECURITIES CO LTD	0.00 KR7005940002
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00 NL0015000RP1
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00 JP1300521G93
ASX LIMITED	0.00 AU000000ASX7
BUONI POLIENNALI DEL TES 3.25% 01/MAR/2038	0.00 IT0005496770
Income Due - TWD	0.00
FIBRA UNO ADMINISTRACION SA DE CV	0.00 MXCFFU000001
QIAGEN NV ORD EURO.01 POST REV SPLT	0.00 NL0015001WM6
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00 NL0015001RG8
SUMITOMO METAL MINING CO LTD	0.00 JP3402600005
NAFCO CO LTD	0.00 JP3651160008

STANTEC INC	0.00 CA85472N1096
PAN AMERICAN SILVER CORP	0.00 CA6979001089
ARC RESOURCES COM NPV	0.00 CA00208D4084
TAISEI CORP	0.00 JP3443600006
TELIA COMPANY AB	0.00 SE0000667925
LUNDIN MINING CORP	0.00 CA5503721063
DENMARK GOV. BD. 0.50% 15/11/2029	0.00 DK0009923807
NEMETSCHKE AG	0.00 DE0006452907
BE SEMICONDUCTOR EURO	0.00 NL0012866412
CARLSBERG AS - B	0.00 DK0010181759
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00 JP1201441D44
GOLD FIELDS LTD	0.00 ZAE000018123
OVINTIV INC	0.00 US69047Q1022
IVANHOE MINES LTD COM NPV CL A	0.00 CA46579R1047
FUT PUT DEC 24 CBT 5Y T-NOTE 1095	0.00
BARRY CALLEBAUT AG - REG	0.00 CH0009002962
TRYG AS	0.00 DK0060636678
NTT DATA GROUP CORPORATION	0.00 JP3165700000
INTEL 4.75% 25/03/2050	0.00 US458140BM12
DELTA AIR LINES INC	0.00 US2473617023
PILBARA MINERALS LTD	0.00 AU000000PLS0
YORKSHIRE WATER F 3.625% 01/08/2029	0.00 XS0810290832
CTCI CORP	0.00 TW0009933002
THAMES WATER UTIL FIN 5.5% 11/FEB/2041	0.00
BALOISE HOLDING-REG	0.00 CH0012410517
INTEL CORP 5.90% 10/02/2063	0.00 US458140CK47
NUVEEN 5.55% 15/01/2030	0.00 US67080LAC90
GILDAN ACTIVEWEAR INC	0.00 CA3759161035
HELMERICH & PAYNE 2.90% 29/9/2031	0.00 US423452AG66
GRUPA KETY SA	0.00 PLKETY000011
ITURAN LOCATION AND CONTROL	0.00 IL0010818685
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00 JP1300621K47
GPE BRUXELLES LAM NPV	0.00 BE0003797140
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00 BE0000346552
HONG KONG CHINA GA	0.00 HK0003000038
TELSTRA CORPORATION LIMITED	0.00 AU000000TSL2
ENGIE 4.25% 6/9/2034	0.00 FR001400KHH8
BIOMERIEUX NPV	0.00 FR0013280286
PARAMOUNT GLOBAL	0.00 US92556H2067
PUBLIC SERVICE ELECTRIC 2.7% 01/MAY/2050	0.00 US74456QCD60
STARHUB LTD	0.00 SG1V12936232
US TREASURY N/B 1.50% 15/02/2025025 USD1000 AK-2025	0.00 US91282CDZ14
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00 NL0015000B11
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00 AU000XCLWAMO
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00 AU000000SHL7
COMPUTERSHARE LTD	0.00 AU000000CPU5
YTL CORPORATION BERHAD	0.00 MYL46770O000
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE	0.00
UTD. AIRLINES 4.625% 15/04/2029	0.00 US90932LAH06
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00 JP1300631K78
VENTAS REALTY LIMITED PARTNERSHIP 3% GTD SNR NTS 15/01/2030 USD2000	0.00 US92277GAU13
CATALENT INC	0.00 US1488061029
CARRIER GBL. 4.125% 29/05/2028	0.00 XS2751688826
SUBARU CORP	0.00 JP3814800003
AIR FRANCE-KLM 4.625% 23/05/2029	0.00 FR001400Q629
AKER BP ASA NOK1	0.00 NO0010345853
OBAYASHI CORPORATION	0.00 JP3190000004
APA CORPORATION COM USD0.625	0.00 US03743Q1085
HANCOCK WHITNEY CORP	0.00 US4101201097
BATH AND BODY WORKS INC	0.00 US0708301041
IDEMITSU KOSAN CO LTD	0.00 JP3142500002
CON EDISON OF NY 4.125% 15/05/2049049 USD2000 2019 A	0.00 US209111FV01
STATE STREET	0.00
CHINA MOLYBDENUM CO LTD	0.00 CNE100001NR0
SMURFIT WESTROCK P ORD USD0.001 DI	0.00 IE00028FXN24
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00 DE0001030757
GEA GROUP AG	0.00 DE0006602006
KERING 3.375% 11/03/2032	0.00 FR001400OM10

NORIA DE 2024 DE1 C FRN 25/02/2043	0.00	FR001400R8G4
ACCOR SA	0.00	FR0000120404
FIRSTSERVICE CORP COM NPV	0.00	CA33767E2024
ULTRAPAR PARTICIPACOM NPV	0.00	BRUGPAACNOR8
KEYERA CORP COM	0.00	CA4932711001
PECO ENERGY CO 1ST & REF MTG BD 3.05% 15/03/2051	0.00	US693304BA44
BENTLEY SYSTEMS INC	0.00	US08265T2087
UNITEDHEALTH GRP. 6.05% 15/2/2063	0.00	US91324PET57
RELX FIN. 3.375% 20/3/2033	0.00	XS2779010300
ARCADYAN TECHNOLOGY CORP	0.00	TW0003596003
VERIZON COMMUNICA 2.987% 30/10/2056	0.00	US92343VFW90
EMPRESAS CMPC SA	0.00	CL0000001314
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00	JP1201331C14
META PLATFORMS 5.55% 15/08/2064	0.00	US30303M8W51
BANK OF NEW ZEALAND 290125 2.16 CB	0.00	NZBNZDT396C0
SWISS PRIME SITE AG	0.00	CH0008038389
ABN AMRO BANK N V DR EACH REP SHS	0.00	NL0011540547
VOLVO AB	0.00	SE0000115420
WALGREENS BOOTS AL COM	0.00	US9314271084
CHESAPEAKE ENERGY COM USD0.01	0.00	US1651673553
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00	ES0000012M93
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00	BE0000351602
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.00	US37045XDH61
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00	NL0015614579
MSD NETHERLANDS CA 3.75% 30/05/2054	0.00	XS2825486231
WPP PLC	0.00	JE00B8KF9B49
KAJEMA CORP	0.00	JP3210200006
FORD MOTOR 3.25% 12/02/2032	0.00	US345370DA55
DAVITA INC	0.00	US23918K1088
REDEXIS GAS FINANCE BV 1.875% GTD SNR EMTN 28/05/25	0.00	XS2178957077
EUR100000 3		
CCP CITIGROUP GBP BROKER ACCOUNT	0.00	
Income Due - CAD	0.00	
DENMARK GOV. BD. 1.75% 15/11/2025	0.00	DK0009923138
VIVENDI SE	0.00	FR0000127771
WILMAR INTERNATIONAL LTD	0.00	SG1T56930848
AMERICAN FINANCIAL GROUP INC	0.00	US0259321042
Income Due - HKD	0.00	
CHROMA ATE INC	0.00	TW0002360005
JPM. CHASE F2F 22/02/2048	0.00	US46647PAA49
ZEALAND PHARMA A S	0.00	DK0060257814
SEIKO EPSON CORP	0.00	US81603X1081
FRANKLIN RESOURCES INC	0.00	US3546131018
KOREA LIFE INSURANCE	0.00	KR7088350004
ELISA CORPORATION OYJ-A S	0.00	FI0009007884
COCA COLA HBC AG ORD	0.00	CH0198251305
BANK OF AMERICA F2F 11/03/2032	0.00	US06051GJP54
COREBRIDGE FINANCIAL ORD	0.00	US21871X1090
LARGAN PRECISION CO LTD	0.00	TW0003008009
AUSTRALIA GOV. BD. 0.25% 21/11/2024	0.00	AU0000083768
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00	IT0005530032
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.00	US19828TAA43
TELENOR ASA	0.00	NO0010063308
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00	IT0005542359
ENDEAVOUR GROUP LIMITED ORDINARY FULLY PAID	0.00	AU0000154833
DEFERRED SETTLEM		
LINDT & SPRUENGLI AG-PC	0.00	CH0010570767
HORMEL FOODS CORPORATION	0.00	US4404521001
ANNALY CAPITAL MGT COM	0.00	US0357108390
DUPONT DE NEMOURS 5.419% 15/11/2048	0.00	US26078JAF75
NEWS CORP	0.00	US65249B1098
MAKITA CORPORATION	0.00	JP3862400003
ONEOK INC 5.65% 1/11/2028	0.00	US682680BJ18
GFL ENVIRONMENTAL INC	0.00	CA36168Q1046
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00	JP1300411DC2
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00	IT0005377152
ASPEN TECHNOLOGY	0.00	US29109X1063
HANKYU HANSHIN HOLDINGS NPV	0.00	JP3774200004
SUN COMMUNITIES OPERATING LTD PARTN 5.7% GTD SNR	0.00	US866677AJ62
NTS 15/01/2033 USD1000		
A P MOLLER MAERSK AS	0.00	DK0010244425

INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.00 CA45075E1043
SINGAPORE EXCHANGE LTD	0.00 SG1J26887955
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00 JP1201211A94
KAKAOPAY CORP	0.00 KR7377300009
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00 JP1300501G30
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00 BE0000348574
WEST JAPAN RAILWAY NPV	0.00 JP3659000008
MERCK 5.15% 17/05/2063	0.00 US58933YBN40
SKANSKA AB	0.00 SE0000113250
MATSUKIYOCOCOKARA AND CO	0.00 JP3869010003
HENKEL AG & CO KGAA	0.00 DE0006048408
YAMAHA MOTOR CO	0.00 JP3942800008
ADDTTECH AB SER B NPV	0.00 SE0014781795
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00 IT0005217390
CHIPMOS TECHNOLOGIES INC	0.00 TW0008150004
HEALTH CARE SERV. 5.875% 15/06/2054	0.00 US42218SAM08
HANG SENG BANK	0.00 HK0011000095
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00 BE0000361700
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00 JP1201561G37
Outstanding Settlement Receipts - TRY	0.00
FRESENIUS MEDICAL CARE AG & CO	0.00 DE0005785802
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00 JP1400031A58
ABBVIE 4.50% 14/05/2035	0.00 US00287YAR09
INTEL CORP 5.625% 10/02/2043	0.00 US458140CH18
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00 JP1300561H93
BROADCOM 3.50% 15/02/2041	0.00 US11135FBJ93
HCA 5.125% 15/6/2039	0.00 US404119BY43
CF INDUSTRIES INC 5.375% 15/03/2044	0.00 US12527GAE35
COX COMMS. 5.45% 15/09/202815/09/2028	0.00 US224044CR68
KNORR BREMSE AG	0.00 DE000KBX1006
ALSTOM SA	0.00 FR0010220475
WELLS FARGO & CO MEDIUM TERM SR NTS TRANCHE 5.013%04/04/2051	0.00 US95000U2M49
GUANGDONG CHJ INDUSTRY CO LTD	0.00 CNE100000KZ1
LIFCO AB SER B NPV	0.00 SE0015949201
MAIRE TECNIMONT SPA	0.00 IT0004931058
ASTRAZENECA FINANCE LLC 1.2% 28/MAY/2026	0.00 US04636NAA19
GRAB HOLDINGS LTD	0.00 KYG4124C1096
WH GROUP LTD	0.00 KYG960071028
SOUTHERN CALIFORN 4.125% 01/03/2048	0.00 US842400GK35
WILLIAMS COS 5.30% 15/8/2052	0.00 US969457CA67
ABBVIE 4.70% 14/05/2045	0.00 US00287YAS81
PUMA SE	0.00 DE0006969603
TREND MICRO INCORPORATED	0.00 JP3637300009
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00 IT0005402117
VERBUND AG	0.00 AT0000746409
INDUTRADE AB	0.00 SE0001515552
PAYCOM SOFTWARE INC	0.00 US70432V1026
OASIS PETROLEUM INC	0.00 US6742152076
AEGON ORD SHS	0.00 BMG0112X1056
SMITHS GROUP PLC	0.00 GB00B1WY2338
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00 JP1300221643
SIG COMBIBLOC GROUP AG	0.00 CH0435377954
REALTY INC. 1.80% 15/03/2033	0.00 US756109BA12
SAAB ORD SHS CLASS B	0.00 SE0021921269
SEEGENE INC	0.00 KR7096530001
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00 JP1300441E92
EUROFINS SCIENTIFIC	0.00 FR0014000MR3
ALEXANDRIA REAL ES 4.75% 15/4/2035	0.00 US015271BA64
Outstanding Settlement Receipts - MXN	0.00
SINGAPORE AIRLINES LTD	0.00 SG1V61937297
HUARONG FIN. II 0.75% 12/11/2029	0.00 SE0011281922
SUN COMMUNITIES OP 4.20% 15/04/2032	0.00 US866677AH07
PERSIMMON PLC	0.00 GB0006825383
KINGFISHER PLC GBP0.1571	0.00 GB0033195214
SAPUTO INC	0.00 CA8029121057
CIGNA CORP 4.80% 15/7/2046	0.00 US125523CF53
YOKOGAWA ELECTRIC JPY	0.00 JP3955000009
SWEDEN GOV. BD. 2.50% 12/5/2025	0.00 SE0005676608
FAIRFAX FINANCIAL HLDGS LTD 5.625% SNR NTS 16/08/2032 USD1000	0.00 US303901BL51

MOSAIC CO COM	0.00	US61945C1036
RATIONAL AG	0.00	DE0007010803
CONCORDIA FINANCIAL GROUP LTD	0.00	JP3305990008
WYNN RESORTS LTD	0.00	US9831341071
ITAU UNIBANCO HOLDING SA ADR	0.00	US4655621062
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00	FR001400NEF3
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00	IT0005480980
CAPITALAND INT COM NPV REIT	0.00	DU06420129D9
MERCK 3.90% 07/03/2039	0.00	US58933YAV74
MITSUBISHI HC CAPITAL INC	0.00	JP3499800005
HEALTHPEAK OP 2.875% 15/01/20311 USD1000	0.00	US42250PAB94
HENRY SCHEIN CORP COM	0.00	US8064071025
HONGKONG LAND HOLDINGS LTD	0.00	BMG4587L1090
LOTTERY CORPORATION LIMITED	0.00	AU0000219529
SWEDISH GOV. 0.75% 12/05/2028060	0.00	
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00	JP1201261B43
NORWEGIAN KRONOR	0.00	
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00	ES0000012J07
COMMONWEALTH EDISON 2.2% 1MTG BDS 01/03/2030 USD1000 128	0.00	US202795JR27
AUTONATION INC 1.95% SNR NTS 01/08/2028 USD1000	0.00	US05329WAR34
ABBVIE 5.40% 15/3/2054	0.00	US00287YDW66
BROWN FORMAN CORP	0.00	US1156372096
ORICA LIMITED	0.00	AU000000OR11
VERIZON COMMS. 2.55% 21/03/2031	0.00	US92343VVGJ70
DAITO TRUST CONSTRUCTION COMPANY LTD	0.00	JP3486800000
T-MOBILE USA 4.50% 15/04/2050	0.00	US87264AAZ84
NIBE INDUSTRIER AB SER B NPV	0.00	SE0015988019
BELGIUM KINGDOM 1.40% 22/06/2053	0.00	BE0000355645
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00	DE0001030724
ALTAGAS INCOME LTD	0.00	CA0213611001
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00	IT0005438004
GALP ENERGIA SGPS SA-B SHRS	0.00	PTGAL0AM0009
MGM RESORTS INTERNATIONAL	0.00	US5529531015
YASKAWA ELECTRIC CORP	0.00	JP3932000007
TOTO LTD	0.00	JP3596200000
TREASURY WINE ESTATES LIMITED	0.00	AU000000TWE9
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00	US694308HR19
KOBE BUSSAN CO LTD	0.00	JP3291200008
UK. GILT 0.50% 22/10/2061	0.00	GB00BMBL1D50
TOKYO GAS CO LTD	0.00	JP3573000001
TORAY INDS INC	0.00	JP3621000003
DCC PLC	0.00	IE0002424939
BEIJER REF AB SER`B` NPV	0.00	SE0015949748
Income Due - CNY	0.00	
DENMARK GOV. BD. 0.25% 15/11/205201	0.00	DK0009924029
MEG ENERGY CORP	0.00	CA5527041084
AEP TEXAS 3.45% 15/5/2051	0.00	US00108WAN02
ZENSHO HOLDINGS CO LTD	0.00	JP3429300001
OMRON CORP	0.00	JP3197800000
MARS 2.375% 16/07/204044A	0.00	US571676AN55
LY CORPORATION	0.00	JP3933800009
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00	CA135087P329
DENTSU GROUP INC	0.00	JP3551520004
ORKLA ASA	0.00	NO0003733800
MARS INC DEL 4.125% GTD SNR NTS 01/04/54 USD2000 144A	0.00	US571676AG05
DAI NIPPON PRINTNG NPV TEMP	0.00	JP3493800001
CHINA CONSTRUCION ENGINEERING CORP LTD	0.00	CNE100000F46
M AND G PRUDENTIAL PLC ORD	0.00	GB00BKFB1C65
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00	AU0000345241
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00	JP1300541H31
NEXON CO LTD	0.00	JP3758190007
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00	JP3897700005
BUONI POLIENNALI D 2.15% 01/03/2072	0.00	IT0005441883
DIETEREN GROUP	0.00	BE0974259880
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00	JP1300551H61
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00	SE0007125927
BLACKROCK FUNDING 5.25% 14/03/2054	0.00	US09290DAC56
FUT. LIF LONG GILT DEC24	0.00	
BLUESCOPE STEEL LIMITED	0.00	AU000000BSLO
MINEBEA MITSUMI INC	0.00	JP3906000009

CRODA INTL	0.00	GB00BJFFLV09
SPIRAX SARCO ENG ORD	0.00	GB00BWFQGN14
UK. GILT 1.125% 22/10/2073	0.00	GB00BLBDX619
JAPAN REAL ESTATE INVESTMENT	0.00	JP3027680002
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00	JP1300151485
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00	BE0000336454
EMS CHEMIE HLDS REG	0.00	CH0016440353
ACCESS CO LTD	0.00	JP3108060009
FUNDING CIRCLE HOLDINGS ORD	0.00	GB00BG0TPX62
SARTORIUS AG VORZUG	0.00	DE0007165631
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.00	AU000000VCX7
ARDINE MATHESON HOLDINGS LTD	0.00	US4711154025
TOPPAN HOLDINGS INC	0.00	JP3629000005
AZRIELI GROUP	0.00	IL0011194789
SHIMADZU CORP	0.00	JP3357200009
CITIGROUP CCP AUD BROKER ACCOUNT	0.00	
NIPPON PAINT HOLDINGS CO LTD	0.00	JP3749400002
LAND SECURITIES GROUP PLC	0.00	GB00BYW0PQ60
LOJAS QUERO QUERO SA	0.00	BRLJQQACNOR5
NISSAN MOTOR CO	0.00	JP3672400003
HD HYUNDAI INFRACORE CO LTD	0.00	KR7042670000
HYOSUNG ADVANCED MATERIALS CORP	0.00	KR7298050006
KIMCO REALTY CORP 6.4% SNR NTS 01/03/2034 USD1000	0.00	US49447BAA17
SEB SA	0.00	FR0000121709
Outstanding Settlement Receipts - PHP	0.00	
BIO RAD LABORATORIES INC CLASS A	0.00	US0905722072
DELIVERY HERO SE	0.00	DE000A2E4K43
CHUBU ELECTRIC POWER CO INC	0.00	JP3526600006
KEPPEL LTD	0.00	SG1U68934629
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00	JP1300491FC9
NIPPON SANJO HOLDINGS CORP	0.00	JP3711600001
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00	BE0000343526
CHRISTCHURCH CITY HOLDINGS LIMITED 201224 PNOTE	0.00	NZCCCHDT076C2
SUMCO CORPORATION	0.00	JP3322930003
ONO PHARMACEUTICAL CO LTD	0.00	JP3197600004
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00	AU0000300535
TELEPERFORMANCE	0.00	FR0000051807
NISSIN FOOD HOLDINGS CO LTD NPV	0.00	JP3675600005
DKK BNP PARIBAS A/C	0.00	
ICL GROUP LTD	0.00	IL0002810146
DAVIDE CAMPARI MIL	0.00	NL0015435975
SYENSQO SA NPV	0.00	BE0974464977
BERKELEY GP HLDGS ORD GBP0.05611047	0.00	GB00BPORGD03
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00	JP1300431E60
RANDSTAD NV	0.00	NL0000379121
A P MOLLER-MAERSK B	0.00	DK0010244508
WESTINGHOUSE AIR 5.611% 11/3/2034034	0.00	US960386AR16
DAIFUKU CO LTD NPV	0.00	JP3497400006
SYSTEM ENERGY RES. 6.00% 15/4/2028	0.00	US871911AU71
TELUS CORP NON-CANANDIAN	0.00	CA87971M9969
BRF BRASIL FOODS SA	0.00	BRBRFSACNOR8
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00	FR0014001NN8
JD LOGISTICS INC	0.00	KYG507451012
SWATCH GROUP	0.00	CH0012255151
CHINA MERCHANTS PO NPV	0.00	HK0144000764
DEXUS	0.00	AU000000DXS1
REA GROUP LTD	0.00	AU0000000REA9
SBI HOLDINGS INC NPV	0.00	JP3436120004
MEDIBANK PRIVATE LIMITED	0.00	AU000000MPL3
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00	BE0000353624
S&P 500 EMINI 2412 F	0.00	
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00	JP1201201A88
HF SINCLAIR CORPOR COM	0.00	US4039491000
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00	BE0000356650
Income Due - KRW	0.00	
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF	0.00	
COMMERCE TORONTO CA		
YAKULT HONSHA	0.00	JP3931600005
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00	DK0009924102
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00	CA135087D358
SOUL PATTINSON (WH) LIMITED FPO	0.00	AU000000SOL3

CANADIAN GOV. BD. 5.75% 01/06/2029	0.00 CA135087WL43
SWEDISH KRONA	0.00
METSO CORPORATION	0.00 FI0009014575
EDP RENOVAVEIS SA	0.00 ES0127797019
TENARIS SA	0.00 LU2598331598
SALMAR ASA	0.00 NO0010310956
FUBON FINANCIAL HL TWD10 TEMP	0.00 TW0002881000
CITIGROUP CCP	0.00
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00 BE0000359688
GJENSIDIGE FORSIKR NOK	0.00 NO0010582521
INFRASTRUTTURE WIR NPV	0.00 IT0005090300
SUNTORY BEVERAGE AND FOOD LTD	0.00 JP3336560002
SARTORIUS STEDIM B EURO.1666	0.00 FR0013154002
FORTUM OYJ	0.00 FI0009007132
JARDINE MATHESON HOLDINGS LIMITED	0.00 BMG507361001
INDO RUPIAH	0.00
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00 JP1300481F92
HYATT HOTELS CORP-CL A	0.00 US4485791028
FUT. CBT ULT TNOTE DEC24	0.00
DUPONT DE NEMOURS 5.319% 15/11/2038	0.00 US26078JAE01
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00 CA135087C939
HENDERSON LAND DEVELOPMENT CO	0.00 HK0012000102
REALTY INC. 2.20% 15/06/2028	0.00 US756109BJ21
CRRC CORP LIMITED	0.00 CNE100000CP9
ZALANDO SE NPV	0.00 DE000ZAL1111
NOK BNP PARIBAS A/C	0.00
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00 US912810FG86
1ST SOURCE CORPORATION	0.00 US3369011032
PORSCHE AUTOMOBIL HOLDING SE	0.00 DE000PAH0038
BROTHER INDUSTRIES LTD	0.00 JP3830000000
COREBRIDGE FINL. 4.35% 5/4/2042	0.00 US21871XAK54
HARGREAVES LANSDOWN PLC	0.00 GB00B1VZ0M25
DIALOG GROUP BHD	0.00 MYL72770O0006
GPT GROUP	0.00 AU000000GPT8
TOKYU CORP NPV	0.00 JP3574200006
OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI	0.00
SECURITAS AB	0.00 SE0000163594
SANDS CHINA LIMITED	0.00 KYG7800X1079
AMERCO COM	0.00 US0235865062
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00 SE0004517290
AEROPORTS DE PARIS (ADP)	0.00 FR0010340141
WISE CL A ORD SHS	0.00 GB00BL9YR756
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00 US912810FJ26
HON HAI PRECISION INDUSTRY CO LTD	0.00 US4380908057
KB FINANCIAL GROUP INC - ADR	0.00 US48241A1051
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00 AU000XCLWAR9
SKF AB	0.00 SE0000108227
ORACLE CORPORATION JAPAN	0.00 JP3689500001
MCDONALDS HOLDINGS CO JAPAN	0.00 JP3750500005
SAMSUNG E AND A CO LTD	0.00 KR7028050003
CHINA UNITED NETWORK COMMUNICATIONS LTD	0.00 CNE000001CS2
AGC INC	0.00 JP3112000009
TIS INC	0.00 JP3104890003
SCREEN HOLDINGS CONPV	0.00 JP3494600004
INVESTOR AB SER A NPV	0.00 SE0015811955
INDUSTRIVARDEN AB	0.00 SE0000190126
MITSUI CHEMICALS INC	0.00 JP3888300005
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00 BE0000344532
RECORDATI SPA - NEW	0.00 IT0003828271
FOX CORP COM	0.00 US35137L2043
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00 AU000XCLWAP3
Income Due - PLN	0.00
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00 SE0013935319
HIKARI TSUSHIN INC	0.00 JP3783420007
BOLLORE SE	0.00 FR0000039299
SCOUT24 SE	0.00 DE000A12DM80
ARKEMA	0.00 FR0010313833
MEIJI HOLDINGS CO NPV	0.00 JP3918000005
ATMOS ENERGY CORP 3.375% SNR NTS 15/09/2049 USD2000	0.00 US049560AS49
IBIDEN CO LTD	0.00 JP3148800000
ENTAIN PLC	0.00 IM00B5VQMV65

OTSUKA CORPORATION	0.00 JP3188200004
FX OPTIONS	0.00
AIR CANADA VAR VTG SHS NPV	0.00 CA0089118776
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.00 JP1400081F45
BAYERISCHE MOTOREN WERKE-PFD	0.00 DE0005190037
REECE LIMITED	0.00 AU000000REH4
MTR CORP	0.00 HK0066009694
ILS BNP PARIBAS A/C	0.00
CHARTER COMMS. OPE 3.70% 1/4/2051	0.00 US161175BV50
HOSHIZAKI CORP	0.00 JP3845770001
MINERAL RESOURCES LTD	0.00 AU000000MIN4
DEUTSCHE LUFTHANSA AG	0.00 DE0008232125
SOUTHERN CALIFORNI 4.00% 01/04/2047	0.00 US842400GG23
RAMSAY HEALTH CARE	0.00 AU000000RHC8
IPSEN PROMESSES SA	0.00 FR0010259150
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00 ES0000012H58
JOLLIBEE FOODS CORPORATION	0.00 PHY446651007
SE GYUNG HI TECH CO LTD	0.00 KR7148150006
INVESTMENT AB LATOUR	0.00 SE0010100958
BANK OF AMERICA F2F 04/02/2033	0.00 US06051GKK49
PRESS KOGYO CO	0.00 JP3833600004
JDE PEETS BV	0.00 NL0014332678
ANA HOLDINGS INC	0.00 JP3429800000
SEKISUI CHEMICAL CO Y50	0.00 JP3419400001
Outstanding Settlement Receipts - KWD	0.00
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00 JP13001614A6
PHOENIX GP HLDGS ORD	0.00 GB00BGXQNP29
KYOWA KIRIN CO LTD	0.00 JP3256000005
WOODSIDE ENERGY GR ORD NPV (DI)	0.00 AU0000224040
SG HOLDINGS CO LTD	0.00 JP3162770006
KOREAN WON	0.00
UNUM GRP. 6.00% 15/06/2054	0.00 US91529YAT38
PUBLIC SERV. ELEC. 3.00% 01/03/2051USD2000 N	0.00 US74456QCG91
BNY USD COLLATERAL	0.00
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00 SE0000108847
SINGAPORE GOV. BD. 2.25% 01/08/2036	0.00 SG31A9000002
CELSIUS HOLDINGS INC	0.00 US15118V2079
MONOTARO CO LTD	0.00 JP3922950005
SEIKO EPSON CORPORATION	0.00 JP3414750004
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00
JD SPORTS FASHION ORD	0.00 GB00BM8Q5M07
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00 NZHND0230L2
NORTHUMBRIAN WATER FIN 5.62% 29/APR/2033	0.00 XS0159898153
NEW ZEALAND DOLLAR	0.00
BLOCK INC CDI	0.00 AU0000187353
KEISEI ELECTRIC RAILWAY CO	0.00 JP3278600006
TEMENOS AG	0.00 CH0012453913
AMCOR PLC CDI	0.00 AU000000AMC4
YARA INTERNATIONAL ASA	0.00 NO0010208051
KGI FINANCIAL HOLDING CO LTD	0.00 TW0002883006
XP INC	0.00 KYG982391099
FUTU HOLDINGS LTD	0.00 US36118L1061
GETINGE AB-B	0.00 SE0000202624
SINO LAND CO LTD HKG	0.00 HK0083000502
AUCKLAND COUNCIL 240325 4.176 GB	0.00 NZAKCDT363C1
HOLMEN AB SER B NPV	0.00 SE0011090018
SWIRE PACIFIC	0.00 HK0019000162
UNIVERSAL SCIENTIFIC INDUSTRIAL SHANGHAI CO LTD	0.00 CNE100001BZ8
SAPPI LIMITED	0.00 ZAE000006284
RPI GBP RCV 3.71% PAY RPI1D 16-MAY-2034	0.00
UNIQA INSURANCE GROUP AG	0.00 AT0000821103
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00 BE0000340498
M3 INC NPV	0.00 JP3435750009
MEXICAN PESO	0.00
SINGAPORE DOLLAR	0.00
FUT 06 DEC 24 EURX E-SCHATZ	0.00
SITC INTERNATIONAL	0.00 KYG8187G1055
FUTURES MARGIN-CAD	0.00
FUTURES MARGIN-GBP	0.00
LOGITECH INTERNATIONAL-REG	0.00 CH0025751329
HUSQVARNA AB - B SHARES	0.00 SE0001662230
CENOVUS ENERGY 6.75% 15/11/2039	0.00 US15135UAF66

CK INFRASTRUCTURE	0.00	BMG2178K1009
TOHO CO LTD JPY	0.00	JP3598600009
ROHM CO LTD	0.00	JP3982800009
MAZDA MOTOR CORP	0.00	JP3868400007
RPI GBP RCV 3.7% PAY RPI1D 05-APR-2034	0.00	
HL MANDO CO LTD	0.00	KR7204320006
CIGNA 2.40% 15/03/2030	0.00	US125523CL22
INTEL 4.10% 11/5/2047	0.00	US458140AY68
JAPAN POST INSURANCE CO LTD	0.00	JP3233250004
SOUTHWEST AIRLINES CO USD	0.00	US8447411088
GRUPO AEROPORTUARIO DEL CENTRO NORT	0.00	MX010M000018
CARL ZEISS MEDITEC NPV	0.00	DE0005313704
SEK BNP PARIBAS A/C	0.00	
AMPLIFON SPA	0.00	IT0004056880
HAMAMATSU PHOTONICS KK TEMP	0.00	JP3771800004
GLOBAL E ONLINE ORD	0.00	IL0011741688
FUT. US 2YR T-NOTE DEC24	0.00	
NEXI SPA ORD	0.00	IT0005366767
ANHEUSER-BUSCH INB 4.60% 15/04/2048	0.00	US035240AN09
SOK MARKETLER TICARET AS	0.00	TRESOKM00022
SHIZUOKA FINANCIAL NPV	0.00	JP3351500008
CANADIAN DOLLAR	0.00	
SWO_CD_X ITRAXX EUROPE SERIES 42 0.625 201124	0.00	
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.00	CNE100000593
HITACHI CONSTRUCTION MACHINE	0.00	JP3787000003
RPI EUR RCV 2.5% PAY CPTFE1D 21-MAR-2054	0.00	
MAVI GIYIM SANAYI VE TICARET AS	0.00	TREMAVI00037
ARCELIX AS	0.00	TRAARCLK91H5
FUT. AUST 10Y SFE DEC24	0.00	
BACHEM HOLDING AG CHF0.01 REGD SUBD	0.00	CH1176493729
FUT. OSE 10Y JGB DEC24	0.00	
HCA 3.50% 15/7/2051	0.00	US404119CB31
HANG MINI 2410 FUT	0.00	
CGI INC COM NPV SUB VTG SHS CL A	0.00	CA12532H1047
MINI TPX IDX 2412 F	0.00	
CANSINO BIOLOGICS IN	0.00	CNE100003F01
IGM FINANCIAL INC	0.00	CA4495861060
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00	SE0015193313
MXN BNP PARIBAS A/C	0.00	
SHENNAN CIRCUITS CO LTD	0.00	CNE100003373
WAN HAI LINES LTD	0.00	TW0002615002
VOESTALPINE AG	0.00	AT0000937503
S&P TSX IDX 2412	0.00	DU000SXM24121
Income Due - SGD	0.00	
SIMON PROPERTY GROUP L.P. 2.25% SNR NTS 15/01/2032USD2000	0.00	US828807DQ71
POLISH ZLOTY	0.00	
PEPCO GROUP NV	0.00	NL0015000AU7
FUTURES MARGIN-JPY	0.00	
TELUS CORPORATION COM NPV	0.00	CA87971M1032
MERRY ELECTRONICS CO LIMITED	0.00	TW0002439007
ZAR BNP PARIBAS A/C	0.00	
Futures Margin - AUD	0.00	
CITIGROUP CCP EUR BROKER ACCOUNT	0.00	
FUTURES MARGIN-EURO	0.00	
FUTURES MARGIN-HKD	0.00	
BRL BNP PARIBAS A/C	0.00	
SGD BNP PARIBAS A/C	0.00	
FUT. CBT UL T-BONDS DEC24	0.00	
FUT 06 DEC 24 EURO BUXL BND	0.00	
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00	SE0016102115
FUT. CBT 5Y T-NOTE DEC24	0.00	
FUT. ME 10Y CDN BND DEC24	0.00	
BANCO SANTANDER SA F2F 02/04/2029	0.00	XS2908735504
DJ EUR ST50 2412 FU	0.00	DE000C6XKBY2
RAIFFEISEN BANK INTE F2V 02/01/2035	0.00	XS2904849879
PHP BNP PARIBAS A/C	0.00	
WESTPAC	0.00	
SVITZER GROUP A S DKK10	0.00	DK0062616637
EUROPEAN FINANCIAL STABILITY FACILT 2.5% 15/12/2027	0.00	
CLP BNP PARIBAS	0.00	

Income Due - MYR	0.00
SWISS MKT IDX 2412 F	0.00 DE000C6XKEE8
SPI 200 2412 FUT	0.00
FEE REBATES	0.00
ING GROEP F2F 02/10/2029	0.00
PLN BNP PARIBAS A/C	0.00
FINABLR PLC	0.00 GB00BJ7HMMW26
Income Due - CLP	0.00
TRY BNP PARIBAS A/C	0.00
MYR BNP PARIBAS A/C	0.00
FORTUNA CONSUMER LOAN SR 24-2 CL C FLTG RT 18/10/2034	0.00 XS2887887748
Outstanding Settlement Payments - SGD	0.00
SWISS FRANC	0.00
ESC MNLEHMAN BRTHRS HLDGRR 5.250%D011207M020612GL ESCROW	0.00
DANISH KRONE	0.00
Income Due - CHF	0.00
Income Due - DKK	0.00
NEW ISRAELI SHEQEL	0.00
JPM CCP EUR BROKER ACCOUNT	0.00
BNP New Zealand Dollar Custodial Account	0.00
HANG LUNG PROPERTIES LIMITED	0.00 HK0101000591
US TREASURY N/B 3.5% 30/SEP/2029	0.00 US91282CLN91
MOTOR OIL HELLAS CORINTH REFINERIES SA	0.00 GRS426003000
SWO EUR RCV EURIB 6M PAY 2.7 111024	0.00
Income Due - MXN	0.00
INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100	0.00 IDG000023607
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00 IT0005596470
MORTGAGE HOUSE RMBS OSMIUM SE 2 B FRN 15/03/2056FRN 15/03/2056	0.00 AU3FN0090783
SOFI CONSUMER LOAN PROGRAM 1 A2 3.14% 25/02/2027	0.00 US83405RAB33
BARINGS CLO LTD 2016-I/BARINGS CLO 201 SER 16-1A CLS XR 144A VAR RT 23/07/2030	0.00 US06759MAA99
REGIONAL MGMT ISSUANCE TR 2018-1 AST BACKED NT CLA 144A 3.83% 15/07/2027	0.00 US75907PAA84
MARLETTE FNDG. TST. 2018-1 1A B 3.19% 15/03/2028	0.00 US57109TAB26
GOLDENTREE LOAN OPPS. X 10A XR FRN 20/07/2031	0.00 US38137PAN06
GOLDENTREE LOAN OPPS. XII 12A XR FRN 21/07/2030	0.00 US38137MAF41
GAZPROM PJSC-SPON ADR	0.00 US3682872078
CZK BNP PARIBAS A/C	0.00
PRUDENTIAL PLC ELECTRONIC ELECTION ENTL DI RIGHTS	0.00 GB00BP6MXD84
NK LUKOIL PAO	0.00 US69343P1057
SBERBANK OF RUSSIA DEPOSITARY RECEIPT	0.00 US80585Y3080
GINNIE MAE II POOL 3.50% 20/1/2048	0.00 US36179TQP39
GINNIE MAE II POOL 4.00% 3/20/2045	0.00 US36179Q6Q92
SHURGARD SEL STO L SUBS RTS	0.00 GB00BP6MXD84
AGENCY MORTGAGE BACKED3.0% 27 JUNE	0.00 US3138M0CZ10
FN BD0946 4.00% 01/06/2046	0.00 US3140F8BQ97
FANNIE MAE POOL 3.00% 01/12/2051	0.00 US3140XFX710
FREDDIE MAC POOL 3.00% 01/07/2050	0.00 US3133KJQ67
MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY	0.00 US6074091090
PHOSAGRO PJSC GDR	0.00 US71922G3083
FANNIE MAE POOL 2.00% 1/5/2036	0.00 US3140KAYL48
FANNIE MAE POOL 2.50% 1/9/2051	0.00 US3140XGGS26
FANNIE MAE POOL 3.00% 1/1/2052	0.00 US3140M9MX25
FANNIE MAE POOL 3.00% 01/08/2050	0.00 US3140XGCK36
FANNIE MAE POOL 3.00% 01/12/2051USD CB2436F	0.00 US3140QMV680
FANNIE MAE POOL 3.00% 2/1/2050	0.00 US3140QCYW05
FANNIE MAE POOL 3.50% 1/9/2057	0.00 US3140FXG558
FREDDIE MAC POOL 2.50% 01/07/2051	0.00 US3132DPKP26
FREDDIE MAC POOL 2.50% 1/8/2035	0.00 US3133L7V795
GINNIE MAE II POOL 3.00% 20/9/2051	0.00 US36179WNF13
NOVATEK PJSC	0.00 US6698881090
FANNIE MAE POOL 2.50% 01/05/2051	0.00 US3140QKVB11
FANNIE MAE POOL 3.00% 01/10/2051	0.00 US3140XDGU41
CONSTELLATION SOFT COM STK NPV TEMP	0.00 CA21037X1345
FANNIE MAE POOL 2.00% 01/02/2051	0.00 US31418DWR96
FANNIE MAE POOL 2.00% 1/6/2036	0.00 US3140XHKK63
FANNIE MAE POOL 2.00% 1/9/2036	0.00 US3140LWEP82
FANNIE MAE POOL 2.00% 01/12/2040	0.00 US31418DU678

FANNIE MAE POOL 2.50% 1/2/2051	0.00	US31418DWS79
FANNIE MAE POOL 2.50% 01/09/2050	0.00	US31418DSJ27
FANNIE MAE POOL 2.50% 1/11/2040	0.00	US3140XDRF54
FANNIE MAE POOL 3.00% 01/12/2050	0.00	US3140X8W459
FANNIE MAE POOL 3.50% 9/1/2046	0.00	US3140FFLC38
FANNIE MAE POOL 4.00% 01/06/2048	0.00	US3140XCPV40
FANNIE MAE POOL 4.00% 01/08/2051	0.00	US3140XMW510
FANNIE MAE POOL 4.00% 01/09/2047	0.00	US31418CPF58
FANNIE MAE POOL 4.00% 1/10/2048	0.00	US3140X8HK66
FANNIE MAE REMICS 66 BD 3.00% 25/09/2047	0.00	US3136AYCS05
FREDDIE MAC POOL 2.00% 01/03/2051USD SD-8134	0.00	US3132DWB881
FREDDIE MAC POOL 2.00% 01/09/2051USD SD-8166	0.00	US3132DWC872
FREDDIE MAC POOL 2.50% 01/05/20500 USD RA-2618	0.00	US3133KH4B90
FREDDIE MAC POOL 3.00% 1/8/2051	0.00	US3132DMW279
FREDDIE MAC POOL 3.50% 1/8/2052	0.00	US3132DQHA76
GINNIE MAE II POOL 2.00% 20/10/2050	0.00	US36179VVX53
GINNIE MAE II POOL 3.00% 20/04/2051	0.00	US36179WDS44
GINNIE MAE II POOL 3.50% 20/04/2048	0.00	US36179TV519
GINNIE MAE II POOL 3.50% 20/08/2047	0.00	US36179TEZ49
GINNIE MAE II POOL 3.50% 20/12/2052	0.00	US36179XNC64
GINNIE MAE II POOL 4.00% 20/2/2045	0.00	US36179Q3K59
ABIOMED INC NPV	0.00	US003CVR0169
CBL CORPORATION LTD TEMP	0.00	NZCBLE000156
GAZPROM NEFT PJSC	0.00	US36829G1076
HUF BNP PARIBAS A/C	0.00	
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE	0.00	
PHOSAGRO PJSC GDR EACH REPR ORD SHS SPON	0.00	US71922G4073
WYNYARD GROUP LTD TEMP	0.00	NZWYNE000152
FREDDIE MAC GOLD POOL 4.00% 09/01/2044	0.00	US3132M9BZ64
FREDDIE MAC GOLD POOL 3.00% 12/1/2046	0.00	US3132WJEV96
KRW BNP PARIBAS A/C	0.00	
IDR BNP PARIBAS A/C	0.00	
UNITED STATES OF AMER TREAS NOTES 3.625% NTS 30/09/2031 USD Q-2031	0.00	US91282CLM19
UK. GILT 4.375% 31/01/2040	0.00	
COP BNP PARIBAS A/C	0.00	
BROADCOM INC 4.35% 15/02/2030	0.00	US11135FCB58
ANZ BANK NZ 11AM A/C	0.00	
DANSKE BANK A/S F2V 02/10/20304.613% 02/10/2030	0.00	
TWD BNP PARIBAS A/C	0.00	
FUTURES MARGIN-CHF	0.00	
AKER BP 5.125% 01/10/2034	0.00	US00973RAN35
CAMPBELL SOUP CO 4.75% 23/03/2035	0.00	US134429BQ17
KREDITANSTALT FUER 3.50% 27/08/2027	0.00	US500769KG83
FTSE 100 IDX 2412 FU	0.00	GB00KKY7ZY67
CITIGROUP CCP CAD BROKER ACCOUNT	0.00	
FUT. YR T-NOTES DEC24	0.00	
RPI USD RCV CPI1D PAY 2.5% 21-MAR-2054	0.00	
FUT 06 DEC 24 EUR FOAT	0.00	
SWO_CD_X ITRAXX EUROPE SERIES 42 0.725 2011242I666VDK8	0.00	
BARCLAYS CCP	0.00	
EQIX RCV IBOX \$ LI PAY SOFR 1D 20-03-25IBOXIG INDEX	0.00	DBIOCH3S
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BNP PARIBAS	0.00	
OTC CASH COLLATERAL RECEIVABLE FROM USD J.P. MORGAN SECURITIES PLC.	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE	0.00	
FUT. U.S. T-BONDS DEC24	0.00	
Outstanding Settlement Payments - TRY	0.00	
Outstanding Settlement Payments - PLN	0.00	
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK PLC BARCGB5G	0.00	
JPM CCP	0.00	
RPI_CCP GBP RCV RPI1D PAY 3.9662% 15-MAY- 2029CHASUS33LCHCUK	0.00	
STANDARD CHARTERED C	0.00	
Outstanding Settlement Payments - ZAR	0.00	
COMMONWEALTH BANK OF	0.00	

OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MERRILL LYNCH INTL	0.00
Outstanding Settlement Payments - CLP	0.00
RPI_CCP GBP RCV RPI1D PAY 4.0426% 15-MAY- 2029CHASUS33LCHCUK	0.00
Outstanding Settlement Payments - GBP	0.00
Outstanding Settlement Payments - IDR	0.00
UBS COLLATERAL A/C	0.00
Outstanding Settlement Payments - JPY	0.00
JP MORGAN COLAT	0.00
CDS_IX_CCP ITRAXX EUROPE SERIES 1% 20291220GOLDUS33ICEEUS2I666VVK8	0.00
FUT 06 DEC 24 EURX EUR-BUND	0.00
CITIGROUP CCP USD BROKER ACCOUNT	0.00
Outstanding Settlement Payments - MYR	-0.01
CDS_IX_CCP CDX.NA.IG.43 1% 20291220GOLDUS33ICEEUS2I65BYEG6	-0.01
Outstanding Settlement Payments - EUR	-0.01
FUT 06 DEC 24 EUX EURO-BTP	-0.01
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN CHASEBANK N.A. CHASUS33	-0.01
Outstanding Settlement Payments - MXN	-0.01
BNZ NZD COLL	-0.01
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM	-0.01
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAY	-0.01
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F	-0.02
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE	-0.02
Outstanding Settlement Payments - CNY	-0.02
Outstanding Settlement Payments - AUD	-0.02
Outstanding Settlement Payments - DKK	-0.02
OTC DER CASH COLL COLLATERAL PAY	-0.02
Outstanding Settlement Payments - TWD	-0.02
Outstanding Settlement Payments - BRL	-0.02
Outstanding Settlement Payments - KRW	-0.02
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	-0.03
Outstanding Settlement Payments - NZD	-0.03
JPM CCP USD BROKER ACCOUNT	-0.03
Outstanding Settlement Payments - HKD	-0.03
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	-0.03
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	-0.04
NZD Cash Adjustment	-0.07
Outstanding Settlement Payments - USD	-0.09