

Offer name	New Zealand Defence Force KiwiSaver Scheme	Offer number	OFR10278
Fund name	Moderate fund	Fund number	FND34
Period disclosure applies [dd/mm/yyyy]	30/09/2024		
Asset name	% of fund net assets	Security code	
ROBECO CAP. GROWTH ROBECO GBL. CREDITS INC		4.70 LU1653089133	
Liquidity Identifier		2.63	
FISHER & PAYKEL HEALTHCARE CORPORATION L		1.57 NZFAPE0001S2	
HOUSING NEW ZEALAND LTD 120625 3.36 GB		1.43 NZHNZD0625L3	
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND		1.25 DU0FSIGLINZ2	
NEW ZEALAND GOVERNMENT 150531 1.50 GB		1.19 NZGOVDT531C0	
NEW ZEALAND GOVERNMENT 140433 3.50 GB		1.12 NZGOVDT433C9	
NEW ZEALAND GOVERNMENT 150541 1.75 GB		1.04 NZGOVDT541C9	
NEW ZEALAND GOVERNMENT 150534 4.25 GB		1.04 NZGOVDT534C4	
NEW ZEALAND GOVERNMENT 150437 2.75 GB		1.03 NZGOVDT437C0	
MICROSOFT CORP		0.98 US5949181045	
NEW ZEALAND GOVERNMENT 200429 3.0 GB		0.96 NZGOVDT429C7	
INFRATIL LIMITED		0.93 NZIFTE0003S3	
NEW ZEALAND GOVERNMENT 150532 2.00 GB		0.88 NZGOVDT532C8	
NVIDIA CORP		0.85 US670666G1040	
AUCKLAND INTERNATIONAL AIRPORT LTD		0.84 NZAIAE0002S6	
APPLE INC		0.80 US0378331005	
USD BNP PARIBAS A/C		0.79	
NEW ZEALAND GOVERNMENT 150536 4.25 GB		0.77 NZGOVDT536C9	
WSTP 45 day depo		0.67	
UNITED STATES DOLLAR		0.67	
WESTPAC NEW ZEALAND LTD 291124 RCD		0.66	
US. TSY. INFL. 0.625% IL 15/1/2026		0.65 US912828N712	
CONTACT ENERGY LIMITED		0.63 NZCENE0001S6	
NEW ZEALAND GOVERNMENT 150535 4.50 GB		0.62 NZGOVDT535C1	
NEW ZEALAND GOVERNMENT 150427 4.50 GB		0.60 NZGOVDT427C1	
MAINFREIGHT LIMITED		0.59 NZMFTE0001S9	
US. TSY. NOTE/BOND 1.00% 15/12/20244 USD1000 AV-2024		0.58 US91282CDN83	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY		0.58 NZLGBDT362C7	
201224 TBILL			
AMAZON COM INC		0.55 US0231351067	
MERIDIAN ENERGY LT NPV		0.54 NZMELE0002S7	
FX POSITIONS		0.54	
NEW ZEALAND GOVERNMENT 150554 5.00 GB		0.53 NZGOVDT554C2	
NEW ZEALAND GOVERNMENT 150530 4.50 GB		0.49 NZGOVDT530C2	
EBOS GROUP LIMITED		0.48 NZEBOE0001S6	
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND		0.47 NZIIBDT003C0	
CANADIAN GOV. BD. 4.00% 01/03/2029		0.46 CA135087Q988	
META PLATFORMS INC		0.45 US30303M1027	
THE A2 MILK COMPANY LIMITED		0.43 NZATME0002S8	
SPARK NEW ZEALAND LIMITED		0.43 NZTELE0001S4	
NEW ZEALAND GOVERNMENT 150425 2.75 GB		0.42 NZGOVDT425C5	
BANK OF NEW ZEALAND 141024 RCD		0.42	
AUCKLAND COUNCIL 170425 PNOTE		0.41 NZAKCDT610C5	
NZD BNP PARIBAS A/C		0.37	
BANK OF NEW ZEALAND		0.37	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY		0.37 NZLGFDT008C2	
150425 2.75 GB			
NEW ZEALAND GOVERNMENT 150526 0.50 GB		0.37 NZGOVDT526C0	
TRANSPower NEW ZEALAND LIMITED 231224 PNOTE		0.36 NZTRPDO358L4	
NEW ZEALAND GOVERNMENT 150528 0.25 GB		0.35 NZGOVDT528C6	
TAIWAN SEMICON MANUFACTURING CO LTD		0.34 TW0002330008	
BANK OF NEW ZEALAND 221024 RCD		0.33	
ANZ BANK NEWZEALAND LTD 291024 RCD		0.33	
WESTPAC NEW ZEALAND LTD 291024 RCD		0.33	
ASB BANK LTD 221124 RCD		0.33	
WESTPAC NEW ZEALAND LTD 271124 RCD		0.33	
TOYOTA FINANCE NEW ZEALAND LTD 051224 PNOTE		0.33 NZTFSDT888C5	

NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 041224 TBILL	0.33 NZLGBDT338C7
WESTPAC NEW ZEALAND LTD 201224 RCD	0.33
ANZ BANK NEWZEALAND LTD 201025 RCD	0.33
BANK OF NEW ZEALAND 270225 RCD	0.33
Bank of China	0.33
SUMMERSET GROUP HOLDINGS LTD	0.33 NZSUME0001S0
US. TSY. NOTE/BON 4.625% 28/02/20252025 USD1000 AY- 2025	0.30 US91282CGN56
ALPHABET INC CAP STK CL A	0.30 US02079K3059
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.29 NZIIBDT002C2
RYMAN HEALTHCARE LTD	0.28 NZRYME0001S4
TENCENT HLDGS LIMITED	0.27 KYG875721634
US. TSY. NOTE/BON 3.875% 31/03/2025/2025 USD1000 AZ- 2025	0.26 US91282CGU99
MERCURY NZ LIMITED	0.26 NZMRPE0001S2
ANZ BANK NEW ZEALAND LTD 161024 5.95 TD	0.26
ASB BANK LTD 040625 5.92 TD	0.26
CHINA CONSTRUCT NZ 021224 5.50 TD	0.25
MASTERCARD INC - CLASS A	0.25 US57636Q1040
CHINA CONSTRUCT NZ 110925 5.35 TD	0.25
NEW ZEALAND GOVERNMENT 140125 TBILL	0.25 NZLGBDT348C6
ASB BANK LTD 280225 RCD	0.25
ASB BANK LTD 230525 RCD	0.24
CHORUS LIMITED ORDINARY FULLY PAID	0.23 NZCNU0001S2
DEUTSCHLAND I/L BOND 0.1% 15/04/2026	0.21 DE0001030567
FLETCHER BUILDING LTD	0.21 NZFBUE0001S0
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.21 NZHNZD0001L7
WELLINGTON REGIONAL COUNCIL 201124 PNOTE	0.21 NZWRCDT278C8
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.21 NZAPTE0001S3
RABOBANK NEW ZEALAND LTD 041024 RCD	0.20
Accruals	0.20
DUNEDIN CITY TREASURY 161224 PNOTE	0.20 NZDCTDT293C8
FREIGHTWAYS GROUP LTD	0.20 NZFREE0001S0
CSL LIMITED	0.19 AU000000CSL8
SWEDEN GOV. BD. 3.50% 30/03/2039	0.19 SE0002829192
WELLTOWER INC	0.19 US95040Q1040
US. T-BILL. 0.00% 17/04/20252025 USD1000	0.18 US912797KS58
PORT OF TAURANGA LTD	0.18 NZPOTE0003S0
AUCKLAND COUNCIL 061224 PNOTE	0.18 NZAKCDT619C6
JP MORGAN CHASE & CO	0.18 US46625H1005
ASML HOLDING NV	0.18 NL0010273215
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.17 NZGOVDT551C8
BERKSHIRE HATHAWAY INC - CLASS B	0.17 US0846707026
SAP AG	0.17 DE0007164600
EQUINIX INC COM	0.17 US29444U7000
US TREASURY N/B 4.25% 30/JUN/2029	0.17 US91282CKX82
LILLY (ELI) & CO USD	0.17 US5324571083
TOYOTA FINANCE NEW ZEALAND LTD 301024 PNOTE	0.17 NZTFSDT885C1
US TREASURY N/B 4.5% 31/MAR/2026	0.17 US91282CKH33
WELLINGTON REGIONAL COUNCIL 281124 PNOTE	0.17 NZWRCDT289C5
DUNEDIN CITY TREASURY 291124 PNOTE	0.17 NZDCTDT292C0
ASB BANK LTD 201224 RCD	0.17
LVMH MOET HENNESSY VUITTON SE	0.16 FR0000121014
RABOBANK NEW ZEALAND LTD 210225 RCD	0.16
RABOBANK NEW ZEALAND LTD 160425 RCD	0.16
DEUTSCHE BUNDESR 0.50% IL 15/04/2030	0.16 DE0001030559
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426 1.50 GB	0.16 NZLGFDT014C0
CASH	0.16
US. TSY. NOTE/BON 4.375% 31/07/2026	0.15 US91282CLB53
CONSTELLATION SOFTWARE COM	0.15 CA21037X1006
ALPHABET INC CAP CL C	0.15 US02079K1079
DUNEDIN CITY TREASURY 241024 PNOTE	0.15 NZDCTDT289C6
LOWE'S COS INC	0.14 US5486611073
INTACT FINANCIAL CORPORATION	0.14 CA45823T1066
QUALCOMM INC	0.14 US7475251036
AMERICAN EXPRESS USD	0.14 US0258161092
BROADCOM ORD SHS	0.14 US11135F1012
RESMED INC	0.14 AU000000RMD6
VENTAS INC	0.14 US92276F1003
GOODMAN GROUP	0.13 AU000000GMG2

NOVO NORDISK ORD SHS CLASS B	0.13 DK0062498333
SOFTBANK GROUP CORP	0.13 JP3436100006
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150125 TBILL	0.13 NZLGBDT346C0
THE CIGNA GROUP	0.13 US1255231003
TESLA INC	0.13 US88160R1014
WELLINGTON CITY COUNCIL 170225 PNOTE	0.13 NZWCCDT543C2
RABOBANK NEW ZEALAND 170225 RCD	0.13
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.13 DE000BU2Z023
ELEVANCE HEALTH INC	0.13 US0367521038
US. TSY. NOTE/BOND 0.25% 30/6/2025	0.13 US912828ZW33
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.13 NZIIBDT004C8
PROLOGIS INC COM	0.12 US74340W1036
HEWLETT PACKARD CO	0.12 US40434L1052
US. TSY. NOTE/BON 4.875% 31/10/20288	0.12 US91282CJF95
ISHARES MSCI SAUDI ARABIA ETF	0.12 US46434V4234
JOHNSON & JOHNSON COM	0.12 US4781601046
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.12 US912828YS30
ALIBABA GROUP HOLDING LTD	0.12 KYG017191142
SAMSUNG ELECTRONICS CO LTD	0.12 KR7005930003
MEITUAN	0.12 KYG596691041
US TREASURY N/B 2.75% 15/AUG/2032	0.12 US91282CFF32
ITALY BUONI POLIEN 3.85% 15/09/2026	0.12 IT0005556011
CSX CORP COM	0.12 US1264081035
AUTOMATIC DATA PROC.	0.12 US0530151036
TAUPO DISTRICT COUNCIL 101024 PNOTE	0.12 NZTDCDO284L3
MUFG BANK LTD 221124 RCD	0.12
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.11 US91282CJE21
SINGAPORE GOV. BD 2.875% 01/07/2029	0.11 SG3263998209
UNION PACIFIC CORP	0.11 US9078181081
AUTOZONE INC	0.11 US0533321024
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.11 JP1201631HC6
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.11 JP1400161P53
HCA HEALTHCARE INC	0.11 US40412C1018
US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100 BONDS05/2044	0.11 US912810UB25
FISERV INC COM	0.11 US3377381088
PROCTER & GAMBLE COMPANY	0.11 US7427181091
INDONESIA TSY. BD. 6.50% 15/02/2031	0.11 IDG000015207
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.11 JP1051661Q33
NEWMONT CORP	0.11 US6516391066
ZOETIS INC	0.11 US98978V1035
KONINKLIJKE AHOLD DELHAIZE NV	0.11 NL0011794037
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.10 CH0012032048
AMERICAN TWR REIT INC	0.10 US03027X1000
GOLDMAN SACHS GROUP INC.	0.10 US38141G1040
NETFLIX INC	0.10 US64110L1061
CHRISTCHURCH CITY HOLDINGS LIMITED 211024 PNOTE	0.10 NZCCHDT074C7
TOYOTA FINANCE NEW ZEALAND LTD 121224 PNOTE	0.10 NZTFSDT890C1
KIWI PROPERTY GROUP LIMITED	0.10 NZKPGEO001S9
PACKAGING CORP OF AMERICA	0.10 US6951561090
KROGER CO COM	0.10 US5010441013
HDFC BANK LTD	0.10 US40415F1012
TOTALENERGIES SE	0.09 FR0000120271
MERCADOLIBRE INC	0.09 US58733R1023
BANK OF AMERICA CORPORATION	0.09 US0605051046
DIGITAL REALTY TRUST INC	0.09 US2538681030
SKYCITY ENTERTAINMENT GROUP LIMITED	0.09 NZSKCEO001S2
US. T-BILL. 0.00% 15/05/20252025 USD1000	0.09 US912797LB15
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.09
PINDUODUO INC	0.09 US7223041028
TJX COS INC	0.09 US8725401090
NOVARTIS AG	0.09 CH0012005267
ARTHUR J GALLAGHER CO	0.09 US3635761097
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.09 NZIIBDT004C8
AFLAC INC	0.09 US0010551028
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.09 US912810SW99
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.08 US91282CBJ99
GOODMAN PROPERTY TRUST	0.08 NZCPTE0001S9
PERFORMANCE FOOD GROUP CO	0.08 US71377A1034

NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.08 NZLGBDT327C0
021024 TBILL	
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.08 US91282CCB54
FAIR ISAAC CORPORATION	0.08 US3032501047
FINECOBANK BANCO FINECO SPA	0.08 IT0000072170
DUNEDIN CITY TREASURY 201224 PNOTE	0.08 NZDCTDT294C6
EQUITY RESIDENTIAL	0.08 US29476L1070
SCHWAB (CHARLES) CORP	0.08 US8085131055
INVESTOR AB SER B NPV	0.08 SE0015811963
MTU AERO ENGINES AG	0.08 DE000A0D9PT0
COMPASS GROUP ORD	0.08 GB00BD6K4575
INVITATION HOMES INC	0.08 US46187W1071
WASTE CONNECTIONS COM NPV	0.08 CA94106B1013
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.08 JP1103711P74
ENGIE	0.08 FR0010208488
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.08 US912810SL35
UNITED PARCEL SERVICE - B	0.08 US9113121068
MOTOROLA SOLUTIONS INC	0.08 US6200763075
INTUITIVE SURGICAL INC	0.08 US46120E6023
SONY CORP Y50	0.08 JP3435000009
NESTLE SA	0.07 CH0038863350
GS. GRP. F2F 22/04/2032	0.07 US38141GYB49
MACQUARIE GROUP LTD	0.07 AU000000MQG1
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.07 MYBMO1500010
ELECTROCOMPONENTS PLC	0.07 GB0003096442
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.07 NZLGFDT018C1
150528 2.25 GB	
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.07 JP1300791P79
IQVIA HOLDINGS INC	0.07 US46266C1053
BUNDESOBLIGATION 2.10% 12/04/2029.01 .189	0.07 DE000BU25026
UNITEDHEALTH GROUP INC COM STK	0.07 US91324P1021
MCKESSON CORP	0.07 US58155Q1031
BRENNTAG SE	0.07 DE000A1DAHH0
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.07 IT0005534141
ROPER TECHNOLOGIES INC	0.07 US7766961061
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.07 NZHNZD0008L2
SINGAPORE GOV. BD 2.875% 01/09/2030	0.07
JAMES HARDIE INDUSTRIES PLC	0.07 AU000000JHX1
INTESA SANPAOLO SPA	0.07 IT0000072618
GARTNER INC CL-A	0.07 US3666511072
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID	0.07 AU000000TLX2
DEFERRED	
US. TSY. NOTE/BON 2.125% 15/5/2025	0.07 US912828XB14
EXTRA SPACE STORAGE INC	0.07 US30225T1025
SINGAPORE GOV. BD 2.375% 01/06/2025	0.07 SG31A0000001
SHIMANO INC	0.07 JP3358000002
EXXON MOBIL CORPORATION	0.07 US30231G1022
VERISK ANALYTICS I COM	0.07 US92345Y1064
US. TSY. INFL. 2.125% IL 15/02/2041	0.07 US912810QP66
MITSUI FUDOSAN CO	0.07 JP3893200000
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.07 US91282CLC37
EURO	0.07
ITOCHU CORP JPY	0.07 JP3143600009
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.07 NZGOVDT429C7
AIA GROUP LTD	0.07 HK0000069689
MOLINA HEALTHCARE INC	0.07 US60855R1005
WELLINGTON REGIONAL COUNCIL 210125 PNOTE	0.07 NZWRCDT291C1
ADVANCED MICRO DEV	0.07 US0079031078
VISA INC - A	0.07 US92826C8394
BHP GROUP LIMITED ORDINARY FULLY PAID	0.06 AU000000BHP4
NATIONAL GRID	0.06 GB00BDR05C01
CINTAS CORP	0.06 US1729081059
AVALONBAY COMMUNITIES INC	0.06 US0534841012
GLOBE LIFE INC	0.06 US37959E1029
WELLS FARGO & COMPANY	0.06 US9497461015
KEYENCE CORP NPV	0.06 JP3236200006
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.06 NZGOVDT551C8
HOME DEPOT INC	0.06 US4370761029
AMERIPRISE FINANCIAL INC	0.06 US03076C1062
LONZA AG - REG	0.06 CH0013841017

US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.06 US912810TT51
NORWAY GOV. BD. 1.375% 19/08/2030	0.06
GENTRACK GROUP LIMITED ORDINARY SHARES	0.06 NZGTKE0002S9
VERIZON COMMUNICATIONS	0.06 US92343V1044
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.06 JP1103431G66
US TREASURY N/B 4.12% 15/NOV/2032	0.06 US91282CFV81
BOOKING HLDGS INC COM	0.06 US09857L1089
TRADE DESK INC	0.06 US88339J1051
AMPHENOL ORD SHS CLASS A	0.06 US0320951017
CLEAN HARBORS INC	0.06 US1844961078
WASTE MANAGEMENT INC COM	0.06 US94106L1098
CONSTELLATION BRANDS INC-A	0.06 US21036P1084
SHOPIFY INC COM NPV CL A	0.06 CA82509L1076
SPAIN GOV. BD. 0.50% 30/04/2030	0.06 ES0000012F76
EDISON INTERNATIONAL	0.06 US2810201077
XERO LIMITED ORDINARY FULLY PAID	0.06 NZXROE0001S2
COMCAST CORP	0.06 US20030N1019
MEXICAN BONOS 7.75% 13/11/2042	0.06 MX0MGO0000R8
WELLS FARGO F2F 22/7/2032	0.06 XS2865533462
UNITED KINGDOM GI 0.625% 07/06/2025	0.06 GB00BK5CVX03
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M BONOS	0.06 MX0MGO0000B2
MEXICAN BONOS 8.00% 7/11/2047	0.06 MX0MGO000102
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.06 JP1201301B94
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.06 US91282CGP05
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.06 NZHNZD0935L6
FAST RETAILING CO LTD	0.06 JP3802300008
INTERMEDIATE CAPITAL GROUP PLC	0.06 GB00BYT1D1J9
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.06 AU0000018442
MERCK & CO INC NEW COM	0.05 US58933Y1055
NETHERLANDS GOV. B 2.50% 15/01/2033	0.05 NL0010071189
SEGRO PLC	0.05 GB00B5ZN1N88
ORACLE CORP	0.05 US68389X1054
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.05 MYBMX1100044
PTC INC	0.05 US69370C1009
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.05 US91282CAU53
NORWAY GOV. BD. 1.50% 19/02/2026	0.05 NO0010757925
US. TSY. NOTE/BON 0.625% 15/5/2030	0.05 US912828ZQ64
ADOBE INC COM	0.05 US00724F1012
TOKYO ELECTRON LTD JPY	0.05 JP3571400005
CADENCE DESIGN SYSTEMS INC	0.05 US1273871087
TERNA SPA	0.05 IT0003242622
CDW CORP	0.05 US12514G1085
COSTCO WHOLESALE CORP	0.05 US22160K1051
ADYEN NV	0.05 NL0012969182
Income Due - NZD	0.05
SEVERN TRENT PLC	0.05 GB00B1FH8J72
Outstanding Settlement Receipts - NZD	0.05
AERCAP HOLDINGS NV	0.05 NL0000687663
ATMOS ENERGY CORP	0.05 US0495601058
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.05 NO0010930522
NASDAQ INC	0.05 US6311031081
ENI SPA	0.05 IT0003132476
UNIBAIL RODAMCO WESTFIELD	0.05 FR0013326246
VICI PROPERTIES INC	0.05 US9256521090
ASHTREAD GROUP PLC	0.05 GB0000536739
SERKO LTD	0.05 NZSKOE0001S7
JPM. CHASE F2F 1/6/20341000	0.05 US46647PDR47
ESSEX PROPERTY TRUST INC	0.05 US2971781057
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.05 US9128286T26
KOREA TSY. BD. 2.00% 10/06/2031	0.05 KR103502GB66
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.05
SCENTRE GROUP	0.05 AU000000SCG8
HON HAI PRECISION INDUSTRY	0.05 TW0002317005
OLD DOMINION FREIGHT LINE INC	0.05 US6795801009
AT & T INC	0.05 US00206R1023
BP P.L.C	0.05 GB0007980591
ABBVIE INC COM	0.05 US00287Y1091
MS. F2F 28/4/2032	0.05 US6174468X01

US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.05 US91282CDY49
REALTY INCOME CORPORATION	0.05 US7561091049
KLEPIERRE	0.05 FR0000121964
SINGAPORE TELECOMM NPV B/L 100	0.05 SG1T75931496
AGNICO EAGLE MINES	0.05 CA0084741085
US. TSY. NOTE/BON 0.375% 30/4/2025	0.05 US912828ZL77
NETHERLANDS GOV. B 0.25% 15/07/2029	0.05 NL0013332430
MICRON TECHNOLOGY INC USD	0.05 US5951121038
SUN HUNG KAI PROPERTY HKD	0.04 HK0016000132
SPAIN GOV. BD. 1.85% 30/07/2035	0.04 ES0000012E69
SEA LTD	0.04 US81141R1005
PEXA GROUP LTD PLC	0.04 AU0000158594
CLOUDFLARE INC	0.04 US18915M1071
KERING	0.04 FR0000121485
CANADIAN APARTMENT PROPERTIES REITS	0.04 CA1349211054
PING AN INSURANCE GROUP OF CHINA LIMITED	0.04 CNE1000003X6
COLOMBIAN TES 7.75% 18/09/2030	0.04 COL17CT03342
GS. GRP. F2F 25/4/2035	0.04 US38141GA955
VONOVIA SE NPV SUBS RTS DIV CASH	0.04 DE000A1ML7J1
BANCO BICAYA ARGENTARIA SA	0.04 ES0113211835
NORWAY GOV. BD. 2.00% 26/04/2028	0.04 NO0010821598
STANDARD CHARTERED	0.04 GB0004082847
INTEREST RATE SWAPS	0.04
UK. GILT 1.75% 7/9/2037	0.04 GB00BZB26Y51
COUPANG INC COM CL A SHS ORD	0.04 US22266T1097
INDONESIA TSY. BD. 7.50% 15/06/2035	0.04 IDG000013509
FEDERAL REALTY INVESTMENT TRUST	0.04 US3137451015
SCALES CORP LTD	0.04 NZSCLE0002S8
CISCO SYSTEMS INC	0.04 US17275R1023
BANCO SANTANDER 5.439% 15/07/2031	0.04 US05964HGBG92
COPART INC	0.04 US2172041061
HOULIHAN LOKEY INC	0.04 US4415931009
Outstanding Settlement Receipts - USD	0.04
KIMCO REALTY CORP	0.04 US49446R1095
BIG YELLOW GROUP PLC	0.04 GB0002869419
HILTON WORLDWIDE H COM	0.04 US43300A2033
VISTA GROUP INTERNATIONAL LTD	0.04 NZVGLE0003S1
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.04 US7960508882
MEXICAN BONOS 8.50% 18/11/2038	0.04 MX0MGO0000J5
TYSON FOODS INC CLASS A	0.04 US9024941034
SAMSARA INC	0.04 US79589L1061
COCA COLA CO USD	0.04 US1912161007
4.50% 15/04/2027	0.04 NZGOVDT427C1
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.04 JP1103471H66
CITIGROUP INC F2F 14/05/2032	0.04 XS2577826386
NU HOLDINGS LTD	0.04 KYG6683N1034
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.04 NZIIBDT005C5
SPOTIFY TECHNOLOGY COM	0.04 LU1778762911
HERMES INTERNATIONAL	0.04 FR0000052292
WORKDAY INC	0.04 US98138H1014
AMERICAN HOMES 4 RENT	0.04 US02665T3068
EXELON CORPORATION	0.04 US30161N1019
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.04 JP1201111968
US. TSY. NOTE/BON 4.375% 30/11/2028	0.04 US91282CJN20
MEDIATEK INC	0.04 TW0002454006
TAIWAN SEMICONDUCT MANUFACTURING USD	0.04 US8740391003
T&D HOLDINGS INC NPV	0.04 JP3539220008
ICU MEDICAL INC	0.04 US44930G1076
SES FDR	0.04 LU0088087324
PG AND E CORP	0.04 US69331C1080
COLOMBIAN TES 6.00% 28/4/2028	0.04
KOREA TSY. BD. 1.25% 10/03/202600	0.04 KR103501GB34
SIMON PROPERTY GROUP INC USD	0.04 US8288061091
WOLTERS KLUWER	0.03 NL0000395903
JPM. CHASE F2F 4/2/2032	0.03 US46647PBX33
RYMAN HOSPITALITY PROPERTIES INC	0.03 US78377T1079
SUN COMMUNITIES INC	0.03 US8666741041
MITSUBISHI UFJ FINL. F2V 17/4/2035.426% 17/04/2035	0.03 US606822DF83
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.03 JP1400141M51
SALESFORCE INC	0.03 US79466L3024
UBS GROUP AG F2F 17/03/2032EGS	0.03 CH1255915014

US. TSY. NOTE/BON 3.875% 31/12/2027	0.03 US91282CGC91
ISRAEL GOVERNMENT 2.80% 29/11/2052	0.03 IL0011840761
EUROPEAN UNION 2.0% 04/OCT/2027	0.03 EU000A3K4DS6
VALE SA	0.03 BRVALEACNORO
CHEVRON CORP	0.03 US1667641005
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.03 CNE100003662
FUTURE MARGINS-USD	0.03
T MOBILE US INC COM	0.03 US8725901040
REGENCY CENTERS CORPORATION	0.03 US7588491032
COLOMBIAN TES 7.25% 18/10/2034	0.03 COL17CT03615
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.03 NZGOVDT433C9
CIGNA 5.25% 15/2/2034	0.03 US125523CV04
SK HYNIX INC	0.03 KR7000660001
AFRICAN DEVELOPMEN 3.50% 18/09/2029	0.03 US00828EFD67
ATLASSIAN CL A ORD	0.03 US0494681010
THE WALT DISNEY CO	0.03 US2546871060
TAUPO DISTRICT COUNCIL 041224 PNOTE	0.03 NZTDCDO339L5
ORSTED AS	0.03 DK0060094928
NAPIER PORT HOLDINGS LTD	0.03 NZNPHE0005S2
JD.COM INC	0.03 KYG8208B1014
MEXICAN BONOS 7.50% 03/06/2027	0.03 MX0MGO00000D8
AXA	0.03 FR0000120628
VITAL HEALTHCARE PROPERTY TRUST	0.03 NZCHPE0001S4
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.03 US4592001014
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.03 US9128282A70
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.03 US655844CU03
UNITED UTILITIES GROUP PLC	0.03 GB00B39J2M42
MASTERCARD 4.35% 15/01/2032	0.03 US57636QBB95
SNAM SPA	0.03 IT0003153415
SERVICE CORPORATION INTERNATIONAL	0.03 US8175651046
FRAPORT AG	0.03 DE0005773303
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.03 US91282CHK09
UNITE GROUP PLC	0.03 GB0006928617
ACCIONA SA	0.03 ES0125220311
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA	0.03
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.03 JP1103641MA8
PEPSICO INC CAP 2/3	0.03 US7134481081
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000 BONDS02/2054	0.03 US912810TX63
THERMO FISHER SCIENTIFIC INC	0.03 US8835561023
SKY NETWORK TELEVISION LTD	0.03 NZSKTE0001S6
STOCKLAND	0.03 AU000000SGP0
MS. F2F 21/4/2034	0.03 US61747YFE05
SUMITOMO MITSUI TEMP	0.03 JP3890350006
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.03 US91282CBS98
INTUIT INC	0.03 US4612021034
PINNACLE WEST CAPITAL	0.03 US7234841010
ITAU UNIBANCO HOLDING SA	0.03 BRITUBACNPR1
LINDE PLC	0.03 IE00059YS762
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.03 CA135087Q236
ROSS STORES INC	0.03 US7782961038
PORTLAND GENERAL ELECTRIC COMPANY	0.03 US7365088472
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.03 US9128283F58
BIMBO BAKERIES US 5.375% 09/01/2036	0.03 US09031WAE30
UNITED KINGDOM GIL 1.25% 31/7/2051	0.03 GB00BLH38158
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.03 US91282CCH25
CELLNEX TELECOM SA	0.03 ES0105066007
TARGET 4.50% 15/09/2034	0.03 US87612EBS46
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.03 US91282CJZ59
MCDONALD'S CORP	0.03 US5801351017
ALEXANDRIA REAL ES 4.70% 01/07/20301/07/2030 USD	0.03 US015271AN94
AMERICOLD REALTY TRUST INC	0.03 US03064D1081
THE LINK REAL ESTATE INVESTMENT TRUST	0.03 HK0823032773
ACCENTURE PLC	0.03 IE00B4BNMY34
US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.03 US91282CKQ32
MALAYAN BANKING BHD	0.03 MYL11550O0000
COLOMBIAN TES 7.50% 26/08/2026	0.03 COL17CT02625
AENA SME S.A.	0.03 ES0105046009

ASTRAZENECA PLC	0.03 GB0009895292
BANCO DE SABADELL 5.00% 13/10/2029	0.03 XS2898158485
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.03 US91282CDJ71
US TREASURY N/B 4.0% 15/NOV/2042	0.03 US912810TM09
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.03 US912810QB70
ENERGIAS DE PORTUGAL SA	0.03 PTEDP0AM0009
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.03 NZGOVDT528C6
COMPASS GRP. 3.25% 6/2/2031	0.03 XS2758114321
BEIGENE LTD	0.03 KYG1146Y1017
KILROY REALTY CORP	0.03 US49427F1084
CUBESMART COM	0.03 US2296631094
UNICREDIT 2.569% 22/9/2026	0.03 US904678AU32
ALEXANDRIA REAL ESTATE EQUITIES	0.03 US0152711091
GE AEROSPACE	0.03 US3696043013
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD	0.03 CNE100003G67
TERRENO REALTY COR COM	0.03 US88146M1018
LKQ CORP COM	0.03 US5018892084
CANADIAN GOV. BD. 2.25% 01/06/2025	0.03 CA135087D507
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.03 AU0000013740
US. TSY. NOTE/BOND 2.00% 15/02/2025	0.03 US912828J272
INFOSYS LTD	0.03 US4567881085
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.03 US91282CDL28
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.03 US91282CCS89
US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026	0.03 US91282CLH24
GETLINK SE	0.03 FR0010533075
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.03 US912810TL26
WULIANGYE YIBIN CO LTD	0.03 CNE000000VQ8
TERADYNE INC	0.03 US8807701029
US TREASURY N/B 3.5% 15/FEB/2033	0.03 US91282CGM73
CELLNEX FIN. 2.00% 15/09/203209/2032 EUR100000 7	0.03 XS2385393587
SILGAN HOLDINGS INC	0.03 US8270481091
IHG FINANCE LLC 3.625% 27/09/2031	0.03 XS2909822517
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.03 US91282CHZ77
STELLANTIS 4.25% 16/6/2031	0.03 XS2634690114
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.03 US91282CJJ18
SHELL PLC ORD EUR0.07	0.03 GB00BP6MXD84
KOREA TSY. BD. 1.50% 10/12/2030	0.03 KR103502GAC2
US TREASURY N/B 4.0% 31/OCT/2029	0.03 US91282CFT36
MONCLER SPA	0.03 IT0004965148
GSK PLC	0.03 GB00BN75WVP63
WEICHAI POWER CO LTD	0.03 CNE1000000D4
SUEZ SACA 5.00% 3/11/2032000 REGS	0.03 FR001400DQ92
INNER MONGOLIA MENGDIAN HUANENG THERMAL POWER ORD SHS	0.03 CNE000000GN6
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000 BONDS05/2054	0.03
UK. GILT 0.875% 22/10/2029	0.03 GB00BJMHB534
REXFORD INDUSTRIAL REALTY INC	0.03 US76169C1009
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.03 US912810RJ97
US TREASURY N/B 2.87% 15/MAY/2032	0.03 US91282CEP23
PEARSON PLC ORD	0.03 GB0006776081
CREDIT SUISSE GRP. F2F 1/3/2029	0.03 CH1214797172
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.03 US912810SZ21
PROCTER & GAMBLE 4.55% 29/01/2034	0.03 US742718GG89
SCHLUMBERGER HLDGS 5.00% 15/11/2029	0.03 US806851AM38
JAPAN POST HOLDINGS CO LTD	0.03 JP3752900005
PFIZER INV. ENTS. 5.34% 19/05/2063	0.03 US716973AH54
ABBOTT LABS	0.03 US0028241000
BANK OF AMERICA F2F 24/05/20324/05/2032 EUR100000	0.03 XS2345798271
RAIFFEISEN BANK INTL 7.37% 20/DEC/2032	0.03 XS2534786590
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.03 MYBMS1900047
CRELAN F2F 23/01/20320	0.03 BE0002989706
PETROLEO BRASILEIRO PETROBRAS SA	0.03 BRPETRACNPR6
MEXICAN BONOS 7.75% 23/11/2034	0.03

DEXCOM INC	0.03	US2521311074
POSTS ITALIANE SPA	0.03	IT0003796171
CHUBB INA HLDGS. 5.00% 15/03/2034	0.03	US171239AK24
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.03	CA135087XG49
RCI BANQUE SA 3.875% 30/09/2030	0.03	FR001400SSO4
CATERPILLAR INC	0.03	US1491231015
DERWENT LONDON PLC	0.03	GB0002652740
JDE PEET S 4.50% 23/1/2034REGS	0.03	XS2728560959
GS. GRP. F2F 23/04/2029	0.03	US38141GWV21
ENSTAR GROUP LTD	0.03	BMG3075P1014
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.03	AU000XCLWAR9
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.03	DE0001102580
DANSKE BANK 1.50% 2/9/2030	0.03	XS2225893630
SOCIETE GENERALE F2V 19/01/202828	0.03	US83368RBH49
COCA-COLA 5.20% 14/01/2055	0.02	US191216DZ03
TEXAS INSTRUMENTS	0.02	US8825081040
ALLIANZ SE-REG	0.02	DE0008404005
INDONESIA TSY. BD 8.375% 15/09/2026	0.02	IDG000009507
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.02	US91282CBL46
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.02	US91282CHT18
BANK OF NEW ZEALAND 290125 2.16 CB	0.02	NZBNZDT396C0
MITSUBISHI ESTATE	0.02	JP3899600005
DR HORTON INC	0.02	US23331A1097
BIONTECH SE	0.02	US09075V1026
NETEASE INC	0.02	KYG6427A1022
DANAHER CORP	0.02	US2358511028
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.02	US912810PT97
US. TSY. NOTE/BON 1.625% 15/08/2029	0.02	US912828YB05
RLGH FINANCE BERMU 8.25% 17/07/2031	0.02	XS2845154124
CHINA LIFE INSURANCE CO LTD	0.02	CNE1000002L3
SERVICENOW INC	0.02	US81762P1021
AA BD. 5.50% 31/07/2027	0.02	XS2106054443
US. TSY. NOTE/BOND 0.25% 31/5/2025	0.02	US912828ZT04
BANK OF AMERICA F2F 20/12/2028	0.02	US06051GHD43
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.02	US912828ZS21
TOYOTA MOTOR CORP	0.02	JP3633400001
BRISTOL-MYERS SQUI 6.40% 15/11/2063	0.02	US110122EC85
KUWAIT FINANCE HOUSE KSCP	0.02	KW0EQ0100085
BANK OF AMERICA F2F 23/07/2030	0.02	US06051GHV41
ISHARES MSCI QATAR CAPPED ETF	0.02	US46434V7799
NEW ZEALAND GOV. 1.75% 15/5/2041	0.02	NZGOVDT541C9
BPCE F2F 18/01/2027VAR DTD 5.975 18/01/2027	0.02	US05583JAN28
US. TSY. NOTE/BON 0.625% 15/8/2030	0.02	US91282CAE12
LAM RESEARCH CORPORATION	0.02	US5128071082
DUKE ENERGY FLORI 5.875% 15/11/2033	0.02	US26444HAQ48
WABTEC STP 15/09/2028	0.02	US960386AM29
WESTPAC BANKING CORPORATION	0.02	AU000000WBC1
SOCIETE GENERALE SA	0.02	FR0000130809
TAG TEGERNSEE IMMOBILIEN- UND BETRILIGUN	0.02	DE0008303504
SANTANDER UK GROUP HLDGS 6.83% 21/NOV/2026	0.02	US80281LAS43
ROYAL BANK OF CANADA	0.02	CA7800871021
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.02	US91282CAV37
NZ EXCHANGE LTD	0.02	NZNXE0001S7
MIZUHO FINANCIAL GROUP 1.55% 09/JUL/2027	0.02	US60687YBS72
JAPAN GOV. FIVE YE 0.10% 20/09/2025	0.02	JP1051451LA6
NINTENDO CO LTD	0.02	JP3756600007
BNP PARIBAS NOMINEES	0.02	
BROADCOM 3.137% 15/11/2035	0.02	US11135FBP53
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.02	BE0000304130
ENBRIDGE 5.625% 5/4/2034	0.02	US29250NCC74
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.02	US91282CBQ33
CARLISLE COS INC	0.02	US1423391002
CVS HEALTH 5.05% 25/03/2048	0.02	US126650CZ11
LINDE PLC 3.625% 12/6/2034	0.02	XS2634594076
ROBLOX CORPORATION COM CL A ORD SHS	0.02	US7710491033
GENPACT LTD	0.02	BMG3922B1072
BOSTON SCIENTIFIC CORP COM USD	0.02	US1011371077
NEXTERA ENERGY INC	0.02	US65339F1012
CNY BNP PARIBAS A\C	0.02	

MODERNA INC	0.02 US60770K1079
COLOMBIAN TES 7.00% 30/06/2032	0.02 COL17CT03490
S AND P GLOBAL INC COM	0.02 US78409V1044
GAMING AND LEISURE P COM	0.02 US36467J1088
AMGEN INC	0.02 US0311621009
RYDER SYSTEM 6.60% 01/12/2033	0.02 US78355HKY44
WEICHOW MOUTAI CO LTD	0.02 CNE0000018R8
EXELON 5.60% 15/03/2053	0.02 US30161NBL47
CITIGROUP INC USD	0.02 US1729674242
EVERSOURCE ENERGY 5.50% 01/01/2034	0.02 US30040WAX65
US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR-2025	0.02 US91282CFE66
US TREASURY N/B 1.25% 30/04/2028	0.02 US91282CBZ32
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.02 NZARXE000151
CANADIAN GOV. BD. 3.25% 1/9/2028	0.02 CA135087Q491
US. TSY. NOTE/BON 1.375% 31/10/2028	0.02 US91282CDF59
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.02 US91282CCY57
APPLIED MATERIALS US	0.02 US0382221051
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.02 US55903VBE20
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.02 US91282CCV19
TAYLOR WIMPEY PLC GBP	0.02 GB0008782301
SAFESTORE HOLDINGS PLC	0.02 GB00B1N7Z094
JPM. CHASE F2F 22/04/2030	0.02 US46647PEG72
COLGATE PALMOLIVE	0.02 US1941621039
CHUBB LIMITED ORD	0.02 CH0044328745
UNITED STATES TREA 2.00% 15/8/2025	0.02 US912828K742
ENPHASE ENERGY INC	0.02 US29355A1079
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.02 JP1201031877
WESTPAC NZD COLL	0.02
HSBC HOLDINGS PLC	0.02 GB0005405286
US. TSY. NOTE/BON 1.625% 15/2/2026	0.02 US912828P469
PFIZER INC COM	0.02 US7170811035
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.02 US912828V988
BANK CENTRAL ASIA TBK PT	0.02 ID1000109507
MIRVAC GROUP PROPERTY TRUST	0.02 AU000000MGR9
BYD CO LTD	0.02 CNE100001526
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.02 US9128282R06
COMMONWEALTH BANK OF AUSTRALIA	0.02 AU000000CBA7
FORTINET INC COM	0.02 US34959E1091
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.02 US91282CBW01
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.02 US91282CCF68
UNILEVER PLC	0.02 GB00B10RZP78
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
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
NATWEST GROUP PLC ORD	0.02 GB00BM8PY71
GFL ENVIRON. 6.75% 15/01/2031	0.02 US36168QAQ73
EQUITY LIFESTYLE PROPERTIES INC	0.02 US29472R1086
MOTABILITY OPERAT 3.875% 24/01/2034	0.02 XS2742660660
SABRA HEALTHCARE REIT INC	0.02 US78573L1061
EUROGRID 3.915% 01/02/2034	0.02 XS2756342122
TRANE TECHNOLOGIES PLC	0.02 IE00BK9ZQ967
ALLSTATE CORP	0.02 US0200021014
KINROSS GOLD CORP 4.5% 15/07/2027	0.02 US496902AQ09
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.02 BE0002939206
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.02 US91282CCW91
VOLKSWAGEN BANK 4.625% 3/5/2031	0.02 XS2617457127
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.02
MITSUBISHI HEAVY INDUSTRIES LTD	0.02 JP3900000005
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.02 US912828Z781
GRUPO FINANCIERO BANORTE SAB DE CV SER O	0.02 MXP370711014
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.02 US91282CDW82
US TREASURY N/B 3.37% 15/MAY/2033	0.02 US91282CHC82

OMV AG	0.02 AT0000743059
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026	0.02 US37190AAA79
USD	
SINGAPORE GOV. BD 2.125% 01/06/2026	0.02 SG31A8000003
ALD 4.375% 23/11/2026	0.02 FR001400M8T2
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.02 US91282CCE93
ALIMENTATION COUC 4.011% 12/02/2036	0.02 XS2764880667
VIRGIN MONEY UK F2F 18/3/2028	0.02 XS2757511113
EIFFAGE INC	0.02 FR0000130452
GROUPE DES ASSURAN 3.75% 30/04/2029	0.02 FR001400PT38
ELIA GROUP SA/NV	0.02 BE0003822393
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.02 US91282CDP32
SIEMENS AG NPV EUR	0.02 DE0007236101
CADILLAC FAIRVIEW PRP TR 2.5% 15/OCT/2031	0.02 US68327LAD82
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.02 US912810SN90
US. TSY. NOTE/BOND 2.25% 15/11/2025	0.02 US912828M565
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.02 AU000000ANZ3
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.02 NZLGFDT017C3
150531 2.25 GB	
UK. GILT 4.50% 7/6/2028	0.02 GB00BMF9LG83
MITSUBISHI UFJ FINANICAL	0.02 JP3902900004
UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053	0.02 US91324PE574
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.02 US912828ZN34
PROGRESSIVE CORP	0.02 US7433151039
BP CAPITAL MARKETS 3.36% 12/09/2031	0.02 XS2902720171
CHENIERE ENERGY PA 5.75% 15/08/2034	0.02 US16411QAR20
COCA COLA BOTTLING CO CONSOLIDATED	0.02 US1910981026
DEUTSCHE BANK AG 4.0% 24/JUN/2032	0.02 DE000DL19WN3
MONDELEZ INTERNATIONAL INC	0.02 US6092071058
CAPITEC BANK HOLDINGS LTD	0.02 ZAE000035861
XIAOMI CORP	0.02 KYG9830T1067
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.02 AU000XCLWAS7
WELLS FARGO F2F 25/7/20340798 5.78% 25/07/2034	0.02 US95000U3F88
Outstanding Settlement Receipts - JPY	0.02
TENNET HLDG. TENNET HLDG. F2V PERP	0.02 XS2207430120
UBS GRP. F2V 30/01/2027	0.02 US902613AC28
SCHNEIDER ELECTRIC SE	0.02 FR0000121972
AGREE REALTY CORP	0.02 US0084921008
TORONTO-DOMINION 3.563% 16/04/2031	0.02 XS2803424329
VOLKSWAGEN BANK GMBH FIXED 2.5% 31/07/2026	0.02 XS1944390597
BRIXMOR OPERATING 4.05% 1/7/2030	0.02 US11120VAJ26
US TREASURY N/B 2.75% 30/APR/2027	0.02 US91282CEN74
FISERV 5.15% 12/08/2034	0.02 US337738BN72
CHINA CONSTRUCTION BANK	0.02 CNE1000002H1
BNP PARIBAS SA	0.02 FR0000131104
JPM. CHASE F2F 23/10/2034	0.02 US46647PDY97
JAPAN GOVERNMENT 0.005% 20/03/2026	0.02 JP1051471M45
CP ALL PCL NVDR	0.02 TH0737010R15
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.02 JP1051531N75
US. TSY. NOTE/BON 0.375% 30/9/2027	0.02 US91282CAL54
TOKIO MARINE HOLDINGS INC	0.02 JP3910660004
TELE2 AB	0.02 SE0005190238
BLACKROCK INC	0.02 US09247X1019
PACIFIC EDGE LTD NPV	0.02 NZPEBE000251
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	
NVR INC	0.02 US62944T1051
US TREASURY N/B 3.62% 31/AUG/2029	0.02 US91282CLK52
SHURGARD SELF STORAGE EUROPE SARL	0.02 GG00BQZCBZ44
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.02 CNE1000003G1
PRIMAX ELECTRONICS LTD	0.02 TW0004915004
PUBLIC BANK BERHAD	0.02 MYL1295O0004
WEA FINANCE LLC 2.87% 15/01/2027	0.02 US92928QAH11
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.02 US37045XDW39
ARVIDA GROUP LIMITED	0.02 NZARVE000155
UBER TECHNOLOGIES INC	0.02 US90353T1007
HARTFORD FINANCIAL SERVICES GROUP INC	0.02 US4165151048

AEP TEXAS 5.40% 01/06/2033	0.02 US00108WAR16
GILEAD SCIENCES INC	0.02 US3755581036
COLOMBIAN TES 13.25% 9/2/2033P1000 B	0.02
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.02 US91282CEB37
CITIGROUP F2F 13/02/2030	0.02 US172967PF20
BANK OF AMERICA F2F 21/07/2032	0.02 US06051GKA66
ABN AMRO BK N V MEDIUM TERM SR SUB TRANCHE # TR 256.339% 18/09/2027	0.02 US00084DBA72
RECKITT BENCKISER 3.625% 20/6/2029	0.02 XS2842083235
ENI 5.95% 15/05/2054	0.02 US26874RAP38
KOREA TSY. BD. 2.625% 10/09/2035000	0.02 KR103502G594
UK. GILT 3.50% 22/01/2045	0.02 GB00BN65R313
TARGA RES. PARTNER 6.50% 30/3/2034	0.02 US87612GAF81
BANK OF MONTREAL F2F 10/7/2030	0.02 XS2856789511
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050	0.02
DEUTSCHE BANK F2F 19/11/2030	0.02 DE000DL19VS4
HSBC HOLDINGS PLC F2F 14/9/2031	0.02 XS2685873908
US TREASURY N/B 1.87% 28/FEB/2027	0.02 US91282CEC10
BLACKSTONE PROP. P 1.00% 20/10/2026	0.02 XS2398745922
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.02 US91282CES61
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.02 US91282CCJ80
US. TSY. NOTE/BON 1.125% 31/10/2026	0.02 US91282CDG33
HSBC HOLDINGS PLC F2F 17/08/2029	0.02 US404280CV97
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.02 JP1051461M13
MEXICAN BONOS 7.75% 29/05/2031	0.02 MXOMGO0000P2
BNP PARIBAS F2F 11/07/2030	0.02 FR0014007LK5
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.02 US91282CGH88
BANCO SANTANDER CENTRAL HISP	0.02 ES0113900J37
DEUTSCHE BAHN FIN 1.875% 24/05/2030	0.02 XS2484327999
UBS GROUP AG	0.02 CH0244767585
GENESIS ENERGY LTD	0.02 NZGNEE000157
DUKE ENERGY CORP COM	0.02 US26441C2044
DATADOG INC	0.02 US23804L1035
NORTHUMBRIAN WATER 5.50% 02/10/2037	0.02 XS2794482351
BNP PARIBAS F2V 31/03/2032EGS	0.02 FR0014009HA0
FAIRFAX FINL. HLDG 6.00% 07/12/2033	0.02 US303901BM35
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.02 JP1103541K42
NOMURA HLDGS. 2.172% 14/07/20281000	0.02 US65535HAY53
US TREASURY N/B 4.5% 31/MAY/2029	0.02 US91282CKT70
VOLKSWAGEN FINL. S 6.50% 18/09/2027	0.02 XS2687917018
GEELY AUTOMOBILE HOLDINGS LT	0.02 KYG3777B1032
ZIMMER BIOMET HLDG 5.20% 15/09/2034	0.02 US98956PAZ53
WIHLBORGS FAST. AB NPV	0.02 SE0018012635
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53	0.02 US912810TV08
MERLIN PROPERTIES SOCIMI SA	0.02 ES0105025003
SAGE GROUP	0.02 GB00B8C3BL03
MORGAN STANLEY	0.02 US6174464486
COMMERZBANK F2V 06/12/20320 REGS	0.02 DE000CZ45W81
SANOFI SA	0.02 FR0000120578
CARDINAL HEALTH INC	0.02 US14149Y1082
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.02 US91282CCR07
CONOCOPHILLIPS	0.02 US20825C1045
FIRSTRAND LTD	0.02 ZAE000066304
CITIGROUP INC F2F 19/09/2030	0.02 US17327CAT09
SOLVAY FIN. AMERIC 5.85% 04/06/2034	0.02 US834423AF20
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.02 JP1051501N14
RECRUIT HLDGS CO LNPV	0.02 JP3970300004
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.02 JP1051511N46
UK. GILT 4.50% 07/12/2042	0.02 GB00B1VWPJ53
CHARTWELL RETIREME TRUST UNITS	0.02 CA16141A1030
AIB GROUP PLC	0.02 IE00BF0L3536
CAPITALAND INTEGRATED COMMERCIAL	0.02 SG1M51904654
LIBERTY MUTUAL GROUP 4.625% GTD SNR NTS 02/12/2030EUR100000	0.02 XS2561647368
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD- 2026	0.02 US91282CCZ23

JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.02 JP1103401F97
INTESA SANPAOLO F2V 21/11/2033	0.02 US46115HBV87
CHRISTCHURCH CITY HOLDINGS LIMITED 201224 PNOTE	0.02 NZCCHDT076C2
CATHAY FINANCIAL HOLDING CO	0.02 TW0002882008
PROPERTY FOR INDUSTRY LTD	0.02 NZPFIE0001S5
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.02 FR0011883966
GOLDMAN SACHS CCP USD BROKER ACCOUNT	0.02
RTE RESEAU DE TRAN 3.75% 4/7/203535	0.02 FR001400J150
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.02 FR0014002WK3
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.02 JP1103601LA4
KERING 3.625% 05/09/2031	0.02 FR001400KHW7
ARISTA NETWORKS IN COM	0.02 US0404131064
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.02 JP1103621M43
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.02 JP1103631M74
DIAMONDBACK ENERGY 5.75% 18/04/2054	0.02 US25278XBA63
INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096	0.02 IDG000020801
SYDNEY AIRPORT FI 4.375% 03/05/20333	0.02 XS2613209670
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.02 MYBMX0700034
NNN REIT INC	0.02 US6374171063
GALAXY PIPELINE AS 2.94% 30/09/2040	0.02 XS2300197030
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.02 JP1103521JA8
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.02 JP1103681NA2
BROADSTONE NET LEA COM	0.02 US11135E2037
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.02 US912828Z948
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.02 US91282CBH34
US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031	0.02 US91282CKU44
HEWLETT PACKARD EN 5.00% 15/10/2034	0.02 US42824CBV00
STRYKER CORP	0.02 US8636671013
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.02 FR0013286192
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.02 US912828ZV59
STANDARD BANK GROUP	0.02 ZAE000109815
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.02 FR0011317783
NXP BV/NXP FDG/NXP 3.15% 01/05/2027	0.02 US62954HAX61
FUBON FINANCIAL HLDG	0.02 TW0002881000
UTD. UTILITIES WAT 3.75% 23/05/20344	0.02 XS2771661357
MBANK SA F2F 27/09/2030	0.02 XS2907137736
ORION OYJ	0.02 FI0009014377
HITACHI NPV	0.02 JP3788600009
ASAHI GRP. HLDGS. 3.384% 16/04/2029	0.02 XS2799473637
SELP FIN. SARL 3.75% 10/8/2027	0.02 XS2511906310
ELIA GRP. SA/NV 3.875% 11/6/2031	0.02 BE6352705782
AMPRION 3.85% 27/08/2039	0.02 DE000A383QR0
ITALY BUONI POLIEN 2.45% 1/9/2033	0.02 IT0005240350
VERTEX PHARMACEUTICALS INC	0.02 US92532F1003
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.02 JP1103691P11
ELF BEAUTY INC	0.02 US26856L1035
ZIJIN MINING GROUP ORDINARY SHARES	0.02 CNE100000B24
TOTALENERGIES SE TOTALENERGIES SE F2V PERP	0.02 XS2290960520
BOE TECHNOLOGY GROUP CO LTD	0.02 CNE0000016L5
CUSHMAN AND WAKEFIELD PLC	0.02 GB00BF24N465
US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ-2027	0.02 US91282CKZ31
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.02 US91282CJK80
HSBC HOLDINGS PLC F2F 25/09/2035	0.02 XS2904541070
US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC-2026	0.02 US91282CKS97
BANCO DE CHILE	0.02 CLP0939W1081
US TREASURY N/B 4.62% 30/JUN/2026	0.02 US91282CKY65
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.02 US91282CCP41
REGENERON PHARMACEUTICALS INC	0.02 US75886F1075
NATIONAL GRID PLC 3.24% 30/MAR/2034	0.02 XS2486461523
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-2026	0.02 US91282CKB62
TOURISM HOLDINGS LTD	0.02 NZHELE0001S9
BPCE S A MEDIUM TERM NTS BOOK ENTRY MED TRM NTS 611 4.75% 19/07/2027	0.02 US05578AE465
COREBRIDGE GBL. FN 5.20% 24/06/2029	0.02 US00138CBA53
MPLX 5.50% 15/02/2049	0.02 US55336VAT70

US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR-2027	0.02 US91282CLG41
ILLINOIS TOOL WORKS	0.02 US4523081093
VICI PROPS. 4.95% 15/02/2030	0.02 US925650AC72
UNICREDIT F2V 15/01/203200000	0.02 XS2101558307
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.02 JP1103721PA1
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.02 JP1103591L73
NIPPON BUILDING FUND INC TEMP	0.02 JP3027670003
AMBEV SA COM NPV	0.02 BRABEVACNOR1
ISETAN MITSUKOSHI HOLDINGS LTD	0.02 JP3894900004
MAPLETREE INDUSTRIAL TRUST	0.02 SG2C32962814
JAPAN GOVERNMENT 0.005% 20/09/2026	0.02 JP1051491MA0
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.02 JP1051541NA0
CME GROUP INC COM	0.02 US12572Q1058
PACIFICORP 5.35% 1MTG BDS 01/12/2053 USD1000	0.02 US695114CZ98
E SUN FINANCIAL HOLDINGS COMPANY LTD	0.02 TW0002884004
MARSH & MCLENNAN COM	0.02 US5717481023
FMC 5.65% 18/05/2033	0.02 US302491AX31
WNS HOLDINGS ORD SHS	0.02 JE00BQC4YW14
MEDTRONIC PLC	0.02 IE00BTN1Y115
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.02 JP1103701P43
WP CAREY 5.375% 30/06/2034	0.01 US92936UAM18
BLACKSTONE INC	0.01 US09260D1072
SAMSUNG SECURITIES CO LTD	0.01 KR7016360000
ANALOG DEVICES INCORPORATED COM	0.01 US0326541051
HOWMET AEROSPACE I COM USD	0.01 US4432011082
COMCAST CORP 3.25% 26/09/2032	0.01 XS2909746310
T-MOBILE USA 3.875% 15/04/2030	0.01 US87264ABF12
AIR LIQUIDE	0.01 FR0000120073
CIA TRANSM ENERGIAPRF NPV PREFERENCE SHARE	0.01 BRTRPLACNPR1
SOUTHWEST AIRLINE 5.125% 15/06/2027D1000	0.01 US844741BK34
CHIPOTLE MEXICAN GRILL ORD	0.01 US1696561059
UNICREDIT SPA	0.01 US9046784065
SARTORIUS FINANCE 4.50% 14/9/2032	0.01 XS2676395317
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.01 AU000000NSR2
US. TSY. NOTE/BON 2.625% 15/02/2029	0.01 US9128286B18
ROMANIAN GOV. INTL 5.25% 30/05/2032	0.01 XS2829209720
ELECTRICITE DE FRA 4.75% 17/06/2044	0.01
SPAIN GOV. BD. 4.70% 30/07/2041	0.01 ES0000012157
PUBLIC SERV. ENT. 6.125% 15/10/203315/10/2033 USD1000	0.01 US744573AX43
PALO ALTO NETWORKS INC	0.01 US6974351057
CANADIAN IMPERIAL 5.26% 8/4/2029	0.01 US13608JAA51
UNITED STATES TRE 4.625% 15/06/2027	0.01 US91282CKV27
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.01 FR0013313582
SWEDBANK F2V 05/24/2029	0.01 XS2625137265
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.01 FR0012993103
NUTRIEN 5.40% 21/6/2034	0.01 US67077MBD92
DEERE & CO	0.01 US2441991054
ASSURED GUARANTY LTD	0.01 BMG0585R1060
STARBUCKS CORP	0.01 US8552441094
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-2026	0.01 US91282CKK61
NIKE INC CL B	0.01 US6541061031
FORD MOTOR CREDIT 4.95% 28/05/2027	0.01 US345397C270
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.01
CREDIT AGRICOLE 3.875% 20/04/2031	0.01 FR001400HCR4
VECTOR LIMITED	0.01 NZVCTE0001S7
REGIONS FINL. F2F 06/09/2035	0.01 US7591EPAV24
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.01 US912810SX72
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.01 FR0013341682
L'OREAL	0.01 FR0000120321
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026	0.01 US91282CJV46
PLAINS ALL AMERICA 4.50% 15/12/2026	0.01 US72650RBL50
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.01 SE0017832488
PERNOD RICARD SA 3.375% 07/11/2030	0.01 FR001400PX40
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.01 JP1103551K72
UBS 0.25% 01/09/2028	0.01 XS2381671671
REPSOL SA	0.01 ES0173516115

EUROBANK ERGASIAS SERVICES AND	0.01	GRS323003012
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.01	JP1103531K10
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000	0.01	US912810TG31
BONDS_05/52		
US. TSY. NOTE/BOND 1.75% 31/12/2024	0.01	US912828YY08
BARRY CALLEBAUT SE 4.00% 14/06/2029	0.01	BE6352800765
THE TORONTO DOMINION BANK	0.01	CA8911605092
KIMCO REALTY OP 1.90% 01/03/2028	0.01	US49446RAX70
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
CITIGROUP F2F 29/01/2031	0.01	US172967ML25
REALTY INC. 5.00% 15/10/2029	0.01	XS2892950622
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.01	US12513GBG38
WELLS FARGO F2F 30/10/2030	0.01	US95000U2G70
BAIDU INC	0.01	KYG070341048
KON. PHILIPS 3.75% 31/05/2032	0.01	XS2826712551
MS. F2F 10/12/2026	0.01	US6174468V45
US. TSY. NOTE/BON 3.125% 15/11/2028	0.01	US9128285M81
KLA TENCOR CORPORATION COM	0.01	US4824801009
LOGICOR FINANCING 4.25% 18/07/2029	0.01	XS2860968085
ING GROEP F2V 26/08/2035	0.01	XS2886191589
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.01	US91282CBB63
ASAHI GRP. HLDGS. 3.464% 16/04/2032	0.01	XS2799473801
HYUNDAI MARINE FIRE INC CO	0.01	KR7001450006
BANCO SANTANDER F2F 09/01/20280 205 REGS	0.01	XS2743029253
AT&T INC 3.65% 15/09/2059	0.01	US00206RLV23
SPAIN GOV. BD. 2.90% 31/10/2046	0.01	ES00000128C6
P T ASTRA INTL	0.01	ID1000122807
TRUIST FINANCIAL CORPORATION TRANCHE # TR 9 5.9% 28/10/2026	0.01	US89788MAJ18
RIVIAN AUTOMOTIVE INC	0.01	US76954A1034
US. TSY. NOTE/BON 2.875% 15/08/2028	0.01	US9128284V99
US BANCORP F2F 01/02/202902 4.89% 01/02/2029	0.01	US91159HJK77
BANQUE FEDERATIVE DU CR MUTUEL TRANCHE # SR 24 4.935% 26/01/2026	0.01	US06675FAZ09
HOST HOTELS & RESORTS INC	0.01	US44107P1049
BANK HAPOALIM LTD	0.01	IL0006625771
BRISTOL MYERS SQUIBB COMPANY	0.01	US1101221083
CITIGROUP F2F 20/03/2030	0.01	US172967ME81
DANSKE BANK F2V 09/01/20266.466% 09/01/2026	0.01	US23636ABF75
CREDIT AGRICOLE SA F2F 26/01/2029	0.01	FR001400SVD1
EQUIFAX INC 2.35% SNR NTS 15/09/2031 USD2000	0.01	US294429AT25
TSY. OF VICTORIA 2.25% 20/11/2034	0.01	AU0000048274
US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029	0.01	US91282CKP58
INDITEX	0.01	ES0148396007
JAPAN GOVERNMENT 0.005% 20/06/2026	0.01	JP1051481M76
SEVERN TRENT UTIL 5.875% 31/07/2038	0.01	XS2870262859
PNC FINANCIAL SERVICES GROUP	0.01	US6934751057
HSBC HOLDINGS PLC F2F 12/09/20260000	0.01	US404280BX62
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.01	FR0013131877
MITSUBISHI UFJ FINL. F2V 17/04/2030	0.01	US606822DE19
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.01	US912810TJ79
DEUTSCHE TELEKOM AG DEM	0.01	DE0005557508
MUENCHENER RUECKVER RG-REG	0.01	DE0008430026
ATHORA HLDG. 5.875% 10/09/2034	0.01	XS2831758474
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
UNIPOL GRUPPO FINANZIARIO SPA	0.01	IT0004810054
SOCIETE GENERALE F2V 21/01/2026	0.01	US83368RBG65
CANTOR FITZGERALD LP 4.5% SNR NTS 14/04/2027 USD1000 144A	0.01	US138616AK34
INTERNATIONAL CONTAINER TERMINAL SERVICE	0.01	PHY411571011
US. TSY. NOTE/BON 2.875% 31/07/2025	0.01	US912828Y792
RETAIL OPPORTUNITY INVESTMENT	0.01	US76131N1019
WISDOM MARINE LINES CO LTD	0.01	KYG9721M1033
AMERICAN TOWER 5.20% 15/02/2029	0.01	US03027XCG34
SKELLERUP HOLDINGS LIMITED	0.01	NZSKXE000158

ARGOSY PROPERTY LIMITED	0.01 NZARGE001057
ATLANTIC CITY ELECTRIC CO 2.3% 1MTG BDS	0.01 US048303CJ83
15/03/2031USD2000	
SUMITOMO MITSUI TRUST BANK LTD 5.65% 144A 5.65%	0.01 US86563VBG32
09/03/2026	
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND	0.01 US912810TD00
02/52	
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.01 FR0013407236
SOUTHERN CO COM USD	0.01 US8425871071
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.01 AU000XCLWAU3
ZHEJIANG JINGXIN PHARMACEUTICAL ORD SHS A	0.01 CNE000001K73
COUSINS PROPERTIES INC	0.01 US2227955026
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS	0.01 US912810ST60
11/40	
TRIP COM GROUP LTD	0.01 KYG9066F1019
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.01 US9128283W81
ABBVIE 4.05% 21/11/2039	0.01 US00287YCA55
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.01 US65364UAQ94
AFT PHARMACEUTICALS LTD	0.01 NZAFTE0001S4
GECINA	0.01 FR0010040865
QUANTA COMPUTER INC	0.01 TW0002382009
AIR NEW ZEALAND LTD	0.01 NZAIRE0001S2
EUROBANK SA F2F 24/09/2030	0.01 XS2904504979
VONOVIA 0.00% 01/12/2025	0.01 DE000A3MP4T1
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.01 US912828U246
MITSUBISHI UFJ FINL. F2V 13/09/202813/09/2028 USD	0.01 US606822CN27
OREILLY AUTO NEW COM	0.01 US67103H1077
OUTSURANCE GRP LTD ZAR0.0001	0.01 ZAE000314084
BANK MANDIRI PERS IDR125	0.01 ID1000095003
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND	0.01 US912810TA60
08/41	
TRANSCANADA PIPEL 4.625% 01/03/20344 USD1000	0.01 US89352HAM16
LG CHEM LTD	0.01 KR7051910008
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-	0.01 US91282CBP59
2028	
FREEMPORT MCMORAN INC	0.01 US35671D8570
US TREASURY N/B 3.25% 30/JUN/2029	0.01 US91282CEV90
BANGKOK BANK PUBLIC CO NON VTG DEP RECEI	0.01 TH0001010R16
JPM. CHASE F2F 23/04/2029	0.01 US46647PAR73
COLOMBIAN TES 9.25% 28/05/2042500000 B	0.01
PETROCHINA CO LTD H	0.01 CNE1000003W8
KMD BRANDS LIMITED	0.01 NZKMDE0001S3
US. TSY. NOTE/BON 2.625% 15/4/2025/2025 USD1000 AM-	0.01 US91282CEH07
2025	
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.01 FR001400HI98
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.01 FR0000187635
BANGKOK DUSIT MEDICAL SERVICES PCL	0.01 TH0264010R10
HEARTLAND GROUP HLNPV	0.01 NZHGHE0007S9
INTEL CORP	0.01 US4581401001
NAVER CORP	0.01 KR7035420009
WELLTOWER 3.10% 15/01/2030	0.01 US95040QAJ31
RAC BD. 4.87% 06/05/2026	0.01 XS1404981141
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.01 US9128286L99
RELX PLC	0.01 GB00B2B0DG97
CITIGROUP F2F 11/6/2035	0.01 US172967PL97
US. TSY. NOTE/BON 2.875% 15/05/2028	0.01 US9128284N73
OPTHEA LIMITED ORDINARY FULLY PAID	0.01 AU000000OPT2
DELTA ELECTRONICS INC	0.01 TW0002308004
WILLIAMS COS 5.15% 15/03/2034D1000	0.01 US88339WAC01
Outstanding Settlement Receipts - AUD	0.01
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.01 JP1103731Q12
ABB LTD	0.01 CH0012221716
VIKING HOLDINGS ORD SHS	0.01 BMG93A5A1010
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
AENA SME 4.25% 13/10/2030	0.01 ES0205046008
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.01 XS2225207468
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.01 FR0010773192
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS	0.01 US912810SY55
05/41	

NRG ENERGY INC 2% GTD SNR SEC NTS 02/12/25 USD2000144A ARGAN INC	0.01 US629377CN02 0.01 US04010E1091
TAMPA ELEC. 4.90% 01/03/2029	0.01 US875127BM30
VAR ENERGI 5.50% 04/05/2029REGS	0.01 XS2599156192
MAGNA INTERNATIONAL 5.05% 14/03/2029	0.01 US559222BA12
VOLKSWAGEN INTL. FIN.049	0.01 XS2342732646
CAIXABANK F2F 13/09/2027	0.01 US12803RAB06
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.01 US91282CAZ41
BEIJING TONGRENTANG CO LTD	0.01 CNE100001X92
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.01 JP1103671N74
NIPPON YUSEN KK NPV	0.01 JP3753000003
GBL. PAYMENTS 4.875% 17/03/2031	0.01 XS2597994065
ALLIANZ SE 4.851% -FRN SUB 26/07/2054 EUR100000 REGS	0.01 DE000A3823H4
DEUTSCHE BANK AG F2F 05/09/2030	0.01 DE000A30VT06
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-2031	0.01 US91282CLI89
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.01 IT0005433690
US TREASURY N/B 3.62% 15/FEB/2053	0.01 US912810TN81
REPUBLIC SERVICES INC	0.01 US7607591002
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.01 US912810SI88
INTERCONTINENTAL EXCHANGE INC	0.01 US45866F1049
NORTHERN GAS NETW 6.125% 2/6/2033	0.01 XS2619757185
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.01 FR001400H7V7
KINDER MORGAN INC 5.0% 01/02/2029	0.01 US494553AD27
Outstanding Settlement Receipts - TWD	0.01
BPCE F2F 2/3/2030	0.01 FR001400G6Y4
BRITISH LAND CO GBP	0.01 GB0001367019
GLP CAPITAL LP / F 4.00% 15/01/2031USD2000	0.01 US361841AQ25
MARRIOTT INTL INCUSD	0.01 US5719032022
NBN 4.125% 15/3/2029	0.01 XS2590621103
CENTERPOINT ENERGY RES CORP 5.25% 01/03/2028	0.01 US15189YAG17
LEG IMMOBILIEN SE	0.01 DE000LEG1110
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
IBERDROLA SA	0.01 ES0144580Y14
EMBOTELLADORAS ARCA SA - NOMINATIVE SHAR	0.01 MX01AC100006
UNI-PRESIDENT ENTERPRISES CORPORATION	0.01 TW0001216000
HUNTSMAN INTL. 4.50% 01/05/2029	0.01 US44701QBE17
JAPAN GOV. FIVE YE 0.10% 20/6/2025	0.01
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.01 JP1051631PB2
ROTHESAY LIFE 7.019% 12/10/2034	0.01 XS2805328601
UK. GILT 1.625% 22-OCT-28	0.01 GB00BFX0ZL78
AMERICAN WATER CAP 5.15% 01/03/2034	0.01 US03040WBD65
ZIJIN MINING GROUP CO LTD	0.01 CNE100000502
SHERWIN WILLIAMS COM	0.01 US8243481061
VAR ENERGI ASA 5.0% 18/05/2027	0.01 US92212WAA80
LEASYS 4.625% 16/2/2027	0.01 XS2720896047
GENERAL MOTORS CO	0.01 US37045V1008
ABBVIE 4.95% 15/3/2031	0.01 US00287YDT38
ENBRIDGE INC	0.01 CA29250N1050
RCI BANQUE SA MTN 4.5% 06/04/2027	0.01 FR001400H2O3
GEN. MILLS 3.65% 23/10/2030	0.01 XS2809270072
FERGUSON FINANCE PLC SNR NTS 20/04/2027 USD1000 144A	0.01 US314890AC87
ZURICH FINANCIAL SERVICES	0.01 CH0011075394
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.01 DE0001102507
CANADIAN NATL RAILWAY CO	0.01 CA1363751027
CITIGROUP F2F 25/01/2033	0.01 US17327CAQ69
US. TSY. NOTE/BOND 2.25% 15/11/2024	0.01
AMERICAN MEDICAL S 3.50% 08/03/2032	0.01 XS2772266693
AMPRION 3.125% 27/8/2030	0.01 DE000A383QQ2
WELLS FARGO F2F 23/10/20340800 .000001% 31/10/2034	0.01 US95000U3H45
JPM. CHASE F2F 26/04/20284/2028	0.01 US46647PDA12
NATL. GRID NORTH 4.061% 03/09/2036	0.01 XS2894931588
GEN. MOTORS FINL. 4.90% 06/10/2029	0.01 US37045XEZ50

ING GROEP NV	0.01 NL0011821202
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.01 US620076BU23
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 AU35G0002728
SPAIN GOV. BD. 3.45% 31/10/2034	0.01 ES0000012N35
UBS GRP. 2.746% 11/02/2033	0.01 US902613AK44
ONEMAIN HOLDINGS INC	0.01 US68268W1036
FREEMPORT-MCMORAN 4.375% 1/8/2028	0.01 US35671DCG88
STRIDE STAPLED GRP NPV UNITS	0.01 NZSPGE0001S2
UNITED STATES TREA 4.75% 15/11/20432043 USD1000 BONDS 11/43	0.01 US912810TW80
GENERALI	0.01 IT0000062072
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.01 JP1201681K44
AUSTRALIAN GOV. 3.00% 21/11/2033	0.01 AU0000217101
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.01 FR001400AIN5
US. TSY. NOTE/BON 2.375% 15/05/2027	0.01 US912828X885
EMERA US FIN. 2.639% 15/6/2031USD1000	0.01 US29103DAT37
WEIR GROUP PLC (T 2.20% 13/05/2026	0.01 US94876QAA40
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.01 US912810EY02
CREDIT SUISSE GRP. F2F 10/13/2026	0.01 CH1174335732
STANDARD CHARTERED F2V 14/01/2027	0.01 US853254BZ29
AGRICULTURAL BANK OF CHINA Income Due - USD	0.01 CNE100000Q43
US. TSY. NOTE/BOND 0.25% 30/9/2025	0.01 US91282CAM38
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.01 US912810SS87
NTT FIN CORP 1.162% 03/04/2026	0.01 US62954WAC91
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.01 JP1103661N43
COX COMMS. 5.45% 01/09/2034	0.01 US224044CU97
MAPLETREE LOGISTICS TRUST	0.01 SG1S03926213
TREASURY CORP OF V 2.00% 17/09/2035	0.01 AU35G0002579
EUR BNP PARIBAS A/C	0.01
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH- 2025	0.01 US91282CBC47
J M SMUCKER 6.20% 15/11/2033	0.01 US832696AX63
US. TSY. NOTE/BON 1.375% 15/8/2050	0.01 US912810SP49
B3 SA BRASIL BOLSA BALCAO	0.01 BRB3SAACNOR6
TOYO SUIKAN KAISHA	0.01 JP3613000003
THAMES WATER UTIL 4.375% 18/1/2031SEC NTS 18/01/2031 EUR	0.01 XS2576550672
INDONESIA TSY. BD. 7.00% 15/09/2030	0.01 IDG000013806
CAD BNP PARIBAS A/C	0.01
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.01 JP1103561KA2
ITALY BUONI POLIEN 2.95% 01/09/2038	0.01 IT0005321325
SHAFTESBURY CAPITAL PLC	0.01 GB00B62G9D36
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.01 DE0001102390
BECTON DICKINSON 3.828% 7/6/2032R100000	0.01
P3 GRP. SARL 4.00% 19/04/2032	0.01 XS2901491261
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
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.01 US912810EW46
CIMB GROUP HOLDINGS BERHAD	0.01 MYL1023OO000
AUTODESK INC	0.01 US0527691069
TRANSDIGM GROUP INC	0.01 US8936411003
NRG ENERGY INC	0.01 US6293775085
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
LOGICOR FINC. SAR 1.625% 15/07/2027	0.01 XS2027364327
US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031	0.01 US91282CKF76
ORACLE 3.60% 1/4/2050	0.01 US68389XBX21
EXPERIAN FINANCE PLC 2.75% GTD SNR NTS 08/03/30 USD1000 144A	0.01 US30217AAC71
AMERICA MOVIL SAB COM SER B NPV	0.01 MX01AM050019
PARKER HANNIFIN CORP	0.01 US7010941042
US TREASURY N/B 4.12% 31/MAR/2029	0.01 US91282CKG59
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.01 US91282CKR15
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
DAIICHI SANKYO COMPANY LIMITED	0.01 JP3475350009
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.01 US91282CGQ87
BANK OF AMERICA F2F 22/04/2032	0.01 US06051GJT76
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.01 US91282CJW29
UK. GILT 4.75% 07/12/2030	0.01 GB00B24FF097
UK. GILT 1.50% 22/07/2026	0.01 GB00BYZW3G56
ENERGY TRANSFER LP 6.05% SNR NTS 01/12/2026 USD1000	0.01 US29273VAR15
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.01 US91282CFY21
MS. F2F 1/2/2029	0.01 US61747YFA82
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
CONSTELLATION ENERGY CORP	0.01 US21037T1097
COMPAGNIE FINANCIERE RICHEMONT SA	0.01 CH0210483332
KKR AND CO INC	0.01 US48251W1045
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.01 US771196BY74
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.01 US91282CLF67
SIGNIFY NV EURO.01	0.01 NL0011821392
BANK OF NEW YORK MELLON CORP	0.01 US0640581007
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
TAMPA ELECTRIC CO 2.4% 15/MAR/2031	0.01 US875127BH45
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53	0.01 US912810TR95
BROADCOM 5.05% 12/7/2029	0.01 US11135FBX87
ARROW ELECTNCS. 5.875% 10/4/2034D1000	0.01 US04273WAE12
US TREASURY N/B 3.87% 15/JAN/2026	0.01 US91282CGE57
TAKE-TWO INTERACTI 5.60% 12/06/2034	0.01 US874054AN97
CAP. ONE FINL. F2F 26/7/2035	0.01 US14040HDH57
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.01 CA135087Q723
SEVERN TRENT UTILI 4.00% 5/3/2034	0.01 XS2775728269
GEORGIA POWER CO 4.7% SNR NTS 15/05/2032 USD10002022A	0.01 US373334KQ30
3SBIO INC	0.01 KYG8875G1029
WILL SEMICONDUCTOR CO LTD SHANGHAI	0.01 CNE100002XM8
US. TSY. NOTE/BON 3.375% 15/11/2048	0.01 US912810SE91
US. TSY. NOTE/BOND 1.50% 30/11/2024	0.01
KIA CORPORATION	0.01 KR7000270009
US. TSY. NOTE/BOND 2.50% 31/01/2025	0.01 US9128283V09
FORD MOTOR CREDIT 5.125% 05/11/2026	0.01 US345397F810
US. TSY. NOTE/BON 2.875% 30/04/2025	0.01 US9128284M90
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.01 JP1103581L42
P3 GRP. SARL 1.625% 26/01/2029000 2	0.01 XS2436807940
AUTOSTRAD PER L I 2.25% 25/01/20322	0.01 XS2434702853
CANADIAN GOV. 1.75% 01/12/2053	0.01 CA135087M680
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
CITIBANK COLAT	0.01
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.01 JP1201171A43
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.01 JP1103611M11
CRELAN F2F 28/02/2030	0.01 BE0002936178
NIPPON PROLOGIS REIT INC	0.01 JP3047550003
US. TSY. NOTE/BON 1.125% 15/8/2040	0.01 US912810SQ22
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.01 FR0013516549
REALTY INC. 4.125% 15/10/2026	0.01 US756109AR55
UK. GILT 4.50% 7/9/2034	0.01 GB00B52WS153
KB FINANCIAL GROUP INC	0.01 KR7105560007
JUDO CAPITAL HOLDINGS LTD	0.01 AU0000182271
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.01 US9128286X38
ONEOK INC 4.35% GTD SNR NTS 15/03/2029 USD2000	0.01 US682680AW38
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.01 US91282CEF41

ENT. PRODS. OPERAT 4.20% 31-JAN-50	0.01 US29379VBW28
CEZ AS 4.125% 5/9/2031	0.01 XS2894908768
PUBLIC SERVICE ELECTRIC & GAS CO 1.9% SNR SEC	0.01 US74456QCH74
MTN15/08/2031 USD2000 N	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.01
GOLDMAN SACHS	
CAPITAL ONE FINANCIAL CORPORATION	0.01 US14040H1059
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
JPM. CHASE F2F 22/04/2035	0.01 US46647PEH55
WESFARMERS LIMITED	0.01 AU000000WES1
CHINATRUST FINANCIAL HOLDING CO LTD	0.01 TW0002891009
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.01 US912810QL52
CANADIAN PAC KANS COM NPV	0.01 CA13646K1084
US. TSY. NOTE/BON 1.625% 15/5/2026	0.01 US912828R366
GLP CAP. GLP FINC. 3.25% 15/01/2032	0.01 US361841AR08
UNITED STATES TREA 0.25% 31/08/20252025 USD1000 AC-2025	0.01 US91282CAJ09
AIA GROUP LTD F2V 09/09/20330	0.01 XS2356311139
PIRAEUS FINANCIAL HO F2V 18/09/2035	0.01 XS2901369897
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.01 US912810TC27
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
TD SYNnex CORP	0.01 US87162W1009
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.01 US11135EAA29
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
CHICONY ELECTRONICS CO LTD	0.01 TW0002385002
BLACKSTONE PROP. 1.625% 4/20/2030	0.01 XS2398746144
CANADIAN GOV. BD. 0.50% 1/09/2025	0.01 CA135087K940
BURLINGTON NORTHER 5.50% 15/03/2055	0.01 US12189LBL45
UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-2031	0.01 US91282CKW00
WAREHOUSES DE PAUWNPV	0.01 BE0974349814
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.01 CA0194561027
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.01 US91282CKN01
CVS HEALTH CORP	0.01 US1266501006
RIO TINTO PLC ORD	0.01 GB0007188757
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.01 JP1201571G68
POSTAL SAVINGS BANK OF CHINA CO LTD	0.01 CNE100003P24
BNI FIN. 3.875% 01/12/2030UR100000	0.01 XS2726461986
STELLANTIS 4.375% 14/3/2030	0.01 XS2597110027
CELLTRION INC	0.01 KR7068270008
RECKITT BENCKISER 3.875% 14/09/2033	0.01 XS2681384041
NATIONAL AUSTRALIA BANK LIMITED	0.01 AU000000NAB4
GBP BNP PARIBAS A/C	0.01
AUTONATION 4.75% 01/06/2030	0.01 US05329WAQ50
MOODYS CORPORATION	0.01 US6153691059
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.01 JP1201131990
TRAVELERS COS INC / THE	0.01 US89417E1091
BELFIUS BANK 4.125% 12/09/2029100000 REGS	0.01 BE0002963446
3M CO	0.01 US88579Y1010
LINDE 3.50% 04/06/2034	0.01 XS2834282225
FRENCH REPUBLIC GO 0.00% 25/03/2025	0.01 FR0013415627
NATL. GRID GAS 1.125% 14/1/2033	0.01 XS2284250284
JPM. CHASE F2F 22/7/2030	0.01 US46647PEJ12
SK TELECOM	0.01 KR7017670001
ORANO SA 4.00% 12/03/2031	0.01 FR001400OM36
UK. GILT 3.50% 22/10/2025	0.01 GB00BPCJD880
FISERV 5.45% 15/3/2034	0.01 US337738BL17

US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.01 US912828ZE35
PALANTIR TECHNOLOGIES INC	0.01 US69608A1088
BANCO SANTANDER F2V 14/09/2027D1000 114	0.01 US05964HAN52
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.01 GB00BPJJKN53
CREDIT AGRICOLE ASSU F2V 27/09/2048	0.01 FR0013203734
P3 GRP. SARL 4.625% 13/02/2030	0.01 XS2764853425
UNICREDIT 4.00% 5/3/2034	0.01 IT0005585051
JIANGSU HENGRUI MEDICINE CO LTD	0.01 CNE0000014W7
COCA COLA FEMSA SAB DE CV	0.01 US1912411089
SYNOPSYS INC	0.01 US8716071076
US. TSY. NOTE/BON 3.625% 15/08/2043	0.01 US912810RC45
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.01 US912810TU25
ING GROEP F2F 03/09/2030	0.01 XS2891742731
LINEAGE INC ORD SHS REIT	0.01 US53566V1061
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.01 US91282CKC46
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.01 FR001400QOL3
JPM. CHASE F2F 21/03/2034	0.01 XS2791972248
ANHEUSER-BUSCH INB 3.75% 22/03/2037	0.01 BE6350703169
SHIN-ETSU CHEMICAL NPV	0.01 JP3371200001
ITALY BUONI POLIEN 3.35% 1/7/2029	0.01 IT0005584849
DIAGEO ORD	0.01 GB0002374006
BPCE F2F 19/10/2034	0.01 USF11494BZ77
US. TSY. NOTE/BON 0.375% 31/7/2027	0.01 US91282CAD39
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.01 US912810QE10
WELLS FARGO F2F 22/04/2028	0.01 US95000U3L56
BERRY GBL. 1.57% 15/01/2026	0.01 US08576PAH47
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.01 DE000BUZ2007
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.01 FR0014007L00
UK. GILT 4.25% 07/06/2032	0.01 GB0004893086
DEUTSCHE BANK AG/NEW F2F 16/11/2027	0.01 US251526CP29
JAPAN GOV. FIVE YE 0.10% 20/3/2025	0.01 JP1051431L45
FRANCE GOVERNMENT 3.50% 25/4/2026	0.01 FR0010916924
SPAIN GOV. BD. 1.40% 30/04/2028	0.01 ES0000012B39
TARGET CORPORATION	0.01 US87612E1064
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.01 US91282CJR34
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.01 US912810FT08
INTESA SANPAOLO 7.80% 28/11/2053	0.01 US46115HCF29
Income Due - JPY	0.01
TEREGA 4.00% 17/09/2034	0.01 FR001400SGZ5
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.01 JP1103451GCO
ENTERGY LOUISIANA 3.05% 01/06/2031D	0.01 US29364WAX65
PAYPAL HOLDINGS INC	0.01 US70450Y1038
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
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.01 US912810SF66
LAFARGEHOLCIM LTD	0.01 CH0012214059
US. TSY. NOTE/BON 4.375% 15/11/2039	0.01 US912810QD37
US. TSY. NOTE/BON 4.375% 15/05/2040	0.01 US912810QH41
SOCIETE GENERALE F2V 10/01/2029	0.01 US83368RBR21
FIFTH THIRD BANCORP F2F 27/7/2029	0.01 US316773DK32
WELLTOWER 2.75% 15/1/2031	0.01 US95040QAL86
AT&T INC 3.50% 15/9/2053	0.01 US00206RKJ04
UK. GILT 4.25% 07/12/2027	0.01 GB00B16NNR78
PTT EXPLOR AND PROD PCL NVDR	0.01 TH0355010R16
CF INDUSTRIES INC 4.5% GTD SNR SEC NTS 01/12/2026USD2000	0.01 US12527GAH65
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.01 US912810QN19
CARRIER GBL. 5.90% 15/3/2034	0.01 US14448CBC73
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.01 FR001400L834
TELEDYNE TECHNOLOGIES INC 2.75% SNR NTS 01/04/2031USD2000	0.01 US879360AE54
UK. GILT 0.375% 22/10/2030	0.01 GB00BL68HH02
SPAIN GOV. BD. 3.55% 31/10/2033	0.01 ES0000012L78
BUNDESobligation 1.30% 15/10/2027.01 .186	0.01 DE0001141869
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.01 JP1103481H98
JPM. CHASE F2F 1/6/2029	0.01 US46647PCJ30
AKER BP 6.00% 13/6/2033	0.01 US00973RAM51

CITIGROUP INC 3.106% -FRN SNR 08/04/2026 USD	0.01 US172967MQ12
DAIWA HOUSE REIT I REIT	0.01 JP3046390005
ENERGY TRANSFER 6.55% 1/12/2033	0.01 US29273VAU44
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
EOG RESOURCES INC	0.01 US26875P1012
SYMBOTIC ORD SHS CLASS A	0.01 US87151X1019
JPY BNP PARIBAS A/C	0.01
NATL. GRID 0.75% 1/9/2033	0.01 XS2381853436
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.01 FR0013451507
PERM. TSB GRP. HLDGS F2V 19/8/203131 EUR100000 3 REGS	0.01 XS2321520525
GE VERNOVA ORS SHS	0.01 US36828A1016
CHARTER COMMS. OP 5.375% 01/05/2047	0.01 US161175BL78
TAKEDA PHARMACEUTICAL CO LTD	0.01 JP3463000004
BIZLINK HOLDING INC	0.01 KYG114741062
HSBC HLDGS. F2F 16/09/2032	0.01 XS2898731471
GLP JREIT REIT	0.01 JP3047510007
HYUNDAI MOTOR CO LTD	0.01 KR7005380001
NEW RESIDENTIAL INVESTMENT CORP	0.01 US64828T2015
SUN COMMUNITIES OP 5.50% 15/01/20299	0.01 US866677AK36
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.01 US299808AH86
LLOYDS BANKING GROUP PLC	0.01 GB0008706128
UK. GILT 1.00% 31/01/2032	0.01 GB00BM8Z2T38
CANADIAN NATURAL RESOURCES ORD SHS	0.01 CA1363851017
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.01 ES0000012H41
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
POWSZECHNA KASA OS	0.01 PLPKO0000016
SPAIN GOV. BD. 4.90% 30/7/2040	0.01 ES00000120N0
MORGAN STANLEY F2F 18/01/2035	0.01 US61747YFL48
SEKISUI HOUSE REIT INC	0.01 JP3047820000
BARCLAYS PLC	0.01 GB0031348658
NEXTDC LIMITED ORDINARY FULLY PAID	0.01 AU000000NXT8
US. TSY. NOTE/BON 2.375% 15/11/2049	0.01 US912810SK51
LOJAS RENNER SA	0.01 BRLRENACNOR1
BUNDESobligation 2.40% 19/10/2028.01 .188	0.01 DE000BU25018
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.01 BE0000338476
ORIX CORPORATION	0.01 JP3200450009
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.01 US91324PFM95
US. TSY. NOTE/BON 1.125% 28/2/2027	0.01 US912828ZB95
US TREASURY N/B 2.62% 31/MAY/2027	0.01 US91282CET45
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.01 JP12009917C3
BANK OF NOVA SCOTIA CAD	0.01 CA0641491075
FRANCE GOV. BD. 0.50% 25/05/2025	0.01 FR0012517027
PROLOGIS PROPERTY MEXICO SA DE CV	0.01 MXCFF170008
CHINA RESOURCES LAND LIMITED	0.01 KYG2108Y1052
MPLX 5.00% 01/03/2033	0.01 US55336VBV18
ESSILORLUXOTTICA	0.01 FR0000121667
IMMUTEP LTD	0.01 AU000000IMMM6
ABBVIE 5.50% 15/3/2064	0.01 US00287YDX40
US. TSY. NOTE/BON 4.375% 15/05/2041	0.01 US912810QQ40
AON PLC IE COM CL A	0.01 IE00BLP1HW54
ENEL SPA	0.01 IT0003128367
STX PAN OCEAN CO LTD (KRW)	0.01 KR7028670008
UK. GILT 0.25% 31/07/2031	0.01 GB00BMGR2809
MINTH GROUP LTD	0.01 KYG6145U1094
SPAIN GOV. BD. 0.80% 30/7/2029	0.01 ES0000012K53
BECTON DICKINSON AND COMPANY	0.01 US0758871091
NASPERS NPV POST REV SPLIT	0.01 ZAE000325783
KIMBERLY CLARK CORP	0.01 US4943681035
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.01 JP1201101944
WESTERN MINING CO LTD	0.01 CNE100000619
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
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.01 US912810QY73
JAPAN GOV. THIRTY 2.20% 20/06/2054	0.01 JP1300831Q70
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN- 2026	0.01 US91282CHB00

US BANCORP	0.01 US9029733048
Outstanding Settlement Receipts - HKD	0.01
BARCLAYS PLC F2F 12/03/2028	0.01 US06738ECP88
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
BPCE F2F 19/10/2029	0.01 US05571AAR68
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.01 DE000BU2Z015
SUNCOR ENERGY INC	0.01 CA8672241079
UK. GILT 2.00% 7/9/2025	0.01 GB00BTHH2R79
ORANGE 5.375% 13/01/2042	0.01 US35177PAX50
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.01 FR0013154044
FOXCONN INDUSTRIAL INTERNET CO LTD	0.01 CNE1000031P3
FRANCE GOV. BD. 4.75% 25/04/2035	0.01 FR0010070060
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030	0.01 US91282CJM47
CHINA PACIFIC INSURANCE GR H	0.01 CNE1000009Q7
PEOPLES INSURANCE COMPANY OF CHINA	0.01 CNE100001MK7
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
TEXAS EASTERN TRANSMISSION LP 3.5% SNR NTS 15/01/2028 USD2000 144A	0.01 US882384AD28
JAPAN GOV. TEN YEA 1.10% 20/6/2034	0.01
NORFOLK SOUTHERN CORP USD	0.01 US6558441084
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG- 2027	0.01 US91282CFZ95
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.01 JP1051561P27
Outstanding Settlement Receipts - BRL	0.01
MITSUBISHI CORP	0.01 JP3898400001
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.01 US91282CJQ50
MIZUHO FINANCIAL GROUP INC	0.01 JP3885780001
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.01 US912810SD19
MS. F2F 13/02/2032	0.01 US6174468U61
FLEURY SA	0.01 BRFLRYACNOR5
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
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
T-MOBILE USA INC 5.25% 15/06/2055	0.01 US87264ADN28
LONDON STOCK EXCHANG	0.01 GB00B05WJX34
HEWLETT PACKARD EN 5.60% 15/10/2054	0.01 US42824CBW82
NEW ZEALAND GOV. B 5.00% 15/05/2054	0.01 NZGOVDT554C2
ENT. PRODS. OPERAT 4.85% 31/01/2034	0.01 US29379VCF85
NIE FINANCE PLC 5.87% 01/DEC/2032	0.01 XS2528656080
COSCO SHIPPING HOLDINGS CO LIMITED	0.01 CNE1000002J7
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
HD KOREA SHIPBUILDING AND OFFSHORE ENGINEERING CO LTD	0.01 KR7009540006
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.01 US912810FM54
OWENS CORNING 5.95% 15/06/2054	0.01 US690742AQ43
INTERCONTINENTAL HOTELS GROUP PLC	0.01 GB00BHJYC057
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.01 US9128285C00
ITALY BUONI POLIEN 4.00% 01/02/2037	0.01 IT0003934657
BP CAP. MKTS. 5.773% 25/5/2038	0.01 XS2629395612
UK. GILT 1.25% 22/07/2027	0.01 GB00BDRHNP05
CARRIER GLOBAL COR COM	0.01 US14448C1045
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.01 US912810SA79
UNI PRESIDENT CHINA HOLDINGS LTD	0.01 KYG9222R1065
US. TSY. NOTE/BON 3.875% 15/08/2040	0.01 US912810QK79
CVS HEALTH 4.78% 25/03/2038	0.01 US126650CY46
EMERSON ELECTRIC CO	0.01 US2910111044
ITALY BUONI POLIEN 5.00% 01-MAR-25	0.01 IT0004513641
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.01 US55903VBD47
ECOLAB LTD	0.01 US2788651006

US. TSY. NOTE/BOND 0.50% 31/03/2025	0.01 US912828ZF00
TELEFONICA BRASIL SA	0.01 BRVIVTACNORO
JOHNSON & JOHNSON 5.25% 01/06/2054	0.01 US478160CX03
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.01 FR0000571218
FORTUM 4.50% 26/5/2033S	0.01 XS2606261597
CHINA MERCHANTS BANK CO LTD	0.01 CNE000001B33
STRATTON MORTGAGE FUNDING 202 3 B FRN 25/06/2049	0.01 XS2819830592
LENNAR CORPORATION CLASS A	0.01 US5260571048
NVIDIA ORD SHS	0.01 US67066G1040
REALTEK SEMICONDUCTOR CORP	0.01 TW0002379005
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.01 DE0001102556
MSCI INC	0.01 US55354G1004
CHANNEL INFRASTRUCTURE NZ LTD	0.01 NZNZRE000159
BANK RAKYAT INDONESIA	0.01 ID1000118201
CK ASSET HOLDINGS HK	0.01 KYG2177B1014
THINK TANK RESIDENTIAL TRUST SR 24-2 CL B FRN 10/08/2056	0.01 AU3FN0091237
AIR PROD & CHEMS INC COM USD	0.01 US0091581068
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.01 US912810QS06
T-MOBILE USA 5.05% 15/7/2033	0.01 US87264ACY91
MARVELL TECHNOLOGY COM	0.01 US5738741041
SPAIN GOV. BD. 4.20% 31/01/2037	0.01 ES0000012932
US. TSY. NOTE/BON 1.625% 30/09/2026	0.01 US912828YG91
PRINCIPAL FINANCIAL GROUP 3.1% GTD SNR NTS 15/11/2026 USD2000	0.01 US74251VAM46
UK. GILT 3.25% 31/1/2033	0.01 GB00BMV7TC88
BANK OF MONTREAL CAD	0.01 CA0636711016
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.01 DE0001102606
INTERSTATE POWER& LIGHT CO 3.6% DEB SNR 01/04/2029USD2000	0.01 US461070AQ74
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.01 MX0MGO00001E4
QUEENSLAND TSY. 4.50% 22/8/2035	0.01 AU3CB0296580
INDONESIA TSY. BD. 7.50% 15/4/2040	0.01 IDG000014101
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
INDONESIA TSY. BD. 7.00% 15/5/2027	0.01 IDG000009804
KCC CORPORATION KRW5000	0.01 KR7002380004
GENERAL MILLS INC	0.01 US3703341046
AUCKLAND COUNCIL 240325 4.176 GB	0.01 NZAKCDT363C1
MIDEA GROUP CO LTD	0.01 CNE100001QQ5
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.01 JP1051581P56
ABN AMRO BANK F2V 21/09/203300000 305	0.01 XS2637967139
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029	0.01 US91282CEE75
TELEFONICA EMISIO 4.895% 6/03/2048	0.01 US87938WAW38
CROWDSTRIKE HOLDINGS INC	0.01 US22788C1053
BARCLAYS PLC F2F 13/9/2027	0.01 US06738ECI29
SPAIN GOV. BD. 0.00% 31/01/2026	0.01 ES0000012G91
PROSUS NV	0.01 NL0013654783
SPAIN GOV. BD. 0.00% 31/01/2028	0.01 ES0000012I08
WELLS FARGO F2F 23/01/20300801 5.365% 23/01/2030	0.01 US95000U3J01
ITALY BUONI POLIEN 6.00% 01/05/2031	0.01 IT0001444378
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.01 US912810RD28
CADENT FIN. 5.625% 11/01/2036	0.01 XS2743029923
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.01 DE0001102424
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
BRIXMOR OPER PARTNERSHIP LP 4.125% 15/06/2026	0.01 US11120VAC72
VERIZON COMMUNICA 3.875% 01/03/2052	0.01 US92343VGP31
ONEOK 4.45% 01/09/2049	0.01 US682680AZ68
BANCO BRADESCO SA-PREF	0.01 BRBBDCACNPR8
US. TSY. NOTE/BON 3.125% 15/02/2042	0.01 US912810QU51
ADVANCED INFO SERVICE PUBLIC COMPANY LIM	0.01 TH0268010R11
AOFRIO LTD	0.01 NZWDTE0002S1
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.01 AU0000075681
IJM CORPORATION BHD	0.01 MYL33360O0004
MLS ORD SHS A	0.01 CNE100001X19
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.01 JP1201051891

ALLIANZ F2F 7/9/2038	0.01 DE000A30VTT8
SIEMENS ENERGY FIN 4.25% 5/4/2029	0.01 XS2601459162
ANHEUSER BUSCH INBEV SA NV	0.01 BE0974293251
AVI LTD	0.01 ZAE000049433
ALLIANDER ALLIANDER F2V PERP	0.01 XS2829852842
NBN 3.75% 22/3/2034	0.01 XS2788379472
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.01 JP1201081914
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01 NZOCAE0002S0
ASR NEDERLAND F2V 7/12/2043	0.01 XS2554581830
US. TSY. NOTE/BON 3.625% 15/02/2044	0.01 US912810RE01
FONTERRA SHAREHOLDER FUND	0.01 NZFSFE0001S5
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.01 US912810RV26
ERAC USA FIN. 4.90% 1/5/203300 144A	0.01 US26884TAW27
FDXEX CORP COM	0.01 US31428X1063
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EURO.01	0.01 DE0001102523
BANCO SANTANDER BRASIL SA	0.01 BRSANBCDAM13
UK. GILT 0.50% 31/1/2029	0.01 GB00BLPK7227
JBS SA	0.01 BRJBSSACNOR8
DOORDASH INC	0.01 US25809K1051
INTERCONTINENTAL E 5.25% 15/06/2031	0.01 US45866FBA12
CJ CORPORATION	0.01 KR7001040005
ANHEUSER-BUSCH INB 3.95% 22-03-2044	0.01 BE6350704175
VISA 4.30% 14/12/2045	0.01 US92826CAF95
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 US65339KCCQ13
72	
AYVENS 3.875% 16/07/2029	0.01 FR001400RGV6
ENGIE 4.25% 6/3/2044	0.01 FR0014000JE3
ALD 3.875% 22/02/2027	0.01 FR0014000457
MARATHON PETROL COM	0.01 US56585A1025
VULCAN STEEL AUSTRALIA PTY LTD	0.01 AU0000181984
FORD MOTOR CREDIT 4.445% 14/02/2030	0.01 XS2767246908
SPAIN GOV. BD. 1.25% 31/10/2030	0.01 ES0000012G34
Outstanding Settlement Receipts - EUR	0.01
TOYOTA FINANCE AU 3.434% 18/06/2026	0.01 XS2785465860
US. TSY. NOTE/BON 2.875% 15/11/2046	0.01 US912810RU43
FERRARI NV COM	0.01 NL0011585146
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.01 US912810QW18
WESTERN GAS PARTNE 4.75% 15/08/2028	0.01 US958254AK08
PETROCHINA CO LTD	0.01 CNE1000007Q1
MSCI INDIA 2412 FUT	0.01 DE000C6KG3R3
SANLAM LIMITED	0.01 ZAE000070660
3I GROUP PLC	0.01 GB00B1YW4409
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.01 CA135087L930
VINCI SA	0.01 FR0000125486
JAPAN GOV. TEN YEA 0.40% 20/6/2025	0.01 JP1103391F65
JAPAN POST BANK CO LTD	0.01 JP3946750001
US TREASURY N/B 3.25% 15/MAY/2042	0.01
DBS GROUP HOLDINGS LTD	0.01 SG1L01001701
TOTALENERGIES CAP. 5.15% 05/04/2034	0.01 US89157XAA90
AMERICAN HEALTHCARE REIT ORD SHS	0.01 US3981823038
UNUM GROUP 4% SNR NTS 15/06/2029 USD2000	0.01 US91529YAN67
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.01 DE0001102499
BANCO SANTANDER F2V 14/03/2030USD1000	0.01 US05964HBB06
US. TSY. NOTE/BON 2.875% 15/05/2043	0.01 US912810RB61
TARGA RESOURCES IN COM	0.01 US87612G1013
SPAIN GOV. BD. 6.00% 31/01/2029	0.01 ES0000011868
KOC HOLDING AS	0.01 TRAKCHOL91Q8
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.01 US91282CHJ36
GLENCORE PLC	0.01 JE00B4T3BW64
CENTENE CORPORATION	0.01 US15135B1017
SUN COMMUNITIES OP 2.70% 15/07/2031	0.01 US866677AE75
NXP SEMICONDUCTORS	0.01 NL0009538784
KEURIG DR PEPPER INC	0.01 US49271V1008
SPAIN GOV. BD. 1.40% 30/07/2028	0.01 ES0000012B88
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.01 US91282CGS44
POWSZECHNY ZAKLAD UBEZPIECZEN SA	0.01 PLPZU0000011
NETHERLANDS GOV. B 3.75% 15/01/2042	0.01 NL0009446418

BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.01 DE0001102465
PENSKE TRUCK LEASI 5.55% 01/05/20281/05/2028 USD1000 144A	0.01 US709599BT09
ITALY BUONI POLIEN 3.85% 1/7/2034	0.01 IT0005584856
ENERGY TRANSFER 5.55% 15/2/2028	0.01 US29273VAP58
ROCHE HLDGS. 5.593% 13/11/2033	0.01 US771196CH33
CENTURY COMMUNITIES INC	0.01 US1565043007
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.01 FR0010870956
SCHLUMBERGER LTD	0.01 AN8068571086
FRANCE GOV. BD. 0.25% 25/11/2026	0.01 FR0013200813
INTESA SANPAOLO 5.125% 29/08/2031	0.01 XS2673808726
STORYTEL AB PUBL	0.01 SE0007439443
US. TSY. NOTE/BON 2.625% 31/03/2025	0.01 US9128284F40
Outstanding Settlement Receipts - GBP	0.01
SOUTHERN WATER SER 3.00% 28/5/2037	0.01 XS2180916871
SHINHAN FINANCIAL GROUP	0.01 KR7055550008
LA TROBE FINANCIAL CAPITAL M 3 A2 FRN 13/11/2055UD500000 A2	0.01 AU3FN0089942
US. TSY. NOTE/BON 3.125% 15/2/2043	0.01 US912810QZ49
PPL CORPORATION	0.01 US69351T1060
PHILLIPS COM	0.01 US7185461040
Outstanding Settlement Receipts - ZAR	0.01
SPAIN GOV. BD. 3.25% 30/4/2034	0.01 ES0000012M85
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.01 JP1201881Q46
PUBLIC STORAGE	0.01 US74460D1090
PIRAEUS BANK F2F 05/12/202905/12/29 EUR100000 83	0.01 XS2728486536
ITALY BUONI POLIEN 4.50% 1/3/2026	0.01 IT0004644735
ITALY BUONI POLIEN 5.25% 01/11/2029	0.01 IT0001278511
PLAINS ALL AMERICAN PIPELINE LP 3.55% SNR NTS 15/12/2029 USD2000	0.01 US72650RBM34
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.01 DE0001102432
ITALY BUONI POLIEN 3.45% 15/07/2031	0.01 IT0005595803
BAOSHAN IRON & STEEL	0.01 CNE0000015R4
NORDSON 4.50% 15/12/2029	0.01 US655663AC62
UK. GILT 5.00% 07/03/2025	0.01 GB0030880693
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.01 DE0001135481
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.01 DE000BU2F009
OTSUKA HOLDINGS CO LTD	0.01 US6891641010
UK. GILT 4.25% 07/12/2046	0.01 GB00B128DP45
CANADIAN IMP BANK COM NPV	0.01 CA1360691010
MTG. HOUSE RMBS PRIME SERIES 1 B FRN 15/10/2055AUD500000 B	0.01 AU3FN0087318
INTL. DISTRIBUTIO 7.375% 14/09/2030	0.01 XS2677642717
AFG 2024-1 TRUST 1 A2 FRN 10/11/2055	0.01 AU3FN0088407
CENCORA INC COM	0.01 US03073E1055
CREDIT SUISSE GRP. F2V 14/1/2028	0.01 CH0517825276
LOTES CO LTD ORD	0.01 TW0003533006
AUSTRALIA GOV. BD. 2.75% 21/11/2027	0.01 AU000XCLWAQ1
WILLIAMS COMPANIES INC	0.01 US9694571004
PARADE TECHNOLOGIES LTD	0.01 KYG6892A1085
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N- 2026	0.01 US912828Y958
LIBERTY FUNDING PTY LIMITED SR 24-1A CL B FLTG RT25/05/2032	0.01 AU3FN0088316
CANADIAN GOV. BD. 0.25% 1/3/2026	0.01 CA135087L518
FURUKAWA ELECTRIC NPV	0.01 JP3827200001
MITSUI AND CO NPV	0.01 JP3893600001
NEWMONT NEWCREST F 5.30% 15/3/2026	0.01 US65163LAQ23
JAPAN HOTEL REIT INVESTMENT CORP	0.01 JP3046400002
ITALY BUONI POLIEN 5.00% 01/08/2039	0.01 IT0004286966
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.01 JP1201471DC6
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
UK. GILT 1.25% 22/10/2041	0.01 GB00BJQWYH73
JBS USA LUX JBS US 3.00% 2/2/2029	0.01 US46590XAN66
CUMMINS INC	0.01 US2310211063
CONSTELLATION ENER 5.75% 15/03/2054	0.01 US210385AF78
AT&T INC 3.55% 15/09/2055	0.01 US00206RLJ94
ITALY BUONI POLIEN 3.35% 01/03/2035	0.01 IT0005358806
COGNIZANT TECH SOLUTIONS A	0.01 US1924461023
AKER BP ASA 5.60% 13/6/2028	0.01 US00973RAL78

TRUIST FINL CORP COM	0.01 US89832Q1094
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.01 US912810RK60
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
JACKSON FINANCIAL COM USD0.01 CL A WI	0.01 US46817M1071
AES CORP/THE 2.45% 15/01/2031	0.01 US00130HCG83
BANCO SANTANDER 5.375% 17/01/2031	0.01 XS2748853194
FRANCE GOV. BD. 3.25% 25/05/2045	0.01 FR0011461037
UNUM GROUP 4.125% 15/06/2051	0.01 US91529YAR71
W R BERKLEY 4.00% 12/05/2050	0.01 US084423AU64
BXP INC	0.01 US1011211018
ITALY BUONI POLIEN 4.20% 01/03/2034	0.01 IT0005560948
INTESA SANPAOLO 7.00% 21/11/2025	0.01 US46115HBU05
BANCO SANTANDER SA FORMERLY BANCO 5.294% 18/08/2027	0.01 US05964HAS40
SPAIN GOV. BD. 1.30% 31/10/2026	0.01 ES00000128H5
BARRICK GOLD CORP	0.01 CA0679011084
SINGAPORE GOV. BD 3.375% 01/09/2033	0.01 SG3261987691
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
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.01 DE0001135275
JOHNSON CONTROLS INTERNATIONAL PLC	0.01 IE00BY7QL619
HUNTINGTON BANCSHARE F2F 02/02/2035	0.01
CROWN CASTLE INTL CORP	0.01 US22822V1017
BANK OF AMERICA F2F 25/04/2034	0.01 US06051GLH01
AMERICAN ELECTRIC POWER COMPANY INC	0.01 US0255371017
UNITED RENTALS INC	0.01 US9113631090
WESTERN POWER DIS 3.949% 20/9/2032	0.01 XS2528341766
AIRBNB INC	0.01 US0090661010
US. TSY. NOTE/BON 3.125% 15/08/2044	0.01 US912810RH32
CO OPERATIVE BANK HL F2V 19/09/2028	0.01 XS2884724837
CANADIAN GOV. BD. 1.25% 01/06/2030	0.01 CA135087K379
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.01 JP1200861647
EQUINOR ASA	0.01 NO0010096985
CREDIT AGRICOLE SA	0.01 FR0000045072
DUKE ENERGY INDIAN 3.25% 01/10/2049	0.01 US26443TAB26
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.01 DE0001102408
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.01 DE0001102341
BLUESTONE PRIME 2024-1 TRUST 1 A2 FRN 14/07/2065	0.01 AU3FN0089025
ENN ENERGY HOLDINGS LTD	0.01 KYG3066L1014
BUNDESobligation 0.00% 09/10/2026	0.01 DE0001141844
UK. GILT 0.625% 31/7/2035	0.01 GB00BMGR2916
UK. GILT 3.75% 29/01/2038	0.01 GB00BQC4R999
MARKEL GRP. 6.00% 16/5/2054	0.01 US570535AY06
RCI BANQUE 4.625% 02/10/2026	0.01 FR001400KXW4
MANULIFE FINANCIAL CORP	0.01 CA56501R1064
SEMPRA ORD	0.01 US8168511090
WESTERN POWER DIST 3.53% 20/9/2028	0.01 XS2528341501
UBS GROUP AG F2V 08/02/2035	0.01 US902613BH06
US. TSY. NOTE/BOND 2.75% 28/02/2025	0.01 US9128283213
UK. GILT 4.25% 7/12/2055	0.01 GB00B06YGN05
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.01 FR0014003513
TESCO COR. TSY. S 5.125% 22/05/2034	0.01 XS2824047372
REALTY INC. 2.85% 15/12/2032	0.01 US756109BL76
US TREASURY N/B 3.37% 15/AUG/2042	0.01 US912810TK43
UK. GILT 3.25% 22/1/2044	0.01 GB00B8429V04
PACCAR INC	0.01 US6937181088
SPAIN GOV. BD. 5.75% 30/07/2032	0.01 ES0000012411
ONEOK INC	0.01 US6826801036
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.01 JP1300301940
ATLAS COPCO AB	0.01 SE0017486889
CREDIT AGRICOLE F2F 11/09/20281% 11/09/2028	0.01 US22535WAL19
CJ LOGISTICS KRW5000	0.01 KR7000120006
NORTHUMBRIAN WATER FIN 6.37% 28/OCT/2034	0.01 XS2550206333
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.01 JP1103501J35
DUKE ENERGY CORP NEW 3.1% 15/06/2028	0.01 XS2488626610
GIVAUDAN - REG	0.01 CH0010645932
US. TSY. NOTE/BON 1.125% 15/5/2040	0.01 US912810SR05
DIAGEO FINANCE PL 3.125% 28/02/2031UR100000	0.01 XS2833390920
STANDARD CHARTERED F2V 14/05/2028	0.01 US853254DB33

US. TSY. NOTE/BON 2.875% 15/08/2045	0.01 US912810RN00
MS. F2F 19/7/2035	0.01 US61747YFT73
AT&T INC 4.25% 1/6/2043	0.01 XS0932036154
ITALY BUONI POLIEN 6.50% 01/11/2027	0.01 IT0001174611
NORDEA BANK ABP	0.01 FI4000297767
UK. GILT 4.75% 22/10/2043	0.01 GB00BPJJKP77
SIRIUS REAL ESTATE LTD	0.01 GG00B1W3VF54
LEGRAND SA	0.01 FR0010307819
VERTIV HOLDINGS CO	0.01 US92537N1081
DIAMONDBACK ENERGY 6.25% 15/3/2033	0.01 US25278XAV10
UK. GILT 4.75% 07/12/2038	0.01 GB00B00NY175
HARBIN PHARMACEUTICAL GROUP ORD SHS A	0.01 CNE0000009T3
FRANCE GOV. BD. 1.00% 25/11/2025	0.01 FR0012938116
DEUTSCHE BANK AG/NEW F2F 07/01/2028	0.01 US25160PAH01
INTCO MEDICAL TECHNOLOGY CO LTD	0.01 CNE100003456
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.01 JP1300381D38
INVINCIBLE INVESTMENT CORP REIT	0.01 JP3046190009
APOLLO GLOBAL MANA COM	0.01 US03769M1062
WHARF REAL ESTATE HKD	0.01 KYG9593A1040
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.01 JP1300341B39
BP CAP. MKTS. F2V PERP	0.01 XS2193662728
URBAN EDGE PPTYS COM USD	0.01 US91704F1049
SIKA AG	0.01 CH0418792922
CEZ AS 2.37% 06/APR/2027	0.01 XS2461786829
MERCEDES-BENZ GROUP AG	0.01 DE0007100000
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.01 CA135087M276
US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND 08/54	0.01 US912810UC08
UK. GILT 4.25% 07/03/2036	0.01 GB0032452392
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.01 FR0010371401
JET2 PLC	0.01 GB00B1722W11
ITALY BUONI POLIEN 5.00% 01/08/2034	0.01 IT0003535157
CANON INC	0.01 JP3242800005
KINROSS GOLD 6.25% 15/7/2033	0.01 US496902AT48
CANADIAN GOV. BD. 3.00% 01/06/2034	0.01 CA135087R481
WELLS FARGO & CO 1.375% 26/10/2026	0.01 XS1400169931
BASF SE	0.01 DE000BASF111
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.01 JP1201831P14
PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.01 US709629AR06
UNITED STATES TRE 3.875% 30/09/2029	0.01 US91282CFL00
PNC FINL. SERVS. GRP F2F 20/10/2034	0.01 US693475BU84
QUANTA SERVICES INC	0.01 US74762E1029
ITALY BUONI POLIEN 4.35% 1/11/2033	0.01 IT0005544082
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.01 FR0013234333
HONG KONG EXCHANGE & CLEAR	0.01 HK0388045442
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.01 US912810RQ31
BANK OF AMERICA CORP 4.94% 22/JUL/2028	0.01 US06051GKW86
COMCAST CORP 2.887% 1/11/2051	0.01 US20030NDS71
LXP INDUSTRIAL TRUST	0.01 US5290431015
DISCOVER FINANCIAL SERVICES	0.01 US2547091080
CANADIAN GOV. BD. 4.50% 01/11/2025	0.01 CA135087Q806
HONDA MOTOR CO LTD	0.01 JP3854600008
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.01 FR0013404969
METLIFE INC	0.01 US59156R1086
SPAIN GOV. BD. 1.45% 31/10/2027	0.01 ES0000012A89
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.01 JP1201761M45
ANZ COLLATERAL	0.01
IQVIA 6.25% 01/02/2029	0.01 US46266TAF57
EXPERIAN GROUP LTD	0.01 GB00B19NLV48
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.01 US91282CGZ86
SOGECAP F2F 16/05/2044GS	0.01 FR001400M1X9
US. TSY. NOTE/BOND 2.25% 31/12/2024	0.01 US9128283P31
LENOVO GROUP LTD	0.01 HK0992009065
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.01 JP1300361C33
GRAINGER W W INC	0.01 US3848021040
ITALY BUONI POLIEN 5.75% 01/02/2033	0.01 IT0003256820
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.01 US912810RS96
TRANSCANADA PIPELI 5.10% 15/03/2049USD1000	0.01 US89352HAZ29
US. TSY. NOTE/BOND 2.75% 30/06/2025	0.01 US912828XZ81
US. TSY. NOTE/BOND 3.00% 31/10/2025	0.01 US9128285J52
JPMORGAN CHASE & CO F2F 08/11/2032	0.01 US46647PCR55

CITIGROUP F2F 01/05/2032	0.01 US172967MY46
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.01 JP1024571Q21
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.01 XS2314246526
DANONE	0.01 FR0000120644
ENERGY TRANSFER OP 6.25% 15/04/2049	0.01 US29279FAA75
US. TSY. NOTE/BON 2.625% 31/01/2026	0.01 US9128286A35
UK. GILT 3.75% 22/07/2052	0.01 GB00B6RNH572
COMPAL ELECTRONICS	0.01 TW0002324001
UK. GILT 0.375% 22/10/2026	0.01 GB00BNNGP668
AUSTRALIA GOV. BD. 0.50% 21/9/2026	0.01 AU0000106411
BOSIDENG INTERNATIONAL HOLDING	0.01 KYG126521064
AUSTRALIA GOV. BD. 3.25% 21-04-2025	0.01 AU3TB0000168
NATL BK OF GREECE EUR	0.01 GRS003003035
VIER GAS TRANSPOR 4.625% 26/9/2032	0.01 XS2535725159
ALEXANDRIA REAL ES 2.95% 15/03/2034	0.01 US015271AY59
WELLS FARGO & CO F2F 24/04/2034	0.01 US95000U3D31
ZTE CORP	0.01 CNE000000TK5
PENSKE TRUCK LEASI 1.70% 15/06/2026/06/2026 USD1000 144A	0.01 US709599BM55
APA INFRA. 2.00% 15/07/2030EUR100000 9	0.01 XS2164646304
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.01 US912810RM27
UK. GILT 3.75% 22/10/2053	0.01 GB00BPCJD997
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.01 DE000BU22031
SPAIN GOV. BD. 5.15% 31/10/2028	0.01 ES00000124C5
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.01 US912810RP57
BPCE F2F 30/05/2035	0.01 US05571AAY10
FOX 6.50% 13/10/2033	0.01 US35137LAN55
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.01 AU3TB0000135
CANADIAN GOV. BD. 2.00% 01/06/2028	0.01 CA135087H235
AMERICAN INTERNATIONAL GROUP	0.01 US0268747849
OKLAHOMA GAS & ELECTRIC CO 3.3% SNR NTS 15/03/2030USD2000	0.01 US678858BU41
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
CHINA MEDICAL SYS HOLDINGS	0.01 KYG211081248
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.01 JP1201511EC7
PROXIMUS SA 4.125% SNR EMTN 17/11/33 EUR100000 REGS	0.01 BE0002977586
VALERO ENERGY CORP	0.01 US91913Y1001
TC ENERGY CORP	0.01 CA87807B1076
KE HOLDINGS INC ADR	0.01 US4824971042
ALCON AG	0.01 CH0432492467
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.01 DE0001102382
TDF INFRA. SASU 5.625% 21/7/2028	0.01 FR001400J861
TRANSCANADA PIPELI 4.75% 15/5/2038	0.01 US89352HAX70
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.01 DE000BU27006
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
KDDI CORP	0.01 JP3496400007
UNITED KINGDOM GI 0.875% 31/7/2033	0.01 GB00BM8Z2S21
MITSUBISHI ELECTRIC	0.01 JP3902400005
HOYA CORPORATION JPY	0.01 JP3837800006
MEXICAN BONOS 8.50% 01/03/202903/29 MXN100 M BONOS	0.01 MX0MGO0001F1
SPAIN GOV. BD. 5.15% 31/10/2044	0.01 ES00000124H4
MERCEDES-BENZ FINANCE NORTH AMERI 5% GTD SNR NTS 11/01/2034 USD1000 144A	0.01 US58769JAS69
WABTEC CORP	0.01 US9297401088
NOW TRUST SR 24-1 CL B 14/06/2032	0.01 AU3FN0087730
ACHMEA F2V 02/11/2044	0.01 XS2809859536
FIDELITY NATIONAL INFORMATION SERVICES I	0.01 US31620M1062
COMCAST 3.75% 1/4/2040	0.01 US20030NDH17
ONEOK INC 6.05% 1/9/2033	0.01 US682680BL63
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.01 JP1300281845
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.01 CA46071W2058
FORD MOTOR CREDIT 5.85% 17/05/2027	0.01 US345397E748
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.01 DE000BU22031
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.01 JP1300811Q17
CANADIAN GOV. BD. 2.00% 1/12/2051	0.01 CA135087H722
ERAC USA FIN. 4.50% 15/02/2045	0.01 US26884TAN28

CALIX LTD	0.01 AU0000017840
RENEW ENERGY GLOBAL PLC	0.01 GB00BNQMPN80
KENVUE INC	0.01 US49177J1025
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.01 DE0001102614
UK. GILT 4.25% 07/09/2039	0.01 GB00B3KJDS62
MORGAN STANLEY F2F 21/07/2032	0.01 US61747YED31
HAMBURG COMMER. BA 4.50% 24/7/2028	0.01 DE000HC80B44
JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.01 JP1103411FC6
CRH PLC LONDON LISTING	0.01 IE0001827041
MOTABILITY OPERATI 4.00% 17/01/2030	0.01 XS2838537566
SAMSUNG LIFE INSUR	0.01 KR7032830002
ITALY BUONI POLIEN 3.45% 1/3/2048	0.01 IT0005273013
GS. GRP. 4.223% 5/1/2029	0.01 US38141GWZ35
BUNDESSCHATZANWEIS 2.80% 12/06/2025.01	0.01 DE000BU22015
ITALY BUONI POLIEN 3.45% 01/03/2048	0.01 IT0005273013
PERNOD RICARD 3.625% 7/5/2034	0.01 FR001400PX57
BANK PEKAO SA	0.01 PLPEKAO00016
INFINEON TECHNOLOGIES AG	0.01 DE0006231004
DEUTSCHE BANK F2F 12/7/2035	0.01 DE000A383KA9
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.01 FR0010171975
AMGEN 5.60% 2/3/2043	0.01 US031162DS61
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.01 JP1300331A99
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.01 BE0390128917
XENIA HOTELS AND RESORTS INC	0.01 US9840171030
UK. GILT 1.75% 22-JUL-57	0.01 GB00BD0XH204
MORGAN STANLEY F2F 04/05/2027	0.01 US61772BAB99
VIER GAS TRANSPORT 4.00% 26/09/202700000 4 REGS	0.01 XS2535724772
MS. F2F 21/07/2034	0.01 US61747YFG52
TRATON FINANCE LUXEMBOURG S.A 4.5% GTD SNR NTS	0.01 DE000A3LQ9S2
23/11/26 EUR100000 REGS	
DOMINION ENERGY INC	0.01 US25746U1097
ITALY BUONI POLIEN 2.00% 1/2/2028	0.01 IT0005323032
VOLVO AB - B	0.01 SE0000115446
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.01 ES0000012124
AGILENT TECHNOLOGIES INC	0.01 US00846U1016
PUBLIC SERVICE ELECTRIC & GAS CO 4.9% MTN 15/12/2032	0.01 US74456QCK04
USD2000 P	
NATL. GRID ELECTR 5.818% 31/07/2041	0.01 XS2659226943
KROGER 5.65% 15/09/2064	0.01 US501044DX60
ROYAL CARIBBEAN GROUP	0.01 LR0008862868
SPAIN GOV. BD. 1.50% 30/04/2027	0.01 ES00000128P8
UK. GILT 4.25% 31/07/2034	0.01 GB00BQC82C90
AMPRION 3.45% 22/09/2027EGS	0.01 DE000A30VPL3
PUBLIC SERVICE ENTERPRISE GROUP INC	0.01 US7445731067
VERIZON COMMUNICAT 4.78% 15/02/2035	0.01 US92343V6X64
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.01 US912810RZ30
BUNDESOBLIGATION 0.00% 10/10/2025	0.01 DE0001141828
CADENT FIN. 0.625% 19/03/2030EUR100000	0.01 XS2320438653
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.01 US303075AA30
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.01 AU0000101792
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.01 US912810PU60
CANADIAN GOV. BD. 1.50% 1/6/2026	0.01 CA135087E679
SWEDBANK F2V 23/08/203200	0.01 XS2522879654
CADENCE DESIGN SYS 4.70% 10/09/2034	0.01 US127387AP39
JIANGSU CHANGSHU RURAL COMMERCIAL BANK CO LTD	0.01 CNE100002RJ6
MONOLITHIC POWER SYSTEMS INC	0.01 US6098391054
DCP MIDSTREAM OPERATING LP 3.25% GTD SNR NTS	0.01 US23311VAK35
15/02/2032 USD1000	
BUNDESOBLIGATION 0.0% 10/04/2026	0.01 DE0001141836
MOTABILITY OPERATIONS GR 2.37% 03/JUL/2039	0.01 XS2021481663
ELECTRICITE DE FRA 5.95% 22/04/2034	0.01 US268317AZ75
BANCO DE CHILE ADR	0.01 US0595201064
WILLIAMS COS INC/T 2.60% 15/03/20311000	0.01 US969457BY52
NIPPON TEL AND TEL CP NPV	0.01 JP3735400008
SOGECAP SOGECAP F2V PERP	0.01 FR0012383982
PAYCHEX INC	0.01 US7043261079
UK. GILT 0.125% 31/1/2028	0.01 GB00BMBL1G81
TE CONNECTIVITY COM USD 0.01 TEMP	0.01 IE000IVNQZ81
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.01 US912810RT79
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.01 FR0013257524
ITALY BUONI POLIEN 5.00% 1/9/2040	0.01 IT0004532559
DEUTSCHE BOERSE AG	0.01 DE0005810055

DEUTSCHE POST AG	0.01	DE0005552004
UK. GILT 3.75% 7/3/2027	0.01	GB00BPSNB460
AMETEK INC	0.01	US0311001004
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.01	DE0001102440
ALIMENTATION COUCHE TARD INC	0.01	CA01626P1484
ILLUMINA 4.65% 09/09/2026	0.01	US452327AQ25
AEP TEX INC 4.7% SNR NTS 15/05/2032 USD1000 K	0.01	US00108WAP59
BUNDESobligation 0.0% 16/APR/2027	0.01	DE0001141851
HOLDING D INFRASTRUCTURES DE TRANSP 2.5% SNR	0.01	FR0013510823
EMTN04/05/27 EUR100000 3 REGS		
ROGERS COMMS. 5.30% 15/02/2034	0.01	US775109DF56
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.01	US91324PEX69
IDEXX LABORATORIES INC	0.01	US45168D1046
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.01	JP1201791N14
JAPAN GOV. TWENTY 1.80% 20/06/2031	0.01	JP1201291B88
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49	0.01	US161175BS22
USD2000		
ENERGY TRANSFER LP 4.2% SNR NTS 15/04/2027 USD2000	0.01	US29273R8K41
DAIWA SECURITIES GROUP INC.	0.01	JP3502200003
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.01	JP1300781P48
MPLX 4.125% 1/3/2027	0.01	US55336VAK61
NISOURCE INC 5.25% SNR NTS 15/02/2043 USD1000	0.01	US65473QBB86
ELI LILLY 4.60% 14/08/2034	0.01	US532457CR72
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.01	JP1300801PA2
VOLKSWAGEN INTL. FIN. F2V PERP	0.01	XS1799939027
DISCOVERY COMMS. 3.95% 15/06/2025	0.01	US25470DBE85
WELLS FARGO F2F 11/02/2031	0.01	US95000U2J10
INGERSOLL RAND INC	0.01	US45687V1061
SINGAPORE GOV. BD. 2.75% 01/04/2042	0.01	SG3254976487
EVERGY METRO INC 4.2% SNR NTS 15/06/2047 USD2000	0.01	US485134BQ27
KRAFT HEINZ CO COM	0.01	US5007541064
PRUDENTIAL FINANCIAL INC	0.01	US7443201022
JPMORGAN CHASE & CO. 2.963% -FRN SNR 25/01/2033	0.01	US46647PCU84
USD2000		
ITALY BUONI POLIEN 2.05% 01/08/2027	0.01	IT0005274805
ELI LILLY 4.70% 09/02/2034	0.01	US532457CL03
ITALY BUONI POLIEN 1.65% 1/12/2030	0.01	IT0005413171
UK. GILT 4.00% 22/1/2060	0.01	GB00B54QLM75
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.01	DE0001102549
ANGLOGOLD ASHANTI ORD USD1	0.01	GB00BRXH2664
ITALY BUONI POLIEN 3.40% 1/4/2028	0.01	IT0005521981
SIRIUSPOINT 7.00% 05/04/2029	0.01	US82969BAA08
FASTENAL CO	0.01	US3119001044
DOWDUPONT 4.725% 15/11/2028	0.01	US26078JAD28
GEN. MOTORS 5.20% 1/4/2045	0.01	US37045VAJ98
SOC GEN COLLATERAL	0.01	
BDO UNIBANK INC	0.01	PHY077751022
PUBLIC SERVICE CO OF COLORADO 4.1% 1MTG BDS	0.01	US744448CQ27
15/06/2048 USD 32		
CF INDS. 4.95% 01/06/2043	0.01	US12527GAD51
KINDER MOR INC DEL COM	0.01	US49456B1017
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.01	ES0000012J15
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.01	JP1201841P46
ARCH CAPITAL GROUPCOM	0.01	BMG0450A1053
TRUE CORPORATION THB4 NVDR	0.01	THB231010R11
JOBY AVIATION INC	0.01	KYG651631007
SYSCO CORPORATION COM	0.01	US8718291078
PACIFIC GAS & ELEC 4.95% 1/7/2050	0.01	US694308JN86
RECKITT BENCKISER GROUP PLC	0.01	GB00B24CGK77
SPAIN GOV. BD. 4.65% 30-07-2025	0.01	ES00000122E5
COMCAST 3.999% 01/11/2049	0.01	US20030NCE94
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.01	JP1300321A34
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.01	JP1300711M79
BANK OF SUZHOU ORD SHS A	0.01	CNE100003LQ2
MS. F2F 19/04/2035	0.01	US61747YFR18
ADIDAS AG	0.01	DE000A1EWWW0
YARA INTERNATIONAL ASA 3.148% SNR NTS 04/06/2030	0.01	US984851AG07
USD1000 144A		
VISTRA CORP	0.01	US92840M1027
US TREASURY N/B 3.87% 31/DEC/2029	0.01	US91282CGB19
WESSEX WATER SERV 5.125% 31/10/2032	0.01	XS2569776136

SPAIN GOV. BD. 2.80% 31/5/2026	0.01 ES0000012L29
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.01 JP1300371C98
DEUTSCHE BANK AG (REG)	0.01 DE0005140008
HYUNDAI CAPITAL AM 4.55% 26/09/202929 USD A 144A	0.01 US44891ADG94
GOLDEN BAR SECURITISATION SR 24-1 CL C FLTGT RT	0.01 IT0005611394
22/09/2043	
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.01 JP1201691K75
ENI 5.50% 15/05/2034	0.01 US26874RAN89
BERKSHIRE HILLS BANCORP INC	0.01 US0846801076
CORTEVA INC	0.01 US22052L1044
DOLLARAMA INC	0.01 CA25675T1075
GREAT WALL MOTOR CO LTD	0.01 CNE1000018V8
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.01 JP1201811N77
MS & AD INSURANCE GROUP HOLDINGS	0.01 JP3890310000
SWISS RE AG	0.01 CH0126881561
SPAIN GOV. BD. 2.15% 31/10/2025	0.01 ES00000127G9
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.01 JP1300581J30
LABORATORY CORP OF 4.80% 01/10/20342034	0.01 US50540RBB78
AUSTRALIA GOV. BD 0.25% 21/11/2025	0.01 AU0000095457
JAPAN GOV. TWENTY 2.00% 20/12/2025	0.01 JP1200841615
ASM INTERNATIONAL NV	0.01 NL0000334118
MICROCHIP TECHNOLOGY INC	0.01 US5950171042
GIANT MANUFACTURING CO LTD	0.01 TW0009921007
ITALY BUONI POLIEN 4.75% 01/09/2044	0.01 IT0004923998
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.01 US015271BC21
FUJI FILM HOLDINGS CORP	0.01 JP3814000000
SPAIN GOV. BD. 2.55% 31/10/2032	0.01 ES0000012K61
TARGA RES. 5.50% 15/02/2035	0.01 US87612GAK76
US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.01 US912810UD80
NEW CHINA LIFE INSURANCE CO LTD	0.01 CNE100001922
US. TSY. NOTE/BON 2.875% 31/5/2025	0.01 US9128284R87
ANGLO AMERICAN PLC	0.01 GB00B1XZS820
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.01 BE0000291972
BUNDESOBLIGATION 0.00% 11/04/20251	0.01 DE0001141810
FORD MOTOR COMPANY	0.01 US3453708600
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.01 DE0001102531
US. TSY. NOTE/BOND 2.75% 31/8/2025	0.01 US9128284Z04
CHENIERE ENERGY INC	0.01 US16411R2085
CVS HEALTH 5.125% 20/07/2045	0.01 US126650CN80
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.01 FR001400FTH3
MARKEL GRP. 5.00% 05/04/2046	0.01 US570535AQ71
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.01 FR001400CMX2
PECO ENERGY 4.60% 15/05/2052	0.01 US693304BD82
LENS TECHNOLOGY CO LTD	0.01 CNE100001YW7
UNIVERSAL HEALTH SERVICES - CLASS B	0.01 US9139031002
COMPAGNIE DE SAINT-GOBAIN	0.01 FR0000125007
UNITEDHEALTH GRP. 3.70% 15/08/2049	0.01 US91324PDU30
ABN AMRO BANK F2V 13/10/20266.575% 13/10/2026	0.01 US00084DBC39
SWISS CONFEDERATIO 3.50% 08/04/2033	0.01 CH0015803239
ESSENTIAL PROPERTIES REALTY TRUST INC	0.01 US29670E1073
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.01 DE0001102564
NETHERLANDS GOV. B 0.50% 15/7/2026	0.01 NL0011819040
FLUTTER ENTERTAINM ORD	0.01 IE00BWT6H894
TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029	0.01 FR0014006TQ7
UK. GILT 4.25% 12/7/2049	0.01 GB00B39R3707
OTIS WORLDWIDE COR COM	0.01 US68902V1070
CHINA MERCHANTS BANK CO LIMITED	0.01 CNE1000002M1
INVESTORE PROPERTY LTD	0.01 NZIPLE0001S3
OTIS WORLDWIDE 2.565% 15/2/2030	0.01 US68902VAK35
SPAIN GOV. BD. 0.70% 30/04/2032	0.01 ES0000012K20
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.01 DE0001102416
PULTE GROUP INC	0.01 US7458671010
GOLDMAN SACHS CCP EUR BROKER ACCOUNT	0.01
ELAN MICROELECTRONICS CORP	0.01 TW0002458007
OTSUKA HLDGS CO NPV	0.01 JP3188220002
SPAIN GOV. BD. 0.80% 30/07/2027	0.01 ES0000012G26
EDWARDS LIFESCIENCES CORP	0.01 US28176E1082
VORNADO REALTY TRUST	0.01 US9290421091
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.01 JP1201751M13
OVINTIV 5.65% 15/5/2028	0.01 US69047QAB86
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.01 AU0000047003

US. TSY. NOTE/BOND 1.75% 31/12/2026	0.01 US912828YX25
US. TSY. NOTE/BON 1.375% 31/8/2026	0.01 US912828YD60
DOMINION ENERGY INC 4.7% SNR NTS 01/12/2044 USD 2014D	0.01 US25746UCC18
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.01 JP1201861PA6
YUM! BRANDS INC	0.01 US9884981013
COMMONWEALTH EDISO 2.75% 01/09/2051000 131	0.01 US202795JU55
TARGA RES. 5.20% 01/07/20272027 USD1000	0.01 US87612KAA07
MANAWA ENERGY LTD	0.01 NZTPXE0001S5
HALEON PLC	0.01 GB00BMX86B70
HUNTINGTON BANCSHARE F2F 8/21/2029	0.01
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.01 JP1201711L13
ADVANCE RES INV REIT	0.01 JP3047160001
SAMSUNG C AND T CORPORATION	0.01 KR7028260008
PHILLIPS EDISON GR 5.75% 15/07/2034	0.01 US71845JAB44
CBRE GROUP INC CLASS A	0.01 US12504L1098
DAI ICHI LIFE HOLD NPV	0.01 JP3476480003
SWO EUR RCV EURIB 6M PAY 2.6 240325	0.01
COCA-COLA 2.50% 15/3/2051	0.01 US191216DC18
JPMORGAN CHASE & CO F2F 22/04/2032	0.01 US46647PCC86
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.01 AU000XCLWAX7
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.01 AU0000087454
HUGEL INC	0.01 KR7145020004
CANADIAN GOV. 0.50% 01/12/20303	0.01 CA135087L443
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.01 JP1201671K12
CUSTOMERS BANCORP INC	0.01 US23204G1004
GE HEALTHCARE HOLDING LLC	0.01 US36266G1076
SEVEN AND I HOLDINGS NPV	0.01 JP3422950000
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.01 JP1201461D98
OVINTIV 5.65% 15/05/2025	0.01 US69047QAA04
CIGNA CORP 4.375% 15/10/2028	0.01 US125523AH38
PIXART IMAGING INC	0.01 TW0003227005
LX INTERNATIONAL CORP	0.01 KR7001120005
NETAPP INC	0.01 US64110D1046
TEREGA SA 0.87% 17/SEP/2030	0.01 FR0013534500
ITALY BUONI POLIEN 1.35% 1/4/2030	0.01 IT0005383309
ALSEA SAB DE CV	0.01 MXP001391012
VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000	0.01 US92277GAN79
YARA INTL. 4.75% 01/06/2028D2000 144A	0.01 US984851AF24
AIR TRANSPORT SERVICES GROUP INC	0.01 US00922R1059
UK. GILT 0.25% 31/01/2025	0.01 GB00BLPK7110
SPAIN GOV. BD. 5.90% 30/07/2026	0.01 ES00000123C7
WELLS FARGO F2F 2/3/20330787 3.35% 02/03/2033	0.01 US95000U2U64
TOYOTA MOTOR CREDI 3.85% 24/07/2030EUR100000 639	0.01 XS2655865546
DUPONT DE NEMOURS INC	0.01 US26614N1028
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.01 BE0000347568
CEZ 4.25% 11/6/2032	0.01 XS2838370414
DOW INC	0.01 US2605571031
HEWLETT PACKARD ENTERPRISE CO	0.01 US42824C1099
ITALY BUONI POLIEN 3.50% 15/02/2031	0.01 IT0005580094
INVITATION HOMES 4.875% 01/02/20355	0.01 US46188BAG77
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.01 DE0001135325
TESCO ORD	0.01 GB00BLGZ9862
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.01 JP1201231AC0
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.01 ES0000012L52
STATE STREET CORP USD	0.01 US8574771031
SAMSUNG FIRE MARINE INSURANCE	0.01 KR7000810002
JAPAN GOV. THIRTY 1.80% 20/03/2054	0.01 JP1300821Q49
UK. GILT 1.625% 10/22/2054	0.01 GB00BJLR0J16
MEDTRONIC GLOBAL HLDGS S C A 1.375% GTD SNR NTS 15/10/2040 EUR100000	0.01 XS2238792332
MONSTER BEVERAGE SHS ORD	0.01 US61174X1090
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00 JP1201281B64
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00 IT0005421703
HYUNDAI MOBIS	0.00 KR7012330007
BRIXMOR OPERATING 4.125% 15/05/2029/05/2029 USD2000	0.00 US11120VAH69
BAKER HUGHES COMPANY	0.00 US05722G1004
COPT DEFENCE PROPERTIES	0.00 US22002T1088
PACIFIC GAS & ELEC 3.95% 01/12/2047	0.00 US694308HY69
OVERSEA-CHINESE BANKING CORP	0.00 SG1504926220

BANK MILLENNIUM SA F2F 25/09/2029	0.00 XS2905432584
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.00 JP1201551FC0
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00 IT0005365165
NYL MSCI EMER 2412 F	0.00
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00 NL0010721999
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00 JP1201491E67
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00 IT0005403396
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.00 DE0001102622
CPUK FIN. 6.136% 28/8/2031	0.00 XS2603557674
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00 FR0014009O62
LS CORP	0.00 KR7006260004
VOLKSWAGEN AG	0.00 DE0007664039
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00 IT0005500068
UK. GILT 1.125% 31/1/2039	0.00 GB00BLPK7334
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00 JP1201731L76
ICICI BANK SPON ADR	0.00 US45104G1040
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00 BE0000331406
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00 JP1201851P76
ASSA ABLOY AB	0.00 SE0007100581
DAIKIN INDUSTRIES	0.00 JP3481800005
US BANCORP F2F 12/6/2034	0.00 US91159HJN17
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00 JP1201741LA9
SOFTBANK CORP	0.00 JP3732000009
ONEOK 4.85% 01/02/2049	0.00 US682680BZ59
MARCOPOLO SA	0.00 BRPOMOACNPR7
BRISTOL-MYERS SQU 4.625% 15/05/2044	0.00 US110122DH81
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00 JP1201521F37
PIRAEUS BANK SA FRN 17/07/2029	0.00 XS2845167613
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00 IT0005127086
CONSOLIDATED EDISON INC COM	0.00 US2091151041
ASUSTEK COMPUTER INC	0.00 TW0002357001
SPAIN GOV. BD. 1.60% 30/04/2025	0.00 ES0000012621
RHEINMETALL AG	0.00 DE0007030009
DOW CHEM. 6.90% 15/5/2053	0.00 US260543DH36
DSV A/S	0.00 DK0060079531
APPLE INC 2.7% 05/AUG/2051	0.00 US037833EK23
XTEP INTERNATIONAL HOLDINGS	0.00 KYG982771092
HUMANA INC	0.00 US4448591028
DTE ELECTRIC CO 3.7% 15/MAR/2045	0.00 US23338VAE65
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.00 MYBMO2000028
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.00 BE0000334434
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00 JP1201501E99
CANADIAN GOV. 1.50% 01/12/2031	0.00 CA135087N266
HESS CORP	0.00 US42809H1077
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00 JP13002918A0
NETHERLANDS GOV. B 0.25% 15/07/2025	0.00 NL0011220108
SPAIN GOV. BD. 0.00% 31/5/2025	0.00 ES0000012K38
PRYSMIAN SPA	0.00 IT0004176001
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00 DE0001135366
BUONI POLIENALI D 1.25% 01/12/20260 REGS	0.00 IT0005210650
ALNYLAM PHARMACEUTICALS INC	0.00 US02043Q1076
VULCAN MATERIALS CO	0.00 US9291601097
BERKLEY(W.R.)CORP 4.75% SNR NTS 01/08/2044 USD	0.00 US084423AT91
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00 IT0005519787
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00 AU000XCLWAG2
DONGBU INSURANCE CO LTD	0.00 KR7005830005
ORANGE 5.50% 06/02/2044	0.00 US685218AB52
ADVANTEST CORP	0.00 JP3122400009
NUCOR CORP	0.00 US6703461052
ARGENX SE	0.00 NL0010832176
SUNNY OPTICAL TECHNOLOGY GROUP	0.00 KYG8586D1097
IBIS INC	0.00 JP3105360006
T-MOBILE USA 3.00% 15/02/2041	0.00 US87264ABL89
SPAIN GOV. BD. 2.35% 30/07/2033	0.00 ES00000128Q6
FIFTH THIRD BANCORP F2F 06/09/2030	0.00 US316773DM97
AMADEUS IT HLDGS	0.00 ES0109067019
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00 BE0000341504
UK. GILT 1.75% 22/1/2049	0.00 GB00BFWFPP71
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00 US912810QA97
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00 JP1400151N57
Outstanding Settlement Receipts - KRW	0.00

COMCAST 5.25% 26/09/2040	0.00 XS2909746666
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00 CA135087M847
DELL TECHNOLOGIES INC	0.00 US24703L2025
SKANDINAVISKA ENSKIL SEK	0.00 SE0000148884
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00 JP1300611K15
UK. GILT 1.50% 31/7/2053	0.00 GB00BM8Z2V59
JPM. CHASE F2F 22/7/2035	0.00 US46647PEK84
HALLENSTEIN GLASSON HOLDINGS LTD	0.00 NZHLGE000154
BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033	0.00 IT0005518128
MARRIOTT INTERNATIONAL INC 5% SNR NTS 15/10/2027	0.00 US571903BJ14
USD1000 JJ	
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00 NL0000102234
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00 DE0001102481
PENSKE TRUCK LEASI 5.75% 24/5/20264/05/2026 USD1000	0.00 US709599BU71
144A	
SK TELECOM ADR EA REP 0.55555 SHS P/S	0.00 US78440P3064
MIGROS TICARET AS	0.00 TREMGTI00012
JBS USA LUX JBS US 5.75% 1/4/2033	0.00 US46590XAY22
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00 DE0001102598
XCEL ENERGY INC	0.00 US98389B1008
SIEMENS ENERGY AG	0.00 DE000ENER6Y0
REGAL REXNORD CORP 6.05% 15/02/2026	0.00 US758750AL75
DISCO CORPORATION NPV	0.00 JP3548600000
FMC 5.15% 18/05/2026	0.00 US302491AW57
CAPGEMINI SA	0.00 FR0000125338
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00 NL0000102317
Outstanding Settlement Receipts - MYR	0.00
CAP. ONE FINL. F2F 30/10/2031	0.00 US14040HDC60
VEEVA SYSTEMS INC	0.00 US9224751084
POP MART INTERNATIONAL GROUP LTD	0.00 KYG7170M1033
DEN DANSKE BANK AS DKK	0.00 DK0010274414
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.00 US53079EBN31
BLOCK INC	0.00 US8522341036
GODADDY INC	0.00 US3802371076
WELLS FARGO F2F 30/4/2041	0.00 US95000U2Q52
PENSKE TRUCK LEASI 4.40% 01/07/2027/07/2027 USD1000	0.00 US709599BN39
144A	
D POWER DEVELOPMENT CO LTD	0.00 CNE000000PC0
XYLEM INC COM	0.00 US98419M1009
HONG LEONG BANK BHD	0.00 MYL58190O0007
UK. GILT 3.50% 22/07/2068	0.00 GB00BBJNQY21
E.ON SE	0.00 DE000ENAG999
WHITESTONE REIT	0.00 US9660842041
MARTIN MARIETTA MATERIALS	0.00 US5732841060
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00 IT0005445306
SNOWFLAKE INC	0.00 US8334451098
CORNING INC	0.00 US2193501051
BAYER AG	0.00 DE000BAY0017
COINBASE GLOBAL INC	0.00 US19260Q1076
MARRIOTT VACATIONS WORLDWIDE CORP	0.00 US57164Y1073
BT GROUP PLC	0.00 GB0030913577
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00 JP1300691M16
COREBRIDGE FINL. 3.65% 5/4/2027	0.00 US21871XAD12
IRON MTN INC NEW COM NPV	0.00 US46284V1017
TURNERS AUTOMOTIVE GROUP LIMITED	0.00 NZVNL0001S1
LOEWS CORP	0.00 US5404241086
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
EQUIFAX INC	0.00 US2944291051
UK. GILT 6.00% 07/12/2028	0.00 GB0002404191
EBAY INC	0.00 US2786421030
VODAFONE GROUP ORD	0.00 GB00BH4HKS39
BRITISH STERLING POUND	0.00
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00 DE0001102473
SPAIN GOV. BD. 0.60% 31/10/2029	0.00 ES0000012F43
SINO BIOPHAMACEUTICAL	0.00 KYG8167W1380
UNITED KINGDOM GI 4.125% 22/7/2029	0.00 GB00BQC82B83
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.00 US842400HF31
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00 IT0005467482
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00 BE0000335449
OCCIDENTAL PETROLEUM CORP	0.00 US6745991058

ITALY BUONI POLIEN 1.65% 01/03/2032	0.00 IT0005094088
MITSUBISHI UFJ FINL. F2V 20/07/2027	0.00 US606822BY90
TRUIST FINL. F2F 30/10/2029	0.00 US89788MAQ50
VENTAS REALTY LIMITED PARTNERSHIP 2.5% GTD SNR	0.00 US92277GAW78
NTS01/09/2031 USD	
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00 JP1201531F68
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00 CA135087J397
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00 DE0001135176
EVERGREEN MARINE	0.00 TW0002603008
NATIONAL BANK OF CANADA	0.00 CA6330671034
NIPPON ACCOMMODATIONS FUND	0.00 JP3046440008
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00 BE0000357666
ELECTRONIC ARTS INC	0.00 US2855121099
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00 JP1300141445
CHUGAI PHARMACEUTICAL JPY	0.00 JP3519400000
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00 US797440BW34
MURATA MANUFACTURING CO	0.00 JP3914400001
YANGZIJANG SHIPBUILDING NPV	0.00 SG1U76934819
TURKIYE GARANTI BANKASI	0.00 TRAGARAN91N1
COSTAR GROUP INC COM	0.00 US22160N1090
ROCKWELL AUTOMATION INC	0.00 US7739031091
SK NETWORKS CO LTD	0.00 KR7001740000
NITTO DENKO CORPORATION TEMP	0.00 JP3684000007
SINOTRANS LTD-H	0.00 CNE1000004F1
IDEX 4.95% 01/09/2029	0.00 US45167RAJ32
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
SOLVAY FIN. AMERIC 5.65% 4/6/2029	0.00 US834423AE54
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000WOW2
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00 CA135087XW98
CGI INC	0.00 CA12532H1047
CONS. EDISON OF NE 4.30% 01/12/2056	0.00 US209111FK46
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00
TARGA RES. 6.50% 15/2/2053	0.00 US87612GAD34
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00 JP1400041B55
CRITERIA CAIXACORP SA	0.00 ES0140609019
SUN LIFE FINANCIAL INC	0.00 CA8667961053
JAPAN PETROLEUM EXPLORATION	0.00 JP3421100003
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00 IT0005345183
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00 CA135087F825
SANFORD LTD	0.00 NZSANE000150
UK. GILT 4.375% 31/7/2054	0.00 GB00BPSNBB36
AMGEN 5.65% 2/3/2053	0.00 US031162DT45
HOCHSCHILD MINING PLC	0.00 GB00B1FW5029
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00 IT0005370306
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00 JP1201661JA3
ICON INVS. SIX DA 5.849% 08/05/2029	0.00 US45115AAB08
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
BUONI POLIENALI D 0.95% 01/12/2031	0.00 IT0005449969
PARTNERS GROUP	0.00 CH0024608827
ITALY BUONI POLIEN 1.50% 1/6/2025	0.00 IT0005090318
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.00 JP1201821NA5
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00 FR0013480613
NEC CORPORATION	0.00 JP3733000008
BANK OF AMERICA CORP 3.59% 21/JUL/2028	0.00 US06051GGR48
WEC ENERGY GROUP INC	0.00 US92939U1060
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00 IT0005170839
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00 US912810FP85
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00 AU000XCLWAI8
HENAN PINGGAO ELECTRIC CO LTD	0.00 CNE000001774
WOWPRIME CORP	0.00 TW0002727005
TREASURY CORP VICT 2.25% 15/09/2033	0.00 AU3SG0002504
PIEDMONT OFFICE REALTY TRU-A	0.00 US7201902068
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00 IT0005083057
NEWDAY FUNDING MASTER ISSUER 2X C FRN 7/15/2032	0.00 XS2834467602
RIO TINTO LIMITED	0.00 AU000000RIO1
CHINA RAILWAY GROUP	0.00 CNE100000722
COMCAST CORP 5.5% GTD SNR NTS 15/05/2064 USD1000	0.00 US20030NEG25

NATIONAL BANK OF KUWAIT SAKP	0.00	KW0EQ0100010
PACIFIC CORPORATION	0.00	KR7002790004
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.00	FR001400NBC6
KPJ HEALTHCARE BHD	0.00	MYL58780O003
KIMBERLY CLARK DE MEXICO A	0.00	MXP606941179
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.00	ES00000127A2
TARGA RES. 6.125% 15/3/2033	0.00	US87612GAC50
CENOVUS ENERGY INC COM NPV	0.00	CA15135U1093
UNITED OVERSEAS BANK	0.00	SG1M31001969
REGIONS FINANCIAL CORP	0.00	US7591EP1005
BERRY GBL. 5.50% 15/04/2028	0.00	US08576PAL58
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.00	JP12011419C6
SKANDINAVISKA ENS 5.125% 5/3/2027	0.00	US830505AZ66
BRAMBLES LIMITED	0.00	AU0000008XB1
LG ELECTRONICS INC	0.00	KR7066570003
HKD BNP PARIBAS A/C	0.00	
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00	JP1300771P16
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00	CA8849038085
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00	IT0005363111
ENERGY TRANSFER OP 5.00% 15/05/2050	0.00	US29278NAR44
ON SEMICONDUCTOR CORPORATION	0.00	US6821891057
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00	IT0005162828
ARES MANAGEMNT COR COM	0.00	US03990B1017
INDORAMA VENTURES PCL	0.00	TH1027010R10
BANQUE FEDERATIVE 4.125% 13/3/2029	0.00	FR001400GGZ0
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.00	JP1201121975
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00	BE0000352618
SWO USD RCV SOFR 1D PAY 4 240325	0.00	
KIMCO REALTY OP LL 4.85% 01/03/2035	0.00	US49447BAB99
SPAIN GOV. BD. 1.45% 30-APR-29	0.00	ES0000012E51
KOREA(REPUBLIC OF) 3.25% SNR BDS 10/06/2027 KRW100000	0.00	KR103501GE64
AXON ENTERPRISE I COM USD 0.00001	0.00	US05464C1018
ERAC USA FIN LLC 4.6% 01/05/2028	0.00	US26884TAV44
PHISON ELECTRONICS CORP	0.00	TW0008299009
BUONI POLIENALI DEL TES 0.0% 01/AUG/2026	0.00	IT0005454241
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00	US912810PX00
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00	IT0005433195
T-MOBILE USA 2.55% 15/02/2031	0.00	US87264ACB98
MARUBENI CORPORATION	0.00	JP3877600001
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00	NL0012818504
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00	JP1300421E39
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00	BE0000345547
SEAGATE TECH HLDGS	0.00	IE00BKVD2N49
CONSUN PHARMACEUTICAL GROUP LTD	0.00	KYG2524A1031
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.00	JP1201801N46
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00	JP1300461F39
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00	AU3TB0000150
CCP INITIAL MARGIN	0.00	
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00	DE0001135085
SPAIN GOV. BD. 1.20% 31/10/2040	0.00	ES0000012G42
WOODSIDE ENERGY GROUP LTD ORDINARY FULLY PAID	0.00	AU0000224040
JERSEY CENTRAL POWER & LIGHT CO 4.3% SNR NTS 15/01/2026 USD2000 144A	0.00	US476556DC60
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 PARIBAS	0.00	
TRACTOR SUPPLY COMPANY	0.00	US8923561067
WHEATON PRECIOUS M COM NPV	0.00	CA9628791027
MEXICHEM SAB DE CV COM NPV SERIE UNICA	0.00	MX01OR010004
NUTRIEN LTD 4% SNR NTS 15/12/2026 USD2000	0.00	US67077MAE84
VONOVIA SE 1.50% 14/6/2041	0.00	DE000A3E5MK0
CANADIAN GOV. BD. 1.25% 1/3/2025	0.00	CA135087K528
TRANSURBAN FINANC 3.974% 12/03/2036	0.00	XS2778764188
SOMPO HOLDINGS INC NPV	0.00	JP3165000005
SYNCHRONY FINANCIAL	0.00	US87165B1035
DIAMONDBACK ENERGY INC	0.00	US25278X1090
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00	JP1200931739
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.00	JP12009216C0
DAE FNDG. 3.375% 20/03/2028	0.00	XS2286303495
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00	JP1300731N17

JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00 JP1300761NA3
VOLTRONIC POWER TECHNOLOGY CORP	0.00 TW0006409006
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00 JP1200891685
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00 JP1201721L45
SIEMENS FINANCIER 3.625% 22/2/2044	0.00 XS2769892600
COX COMMS. 2.60% 15/06/20316% 15/06/2031	0.00 US224044CN54
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00 JP1200851630
CITIZENS FINANCIAL GROUP INC	0.00 US1746101054
SPAIN GOV. BD. 3.90% 30/07/2039	0.00 ES0000012L60
METTLER TOLEDO INTL	0.00 US5926881054
TARGA RES. 4.20% 01/02/2033	0.00 US87612GAA94
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00 DE0001135226
FORD MOTOR CREDIT 7.35% 06/03/2030	0.00 US345397C684
UNION PACIFIC 5.15% 20/01/20630	0.00 US907818GD49
ENTERGY CORP NEW	0.00 US29364G1031
WESTERN MIDSTREAM 4.05% 01/02/2030	0.00 US958667AC17
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.00 AU000000TCL6
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00 JP1201781MA3
ARISTOCRAT LEISURE LTD	0.00 AU000000ALL7
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00 DE0001102515
JAPANESE YEN	0.00
COMMERZBANK AG NPV	0.00 DE000CBK1001
DIAMONDBACK ENERGY 5.90% 18/04/2064	0.00 US25278XBB47
BUONI POLIENNALI DEL TES 4.1% 01/FEB/2029	0.00 IT0005566408
TEVA PHARMACEUTICAL SP ADR	0.00 US8816242098
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00 JP1200781563
ATLAS COPCO AB SER`B` NPV (POST SPLIT)	0.00 SE0017486897
ORIENTAL LAND CO LTD	0.00 JP3198900007
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00 JP1300751N79
MICROSOFT CORP 2.525% 01/06/2050	0.00 US594918CC64
POHANG IRON & STEEL COMPANY LIMITED	0.00 KR7005490008
SPAIN GOV. BD. 1.90% 31/10/2052	0.00 ES0000012K46
HCA 5.45% 15/09/2034	0.00 US404121AK12
ATMOS ENERGY 5.75% 15/10/2052	0.00 US049560AY17
PERNOD-RICARD SA	0.00 FR0000120693
RENASANT CORPORATION	0.00 US75970E1073
DARDEN RESTAURANTS INC	0.00 US2371941053
JAPAN GOV. TEN YEA 0.40% 20/03/2025	0.00 JP1103381F34
AEP TRANSMISSION CO LLC 2.75% SNR NTS 15/08/2051	0.00 US00115AAN90
USD1000 N	
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00 IT0005582421
ERICSSON LM - B SHS	0.00 SE0000108656
UK. GILT 2.50% 7/22/2065	0.00 GB00BYMZ75
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00 JP13002717A6
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.00 JP1103441G98
CREDIT SUISSE GRP. F2F 02/04/2032	0.00 CH1174335740
SPAIN GOV. BD. 2.70% 31/10/2048	0.00 ES0000012B47
FORD MOTOR CREDIT CO LLC 7.122% SNR NTS 07/11/2033USD200000	0.00 US345397D674
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00 JP1300681LA7
WR BERKLEY ORD SHS	0.00 US0844231029
M & T BANK CORPORATION	0.00 US55261F1049
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	
WILLIS TOWERS WATS COM	0.00 IE00BDB6Q211
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00 JP1201391C86
CHARTER COMMUN INC COM	0.00 US16119P1084
DENMARK GOV. BD. 4.50% 15/11/2039	0.00 DK0009922320
STELLANTIS N V	0.00 NL00150001Q9
KEYSIGHT TECHNOLOGCOM USD	0.00 US49338L1035
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00 BE0000349580
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00 IT0005556011
ALIMENTATION COUC 5.267% 12/2/20344	0.00 US01626PAU03
SHIZUOKAGAS CO	0.00 JP3351150002
HUMANA 4.95% 01/10/2044	0.00 US444859BE13
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00 FR0014004J31
ARCHER DANIELS MIDLAND CO COM STK NPV	0.00 US0394831020
SBA COMMUNICATIONS COM	0.00 US78410G1040
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00 CA135087P998
DOVER CORPORATION COM	0.00 US2600031080

CANADIAN GOV. BD. 3.50% 1/3/2028	0.00 CA135087P576
PPG INDUSTRIES INC	0.00 US6935061076
THE HERSHEY COMPANY	0.00 US4278661081
DNB BANK ASA	0.00 NO0010161896
UK. GILT 0.875% 31/01/2046	0.00 GB00BNNGP775
THAI UNION GROUP	0.00 TH0450010R15
LULULEMON ATHLETIC	0.00 US5500211090
COLOMBIAN PESO	0.00
SSE PLC	0.00 GB0007908733
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.00 FR001400PM68
DENSO CORP NPV	0.00 JP3551500006
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00 ES0000012132
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00 BE0000360694
ENGIE 5.625% 10/04/2034	0.00 US29286DAB10
UK. GILT 4.00% 22/10/2031	0.00 GB00BPSNBF73
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00 IT0005542797
FRENCH REPUBLIC GO 3.00% 25/11/2034	0.00
TECHTRONIC INDUSTRIES CO	0.00 HK0669013440
KONINKLIJKE PHILIPS NV	0.00 NL0000009538
NOVOZYMES A S	0.00 DK0060336014
THAMES WATER UTILI 8.25% 25/4/2040	0.00
BROADCOM INC 3.419% 15/04/2033	0.00 US11135FBK66
MICHELIN CGDE	0.00 FR001400AJ45
JEFFERIES FINANCI 5.875% 21/07/2028	0.00 US47233WBM01
NESTLE CAPITAL COR 5.10% 12/03/2054	0.00 US64105MAD39
BUONI POLIENALI 0.95% 01/06/2032	0.00 IT0005466013
PING AN HEALTHCARE AND TECHNOLOGY CO LTD	0.00 KYG711391022
DTE ENERGY CO USD	0.00 US2333311072
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00 IT0005240830
COX COMMS. 2.95% 1/10/2050	0.00 US224044CM71
MEGA FINANCIAL HOLDING CO LTD	0.00 TW0002886009
SPAIN GOV. BD. 3.45% 30/7/2043	0.00 ES0000012K95
VERALTO ORD SHS	0.00 US92338C1036
FIFTH THIRD BANCORP	0.00 US3167731005
FANUC CORP NPV	0.00 JP3802400006
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00 JP1200971792
YICHANG HEC CHANGJIANG PHARMACEUTICAL CO LTD	0.00 CNE1000023R6
UK. GILT 0.625% 22/10/2050	0.00 GB00BMBL1F74
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00 JP1201641J38
ITALY BUONI POLIEN 1.20% 15/08/2025	0.00 IT0005493298
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00 BE0000354630
SOUTHERN CALIFORNI 4.65% 01/10/2043	0.00 US842400FZ13
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00 JP1201591GC4
ALEXANDRIA REAL E 5.625% 15/05/205415/05/2054 USD1000	0.00 US015271BD04
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00 JP1201651J76
JEFFERIES FINANCIAL GROUP INC 2.75% 15/10/2032	0.00 US47233JDX37
WEYERHAEUSER CO USD	0.00 US9621661043
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00 BE0000337460
HCA 5.45% 1/4/2031	0.00 US404119CT49
ORACLE CORP 3.8% SNR NTS 15/11/2037 USD2000	0.00 US68389XBP96
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00 JP1201581G90
CHURCH & DWIGHT CO	0.00 US1713401024
OCCIDENTAL PETROLE 5.55% 01/10/2034	0.00 US674599EL59
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00 IT0005419848
PIEDMONT NATURAL G 2.50% 15/3/2031	0.00 US720186AN51
GARMIN ORD	0.00 CH0114405324
HANA FINANCIAL GROUP	0.00 KR7086790003
UNITED THERAPEUTICS CORP	0.00 US91307C1027
CONOCOPHILLIPS 5.7% GTD SNR NTS 15/09/2063 USD1000	0.00 US20826FBH82
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00 NL0015000QL2
HUBSPOT INC	0.00 US4435731009
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00 JP1201621H91
KAZMUNAYGAS NATL. 6.375% 24/10/2048/10/2048 USD200000 15	0.00 XS1807299331
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00 AU0000143901
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00 IT0005484552
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00 DE0001135069
KEYCORP F2F 06/03/2035	0.00 US49326EP43
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00 IT0005437147
UK. GILT 1.50% 7/22/2047	0.00 GB00BDCHBW80

POLY PROPERTY SERVICES CO LTD	0.00 CNE100003PV3
CAP. ONE FINL. F2F 26/7/2030	0.00 US14040HDG74
GLOBAL PAYMENTS INC	0.00 US37940X1028
SOUTHERN GAS CAP. 4.40% 30/5/2047000 2017-A	0.00 US8426EPAC26
BROWN BROWN INC	0.00 US1152361010
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00 IT0005416570
PRUDENTIAL PLC	0.00 GB0007099541
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00 IT0005494239
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
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00 NL0015031501
BAYERISCHE MOTOREN WERKE AG	0.00 DE0005190003
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00 IT0005561888
AEP TEXAS 5.45% 15/05/2029	0.00 US00108WAS98
SANTOS FIN. 6.875% 19/09/20333	0.00 US803014AB57
CONAGRA BRANDS INC	0.00 US2058871029
FLORIDA POWER & LI 3.95% 01/03/2048	0.00 US341081FQ54
INFORMA PLC	0.00 GB00BMJ6DW54
TYLER TECHNOLOGIES INC	0.00 US9022521051
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00 IT0005514473
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00 US912810PW27
DASSAULT SYSTEMES SE	0.00 FR0014003TT8
NOMURA HOLDINGS INC ADR	0.00 US65535H2085
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.00 US11133T1034
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.00 US969457CN88
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00 NL0014555419
SWISS LIFE HOLDING AG	0.00 CH0014852781
DSM FIRMENICH AG EURO.01	0.00 CH1216478797
HUBBELL INC	0.00 US4435106079
BUONI POLIENNALI D 0.60% 01/08/2031	0.00 IT0005436693
PUBLICIS GROUPE	0.00 FR0000130577
WEA FIN. WESTFIELD 4.75% 17/09/2044	0.00 US92890HAD44
LX SEMICON CO LTD	0.00 KR7108320003
SAMSUNG BIOLOGICS CO LTD	0.00 KR7207940008
PANASONIC HOLDINGS CORP	0.00 JP3866800000
BIOGEN INC	0.00 US09062X1037
UK. GILT 1.625% 22-OCT-71	0.00 GB00BFMCN652
TERUMO CORP	0.00 JP3546800008
AMERICAN WATER WORKS CO INC	0.00 US0304201033
FIRSTENERGY CORP USD	0.00 US3379321074
APPLOVIN CORP	0.00 US03831W1080
SPAIN GOV. BD. 3.45% 30/07/2066	0.00 ES00000128E2
INTL FLAVORS & FRAGRANCES USD	0.00 US4595061015
SANDVIK AB	0.00 SE0000667891
CITIGROUP INC F2F 13/02/2035	0.00 US172967PG03
ANSYS INC	0.00 US03662Q1058
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00 JP1400131L54
AMEREN CORP	0.00 US0236081024
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00 JP1201251B37
FUT PUT DEC 24 T-NOTE OPTION 1135	0.00
PEMBINA PIPELINE	0.00 CA7063271034
CENTERPOINT ENERGY 4.10% 1/9/2047	0.00 US15189WAJ99
PANGAEA LOGISTICS SOLUTIONS ORD SHS	0.00 BMG6891L1054
DIAMONDBACK ENERGY 5.40% 18/04/2034	0.00 US25278XAZ24
EXPEDIA GROUP INC	0.00 US30212P3038
LOBLAW COMPANIES LTD	0.00 CA5394811015
HEINEKEN NV	0.00 NL0000009165
JEFFERIES FINL. G 2.625% 15/10/2031/2031 USD1000	0.00 US47233JGT97
FP PARTNER INC	0.00 JP3167010002
MICROSTRATEGY COM USD0.001 CLASS A	0.00 US5949724083
GEMTEK TECHNOLOGY CO LTD	0.00 TW0004906003
JYSKE BANK - REG	0.00 DK0010307958
WESTERN GAS PARTNE 4.65% 01/07/2026	0.00 US958254AF13
FINANCIAL PRODUCTS GROUP CO LTD	0.00 JP3166990006
ESTEE LAUDER COMPANIES	0.00 US5184391044
STERIS PLC	0.00 IE00BFY8C754
T ROWE PRICE GROUP	0.00 US74144T1088
FORTIS INC	0.00 CA3495531079
VESTAS WIND SYSTEM	0.00 DK0061539921
WESTLAKE CORPORATION 2.875% SNR NTS 15/08/2041 USD1000	0.00 US960413AY89

RAYMOND JAMES FINL	0.00 US7547301090
UK. GILT 4.00% 22/10/2063	0.00 GB00BMF9LF76
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.00 JP1201451D66
TAKE TWO INTERACTIVE SOFTWARE INC	0.00 US8740541094
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00 NL0012171458
NUTRIEN LTD COM NPV	0.00 CA67077M1086
EMCOR GROUP INC	0.00 US29084Q1004
KYOCERA CORP	0.00 JP3249600002
WSP GLOBAL INC	0.00 CA92938W2022
FORTESCUE LTD ORDINARY FULLY PAID	0.00 AU000000FMG4
UBS GRP. F2F 13/08/2030	0.00 US902613AA61
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00 JP1300401D91
UTD. AIRLINES 4.375% 15/04/2026	0.00 US90932LAG23
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00 JP1201431D38
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00 DE0001030708
OSK MITSUI OSK LINES LTD	0.00 JP3362700001
ZHENGZHOU YUTONG BUS CO LTD ORD SHS A	0.00 CNE000000PY4
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00 NL00150012X2
FAIRFAX FINL HOLDINGS LTD CAD	0.00 CA3039011026
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.00 JP1201701KA5
HEIDELBERGCEMENT AG	0.00 DE0006047004
FUT 06 DEC 24 EURX EUR-BOBL	0.00
PEGATRON CORP	0.00 TW0004938006
KAO CORPORATION	0.00 JP3205800000
KONE CORPORATION NEW	0.00 FI0009013403
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00 JP1300671L78
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00 JP1201481E36
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.00 US744448DA65
EMPRESAS COPEC SA	0.00 CLP7847L1080
RWE AG	0.00 DE0007037129
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
BANCO BILBAO VIZCAYA - SP ADR	0.00 US05946K1016
AXA SA F2F 11/7/2043	0.00 XS2610457967
KOMATSU LTD JPY	0.00 JP3304200003
CK HUTCHISON HOLDINGS LTD	0.00 KYG217651051
LIFE HEALTHCARE GROUP HOLDINGS LTD	0.00 ZAE000145892
LYONDELLBASELL INDUSTRIES	0.00 NL0009434992
DONGFENG MOTOR CORPORATION	0.00 CNE100000312
TECK RESOURCES LTD-CLS B	0.00 CA8787422044
NEXT PLC	0.00 GB0032089863
DECKERS OUTDOOR ORD SHS A	0.00 US2435371073
HALLIBURTON CO	0.00 US4062161017
TDK CORP NPV TEMP	0.00 JP3538800008
FIRST SOLAR INC	0.00 US3364331070
SMC CORP	0.00 JP3162600005
FERROVIAL SE EURO.01	0.00 NL0015001FS8
MANHATTAN ASSOCIATES INC	0.00 US5627501092
BRIDGESTONE CORP	0.00 JP3830800003
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
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00 JP1201401C92
CHECK POINT SOFTWARE TECH	0.00 IL0010824113
REMGRO LTD	0.00 ZAE000026480
AKER BP 3.10% 15/7/2031	0.00 US55037AAB44
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00 CA135087ZS68
CBOE GLOBAL MARKET	0.00 US12503M1080
QBE INSURANCE GROUP LTD	0.00 AU000000QBE9
PERMIAN RES. OPERA 6.25% 01/02/2033	0.00 US71424VAB62
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00 JP1400091G59
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
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00 IT0005538597
MEDY TOX INC	0.00 KR7086900008
HENNES & MAURITZ	0.00 SE0000106270
FRANCO NEVADA CORP	0.00 CA3518581051
MICROSOFT 2.50% 15/9/2050	0.00 US594918CW29
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.00 AU0000274706

SCANSOURCE INC	0.00	US8060371072
HEXAGON AB	0.00	SE0015961909
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
ENERGY TRANSFER 6.40% 1/12/2030	0.00	US29273VAT70
COLES GROUP LTD	0.00	AU0000030678
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00	JP1300571HC4
TELEDYNE TECHNOLOGIES INC	0.00	US8793601050
STMICROELECTRONICS NV	0.00	NL0000226223
BUILDERS FIRSTSOURCE INC	0.00	US12008R1077
EVERSOURCE ENERGY COM	0.00	US30040W1080
NEC ELECTRONICS CORP	0.00	JP3164720009
GEN. MOTORS 6.60% 01/04/2036	0.00	US37045VAK61
BANK OF AMERICA F2F 19/6/2041	0.00	US06051GJE08
MCCORMICK AND COMPANY INC	0.00	US5797802064
LINDT & SPRUENGLI AG-REG	0.00	CH0010570759
AZIMUT HOLDING SPA	0.00	IT0003261697
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00	JP1400051C51
ITALY BUONI POLIEN 0.35% 01/02/20250	0.00	IT0005386245
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.00	US644188BH66
ATHORA NETHERLANDS F2V 31/08/2032	0.00	XS2468390930
MERCK KGAA	0.00	DE0006599905
DEVON ENERGY CORPORATION	0.00	US25179M1036
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00	IT0005398406
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00	BE0000326356
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00	US571903BG74
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00	BE0000350596
FERGUSON ENTERPRIS USD0.0001	0.00	US31488V1070
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.00	FR0014000HF4
VERISIGN INC	0.00	US92343E1029
WEA FIN. WESTFIELD 4.75% 17/09/2044NTS 17/09/2044 USD200000	0.00	USU94299AD35
KAWASAKI HEAVY INDUSTRIES LTD	0.00	JP3224200000
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00	AU0000249302
GRUPO MEXICO SAB DE CV-SER B	0.00	MXP370841019
MAKEMYTRIP LTD	0.00	MU0295S00016
KROGER 5.00% 15/09/2034	0.00	US501044DV05
MARKEL CORPORATION	0.00	US5705351048
AEON CO LTD	0.00	JP3388200002
WEST PHARMACEUTICAL SERVICES	0.00	US9553061055
RESTAURANT BRNDS ICOM NPV	0.00	CA76131D1033
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00	DE0001135143
ASAHI GROUP HLD TEMP	0.00	JP3116000005
GS ENGINEERING AND CONSTRUCTION CORP	0.00	KR7006360002
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00	JP1300591J79
KANGWON LAND INC	0.00	KR7035250000
KELLANOVA	0.00	US4878361082
SUMITOMO CORP JPY	0.00	JP3404600003
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00	BE0000320292
TRANE TECHS. FINC. 5.10% 13/6/2034	0.00	US892938AB79
IOCHPE MAXION SA	0.00	BRMYPKACNOR7
AMERICA MOVIL ADR REP 20 SR B ORD	0.00	US02390A1016
LENNOX INTL INC COM	0.00	US5261071071
INTEL 5.60% 21/2/2054	0.00	US458140CM03
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00	FR0014002JM6
TOPSPORTS INTERNATIONAL HOLDINGS LTD	0.00	KYG8924B1041
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00	JP1201601H38
UNIVEST FINANCIAL COM USD5	0.00	US9152711001
UBER TECHS. 4.80% 15/09/2034	0.00	US90353TAP57
JBS USA LUX JBS US 3.00% 15/5/2032	0.00	US46590XAP15
SAMPO PLC NPV A	0.00	FI4000552500
GEN. MOTORS 6.25% 02/10/2043	0.00	US37045VAF76
EQT CORPORATION	0.00	US26884L1098
ORACLE 5.55% 6/2/2053	0.00	US68389XCQ60
MARRIOTT INTL. MD 4.90% 15/04/2029	0.00	US571903BL69
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00	JP1300391D69
UNIVERSAL MUSIC GROUP NV	0.00	NL0015000IY2
SUPER MICRO COMPUTER INC	0.00	US86800U1043
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

WESTERN DIGITAL CORP	0.00	US9581021055
EQUITABLE HLDGS IN COM	0.00	US29452E1010
CDW CDW FIN. 5.10% 01/03/2030	0.00	US12513GBK40
UNION CHIMIQUE UCB SA	0.00	BE0003739530
DENMARK GOV. BD. 0.50% 15/11/2027	0.00	DK0009923567
CMS ENERGY CORP	0.00	US1258961002
MERCK & CO INC 4.9% SNR NTS 17/05/2044 USD2000	0.00	US58933YBL83
ALEXANDER AND BALDWI	0.00	US0144911049
COCA-COLA 5.40% 13/05/2064	0.00	US191216DT43
TRANSUNION	0.00	US89400J1079
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00	
TELEFONICA SA	0.00	ES0178430E18
KBC GROUP NV	0.00	BE0003565737
JPM. CHASE F2F 23/01/2030	0.00	US46647PEB85
NETHERLANDS GOV. 0.00% 15/01/2029	0.00	NL0015000LS8
KINROSS GOLD CORP	0.00	CA4969024047
POWER ASSETS HOLDINGS LIMITED	0.00	HK0006000050
EVOLUTION AB	0.00	SE0012673267
ANTHEM 5.10% 15/1/2044	0.00	US94973VBF31
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00	JP1400101H56
STEEL DYNAMICS INC	0.00	US8581191009
COVIVIO	0.00	FR0000064578
PACIFICORP 4.125% 15/01/2049	0.00	US695114CT39
NOMURA HOLDINGS INC	0.00	JP3762600009
CYBERARK SOFTWARE LTD	0.00	IL0011334468
AKAMAI TECHNOLOGIES	0.00	US00971T1016
NUTRIEN 5.25% 15/01/2045	0.00	US67077MAS70
DOMINION ENERGY SOUTH CAROLINA INC 5.1% 1MTG BDS 01/06/2065 USD1000	0.00	US837004CJ73
WILLIAMS SONOMA ORD SHS	0.00	US9699041011
SOUTHERN COPPER CORPORATION	0.00	US84265V1052
SONOVA HOLDING AG - REG	0.00	CH0012549785
BUNDESREPUBLIK DEU 6.50% 04/07/2027EURO.01 REGS	0.00	DE0001135044
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00	JP1201541F90
DOLLAR GENERAL	0.00	US2566771059
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00	NL0015001DQ7
COOPER COS INC COM USD0.10 (P/S)	0.00	US2166485019
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.00	DE0001135432
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00	CA135087YQ12
HEALTH CARE SERV. 5.20% 15/06/2029	0.00	US42218SAK42
PHIBRO ANIMAL HEALTH CORP	0.00	US71742Q1067
ZIMMER BIOMET HOLDINGS INC	0.00	US98956P1021
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00	CA135087N597
EVEREST REINSURANCE HLDG 3.12% 15/OCT/2052	0.00	US299808AJ43
ORANGE SA	0.00	FR0000133308
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00	IT0005177909
NOKIA OYJ	0.00	FI0009000681
EASTROC BEVERAGE GROUP CO LTD	0.00	CNE100005576
OCCIDENTAL PETROLE 5.20% 01/08/2029	0.00	US674599EJ04
ERSTE GROUP BANK AG	0.00	AT0000652011
DENMARK GOV. BD. 2.25% 15/11/203301	0.00	DK0009924532
CLOROX CO DEL	0.00	US1890541097
DAIWA HOUSE INDUSTRY JPY	0.00	JP3505000004
UPM KYMMENE CORP	0.00	FI0009005987
JAPAN EXCHANGE GROUP TEMP	0.00	JP3183200009
ENEOS HOLDINGS INC	0.00	JP3386450005
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00	JP1300641KA3
GEBERIT AG-REG	0.00	CH0030170408
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00	JP1400061D58
BEST BUY CO INC	0.00	US0865161014
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.00	NZGOVDT531C0
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00	JP1300231675
HERITAGE FINANCIAL CORP	0.00	US42722X1063
WATERS CORPORATION	0.00	US9418481035
GIGADEVICE SEMICONDUCTOR BEIJING INC	0.00	CNE1000030S9
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
ESSITY AB SER B NPV	0.00	SE0009922164
COMERICA F2F 30/01/2030	0.00	US200340AW72
ORACLE 4.10% 25/03/2061	0.00	US68389XCB91
NIDEC CORPORATION TEMP	0.00	DU06640682D1

HUNTINGTON BANCSHARES INC	0.00 US4461501045
TRANSCANADA PIPEL 4.875% 15/05/2048	0.00 US89352HAY53
FERGUSON ENTERPRISE USD 0.0001	0.00 US31488V1070
CNA FINL. 5.125% 15/2/2034	0.00 US126117AY60
AJINOMOTO CO INC JPY	0.00 JP3119600009
COCA-COLA EUROPACIFIC PARTNERS	0.00 GB00BDCPN049
OLYMPUS CORP	0.00 JP3201200007
MONGODB INC	0.00 US60937P1066
TOYOTA INDUSTRIES CORPORATION	0.00 JP3634600005
LAS VEGAS SANDS CORP	0.00 US5178341070
PRESIDENT CHAIN STORE CORP	0.00 TW0002912003
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM BARCLAYS	0.00
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00 NL0015001XZ6
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00 IT0005508590
WATSCO INC	0.00 US9426222009
MARRIOTT INTL. MD 3.50% 15/10/2032USD1000 GG	0.00 US571903BF91
EXPEDITORS INTL WASH INC	0.00 US3021301094
HOLOGIC INC	0.00 US4364401012
SYMRISE AG	0.00 DE000SYM9999
KERRY GROUP PLC-A	0.00 IE0004906560
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00 AU3TB0000192
MARS INC 4.75% 20/4/2033A	0.00 US571676AV71
ASTRAZENECA PLC SPONS ADR	0.00 US0463531089
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00 JP1201411CC4
GRUPO AEROPORTUARIO DEL SURESTE SAB	0.00 MXP001661018
FRANCE GOV. BD. 1.75% 25/5/2066	0.00 FR0013154028
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00 NZGOVDT437C0
ZEBRA TECHNOLOGIES CORP	0.00 US9892071054
LASERTEC CORP NPV	0.00 JP3979200007
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.00 US53079EJB29
BAXTER INTL INC COM	0.00 US0718131099
HENKEL AG & CO KGAA NON VGT PREF	0.00 DE0006048432
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00 AU000000WTC3
LEGAL & GENERAL GROUP PLC	0.00 GB0005603997
MARS 3.60% 01/04/203444A	0.00 US571676AC90
APTIV PLC COM	0.00 JE00B783TY65
LABCORP HOLDINGS I COM USD0.1	0.00 US5049221055
NEXTERA ENERGY CAP 2.25% 1/6/2030	0.00 US65339KBR05
CHINA RESOURCES DOUBLE CRANE PHARMACEUTICAL CO LTD	0.00 CNE000000Q94
STANLEY BLACK & DECKER INC	0.00 US8545021011
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00 BE0000333428
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00 JP1201421D22
SUNCORP GROUP LTD	0.00 AU000000SUN6
JIANGSU CHANGJIANG ELECTRONICS TECHNOLOGY CO LTD	0.00 CNE000001F05
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00 JP1201341C38
Income Due - AUD	0.00
LPL FINANCIAL HOLDINGS INC	0.00 US50212V1008
OWENS CORNING INC	0.00 US6907421019
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00 JP1201321BC7
AUTO TRADER GROUP PLC	0.00 GB00BVYVFW23
CORPAY INC COM USD 0.001	0.00 US2199481068
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00 NL0015001AM2
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00 JP1300601JA9
CAMDEN NATIONAL CORP	0.00 US1330341082
SUZUKI MOTOR CORP	0.00 JP3397200001
PRINCIPAL FINANCIAL GROUP	0.00 US74251V1026
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00 NL0013552060
MASCO CORP USD	0.00 US5745991068
ROGERS COMMUNICATIONS INC-B	0.00 CA7751092007
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00 JP1201361C58
SAUL CENTERS INC	0.00 US8043951016
SIEMENS HEALTHINEERS AG	0.00 DE000SHL1006
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00 JP1400071E55
SMURFIT WESTROCK P COM USD0.001	0.00 IE00028FXN24
CINCINNATI FINANCIAL CORP	0.00 US1720621010
MEDTRONIC 4.15% 15/10/2053	0.00 XS2834368453
LOGITECH INTERNATIONAL SA	0.00 CH0025751329
ENTEGRIS INC	0.00 US29362U1043

ILLUMINA INC	0.00 US4523271090
BALL CORP COM NPV	0.00 US0584981064
APPLE INC 3.75% SNR NTS 12/09/2047 USD2000	0.00 US037833DD98
ITALY BUONI POLIEN 1.45% 15/05/2025	0.00 IT0005327306
NEXTERA ENERGY CAP 3.00% 15/1/2052/01/2052 USD1000 60	0.00 US65339KCA60
FOOT LOCKER INC	0.00 US3448491049
HUATAI SECURITIES CO LTD	0.00 CNE100000LQ8
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00 JP1400021950
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00 JP1400121K57
ENTERGY LOUISIANA 4.20% 1/9/2048	0.00 US29364WBB37
MAGAZINE LUIZA SA COM NPV	0.00 BRMGLUACNOR2
SINGAPORE TECH ENG SGD	0.00 SG1F60858221
PENTAIR PLC COM	0.00 IE00BLS09M33
SPAIN GOV. BD. 1.00% 31/10/2050	0.00 ES0000012G00
GS. GRP. F2F 27/01/2032	0.00 US38141GXR00
FOSCHINI GP ZAR	0.00 ZAE000148466
ISUZU MOTORS	0.00 JP3137200006
GREAT WALL MOTOR COMPANY H	0.00 CNE100000338
ASTELLAS PHARMA NPV	0.00 JP3942400007
HEALTHPEAK PROPERTIES INC	0.00 US42250P1030
KIMCO REALTY 2.25% 01/12/2031	0.00 US49446RAY53
DRAFTKINGS HOLDINGS INC	0.00 US26142V1052
UNITED MIZRAHI BANK LIMITED	0.00 IL0006954379
ULTA BEAUTY INC COM	0.00 US9038453031
PINTEREST INC	0.00 US72352L1061
FIDELITY NATL FINL FNF GROUP	0.00 US31620R3030
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00 JP1400111J52
WHITBREAD PLC	0.00 GB00B1KJJ408
LIVE NATION INC	0.00 US5380341090
MOLSON COORS BEVERAGE CO	0.00 US60871R2094
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00 JP1300531GCO
CHF BNP PARIBAS A/C	0.00
ROLLINS INC	0.00 US7757111049
QUEST DIAGNOSTICS	0.00 US74834L1008
NORTHUMBRIAN WATER 4.50% 14/2/2031	0.00 XS2585804946
KINGSPAN GROUP PLC	0.00 IE0004927939
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00 NL0015000RP1
TEXAS PACIFIC LD COM USD0.01	0.00 US88262P1021
IMPERIAL OIL LTD	0.00 CA4530384086
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00 JP1300521G93
SECOM CO NPV TEMP	0.00 JP3421800008
BUONI POLIENALI DEL TES 3.25% 01/MAR/2038	0.00 IT0005496770
GENUINE PARTS CO USD	0.00 US3724601055
EASTERN POWER NET 5.375% 26/2/2042	0.00 XS2741421973
VERIS RESIDENTIAL INC	0.00 US5544891048
FIRST CITIZENS BCSHS - CL A	0.00 US31946M1036
ALEXANDRIA REAL ES 2.00% 18/05/20322	0.00 US015271AW93
SS AND C TECHNOLOGIES HOLDINGS	0.00 US78467J1007
WONIK IPS CO LTD	0.00 KR7240810002
SGS SA	0.00 CH1256740924
BUNZL PLC	0.00 GB00B0744B38
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00 NL0015001RG8
HYUNDAI CONSTRUCTION EQUIPMENT	0.00 KR7267270007
INSULET CORP	0.00 US45784P1012
SWEDBANK AB	0.00 SE0000242455
SEKISUI HOUSE	0.00 JP3420600003
PRESS METAL ALUMIN NPV	0.00 MYL8869O0009
SWISSCOM AG	0.00 CH0008742519
OMNICOM GROUP	0.00 US6819191064
TURKIYE IS BANKASI-C	0.00 TRAI5CTR91N2
RBS COLLATERAL AC	0.00
DENMARK GOV. BD. 0.50% 15/11/2029	0.00 DK0009923807
BEIERSDORF AG	0.00 DE0005200000
YORKSHIRE WATER FINANCE 2.75% 18/APR/2041	0.00 XS1984257029
HANNOVER RUECK SE	0.00 DE0008402215
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00 JP1201441D44
POWER CORP OF CANADA CAD	0.00 CA7392391016
ALFA LAVAL AB	0.00 SE0000695876
BURLINGTON STORES INC	0.00 US1220171060
FUT PUT DEC 24 CBT 5Y T-NOTE 1095	0.00
INTL. BUSINESS MA 4.875% 06/02/2038	0.00 XS2583743047

CENTERPOINT ENERGY INC	0.00	US15189T1079
KEYCORP	0.00	US4932671088
CRH PUBLIC LIMITED ORD SHS	0.00	IE0001827041
NOMURA RESEARCH INSTITUTE LTD	0.00	JP3762800005
AMERICAN HOMES 4 R 5.50% 01/02/2034	0.00	US02666TAG22
MID-AMERICA APARTMENT COMMUNITIES	0.00	US59522J1034
AVIO SPA	0.00	IT0005119810
AVANTOR INC	0.00	US05352A1007
COLUMBIA PIPELINE 6.036% 15/11/2033033	0.00	US19828TAB26
TFI INTERNATIONAL INC	0.00	CA87241L1094
DOLLAR TREE INC	0.00	US2567461080
TRUIST FINL. F2F 08/06/2034	0.00	US89788MAP77
TRIMBLE INC COM NPV	0.00	US8962391004
IDEX CORP	0.00	US45167R1041
TAV HAVALIMANLARI HOLDING AS	0.00	TRETAVH00018
TOURMALINE OIL CP COM	0.00	CA89156V1067
DOCUSIGN INC	0.00	US2561631068
WARNER BROS DISCOVERY INC	0.00	US9344231041
FACTSET RESEARCH SYSTEMS INC	0.00	US3030751057
NN GROUP NV	0.00	NL0010773842
SNAP ON INC	0.00	US8330341012
ALIGN TECHNOLOGY INC	0.00	US0162551016
NICE LTD	0.00	IL0002730112
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00	JP1300621K47
DAIMLER TRUCK HOLDING AG	0.00	DE000DTR0CK8
CF INDUSTRIES HOLDINGS INC	0.00	US1252691001
VECTOR INC	0.00	JP3835500004
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00	BE0000346552
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00	US5312297550
NIPPON STEEL CORPORATION	0.00	JP3381000003
BANDAI NAMCO HOLDINGS NPV	0.00	JP3778630008
MARATHON OIL CORP	0.00	US5658491064
RESONA HOLDINGS INC	0.00	JP3500610005
COLOPLAST	0.00	DK0060448595
NORTHERN TRUST CORP	0.00	US6658591044
NISOURCE INC	0.00	US65473P1057
AVIVA ORD	0.00	GB00BPQY8M80
OPEN TEXT CORP	0.00	CA6837151068
DYNATRACE INC	0.00	US2681501092
YOUNGOR GROUP CO LTD	0.00	CNE000000XR2
COCA-COLA FEMSA S.UNITS	0.00	MX01K0000002
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
AGRICULTURAL BANK OF CHINA LTD	0.00	US00850M1027
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00	AU000XCLWAM0
POOL CORPORATION	0.00	US73278L1052
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE	0.00	
VERY DENNISON CO US	0.00	US0536111091
NETWEALTH GROUP LTD	0.00	AU000000NWL7
PURE STORAGE INC	0.00	US74624M1027
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00	JP1300631K78
Outstanding Settlement Receipts - PLN	0.00	
METRO INC - A	0.00	CA59162N1096
EAST JAPAN RAILWAY JPY	0.00	JP3783600004
CABOT OIL AND GAS CORP	0.00	US1270971039
ZSCALER INC	0.00	US98980G1022
CARNIVAL CORP USD	0.00	PA1436583006
INTEL 4.75% 25/03/2050	0.00	US458140BM12
RPM INTERNATIONAL INC	0.00	US7496851038
UBS GROUP CHF0.10 REGD	0.00	CH0244767585
FRESENIUS SE CO KGAA	0.00	DE0005785604
YORKSHIRE WATER F 3.625% 01/08/2029	0.00	XS0810290832
THAMES WATER UTIL FIN 5.5% 11/FEB/2041	0.00	
TRADEWEB MARKETS INC	0.00	US8926721064
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00	DE0001030757
INTEL CORP 5.90% 10/02/2063	0.00	US458140CK47
NUVEEN 5.55% 15/01/2030	0.00	US67080LAC90
BILIBILI INC ORD SHS	0.00	KYG1098A1013
GEORGE WESTON LTD	0.00	CA9611485090
HELMERICH & PAYNE 2.90% 29/9/2031	0.00	US423452AG66

SMITH & NEPHEW PLC	0.00	GB0009223206
KUAI SHOU TECHNOLOGY	0.00	KYG532631028
WASION HOLDINGS LT HKD	0.00	KYG9463P1081
Income Due - BRL	0.00	
RELIANCE INC	0.00	US7595091023
REVVITY INC	0.00	US7140461093
GOERTEK INC	0.00	CNE100000BP1
MEDIOBANCA BANCA DI ITL	0.00	IT0000062957
ENGIE 4.25% 6/9/2034	0.00	FR001400KHH8
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00	JP1201331C14
SK Inc	0.00	KR7034730002
INTL PAPER CO	0.00	US4601461035
PUBLIC SERVICE ELECTRIC 2.7% 01/MAY/2050	0.00	US74456QCD60
STRAUMANN HLDG	0.00	CH1175448666
ALLIANT ENERGY CORP	0.00	US0188021085
CLP HOLDINGS LIMITED HKD	0.00	HK0002007356
KONINKLIJKE KPN NV	0.00	NL0000009082
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00	ES0000012M93
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00	BE0000351602
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00	NL0015614579
ZOOM VIDEO COMMUNICATIONS INC	0.00	US98980L1017
EQT AB	0.00	SE0012853455
HYDRO ONE LTD	0.00	CA4488112083
DENMARK GOV. BD. 1.75% 15/11/2025	0.00	DK0009923138
UTD. AIRLINES 4.625% 15/04/2029	0.00	US90932LAH06
SANDOZ GROUP ORD SHS	0.00	CH1243598427
CENTRAL JAPAN RAILWAY CO	0.00	JP3566800003
VENTAS REALTY LIMITED PARTNERSHIP 3% GTD SNR NTS 15/01/2030 USD2000	0.00	US92277GAU13
CARRIER GBL. 4.125% 29/05/2028	0.00	XS2751688826
UNI CHARM CORPORATION	0.00	JP3951600000
AIR FRANCE-KLM 4.625% 23/05/2029	0.00	FR001400Q629
GRACO INC	0.00	US3841091040
CON EDISON OF NY 4.125% 15/05/2049049 USD2000 2019 A	0.00	US209111FV01
ASR NEDERLAND NV	0.00	NL0011872643
SUMITOMO MITSUI TRUST HOLDINGS	0.00	JP3892100003
KERING 3.375% 11/03/2032	0.00	FR0014000M10
NORIA DE 2024 DE1 C FRN 25/02/2043	0.00	FR001400R8G4
THE JM SMUCKER COMPANY	0.00	US8326964058
PECO ENERGY CO 1ST & REF MTG BD 3.05% 15/03/2051	0.00	US693304BA44
UNITEDHEALTH GRP. 6.05% 15/2/2063	0.00	US91324PET57
RELX FIN. 3.375% 20/3/2033	0.00	XS2779010300
EVEREST GROUP LTD	0.00	BMG3223R1088
HD HYUNDAI	0.00	KR7267250009
VERIZON COMMUNICA 2.987% 30/10/2056	0.00	US92343VFW90
ALLEGION PLC	0.00	IE00BFRT3W74
BIM BIRLESIK MAGAZALAR AS	0.00	TREBIMM00018
HALMA PLC	0.00	GB0004052071
JULIUS BAER GROUP LTD	0.00	CH0102484968
W P CAREY INC	0.00	US92936U1097
JUNIPER NETWORK INC	0.00	US48203R1041
SVENSKA HANDELSBKN SER A NPV	0.00	SE0007100599
META PLATFORMS 5.55% 15/08/2064	0.00	US30303M8W51
AKZO NOBEL NV	0.00	NL0013267909
SANTOS LIMITED	0.00	AU000000STO6
DOMINOS PIZZA INC	0.00	US25754A2015
AUSTRALIA GOV. BD. 0.25% 21/11/2024	0.00	AU0000083768
GENMAB AS	0.00	DK0010272202
HYUNDAI ROTEM CO	0.00	KR7064350002
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00	
HAIER SMART HOME C	0.00	CNE1000048K8
THE WAREHOUSE GROUP LIMITED	0.00	NZWHSE0001S6
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.00	US37045XDH61
BUNGE GLOBAL SA COM USD0.01	0.00	CH1300646267
MSD NETHERLANDS CA 3.75% 30/05/2054	0.00	XS2825486231
AMCOR PLC COM USD	0.00	JE00BJ1F3079
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00	IT0005542359
FORD MOTOR 3.25% 12/02/2032	0.00	US345370DA55
REDEXIS GAS FINANCE BV 1.875% GTD SNR EMTN 28/05/25	0.00	XS2178957077
EUR100000 3		
GENOMMA LAB INTERNACIONAL- B	0.00	MX011A010006

CCP CITIGROUP GBP BROKER ACCOUNT	0.00
KUBOTA CORPORATION	0.00 JP3266400005
COCHLEAR LIMITED	0.00 AU000000COH5
BANK LEUMI LE-ISRAEL	0.00 IL0006046119
BOC HONG KONG (HOLDINGS) LIMITED	0.00 HK2388011192
NOVA LTD	0.00 IL0010845571
VIATRIS INC	0.00 US92556V1061
BIO TECHNE CORP	0.00 US09073M1045
SUMITOMO ELECTRIC	0.00 JP3407400005
PANDORA	0.00 DK0060252690
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00 JP1300411DC2
ALLY FINANCIAL INC	0.00 US02005N1000
NORTONLIFELOCK	0.00 US6687711084
AES CORP	0.00 US00130H1059
EXACT SCIENCES CORP	0.00 US30063P1057
BOUYGUES	0.00 FR0000120503
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00 IT0005377152
JPM. CHASE F2F 22/02/2048	0.00 US46647PAA49
KAWASAKI KISEN KAI NPV	0.00 JP3223800008
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00 JP1201211A94
JB HUNT TRANSPORT SERVICES INC	0.00 US4456581077
KIRIN HOLDINGS CO LTD	0.00 JP3258000003
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.00 ES0167050915
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00 JP1300501G30
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00 BE0000348574
FORTUNE BRANDS HOME AND SECURITY	0.00 US34964C1062
BANK OF AMERICA F2F 11/03/2032	0.00 US06051GJP54
C.H. ROBINSON WORLDWIDE INC	0.00 US12541W2098
ROYALTY PHARMA PLC	0.00 GB00BMVP7Y09
INPEX CORPORATION	0.00 JP3294460005
EPIROC AB	0.00 SE0015658109
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00 IT0005217390
GALAXY ENTERTAINMENT GROUP LIMITED	0.00 HK0027032686
SHANGHAI TUNNEL ENGINEERING CO LTD	0.00 CNE000000B83
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.00 US19828TAA43
INTERPUBLIC GROUP COS INC USD	0.00 US4606901001
TELEFLEX INC	0.00 US8793691069
EXOR NV	0.00 NL0012059018
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00 BE0000361700
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00 JP1201561G37
KONAMI GROUP CORP	0.00 JP3300200007
KANSAI ELECTRIC POWER JPY	0.00 JP3228600007
DUPONT DE NEMOURS 5.419% 15/11/2048	0.00 US26078JAF75
DESCARTES SYSTEMS GROUP INC	0.00 CA2499061083
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00 JP1400031A58
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00 JP1300561H93
ONEOK INC 5.65% 1/11/2028	0.00 US682680BJ18
SHIONOGI AND CO TEMP	0.00 JP3347200002
BANK OF IRELAND GR EUR1	0.00 IE00BD1RP616
RANDON SA IMPLEMENTOS E PARTICIPACOES	0.00 BRRAPTACNPR4
CARMAX INC	0.00 US1431301027
TOYOTA TSUSHO CORP	0.00 JP3635000007
APARTMENT INV&MGMT COM	0.00 US03748R7474
SUN COMMUNITIES OPERATING LTD PARTN 5.7% GTD SNR	0.00 US866677AJ62
NTS 15/01/2033 USD1000	
GRUPO FINANCIERO INBURSA SAB DE CV	0.00 MXP370641013
INTESA SANPAOLO S P A SPONSORED ADR	0.00 US46115H1077
AMBANK HOLDING BHD	0.00 MYL10150G0006
CHOW TAI FOOK JEWELRY	0.00 KYG211461085
JACK HENRY & ASSOCIATES INC	0.00 US4262811015
SKYWORKS SOLUTIONS INC	0.00 US83088M1027
NICK SCALI FURNITURE	0.00 AU000000NCK1
RB GLOBAL INC COM NPV	0.00 CA74935Q1072
MERCK 5.15% 17/05/2063	0.00 US58933YBN40
ALFA SAB DE CV	0.00 MXP000511016
ROBINHOOD MARKETS INC	0.00 US7707001027
EMERA INC	0.00 CA2908761018
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00 IT0005402117
AISIN CORPORATION NPV TEMP	0.00 JP3102000001
SAMSUNG SDI CO LTD	0.00 KR7006400006
BOLIDEN ORD SHS	0.00 SE0020050417
TWILIO INC	0.00 US90138F1021

JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00 JP1300221643
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000CAR3
HEALTH CARE SERV. 5.875% 15/06/2054	0.00 US42218SAM08
CIA ENERGETICA MINAS GER PRF	0.00 BRCMIGACNPR3
ERIE INDEMNITY CO	0.00 US29530P1021
EPAM SYSTEMS INC	0.00 US29414B1044
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00 JP1300441E92
MAYVILLE ENGINEERING CO INC	0.00 US5786051079
ABBVIE 4.50% 14/05/2035	0.00 US00287YAR09
HUARONG FIN. II 0.75% 12/11/2029	0.00 SE0011281922
INTEL CORP 5.625% 10/02/2043	0.00 US458140CH18
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.00 JP3585800000
COMMERCIAL INTL BK GDR REP 1 ORD EGP10 R INCYTE CORP	0.00 US2017122050
BROADCOM 3.50% 15/02/2041	0.00 US45337C1027
HCA 5.125% 15/6/2039	0.00 US11135FBJ93
CF INDUSTRIES INC 5.375% 15/03/2044	0.00 US404119BY43
COX COMMS. 5.45% 15/09/202815/09/2028	0.00 US12527GAE35
SWEDEN GOV. BD. 2.50% 12/5/2025	0.00 US224044CR68
ASSURANT INC	0.00 SE0005676608
WELLS FARGO & CO MEDIUM TERM SR NTS TRANCHE 5.013%04/04/2051	0.00 US04621X1081
ALBERMARLE CORP	0.00 US95000U2M49
VAT GROUP AG	0.00 US0126531013
UDR INC	0.00 CH0311864901
SHISEIDO COMPANY LIMITED	0.00 US9026531049
ASTRAZENECA FINANCE LLC 1.2% 28/MAY/2026	0.00 JP3351600006
BIOMARIN PHARMACEUTICAL INC	0.00 US04636NAA19
SOUTHERN CALIFORN 4.125% 01/03/2048	0.00 US09061G1013
WILLIAMS COS 5.30% 15/8/2052	0.00 US842400GK35
RAKUTEN GROUP INC	0.00 US969457CA67
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00 JP3967200001
ABBVIE 4.70% 14/05/2045	0.00 FRO01400NEF3
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00 US00287YAS81
ZILLOW GROUP INC	0.00 IT0005480980
SAINSBURY (J) PLC	0.00 US98954M2008
MAXIS BHD	0.00 GB00B019KW72
SYSMEX CORP	0.00 MYL60120O008
ROCHE HOLDING AG	0.00 JP3351100007
NITORI CO LTD	0.00 CH0012032113
REALTY INC. 1.80% 15/03/2033	0.00 JP3756100008
AU OPTRONICS CORP	0.00 US756109BA12
SWEDISH GOV. 0.75% 12/05/2028060	0.00 TW0002409000
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00
NORWEGIAN KRONOR	0.00 JP1201261B43
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00
ALEXANDRIA REAL ES 4.75% 15/4/2035	0.00 ES0000012J07
ORIGIN ENERGY LIMITED	0.00 US015271BA64
SUN COMMUNITIES OP 4.20% 15/04/2032	0.00 AU0000000ORG5
ADMIRAL GROUP PLC	0.00 US866677AH07
SVENSKA CELLULOSA AB - B SHARES	0.00 GB00B02J6398
IMCD NV	0.00 SE0000112724
METROPOLITAN BANK & TRUST COMPANY	0.00 NL0010801007
CIGNA CORP 4.80% 15/7/2046	0.00 PHY6028G1361
BELGIUM KINGDOM 1.40% 22/06/2053	0.00 US125523CF53
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00 BE0000355645
FAIRFAX FINANCIAL HLDGS LTD 5.625% SNR NTS 16/08/2032 USD1000	0.00 DE0001030724
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00 US303901BL51
HOKUETSU INDUSTRIES CO LTD	0.00
ESSENTIAL UTILS	0.00 IT0005438004
ROKU INC	0.00 JP3841400009
MAGNA INTERNATIONAL INC	0.00 US29670G1022
ASAHI KASEI CORPORATION	0.00 US77543R1023
UK. GILT 0.50% 22/10/2061	0.00 CA5592224011
DENMARK GOV. BD. 0.25% 15/11/205201	0.00 JP3111200006
CELANESE CORP SERIES A	0.00 GB00BMBL1D50
DAYFORCE INC	0.00 DK0009924029
CAMDEN PROPERTY TRUST	0.00 US1508701034
MERCK 3.90% 07/03/2039	0.00 US15677J1088
HEALTHPEAK OP 2.875% 15/01/20311 USD1000	0.00 US1331311027
	0.00 US58933YAV74
	0.00 US42250PAB94

SUMITOMO REALTY & DEVELOPMENT CO	0.00 JP3409000001
PAN PACIFIC INTL H NPV	0.00 JP3639650005
ASICS ORD SHS	0.00 JP3118000003
COMMONWEALTH EDISON 2.2% 1MTG BDS 01/03/2030	0.00 US202795JR27
USD1000 128	
AUTONATION INC 1.95% SNR NTS 01/08/2028 USD1000	0.00 US05329WAR34
ABBVIE 5.40% 15/3/2054	0.00 US00287YDW66
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00 CA135087P329
VERIZON COMMS. 2.55% 21/03/2031	0.00 US92343VVGJ70
INSURANCE AUSTRALIA GROUP LIMITED	0.00 AU000000IAG3
T-MOBILE USA 4.50% 15/04/2050	0.00 US87264AAZ84
MELROSE INDUSTRIES PLC	0.00 GB00BNGDN821
EVERGY INC COM NPV	0.00 US30034W1062
KUEHNE & NAGEL INTERNATIONAL AG	0.00 CH0025238863
CHARLES RIVER LABORATORIES INTERNATIONAL INC	0.00 US1598641074
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00 AU0000345241
NORDSON CORP	0.00 US6556631025
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00 JP1300541H31
CAPCOM CO LTD	0.00 JP3218900003
BUONI POLIENNALI D 2.15% 01/03/2072	0.00 IT0005441883
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00 JP1300551H61
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00 US694308HR19
ENACT HLDGS INC COM	0.00 US29249E1091
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00 SE0007125927
GREAT WEST LIFECO	0.00 CA39138C1068
CCL INDUSTRIES INC	0.00 CA1249003098
AGEAS NPV POST SPLIT	0.00 BE0974264930
TMX GROUP LTD COM NPV	0.00 CA87262K1057
BANCO BPM SPA	0.00 IT0005218380
FUT. LIF LONG GILT DEC24	0.00
CARREFOUR SA	0.00 FR0000120172
CURTISS-WRIGHT CORP	0.00 US2315611010
KESKO OYJ-B SHS	0.00 FI0009000202
DL E&C CO LTD KRW500	0.00 KR7375500006
WIX COM LTD	0.00 IL0011301780
FUJI ELECTRIC CO LTD	0.00 JP3820000002
AEP TEXAS 3.45% 15/5/2051	0.00 US00108WAN02
EISAI CO LTD JPY	0.00 JP3160400002
SCHINDLER-HLDG AG REG	0.00 CH0024638212
MOWI ASA	0.00 NO0003054108
MARS 2.375% 16/07/204044A	0.00 US571676AN55
SMITH A.O CORP	0.00 US8318652091
UK. GILT 1.125% 22/10/2073	0.00 GB00BLBDX619
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00 JP1300151485
KNIGHT SWIFT TRANS CL A COM STK	0.00 US4990491049
EMPIRE CO LIMITED	0.00 CA2918434077
MONDAY COM LTD	0.00 IL0011762130
YUANTA FINANCIAL HOLDINGS CO	0.00 TW0002885001
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00 BE0000336454
RENTOKIL INITIAL PLC	0.00 GB00B082RF11
NORSK HYDRO ASA	0.00 NO0005052605
BARRATT DEVELOPMENTS PLC	0.00 GB00000811801
FOX CORP	0.00 US35137L1052
KRAFTON INC	0.00 KR7259960003
PIRAEUS FINANCIAL EUR1.00 POST CONS WTOF	0.00 GRS014003032
NH INVESTMENT AND SECURITIES CO LTD	0.00 KR7005940002
MARS INC DEL 4.125% GTD SNR NTS 01/04/54 USD2000 144A	0.00 US571676AG05
Income Due - TWD	0.00
FIBRA UNO ADMINISTRACION SA DE CV	0.00 MXCFFU000001
EDENRED	0.00 FR0010908533
NORTHERN STAR RESOURCES LTD	0.00 AU000000NST8
BLACKROCK FUNDING 5.25% 14/03/2054	0.00 US09290DAC56
HUBEI CHUTIAN SMART COMMUNICATION CO LTD	0.00 CNE000001GW5
LAMB WESTON HOLDINGS INC	0.00 US5132721045
SOLVENTUM ORD SHS	0.00 US83444M1018
GOLD FIELDS LTD	0.00 ZAE000018123
ANTOFAGASTA PLC	0.00 GB0000456144
EASTMAN CHEMICAL COM	0.00 US2774321002
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00 JP1300491FC9
CORECIVIC INC COM USD0.01	0.00 US21871N1019
CROWN HOLDINGS INC	0.00 US2283681060

KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00 BE0000343526
SCHINDLER HOLDING-PART CERT	0.00 CH0024638196
JERONIMO MARTINS SGPS SA	0.00 PTJMT0AE0001
QORVO INC	0.00 US74736K1016
TRELLEBORG AB-B SHS	0.00 SE0000114837
EURONEXT NV	0.00 NL0006294274
JABIL INC	0.00 US4663131039
TOAST INC	0.00 US8887871080
CTCI CORP	0.00 TW0009933002
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00 AU0000300535
F5 NETWORKS INC	0.00 US3156161024
OPTHEA LIMITED OPTION EXPIRING 300626	0.00 AU0000338162
RENAULT SA	0.00 FR0000131906
SHANDONG WIT DYNE HEALTH CO LTD	0.00 CNE000000228
OKTA INC	0.00 US6792951054
CONTINENTAL AG	0.00 DE0005439004
ANHUI EXPRESSWAY CO	0.00 CNE1000001X0
RED ELECTRICA DE ES	0.00 ES0173093024
GRUPA KETY SA	0.00 PLKETY000011
FIRST QUANTUM MINERALS LTD	0.00 CA3359341052
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00 AU000000S320
NESTE OYJ	0.00 FI0009013296
CITIGROUP CCP AUD BROKER ACCOUNT	0.00
ALBERTSONS COMPANIES INC	0.00 US0130911037
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00 JP1300431E60
Income Due - GBP	0.00
MARKETAXESS HLDGS COM	0.00 US57060D1081
CNH INDUSTRIAL NV COM	0.00 NL0010545661
KIMCO REALTY CORP 6.4% SNR NTS 01/03/2034 USD1000	0.00 US49447BAA17
SEI INVESTMENTS COMPANY	0.00 US7841171033
NEUROCRINE BIOSCIENCES INC	0.00 US64125C1099
YTL CORPORATION BERHAD	0.00 MYL4677O0000
CARLYLE GROUP INC	0.00 US14316J1088
BANCO DE SABADELL SA	0.00 ES0113860A34
ASSOCIATED BRITISH FOODS PLC	0.00 GB0006731235
DR ING HC F PORSCHE AG	0.00 DE000PAG9113
TORO CO	0.00 US8910921084
OSAKA GAS CO LTD JPY	0.00 JP3180400008
CHINA MOLYBDENUM CO LTD	0.00 CNE100001NRO
COVESTRO AG	0.00 DE0006062144
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00 FR0014001NN8
KIKKOMAN CORPORATION JPY	0.00 JP3240400006
CAMPBELL SOUP CO USD	0.00 US1344291091
EPIROC AB SER B NPV POST SPLIT	0.00 SE0015658117
HANMI FINANCIAL CORP	0.00 US4104952043
JFE HOLDINGS INC	0.00 JP3386030005
TOROMONT INDUSTRIES LTD	0.00 CA8911021050
ULTRAPAR PARTICIPACOM NPV	0.00 BRUGPAACNOR8
Income Due - EUR	0.00
CENTRICA PLC	0.00 GB00B033F229
ARCADYAN TECHNOLOGY CORP	0.00 TW0003596003
HEINEKEN HOLDING NV	0.00 NL0000008977
EMPRESAS CMPC SA	0.00 CL0000001314
SODEXO	0.00 FR0000121220
WESTINGHOUSE AIR 5.611% 11/3/2034034	0.00 US960386AR16
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00 BE0000353624
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00 JP1201201A88
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00 BE0000356650
APA GROUP	0.00 AU000000APA1
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF	0.00
COMMERCE TORONTO CA	
SNAP INC	0.00 US83304A1060
SYSTEM ENERGY RES. 6.00% 15/4/2028	0.00 US871911AU71
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00 DK0009924102
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00 CA135087D358
EVONIK INDUSTRIES AG	0.00 DE000EVNK013
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00 CA135087WL43
ENDESA SA	0.00 ES0130670112
PRO MEDICUS LTD	0.00 AU000000PME8
CHROMA ATE INC	0.00 TW0002360005
Income Due - HKD	0.00

RICOH CO	0.00 JP3973400009
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00 BE0000359688
NEWMONT CORPORATION	0.00 AU0000297962
MONDI PLC ORD EURO.22	0.00 GB00BMWC6P49
OBIC CO LTD TEMP	0.00 JP3173400007
KOREA LIFE INSURANCE	0.00 KR7088350004
INTERTEK GROUP INC	0.00 GB0031638363
NAFCO CO LTD	0.00 JP3651160008
STORA ENSO OYJ-R SHS	0.00 FI0009005961
ELEMENT FINANCIAL CORP	0.00 CA2861812014
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00 SG1M77906915
BUREAU VERITAS SA	0.00 FR0006174348
MATCH GRP INC	0.00 US57667L1070
LARGAN PRECISION CO LTD	0.00 TW0003008009
INDO RUPIAH	0.00
SUMITOMO METAL MINING CO LTD	0.00 JP3402600005
ASX LIMITED	0.00 AU000000ASX7
SWEDISH KRONA	0.00
QIAGEN NV ORD EURO.01 POST REV SPLT	0.00 NL0015001WM6
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00 JP1300481F92
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
NEMETSCHKE AG	0.00 DE0006452907
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00 CA135087C939
BE SEMICONDUCTOR EURO	0.00 NL0012866412
CITIGROUP CCP	0.00
CARLSBERG AS - B	0.00 DK0010181759
ITURAN LOCATION AND CONTROL	0.00 IL0010818685
OVINTIV INC	0.00 US69047Q1022
IVANHOE MINES LTD COM NPV CL A	0.00 CA46579R1047
KAKAOPAY CORP	0.00 KR7377300009
BARRY CALLEBAUT AG - REG	0.00 CH0009002962
TRYG AS	0.00 DK0060636678
NTT DATA GROUP CORPORATION	0.00 JP3165700000
DELTA AIR LINES INC	0.00 US2473617023
PILBARA MINERALS LTD	0.00 AU000000PLS0
STARHUB LTD	0.00 SG1V12936232
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00 US912810FG86
BALOISE HOLDING-REG	0.00 CH0012410517
CHIPMOS TECHNOLOGIES INC	0.00 TW0008150004
GILDAN ACTIVEWEAR INC	0.00 CA3759161035
Outstanding Settlement Receipts - TRY	0.00
GPE BRUXELLES LAM NPV	0.00 BE0003797140
FUT. CBT ULT TNOTE DEC24	0.00
HANCOCK WHITNEY CORP	0.00 US4101201097
HONG KONG CHINA GA	0.00 HK0003000038
TELSTRA CORPORATION LIMITED	0.00 AU000000TSL2
STATE STREET	0.00
DUPONT DE NEMOURS 5.319% 15/11/2038	0.00 US26078JAE01
BIOMERIEUX NPV	0.00 FR0013280286
PARAMOUNT GLOBAL	0.00 US92556H2067
REALTY INC. 2.20% 15/06/2028	0.00 US756109BJ21
AKER BP ASA NOK1	0.00 NO0010345853
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00 AU000000SHL7
COMPUTERSHARE LTD	0.00 AU000000CPU5
BATH AND BODY WORKS INC	0.00 US0708301041
CATALENT INC	0.00 US1488061029
SUBARU CORP	0.00 JP3814800003
OBAYASHI CORPORATION	0.00 JP3190000004
APA CORPORATION COM USD0.625	0.00 US03743Q1085
IDEMITSU KOSAN CO LTD	0.00 JP3142500002
SMURFIT WESTROCK P ORD USD0.001 DI	0.00 IE00028FXN24
GEA GROUP AG	0.00 DE0006602006
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00 SE0004517290
SEEGENE INC	0.00 KR7096530001
ACCOR SA	0.00 FR0000120404
FIRSTSERVICE CORP COM NPV	0.00 CA33767E2024
Outstanding Settlement Receipts - MXN	0.00

KEYERA CORP COM	0.00 CA4932711001
BENTLEY SYSTEMS INC	0.00 US08265T2087
Income Due - CAD	0.00
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00 US912810FJ26
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00 AU000XCLWAR9
COREBRIDGE FINL. 4.35% 5/4/2042	0.00 US21871XAK54
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
SEIKO EPSON CORP	0.00 US81603X1081
CHESAPEAKE ENERGY COM USD0.01	0.00 US1651677353
WPP PLC	0.00 JE00B8KF9B49
KAJEMA CORP	0.00 JP3210200006
ITAU UNIBANCO HOLDING SA ADR	0.00 US4655621062
DAVITA INC	0.00 US23918K1088
OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI	0.00
VIVENDI SE	0.00 FR0000127771
WILMAR INTERNATIONAL LTD	0.00 SG1T56930848
AMERICAN FINANCIAL GROUP INC	0.00 US0259321042
ZEALAND PHARMA A S	0.00 DK0060257814
FRANKLIN RESOURCES INC	0.00 US3546131018
ELISA CORPORATION OYJ-A S	0.00 FI0009007884
COCA COLA HBC AG ORD	0.00 CH0198251305
COREBRIDGE FINANCIAL ORD	0.00 US21871X1090
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00 BE0000344532
TELENOR ASA	0.00 NO0010063308
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
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00 AU000XCLWAP3
NEWS CORP	0.00 US65249B1098
MAKITA CORPORATION	0.00 JP3862400003
GFL ENVIRONMENTAL INC	0.00 CA36168Q1046
Income Due - CNY	0.00
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00 SE0013935319
ASPEN TECHNOLOGY	0.00 US29109X1063
HANKYU HANSHIN HOLDINGS NPV	0.00 JP3774200004
A P MOLLER MAERSK AS	0.00 DK0010244425
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES	0.00 CA45075E1043
INC	
SINGAPORE EXCHANGE LTD	0.00 SG1J26887955
WEST JAPAN RAILWAY NPV	0.00 JP3659000008
SKANSKA AB	0.00 SE0000113250
MATSUKIYOCOCOKARA AND CO	0.00 JP3869010003
HENKEL AG & CO KGAA	0.00 DE0006048408
YAMAHA MOTOR CO	0.00 JP3942800008
ADDTECH AB SER B NPV	0.00 SE0014781795
GUANGDONG CHJ INDUSTRY CO LTD	0.00 CNE100000KZ1
CHINA CONSTRUCUTION ENGINEERING CORP LTD	0.00 CNE100000F46
MAIRE TECNIMONT SPA	0.00 IT0004931058
HANG SENG BANK	0.00 HK0011000095
FRESENIUS MEDICAL CARE AG & CO	0.00 DE0005785802
FX OPTIONS	0.00
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.00 JP1400081F45
KNORR BREMSE AG	0.00 DE000KBX1006
ALSTOM SA	0.00 FR0010220475
LIFCO AB SER B NPV	0.00 SE0015949201
GRAB HOLDINGS LTD	0.00 KYG4124C1096
WH GROUP LTD	0.00 KYG960071028
PUMA SE	0.00 DE0006969603
TREND MICRO INCORPORATED	0.00 JP3637300009
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
ATMOS ENERGY CORP 3.375% SNR NTS 15/09/2049 USD2000	0.00 US049560AS49

CAPITALAND INT COM NPV REIT	0.00 DU06420129D9
SIG COMBIBLOC GROUP AG	0.00 CH0435377954
SAAB ORD SHS CLASS B	0.00 SE0021921269
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00 ES0000012H58
EUROFINS SCIENTIFIC	0.00 FR0014000MR3
SINGAPORE AIRLINES LTD	0.00 SG1V61937297
PERSIMMON PLC	0.00 GB0006825383
KINGFISHER PLC GBPO.1571	0.00 GB0033195214
LOJAS QUERO QUERO SA	0.00 BRLJQQACNOR5
SAPUTO INC	0.00 CA8029121057
HD HYUNDAI INFRACORE CO LTD	0.00 KR7042670000
YOKOGAWA ELECTRIC JPY	0.00 JP3955000009
HYOSUNG ADVANCED MATERIALS CORP	0.00 KR7298050006
Outstanding Settlement Receipts - PHP	0.00
MOSAIC CO COM	0.00 US61945C1036
RATIONAL AG	0.00 DE0007010803
CONCORDIA FINANCIAL GROUP LTD	0.00 JP3305990008
WYNN RESORTS LTD	0.00 US9831341071
CHARTER COMMS. OPE 3.70% 1/4/2051	0.00 US161175BV50
MITSUBISHI HC CAPITAL INC	0.00 JP3499800005
HENRY SCHEIN CORP COM	0.00 US8064071025
HONGKONG LAND HOLDINGS LTD	0.00 BMG4587L1090
LOTTERY CORPORATION LIMITED	0.00 AU0000219529
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00 JP13001614A6
SOUTHERN CALIFORNI 4.00% 01/04/2047	0.00 US842400GG23
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00 NZHNZD0230L2
BROWN FORMAN CORP	0.00 US1156372096
ORICA LIMITED	0.00 AU000000ORI1
KOREAN WON	0.00
DAITO TRUST CONSTRUCTION COMPANY LTD	0.00 JP3486800000
BANK OF AMERICA F2F 04/02/2033	0.00 US06051GKK49
NIBE INDUSTRIER AB SER B NPV	0.00 SE0015988019
ALTAGAS INCOME LTD	0.00 CA0213611001
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
KOBE BUSSAN CO LTD	0.00 JP3291200008
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
BRF BRASIL FOODS SA	0.00 BRBRFSACNOR8
JD LOGISTICS INC	0.00 KYG507451012
SINGAPORE GOV. BD. 2.25% 01/08/2036	0.00 SG31A9000002
MEG ENERGY CORP	0.00 CA5527041084
CHINA MERCHANTS PO NPV	0.00 HK0144000764
ZENSHO HOLDINGS CO LTD	0.00 JP3429300001
OMRON CORP	0.00 JP3197800000
LY CORPORATION	0.00 JP3933800009
DENTSU GROUP INC	0.00 JP3551520004
ORKLA ASA	0.00 NO0003733800
UNUM GRP. 6.00% 15/06/2054	0.00 US91529YAT38
DAI NIPPON PRINTNG NPV TEMP	0.00 JP3493800001
Income Due - KRW	0.00
M AND G PRUDENTIAL PLC ORD	0.00 GB00BKFB1C65
NEXON CO LTD	0.00 JP3758190007
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00 JP3897700005
DIETEREN GROUP	0.00 BE0974259880
PUBLIC SERV. ELEC. 3.00% 01/03/2051USD2000 N	0.00 US74456QCG91
ACCESS CO LTD	0.00 JP3108060009
FUNDING CIRCLE HOLDINGS ORD	0.00 GB00BG0TPX62
FUBON FINANCIAL HL TWD10 TEMP	0.00 TW0002881000
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00
ARDINE MATHESON HOLDINGS LTD	0.00 US4711154025
BLUESCOPE STEEL LIMITED	0.00 AU000000BSL0
NEW ZEALAND DOLLAR	0.00
MINEBEA MITSUMI INC	0.00 JP3906000009
CRODA INTL	0.00 GB00BJFFLV09
SPIRAX SARCO ENG ORD	0.00 GB00BWFQGN14
JAPAN REAL ESTATE INVESTMENT	0.00 JP3027680002

EMS CHEMIE HLDS REG	0.00 CH0016440353
SARTORIUS AG VORZUG	0.00 DE0007165631
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.00 AU000000VCX7
TOPPAN HOLDINGS INC	0.00 JP3629000005
AZRIELI GROUP	0.00 IL0011194789
SHIMADZU CORP	0.00 JP3357200009
NIPPON PAINT HOLDINGS CO LTD	0.00 JP3749400002
LAND SECURITIES GROUP PLC	0.00 GB00BYW0PQ60
NISSAN MOTOR CO	0.00 JP3672400003
NORTHUMBRIAN WATER FIN 5.62% 29/APR/2033	0.00 XS0159898153
SEB SA	0.00 FR0000121709
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
CRRC CORP LIMITED	0.00 CNE100000CP9
NIPPON SANSO HOLDINGS CORP	0.00 JP3711600001
DKK BNP PARIBAS A/C	0.00
SUMCO CORPORATION	0.00 JP3322930003
ONO PHARMACEUTICAL CO LTD	0.00 JP3197600004
TELEPERFORMANCE	0.00 FR0000051807
NISSIN FOOD HOLDINGS CO LTD NPV	0.00 JP3675600005
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 GB00BP0RQD03
RANDSTAD NV	0.00 NL0000379121
A P MOLLER-MAERSK B	0.00 DK0010244508
DAIFUKU CO LTD NPV	0.00 JP3497400006
DIALOG GROUP BHD	0.00 MYL72770O0006
TELUS CORP NON-CANANDIAN	0.00 CA87971M9969
SWATCH GROUP	0.00 CH0012255151
DEXUS	0.00 AU000000DXS1
REA GROUP LTD	0.00 AU000000REA9
SBI HOLDINGS INC NPV	0.00 JP3436120004
HON HAI PRECISION INDUSTRY CO LTD	0.00 US4380908057
MEDIBANK PRIVATE LIMITED	0.00 AU000000MPL3
KB FINANCIAL GROUP INC - ADR	0.00 US48241A1051
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00 BE0000340498
S&P 500 EMINI 2412 F	0.00
HF SINCLAIR CORP COM	0.00 US4039491000
YAKULT HONSHA	0.00 JP3931600005
SOUL PATTINSON (WH) LIMITED FPO	0.00 AU000000SOL3
SAMSUNG E AND A CO LTD	0.00 KR7028050003
CHINA UNITED NETWORK COMMUNICATIONS LTD	0.00 CNE000001CS2
MEXICAN PESO	0.00
METSO CORPORATION	0.00 FI0009014575
EDP RENOVAVEIS SA	0.00 ES0127797019
SINGAPORE DOLLAR	0.00
TENARIS SA	0.00 LU2598331598
SALMAR ASA	0.00 NO0010310956
RPI GBP RCV 3.71% PAY RPI1D 16-MAY-2034	0.00
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
Income Due - PLN	0.00
HYATT HOTELS CORP-CL A	0.00 US4485791028
1ST SOURCE CORPORATION	0.00 US3369011032
FUT 06 DEC 24 EURX E-SCHATZ	0.00
HENDERSON LAND DEVELOPMENT CO	0.00 HK0012000102
NOK BNP PARIBAS A/C	0.00
ZALANDO SE NPV	0.00 DE000ZAL1111
PORSCHE AUTOMOBIL HOLDING SE	0.00 DE000PAH0038
BROTHER INDUSTRIES LTD	0.00 JP3830000000
HARGREAVES LANSDOWN PLC	0.00 GB00B1VZ0M25
CENOVUS ENERGY 6.75% 15/11/2039	0.00 US15135UAF66
GPT GROUP	0.00 AU000000GPT8
TOKYU CORP NPV	0.00 JP3574200006
SECURITAS AB	0.00 SE0000163594

SANDS CHINA LIMITED	0.00 KYG7800X1079
AMERCO COM	0.00 US0235865062
AEROPORTS DE PARIS (ADP)	0.00 FR0010340141
JOLLIBEE FOODS CORPORATION	0.00 PHY4466S1007
SE GYUNG HI TECH CO LTD	0.00 KR7148150006
WISE CL A ORD SHS	0.00 GB00BL9YR756
SKF AB	0.00 SE0000108227
ORACLE CORPORATION JAPAN	0.00 JP3689500001
MCDONALDS HOLDINGS CO JAPAN	0.00 JP3750500005
AGC INC	0.00 JP3112000009
RPI GBP RCV 3.7% PAY RPI1D 05-APR-2034	0.00
Outstanding Settlement Receipts - KWD	0.00
CIGNA 2.40% 15/03/2030	0.00 US125523CL22
TIS INC	0.00 JP3104890003
INTEL 4.10% 11/5/2047	0.00 US458140AY68
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
RECORDATI SPA - NEW	0.00 IT0003828271
FOX CORP COM	0.00 US35137L2043
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
IBIDEN CO LTD	0.00 JP3148800000
ENTAIN PLC	0.00 IM00B5VQMV65
ILS BNP PARIBAS A/C	0.00
OTSUKA CORPORATION	0.00 JP3188200004
WESTPAC	0.00
AIR CANADA VAR VTG SHS NPV	0.00 CA0089118776
BAYERISCHE MOTOREN WERKE-PFD	0.00 DE0005190037
REECE LIMITED	0.00 AU000000REH4
ANHEUSER-BUSCH INB 4.60% 15/04/2048	0.00 US035240AN09
MTR CORP	0.00 HK0066009694
HOSHIZAKI CORP	0.00 JP3845770001
FUT. US 2YR T-NOTE DEC24	0.00
MINERAL RESOURCES LTD	0.00 AU000000MIN4
PRESS KOGYO CO	0.00 JP3833600004
DEUTSCHE LUFTHANSA AG	0.00 DE0008232125
RAMSAY HEALTH CARE	0.00 AU000000RHC8
IPSEN PROMESSES SA	0.00 FR0010259150
INVESTMENT AB LATOUR	0.00 SE0010100958
CANADIAN DOLLAR	0.00
JDE PEETS BV	0.00 NL0014332678
ANA HOLDINGS INC	0.00 JP3429800000
SEKISUI CHEMICAL CO Y50	0.00 JP3419400001
KGI FINANCIAL HOLDING CO LTD	0.00 TW0002883006
XP INC	0.00 KYG982391099
PHOENIX GP HLDGS ORD	0.00 GB00BGXQNP29
KYOWA KIRIN CO LTD	0.00 JP3256000005
WOODSIDE ENERGY GR ORD NPV (DI)	0.00 AU0000224040
BNY USD COLLATERAL	0.00
SG HOLDINGS CO LTD	0.00 JP3162770006
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00 SE0000108847
UNIVERSAL SCIENTIFIC INDUSTRIAL SHANGHAI CO LTD	0.00 CNE100001BZ8
SAPPI LIMITED	0.00 ZAE000006284
CELSIUS HOLDINGS INC	0.00 US15118V2079
MONOTARO CO LTD	0.00 JP3922950005
SWO_CD_X ITRAXX EUROPE SERIES 42 0.625 201124	0.00
SEIKO EPSON CORPORATION	0.00 JP3414750004
JD SPORTS FASHION ORD	0.00 GB00BM8Q5M07
RPI EUR RCV 2.5% PAY CPTFE1D 21-MAR-2054	0.00
BLOCK INC CDI	0.00 AU0000187353
FUT. OSE 10Y JGB DEC24	0.00
KEISEI ELECTRIC RAILWAY CO	0.00 JP3278600006
TEMENOS AG	0.00 CH0012453913
AMCOR PLC CDI	0.00 AU000000AMC4
FUT. AUST 10Y SFE DEC24	0.00
YARA INTERNATIONAL ASA	0.00 NO0010208051
FUTU HOLDINGS LTD	0.00 US36118L1061

GETINGE AB-B	0.00 SE0000202624
HCA 3.50% 15/7/2051	0.00 US404119CB31
SINO LAND CO LTD HKG	0.00 HK0083000502
UNIQA INSURANCE GROUP AG	0.00 AT0000821103
HOLMEN AB SER B NPV	0.00 SE0011090018
HL MANDO CO LTD	0.00 KR7204320006
SWIRE PACIFIC	0.00 HK0019000162
GRUPO AEROPORTUARIO DEL CENTRO NORT	0.00 MX010M000018
M3 INC NPV	0.00 JP3435750009
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00 SE0015193313
LOGITECH INTERNATIONAL-REG	0.00 CH0025751329
SITC INTERNATIONAL	0.00 KYG8187G1055
FUTURES MARGIN-CAD	0.00
FUTURES MARGIN-GBP	0.00
HUSQVARNA AB - B SHARES	0.00 SE0001662230
SOK MARKETLER TICARET AS	0.00 TRESOKM00022
CK INFRASTRUCTURE	0.00 BMG2178K1009
TOHO CO LTD JPY	0.00 JP3598600009
ROHM CO LTD	0.00 JP3982800009
MAZDA MOTOR CORP	0.00 JP3868400007
JAPAN POST INSURANCE CO LTD	0.00 JP3233250004
SEK BNP PARIBAS A/C	0.00
SOUTHWEST AIRLINES CO USD	0.00 US8447411088
CARL ZEISS MEDITEC NPV	0.00 DE0005313704
AMPLIFON SPA	0.00 IT0004056880
HAMAMATSU PHOTONICS KK TEMP	0.00 JP3771800004
GLOBAL E ONLINE ORD	0.00 IL0011741688
NEXI SPA ORD	0.00 IT0005366767
SHIZUOKA FINANCIAL NPV	0.00 JP3351500008
MAVI GIYIM SANAYI VE TICARET AS	0.00 TREMAVI00037
ARCELIK AS	0.00 TRAAARCLK91H5
POLISH ZLOTY	0.00
SIMON PROPERTY GROUP L.P. 2.25% SNR NTS	0.00 US828807DQ71
15/01/2032USD2000	
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.00 CNE100000593
HITACHI CONSTRUCTION MACHINE	0.00 JP3787000003
CANSINO BIOLOGICS IN	0.00 CNE100003F01
BACHEM HOLDING AG CHF0.01 REGD SUBD	0.00 CH1176493729
CGI INC COM NPV SUB VTG SHS CL A	0.00 CA12532H1047
HANG MINI 2410 FUT	0.00
MINI TPX IDX 2412 F	0.00
SHENNAN CIRCUITS CO LTD	0.00 CNE100003373
WAN HAI LINES LTD	0.00 TW0002615002
IGM FINANCIAL INC	0.00 CA4495861060
MXN BNP PARIBAS A/C	0.00
PEPCO GROUP NV	0.00 NL0015000AU7
VOESTALPINE AG	0.00 AT0000937503
S&P TSX IDX 2412	0.00 DU0005XM24121
Income Due - SGD	0.00
CITIGROUP CCP EUR BROKER ACCOUNT	0.00
MERRY ELECTRONICS CO LIMITED	0.00 TW0002439007
FUTURES MARGIN-JPY	0.00
TELUS CORPORATION COM NPV	0.00 CA87971M1032
FUT. CBT UL T-BONDS DEC24	0.00
ZAR BNP PARIBAS A/C	0.00
Futures Margin - AUD	0.00
FUTURES MARGIN-EURO	0.00
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00 SE0016102115
FUT 06 DEC 24 EURO BUXL BND	0.00
BRL BNP PARIBAS A/C	0.00
FUTURES MARGIN-HKD	0.00
FUT. CBT 5Y T-NOTE DEC24	0.00
FUT. ME 10Y CDN BND DEC24	0.00
SGD BNP PARIBAS A/C	0.00
BANCO SANTANDER SA F2F 02/04/2029	0.00 XS2908735504
RAIFFEISEN BANK INTE F2V 02/01/2035	0.00 XS2904849879
EUROPEAN FINANCIAL STABILITY FACILT 2.5% 15/12/2027	0.00
DJ EUR ST50 2412 FU	0.00 DE000C6XKBY2
PHP BNP PARIBAS A/C	0.00
ING GROEP F2F 02/10/2029	0.00 XS2909716321
CLP BNP PARIBAS	0.00

SVITZER GROUP A S DKK10	0.00 DK0062616637
Income Due - MYR	0.00
SWISS MKT IDX 2412 F	0.00 DE000C6XKEE8
SPI 200 2412 FUT	0.00
FEE REBATES	0.00
PLN BNP PARIBAS A/C	0.00
FINABLR PLC	0.00 GB00BJ7HMMW26
Income Due - CLP	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
TRY BNP PARIBAS A/C	0.00
SWISS FRANC	0.00
ESC MNLEHMAN BRTHRS HLDGRR 5.250%D011207M020612GL	0.00
ESCROW	
DANISH KRONE	0.00
Outstanding Settlement Payments - SGD	0.00
NEW ISRAELI SHEQEL	0.00
Income Due - CHF	0.00
JPM CCP EUR BROKER ACCOUNT	0.00
Income Due - DKK	0.00
US TREASURY N/B 3.5% 30/SEP/2029	0.00 US91282CLN91
BNP New Zealand Dollar Custodial Account	0.00
SWO EUR RCV EURIB 6M PAY 2.7 111024	0.00
MOTOR OIL HELLAS CORINTH REFINERIES SA	0.00 GRS426003000
HANG LUNG PROPERTIES LIMITED	0.00 HK0101000591
INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100	0.00 IDG000023607
Income Due - MXN	0.00
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00 IT0005596470
MORTGAGE HOUSE RMBS OSMIUM SE 2 B FRN	0.00 AU3FN0090783
15/03/2056FRN 15/03/2056	
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	0.00 US06759MAA99
144A VAR RT 23/07/2030	
REGIONAL MGMT ISSUANCE TR 2018-1 AST BACKED NT CLA	0.00 US75907PAA84
144A 3.83% 15/07/2027	
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
GINNIE MAE II POOL 3.50% 20/1/2048	0.00 US36179TQP39
GINNIE MAE II POOL 4.00% 3/20/2045	0.00 US36179Q6Q92
AGENCY MORTGAGE BACKED3.0% 27 JUNE	0.00 US3138MOCZ10
FN BD0946 4.00% 01/06/2046	0.00 US3140F8BQ97
CZK BNP PARIBAS A/C	0.00
NK LUKOIL PAO	0.00 US69343P1057
SBERBANK OF RUSSIA DEPOSITARY RECEIPT	0.00 US80585Y3080
PRUDENTIAL PLC ELECTRONIC ELECTION ENTL DI RIGHTS	0.00 GB00BP6MXD84
FANNIE MAE POOL 3.00% 01/12/2051	0.00 US3140XFX710
FREDDIE MAC POOL 3.00% 01/07/2050	0.00 US3133KJQ67
SHURGARD SEL STO L SUBS RTS	0.00 GB00BP6MXD84
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
MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY	0.00 US6074091090
PHOSAGRO PJSC GDR	0.00 US71922G3083
FANNIE MAE POOL 2.50% 01/05/2051	0.00 US3140QKVB11
FANNIE MAE POOL 3.00% 01/10/2051	0.00 US3140XDGU41
NOVATEK PJSC	0.00 US6698881090
FANNIE MAE POOL 2.00% 01/02/2051	0.00 US31418DWR96
FANNIE MAE POOL 2.00% 1/6/2036	0.00 US3140XHHK63
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	US3132DWBB81
FREDDIE MAC POOL 2.00% 01/09/2051USD SD-8166	0.00	US3132DWCB72
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	US36179VXX53
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
CONSTELLATION SOFT COM STK NPV TEMP	0.00	CA21037X1345
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	0.00	
IMPERIAL BANK OF COMMERCE		
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	0.00	US91282CLM19
30/09/2031 USD Q-2031		
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
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
FTSE 100 IDX 2412 FU	0.00	GB00KKY7ZY67
KREDITANSTALT FUER 3.50% 27/08/2027	0.00	US500769KG83
ANZ BANK NZ 11AM A/C	0.00	
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	0.00	
SECURITIES PLC.		
Outstanding Settlement Payments - TRY	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN	0.00	
CHASE		
Outstanding Settlement Payments - PLN	0.00	
FUT. U.S. T-BONDS DEC24	0.00	
STANDARD CHARTERED C	0.00	
Outstanding Settlement Payments - ZAR	0.00	
Outstanding Settlement Payments - GBP	0.00	
UBS COLLATERAL A/C	0.00	
Outstanding Settlement Payments - CLP	0.00	
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK	0.00	
PLC BARCGB5G		
JP MORGAN COLAT	0.00	

Outstanding Settlement Payments - JPY	0.00
Outstanding Settlement Payments - IDR	0.00
JPM CCP	0.00
RPI_CCP GBP RCV RPI1D PAY 3.9662% 15-MAY-2029CHASUS33LCHCUK	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MERRILL LYNCH INTL	0.00
COMMONWEALTH BANK OF	0.00
RPI_CCP GBP RCV RPI1D PAY 4.0426% 15-MAY-2029CHASUS33LCHCUK	0.00
Outstanding Settlement Payments - EUR	0.00
CDS_IX_CCP ITRAXX EUROPE SERIES 1%	-0.01
20291220GOLDUS33ICEEUS2I666VDK8	
Outstanding Settlement Payments - MYR	-0.01
FUT 06 DEC 24 EURX EUR-BUND	-0.01
CITIGROUP CCP USD BROKER ACCOUNT	-0.01
CDS_IX_CCP CDX.NA.IG.43 1%	-0.01
20291220GOLDUS33ICEEUS2I65BYEG6	
Outstanding Settlement Payments - MXN	-0.01
Outstanding Settlement Payments - AUD	-0.01
Outstanding Settlement Payments - DKK	-0.01
Outstanding Settlement Payments - CNY	-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 - TWD	-0.01
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM	-0.02
BNZ NZD COLL	-0.02
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAY	-0.02
Outstanding Settlement Payments - BRL	-0.02
Outstanding Settlement Payments - KRW	-0.02
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F	-0.02
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE	-0.02
Outstanding Settlement Payments - NZD	-0.02
OTC DER CASH COLL COLLATERAL PAY	-0.02
Outstanding Settlement Payments - HKD	-0.03
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	-0.03
JPM CCP USD BROKER ACCOUNT	-0.04
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	-0.04
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	-0.05
Outstanding Settlement Payments - USD	-0.06
NZD Cash Adjustment	-0.18