

Offer name	Mercer FlexiSaver	Offer number	OFR10281
Fund name	Mercer Growth fund	Fund number	FND43
Period disclosure applies [dd/mm/yyyy]	30/09/2024		
Asset name	% of fund net assets	Security code	
Liquidity Identifier		4.22	
FISHER & PAYKEL HEALTHCARE CORPORATION L		2.70 NZFAPE0001S2	
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND		1.90 DU0FSIGLINZ2	
ROBECO CAP. GROWTH ROBECO GBL. CREDITS INC		1.83 LU1653089133	
MICROSOFT CORP		1.73 US5949181045	
INFRATIL LIMITED		1.60 NZIFTE0003S3	
USD BNP PARIBAS A/C		1.52	
NVIDIA CORP		1.48 US67066G1040	
AUCKLAND INTERNATIONAL AIRPORT LTD		1.44 NZAIAE0002S6	
APPLE INC		1.28 US0378331005	
CONTACT ENERGY LIMITED		1.08 NZCENE0001S6	
MAINFREIGHT LIMITED		1.02 NZMFTE0001S9	
AMAZON COM INC		0.93 US0231351067	
MERIDIAN ENERGY LT NPV		0.93 NZMELE0002S7	
EBOS GROUP LIMITED		0.82 NZEBOE0001S6	
META PLATFORMS INC		0.78 US30303M1027	
THE A2 MILK COMPANY LIMITED		0.74 NZATME0002S8	
SPARK NEW ZEALAND LIMITED		0.74 NZTELE0001S4	
TAIWAN SEMICON MANUFACTURING CO LTD		0.63 TW0002330008	
SUMMERSET GROUP HOLDINGS LTD		0.56 NZSUME0001S0	
FX POSITIONS		0.55	
ALPHABET INC CAP STK CL A		0.53 US02079K3059	
TENCENT HLDGS LIMITED		0.53 KYG875721634	
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE		0.52	
MASTERCARD INC - CLASS A		0.51 US57636Q1040	
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIA)PE		0.49	
RYMAN HEALTHCARE LTD		0.48 NZRYME0001S4	
MERCURY NZ LIMITED		0.44 NZMRPE0001S2	
NEW ZEALAND GOVERNMENT 150531 1.50 GB		0.44 NZGOVDT531C0	
NEW ZEALAND GOVERNMENT 140433 3.50 GB		0.41 NZGOVDT433C9	
INVESTA COMMERCIAL PROPERTY FUNDAFS		0.40	
CHORUS LIMITED ORDINARY FULLY PAID		0.40 NZCNU0001S2	
NEW ZEALAND GOVERNMENT 150541 1.75 GB		0.38 NZGOVDT541C9	
NEW ZEALAND GOVERNMENT 150534 4.25 GB		0.38 NZGOVDT534C4	
NEW ZEALAND GOVERNMENT 150437 2.75 GB		0.38 NZGOVDT437C0	
FLETCHER BUILDING LTD		0.37 NZFBUE0001S0	
NZD BNP PARIBAS A/C		0.36	
ASML HOLDING NV		0.36 NL0010273215	
PRECINCT PROPERTIES NEW ZEALAND LIMITED		0.36 NZAPTE0001S3	
NEW ZEALAND GOVERNMENT 200429 3.0 GB		0.35 NZGOVDT429C7	
SAP AG		0.34 DE0007164600	
FREIGHTWAYS GROUP LTD		0.34 NZFRE0001S0	
HOUSING NEW ZEALAND LTD 120625 3.36 GB		0.33 NZHNZD0625L3	
NEW ZEALAND GOVERNMENT 150532 2.00 GB		0.33 NZGOVDT532C8	
CSL LIMITED		0.32 AU000000CSL8	
PORT OF TAURANGA LTD		0.31 NZPOTE0003S0	
LVMH MOET HENNESSY VUITTON SE		0.31 FR0000121014	
CONSTELLATION SOFTWARE COM		0.31 CA21037X1006	
LILLY (ELI) & CO USD		0.30 US5324571083	
INTACT FINANCIAL CORPORATION		0.30 CA45823T1066	
JP MORGAN CHASE & CO		0.30 US46625H1005	
DEXUS WHOLESALE PROPERTY FUNDAUT		0.29	
NEW ZEALAND GOVERNMENT 150536 4.25 GB		0.28 NZGOVDT536C9	
LOWE'S COS INC		0.28 US5486611073	
AMERICAN EXPRESS USD		0.28 US0258161092	
ELEVANCE HEALTH INC		0.28 US0367521038	
QUALCOMM INC		0.27 US7475251036	
SOFTBANK GROUP CORP		0.27 JP3436100006	
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD		0.27	
NOVO NORDISK ORD SHS CLASS B		0.27 DK0062498333	

CHARTER HALL RETAIL PARTNERSHIP NO. 6PE	0.27
UNITED STATES DOLLAR	0.27
BERKSHIRE HATHAWAY INC - CLASS B	0.27 US0846707026
THE CIGNA GROUP	0.27 US1255231003
HEWLETT PACKARD CO	0.26 US40434L1052
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.26
AUTOZONE INC	0.25 US0533321024
CSX CORP COM	0.24 US1264081035
MEITUAN	0.24 KYG596691041
AUTOMATIC DATA PROC.	0.23 US0530151036
UNION PACIFIC CORP	0.23 US9078181081
RESMED INC	0.23 AU000000RMD6
NEW ZEALAND GOVERNMENT 150535 4.50 GB	0.23 NZGOVDT535C1
ISHARES MSCI SAUDI ARABIA ETF	0.23 US46434V4234
HCA HEALTHCARE INC	0.23 US40412C1018
ALIBABA GROUP HOLDING LTD	0.22 KYG017191142
NEW ZEALAND GOVERNMENT 150427 4.50 GB	0.22 NZGOVDT427C1
SAMSUNG ELECTRONICS CO LTD	0.22 KR7005930003
HDFC BANK LTD	0.22 US40415F1012
FISERV INC COM	0.22 US3377381088
KONINKLIJKE AHOLD DELHAIZE NV	0.22 NL0011794037
NEWMONT CORP	0.22 US6516391066
ZOETIS INC	0.21 US98978V1035
US. TSY. INFL. 0.625% IL 15/1/2026	0.21 US912828N712
PACKAGING CORP OF AMERICA	0.20 US6951561090
ALPHABET INC CAP CL C	0.20 US02079K1079
JOHNSON & JOHNSON COM	0.20 US4781601046
KROGER CO COM	0.20 US5010441013
GOLDMAN SACHS GROUP INC.	0.19 US38141G1040
NEW ZEALAND GOVERNMENT 150554 5.00 GB	0.19 NZGOVDT554C2
CASH	0.19
BROADCOM ORD SHS	0.19 US11135F1012
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.19 CH0012032048
US. TSY. NOTE/BOND 1.00% 15/12/20244 USD1000 AV-2024	0.19 US91282CDN83
MERCADOLIBRE INC	0.18 US58733R1023
HMC WHF NO. 1 PTY LTD - AUDPE	0.18
NEW ZEALAND GOVERNMENT 150530 4.50 GB	0.18 NZGOVDT530C2
AMERICAN TWR REIT INC	0.18 US03027X1000
PERFORMANCE FOOD GROUP CO	0.18 US71377A1034
PINDUODUO INC	0.18 US7223041028
NETFLIX INC	0.18 US64110L1061
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.17 NZIIBDT003C0
FINCOBANK BANCO FINECO SPA	0.17 IT0000072170
TOTALENERGIES SE	0.17 FR0000120271
PROCTER & GAMBLE COMPANY	0.17 US7427181091
ARTHUR J GALLAGHER CO	0.17 US3635761097
AFLAC INC	0.17 US0010551028
KIWI PROPERTY GROUP LIMITED	0.17 NZKPG000159
FAIR ISAAC CORPORATION	0.17 US3032501047
TESLA INC	0.17 US88160R1014
ROPER TECHNOLOGIES INC	0.17 US7766961061
TJX COS INC	0.17 US8725401090
MTU AERO ENGINES AG	0.17 DE000A0D9PT0
WASTE CONNECTIONS COM NPV	0.16 CA94106B1013
INVESTOR AB SER B NPV	0.16 SE0015811963
MCKESSON CORP	0.16 US58155Q1031
WASTE MANAGEMENT INC COM	0.16 US94106L1098
COMPASS GROUP ORD	0.16 GB00BD6K4575
ENGIE	0.16 FR0010208488
STONEPEAK ZENO HOLDINGS (CYM) LP - EUR	0.16
GLOBE LIFE INC	0.16 US37959E1029
SKYCITY ENTERTAINMENT GROUP LIMITED	0.16 NZSKCE000152
BANK OF AMERICA CORPORATION	0.16 US0605051046
SCHWAB (CHARLES) CORP	0.16 US8085131055
MCP REAL ESTATE DE BT FUND (AUD)	0.16
ELECTROCOMPONENTS PLC	0.15 GB0003096442
NEW ZEALAND GOVERNMENT 150425 2.75 GB	0.15 NZGOVDT425C5
GOODMAN GROUP	0.15 AU000000GMG2
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE	0.15
INCOMEFUND	
NOVARTIS AG	0.15 CH0012005267

MOTOROLA SOLUTIONS INC	0.15	US6200763075
BRENNTAG SE	0.15	DE000A1DAHHO
CANADIAN GOV. BD. 4.00% 01/03/2029	0.15	CA135087Q988
IQVIA HOLDINGS INC	0.15	US46266C1053
UNITED PARCEL SERVICE - B	0.15	US9113121068
GOODMAN PROPERTY TRUST	0.15	NZCPTE0001S9
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.14	
INTUITIVE SURGICAL INC	0.14	US46120E6023
SHIMANO INC	0.14	JP3358000002
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.14	
GARTNER INC CL-A	0.14	US3666511072
SONY CORP Y50	0.14	JP3435000009
VERISK ANALYTICS I COM	0.14	US92345Y1064
INTESA SANPAOLO SPA	0.14	IT0000072618
NZD Cash Adjustment	0.14	
INFRALEMOM SCA	0.14	
AIA GROUP LTD	0.14	HK0000069689
MOLINA HEALTHCARE INC	0.14	US60855R1005
NEW ZEALAND GOVERNMENT 150526 0.50 GB	0.13	NZGOVDT526C0
ITOCHU CORP JPY	0.13	JP3143600009
NEW ZEALAND GOVERNMENT 150528 0.25 GB	0.13	NZGOVDT528C6
UNIPOL GRUPPO FINANZIARIO SPA	0.13	IT0004810054
CINTAS CORP	0.13	US1729081059
TAIWAN SEMICONDUCT MANUFACTURING USD	0.13	US8740391003
KEYENCE CORP NPV	0.13	JP3236200006
AMERIPRISE FINANCIAL INC	0.12	US03076C1062
CLEAN HARBORS INC	0.12	US1844961078
BANCO BPM SPA	0.12	IT0005218380
BOOKING HLDGS INC COM	0.12	US09857L1089
LONZA AG - REG	0.12	CH0013841017
TENET HEALTHCARE COM USD 0.05 POST REV SPLIT	0.12	US88033G4073
ADYEN NV	0.12	NL0012969182
TRADE DESK INC	0.12	US88339J1051
MACQUARIE GROUP LTD	0.12	AU000000MQG1
JAMES HARDIE INDUSTRIES PLC	0.12	AU000000JHX1
SHOPIFY INC COM NPV CL A	0.12	CA82509L1076
TELIUS PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFERRED	0.12	AU000000TLX2
KKR QUARTZ CO-INVEST GP LLCPE	0.12	
ADVANCED MICRO DEV	0.12	US0079031078
JEFFERIES FINL GRP COM USD0.0001	0.12	US47233W1099
INTERMEDIATE CAPITAL GROUP PLC	0.12	GB00BYT1DJ19
NESTLE SA	0.12	CH0038863350
CONSTELLATION BRANDS INC-A	0.12	US21036P1084
MAPFRE SA	0.11	ES0124244E34
ASHTED GROUP PLC	0.11	GB0000536739
BAWAG GROUP AG	0.11	AT0000BAAWAG2
VISA INC - A	0.11	US92826C8394
AMPHENOL ORD SHS CLASS A	0.11	US0320951017
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.11	NZIIBDT002C2
PTC INC	0.11	US69370C1009
KYUSHU ELECTRIC POWER	0.11	JP3246400000
FAST RETAILING CO LTD	0.11	JP3802300008
VAUBAN IP ENERGY SOLUTIONS	0.11	
KKR DIVERSIFIED CORE INFRA B SR	0.11	
WELLS FARGO & COMPANY	0.11	US9497461015
CDW CORP	0.10	US12514G1085
ATMOS ENERGY CORP	0.10	US0495601058
SERVICE CORPORATION INTERNATIONAL	0.10	US8175651046
AERCAP HOLDINGS NV	0.10	NL0000687663
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.10	
GENTRACK GROUP LIMITED ORDINARY SHARES	0.10	NZGTKE0002S9
NASDAQ INC	0.10	US6311031081
GIP AQUARIUS FUND SECONDARY	0.10	
ENI SPA	0.10	IT0003132476
CADENCE DESIGN SYSTEMS INC	0.10	US1273871087
TOKYO ELECTRON LTD JPY	0.10	JP3571400005
VERIZON COMMUNICATIONS	0.10	US92343V1044
NATIONAL GRID	0.10	GB00BDR05C01
COMCAST CORP	0.10	US20030N1019

XERO LIMITED ORDINARY FULLY PAID	0.10 NZXROE0001S2
US. TSY. NOTE/BON 4.625% 28/02/20252025 USD1000 AY-2025	0.10 US91282CGN56
OLD DOMINION FREIGHT LINE INC	0.09 US6795801009
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.09
SINGAPORE TELECOMM NPV B/L 100	0.09 SG1T75931496
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.09
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.09
BHP GROUP LIMITED ORDINARY FULLY PAID	0.09 AU000000BHP4
KKR TAURUS CO-INVEST LPPE	0.09
ZIONS BANCORPORATION	0.09 US9897011071
HON HAI PRECISION INDUSTRY	0.09 TW0002317005
AMDOCS LIMITED	0.09 GB0022569080
AGNICO EAGLE MINES	0.09 CA0084741085
SEA LTD	0.09 US81141R1005
IIF AUSTRALIA 1 TRUSTPE	0.09
INDRA SISTEMAS SA	0.09 ES0118594417
CLOUDFLARE INC	0.09 US18915M1071
Outstanding Settlement Receipts - NZD	0.09
COUPANG INC COM CL A SHS ORD	0.09 US22266T1097
KERING	0.09 FR0000121485
ADOBE INC COM	0.09 US00724F1012
STANDARD CHARTERED	0.09 GB0004082847
MEDIATEK INC	0.09 TW0002454006
Income Due - NZD	0.09
HOULIHAN LOKEY INC	0.09 US4415931009
SERKO LTD	0.08 NZSKOE000157
BP P.L.C	0.08 GB0007980591
EDISON INTERNATIONAL	0.08 US2810201077
AVNET INC	0.08 US0538071038
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.08
US. TSY. NOTE/BON 3.875% 31/03/2025/2025 USD1000 AZ-2025	0.08 US91282CGU99
SPOTIFY TECHNOLOGY COM	0.08 LU1778762911
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.08 US7960508882
MERCK & CO INC NEW COM	0.08 US58933Y1055
MGIC INVESTMENT CORP	0.08 US5528481030
CORE INFRASTRUCTURE FUND IV SCA	0.08
BANCO BICAYA ARGENTARIA SA	0.08 ES0113211835
TERNA SPA	0.08 IT0003242622
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.08
SAMSARA INC	0.08 US79589L1061
COPART INC	0.08 US2172041061
Accruals	0.08
TYSON FOODS INC CLASS A	0.08 US9024941034
PING AN INSURANCE GROUP OF CHINA LIMITED	0.08 CNE1000003X6
MICRON TECHNOLOGY INC USD	0.08 US5951121038
NU HOLDINGS LTD	0.08 KYG6683N1034
SKECHERS USA CL A	0.08 US8305661055
WOODWARD INC	0.08 US9807451037
CARGURUS INC	0.08 US1417881091
SEVERN TRENT PLC	0.08 GB00B1FH8J72
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.08 NZHNZD0001L7
ICU MEDICAL INC	0.08 US44930G1076
WELLTOWER INC	0.08 US95040Q1040
T&D HOLDINGS INC NPV	0.08 JP3539220008
AT & T INC	0.08 US00206R1023
ORACLE CORP	0.08 US68389X1054
WOLTERS KLUWER	0.08 NL0000395903
HILTON WORLDWIDE H COM	0.08 US43300A2033
UNITEDHEALTH GROUP INC COM STK	0.08 US91324P1021
TRANE TECHNOLOGIES PLC	0.07 IE00BK9ZQ967
PEXA GROUP LTD PLC	0.07 AU0000158594
Outstanding Settlement Receipts - USD	0.07
MANHATTAN ASSOCIATES INC	0.07 US5627501092
HOME DEPOT INC	0.07 US4370761029
SCALES CORP LTD	0.07 NZSCL0002S8
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.07
WORKDAY INC	0.07 US98138H1014
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.07 CNE100003662
GAP INC COM STK USD0.05	0.07 US3647601083

TRAVEL PLUS LEISUR CO	0.07	US8941641024
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.07	
HERMES INTERNATIONAL	0.07	FR0000052292
DEUTSCHLAND I/L BOND 0.1% 15/04/2026	0.07	DE0001030567
VISTA GROUP INTERNATIONAL LTD	0.07	NZVGLE000351
SCHNEIDER ELECTRIC SE	0.07	FR0000121972
EQUINIX INC COM	0.07	US29444U7000
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.07	
SIMON PROPERTY GROUP INC USD	0.07	US8288061091
ATLASSIAN CL A ORD	0.07	US0494681010
QUILTER PLC ORD GBP 0.08167	0.07	GB00BNHSJN34
AIR LIQUIDE	0.07	FR0000120073
MEDPACE HOLDINGS INC	0.07	US58506Q1094
TEIJIN LTD JPY50	0.06	JP3544000007
US TREASURY N/B 4.25% 30/JUN/2029	0.06	US91282CKX82
JYSKE BANK - REG	0.06	DK0010307958
VALE SA	0.06	BRVALEACNORO
FUTURE MARGINS-USD	0.06	
SK HYNIX INC	0.06	KR7000660001
JD.COM INC	0.06	KYG8208B1014
THERMO FISHER SCIENTIFIC INC	0.06	US8835561023
ECOLAB LTD	0.06	US2788651006
SWEDEN GOV. BD. 3.50% 30/03/2039	0.06	SE0002829192
ISETAN MITSUKOSHI HOLDINGS LTD	0.06	JP3894900004
EXXON MOBIL CORPORATION	0.06	US30231G1022
DANAHER CORP	0.06	US2358511028
US. TSY. NOTE/BON 4.375% 31/07/2026	0.06	US91282CLB53
US. T-BILL. 0.00% 17/04/20252025 USD1000	0.06	US912797KS58
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426 1.50 GB	0.06	NZLGFDT014C0
AXA	0.06	FR0000120628
LANDIS AND GYR GROUP AG	0.06	CH0371153492
BEIGENE LTD	0.06	US07725L1026
KKR AQUEDUCT CO-INVEST L.P.PE	0.06	
LINDE PLC	0.06	IE000S9YS762
BRIGHTHOUSE FINANCIAL INC	0.06	US10922N1037
NAPIER PORT HOLDINGS LTD	0.06	NZNPHE0005S2
DIF VI CO-INVEST PROJECT 3 C.V	0.06	
SILGAN HOLDINGS INC	0.06	US8270481091
LKQ CORP COM	0.06	US5018892084
COSTCO WHOLESALE CORP	0.06	US22160K1051
INFOSYS LTD	0.06	US4567881085
PROLOGIS INC COM	0.06	US74340W1036
VITAL HEALTHCARE PROPERTY TRUST	0.06	NZCHPE0001S4
INNER MONGOLIA MENGDIAN HUANENG THERMAL POWER ORD SHS	0.06	CNE000000GN6
ITAU UNIBANCO HOLDING SA	0.06	BRITUBACNPR1
NEW YORK TIMES CO CLASS A COM USD0.10	0.06	US6501111073
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.06	
SES FDR	0.06	LU0088087324
EXELON CORPORATION	0.05	US30161N1019
NOVA LTD	0.05	IL0010845571
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150425 2.75 GB	0.05	NZLGFDT008C2
SUMITOMO MITSUI TEMP	0.05	JP3890350006
CISCO SYSTEMS INC	0.05	US17275R1023
VICTORIAS SECRET A COM USD0.01 WI	0.05	US9264001028
ALTAMIRA CO-INVESTMENT SCA	0.05	
ROSS STORES INC	0.05	US7782961038
MALAYAN BANKING BHD	0.05	MYL11550O000
PEARSON PLC ORD	0.05	GB0006776081
MONCLER SPA	0.05	IT0004965148
TERADYNE INC	0.05	US8807701029
ENSTAR GROUP LTD	0.05	BMG3075P1014
US TREASURY N/B 4.5% 31/MAR/2026	0.05	US91282CKH33
SKY NETWORK TELEVISION LTD	0.05	NZSKTE0001S6
POSTS ITALIANE SPA	0.05	IT0003796171
FLOWERS FOODS INC	0.05	US3434981011
T MOBILE US INC COM	0.05	US8725901040
TAMRON CO LTD NPV	0.05	JP3471800007
MR COOPER GROUP INC	0.05	US62482R1077
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD	0.05	CNE100003G67

JAPAN POST HOLDINGS CO LTD	0.05 JP3752900005
DEUTSCHE BUNDESR 0.50% IL 15/04/2030	0.05 DE0001030559
ZIM INTEGRATED SHIPPING LTD	0.05 IL0065100930
BIONTECH SE	0.05 US09075V1026
PG AND E CORP	0.05 US69331C1080
VENTAS INC	0.05 US92276F1003
OLD REPUBLIC INTL CORP	0.05 US6802231042
WULIANGYE YIBIN CO LTD	0.05 CNE000000VQ8
DEXCOM INC	0.05 US2521311074
UNUMPROVIDENT CORPORATION	0.05 US91529Y1064
CBL AND ASSOCIATES PROPERTIES INC	0.05 US1248308785
AXIUM INFRASTRUCTUPE	0.05
CORECIVIC INC COM USD0.01	0.05 US21871N1019
ORSTED AS	0.05 DK0060094928
TOHOKU ELECTRIC POWER JPY	0.05 JP3605400005
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150125 TBILL	0.05 NZLGBDT346C0
WEICHAI POWER CO LTD	0.05 CNE1000004L9
BOSTON SCIENTIFIC CORP COM USD	0.05 US1011371077
UNITED UTILITIES GROUP PLC	0.05 GB00B39J2M42
TRI POINTS HOMES INC	0.05 US87265H1095
FRAPORT AG	0.05 DE0005773303
SNAM SPA	0.05 IT0003153415
WEICHOW MOUTAI CO LTD	0.05 CNE0000018R8
ABBVIE INC COM	0.05 US00287Y1091
ENPHASE ENERGY INC	0.05 US29355A1079
PETROLEO BRASILEIRO PETROBRAS SA	0.05 BRPETRACNPR6
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.05 NZIIBDT004C8
ACCIONA SA	0.05 ES0125220311
CARLISLE COS INC	0.05 US1423391002
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.05
SOCIETE GENERALE SA	0.05 FR0000130809
THE ISRAEL CORPORATION LIMITED	0.05 IL0005760173
PINNACLE WEST CAPITAL	0.05 US7234841010
ECP TERRA-GEN GROW	0.05
GSK PLC	0.05 GB00BN7SWP63
PORTLAND GENERAL ELECTRIC COMPANY	0.05 US7365088472
ROBLOX CORPORATION COM CL A ORD SHS	0.04 US7710491033
WORLD CO LTD	0.04 JP3990210001
TAYLOR WIMPEY PLC GBP	0.04 GB0008782301
YELP INC	0.04 US9858171054
NETEASE INC	0.04 KYG6427A1022
THE WALT DISNEY CO	0.04 US2546871060
KSL CAPITAL PARTNERS CV I	0.04
MODERNA INC	0.04 US60770K1079
SALESFORCE INC	0.04 US79466L3024
CHINA LIFE INSURANCE CO LTD	0.04 CNE1000002L3
KUWAIT FINANCE HOUSE KSCP	0.04 KW0EQ0100085
ISHARES MSCI QATAR CAPPED ETF	0.04 US46434V7799
DR HORTON INC	0.04 US23331A1097
AENA SME S.A.	0.04 ES0105046009
TEXAS INSTRUMENTS	0.04 US8825081040
US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100 BONDS05/2044	0.04 US912810UB25
RALPH LAUREN CORP COM	0.04 US7512121010
AGILENT TECHNOLOGIES INC	0.04 US00846U1016
OMV AG	0.04 AT0000743059
CNY BNP PARIBAS A\C	0.04
IWATANI INTL CORP TEMP	0.04 JP3151600008
GENPACT LTD	0.04 BMG3922B1072
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.04 DE000BU2Z023
CURTISS-WRIGHT CORP	0.04 US2315611010
COCA COLA BOTTLING CO CONSOLIDATED	0.04 US1910981026
ENERGIAS DE PORTUGAL SA	0.04 PTEDP0AM0009
NINTENDO CO LTD	0.04 JP3756600007
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.04
ACCENTURE PLC	0.04 IE00B4BNMY34
GETLINK SE	0.04 FR0010533075
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.04
US. TSY. NOTE/BOND 0.25% 30/6/2025	0.04 US912828ZW33
WINGSTOP INC	0.04 US9741551033

ARMSTRONG WORLD INDUSTRIES INC	0.04	US04247X1028
NEXTERA ENERGY INC	0.04	US65339F1012
CHINA COAL XINJI ENERGY CO LTD	0.04	CNE1000008D7
COCA COLA CO USD	0.04	US1912161007
NZ EXCHANGE LTD	0.04	NZNZXE0001S7
INTUIT INC	0.04	US4612021034
BYD CO LTD	0.04	CNE100000296
APTIV PLC COM	0.04	JE00B783TY65
Outstanding Settlement Receipts - JPY	0.04	
IG GROUP HOLDINGS PLC	0.04	GB00B06QFB75
TELE2 AB	0.04	SE0005190238
AUTODESK INC	0.04	US0527691069
US. TSY. NOTE/BON 4.875% 31/10/20288	0.04	US91282CJF95
BANK CENTRAL ASIA TBK PT	0.04	ID1000109507
IBERDROLA SA	0.04	ES0144580Y14
NATWEST GROUP PLC ORD	0.04	GB00BM8PJY71
H & R BLOCK INCORPORATED	0.04	US0936711052
ELIA GROUP SA/NV	0.04	BE0003822393
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.04	US912828YS30
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.04	
US TREASURY N/B 2.75% 15/AUG/2032	0.04	US91282CFF32
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.04	NZARXE0001S1
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.04	US4592001014
TOYODA GOSEI CO LTD	0.04	JP3634200004
ITALY BUONI POLIEN 3.85% 15/09/2026	0.04	IT0005556011
GRUPO FINANCIERO BANORTE SAB DE CV SER O	0.04	MXP370711014
ASTRAZENECA PLC	0.04	GB0009895292
SIEMENS AG NPV EUR	0.04	DE0007236101
AMERICAN WATER WORKS CO INC	0.04	US0304201033
BNP PARIBAS NOMINEES	0.04	
BIPROGY INC	0.04	JP3754200008
XIAOMI CORP	0.04	KYG9830T1067
APPLIED MATERIALS US	0.04	US0382221051
EBAY INC	0.04	US2786421030
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.04	US91282CJE21
EAST WEST BANCORP INC	0.04	US27579R1041
DIGITAL REALTY TRUST INC	0.04	US2538681030
CAPITEC BANK HOLDINGS LTD	0.04	ZAE000035861
NVR INC	0.04	US62944T1051
SINGAPORE GOV. BD 2.875% 01/07/2029	0.04	SG3263998209
CHINA CONSTRUCTION BANK	0.04	CNE1000002H1
FORTINET INC COM	0.04	US34959E1091
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.04	JP1201631HC6
MITSUBISHI HEAVY INDUSTRIES LTD	0.04	JP3900000005
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.04	JP1400161P53
COLGATE PALMOLIVE	0.04	US1941621039
CP ALL PCL NVDR	0.04	TH0737010R15
RETAIL OPPORTUNITY INVESTMENT	0.04	US76131N1019
CHUGOKU ELECTRIC POWER CO	0.03	JP3522200009
ALLSTATE CORP	0.03	US0200021014
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.03	CNE1000003G1
HARTFORD FINANCIAL SERVICES GROUP INC	0.03	US4165151048
AIB GROUP PLC	0.03	IE00BF0L3536
INDONESIA TSY. BD. 6.50% 15/02/2031	0.03	IDG000015207
PRIMAX ELECTRONICS LTD	0.03	TW0004915004
PUBLIC BANK BERHAD	0.03	MYL1295O0004
LAM RESEARCH CORPORATION	0.03	US5128071082
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.03	JP1051661Q33
ORION OYJ	0.03	FI0009014377
PALO ALTO NETWORKS INC	0.03	US6974351057
ELF BEAUTY INC	0.03	US26856L1035
SAGE GROUP	0.03	GB00B8C3BL03
ZIJIN MINING GROUP ORDINARY SHARES	0.03	CNE100000B24
Outstanding Settlement Receipts - EUR	0.03	
ABBOTT LABS	0.03	US0028241000
DATADOG INC	0.03	US23804L1035
CUSHMAN AND WAKEFIELD PLC	0.03	GB00BFZ4N465
ALLIANZ SE-REG	0.03	DE0008404005
DELTA ELECTRONICS INC	0.03	TW0002308004
XYLEM INC COM	0.03	US98419M1009
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.03	
REPUBLIC SERVICES INC	0.03	US7607591002

PACIFIC EDGE LTD NPV	0.03 NZPEBE0002S1
GOODMAN GRP.	0.03 AU000000GGMG2
WESTPAC BANKING CORPORATION	0.03 AU000000WBC1
ARVIDA GROUP LIMITED	0.03 NZARVE0001S5
BUZZARD MIDSTREAM	0.03
MAN GROUP PLC N ORD	0.03 JE00BJ1DLW90
CELLNEX TELECOM SA	0.03 ES0105066007
EIFFAGE INC	0.03 FR0000130452
GEELY AUTOMOBILE HOLDINGS LT	0.03 KYG3777B1032
ASSURED GUARANTY LTD	0.03 BMG0585R1060
VERALTO ORD SHS	0.03 US92338C1036
MOTOMOTION CHINA CORP	0.03 CNE100004RH6
PEPSICO INC CAP 2/3	0.03 US7134481081
CARDINAL HEALTH INC	0.03 US14149Y1082
FIRSTRAND LTD	0.03 ZAE000066304
RYMAN HOSPITALITY PROPERTIES INC	0.03 US78377T1079
EQUITY RESIDENTIAL	0.03 US29476L1070
TOKIO MARINE HOLDINGS INC	0.03 JP3910660004
STOCKLAND	0.03 AU000000SGP0
BNP PARIBAS SA	0.03 FR0000131104
CATHAY FINANCIAL HOLDING CO	0.03 TW0002882008
RECRUIT HLDGS CO LNPV	0.03 JP3970300004
NATIONAL FUEL GAS COMPANY	0.03 US6361801011
CHUBB LIMITED ORD	0.03 CH0044328745
OMNES CO-INVEST TA G - EUR	0.03
3I GROUP PLC	0.03 GB00B1YW4409
CITIGROUP INC USD	0.03 US1729674242
UNILEVER PLC	0.03 GB00B10RZP78
HOWMET AEROSPACE I COM USD	0.03 US4432011082
HUBBELL INC	0.03 US4435106079
GENESIS ENERGY LTD	0.03 NZGNEE0001S7
STANDARD BANK GROUP	0.03 ZAE000109815
ONEMAIN HOLDINGS INC	0.03 US68268W1036
FUBON FINANCIAL HLDG	0.03 TW0002881000
INVITATION HOMES INC	0.03 US46187W1071
XIAMEN BANK CO LTD	0.03 CNE100004HT2
CHEVRON CORP	0.03 US1667641005
BOE TECHNOLOGY GROUP CO LTD	0.03 CNE0000016L5
GS. GRP. F2F 22/04/2032	0.03 US38141GYB49
BANCO DE CHILE	0.03 CLP0939W1081
MCDONALD'S CORP	0.03 US5801351017
INTERACTIVE BROKERS GRO-CL	0.03 US45841N1072
PROPERTY FOR INDUSTRY LTD	0.03 NZPFIE0001S5
KB HOME	0.03 US48666K1097
ZHEJIANG JINGXIN PHARMACEUTICAL ORD SHS A	0.03 CNE000001K73
DEERE & CO	0.03 US2441991054
US. T-BILL. 0.00% 15/05/20252025 USD1000	0.03 US912797LB15
AMBEV SA COM NPV	0.03 BRABEVACNOR1
RIVIAN AUTOMOTIVE INC	0.03 US76954A1034
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.03 JP1400171Q50
OUTSURANCE GRP LTD ZAR0.0001	0.03 ZAE000314084
E SUN FINANCIAL HOLDINGS COMPANY LTD	0.03 TW0002884004
WNS HOLDINGS ORD SHS	0.03 JE00BQC4YW14
BUNDESOBLIGATION 2.10% 12/04/2029.01 .189	0.03 DE000BU25026
SAMSUNG SECURITIES CO LTD	0.03 KR7016360000
EXTRA SPACE STORAGE INC	0.03 US30225T1025
MITSUI MATSUSHIMA HOLDINGS CO LTD	0.03 JP3894000003
NET ONE SYSTEMS CO	0.03 JP3758200004
CIA TRANSM ENERGIAPRF NPV PREFERENCE SHARE	0.03 BRTRPLACNPR1
ALAMOS GOLD INC	0.03 CA0115321089
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.03 NZIIBDT004C8
BANK HAPOALIM LTD	0.03 IL0006625771
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.03 US912810SW99
EURO	0.03
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.03 AU000000ANZ3
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.03 NZLGFDT018C1
150528 2.25 GB	
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.03 US91282CBJ99
VIKING HOLDINGS ORD SHS	0.03 BMG93A5A1010
REPSOL SA	0.03 ES0173516115
ARGAN INC	0.03 US04010E1091

EUROBANK ERGASIAS SERVICES AND TOURISM HOLDINGS LTD BEIJING TONGRENTANG CO LTD AXIS CAPITAL HOLDING US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.03 GRS323003012 0.03 NZHELE0001S9 0.03 CNE100001X92 0.03 BMG0692U1099 0.03 US91282CCB54
ROYAL BANK OF CANADA LOUISIANA-PACIFIC CORP DSM FIRMENICH AG EUR0.01 CITIBANK COLAT HOUSING NEW ZEALAND LTD 151027 4.422 GB MITSUI FUDOSAN CO SYNOPSIS INC BAIDU INC WSTP 45 day depo HYUNDAI MARINE FIRE INC CO P T ASTRA INTL WESTPAC NEW ZEALAND LTD 291124 RCD SEKISUI HOUSE US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029 SERVICENOW INC INTERNATIONAL CONTAINER TERMINAL SERVICE SIGNIFY NV EUR0.01 AVALONBAY COMMUNITIES INC WISDOM MARINE LINES CO LTD VALLOUREC SA JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033 MONDELEZ INTERNATIONAL INC VECTOR LIMITED BANK MANDIRI PERS IDR125 TRIP COM GROUP LTD US. TSY. NOTE/BOND 2.00% 15/02/2050 TELEFONICA BRASIL SA QUANTA COMPUTER INC NIPPON YUSEN KK NPV S AND P GLOBAL INC COM LG CHEM LTD TOYO SUISAN KAISHA TUI TOPCO LIMITED - NON INTEREST BEARING LOAN BANGKOK BANK PUBLIC CO NON VTG DEP RECEI PETROCHINA CO LTD H INTCO MEDICAL TECHNOLOGY CO LTD DROPBOX INC NEC CORPORATION BANGKOK DUSIT MEDICAL SERVICES PCL AMGEN INC NAVER CORP MITSUBISHI UFJ FINANCIAL GILEAD SCIENCES INC GE AEROSPACE BANCO SANTANDER CENTRAL HISP MALAYSIA GOV. BD. 3.955% 15/09/2025 JAPAN GOV. THIRTY 1.20% 20/06/2053 SKELLERUP HOLDINGS LIMITED ARGOSY PROPERTY LIMITED NEW ZEALAND GOVERNMENT 150551 2.75 GB DEXUS WHOLESALE SHOPPING CENTRE FUNDPE IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.03 CA7800871021 0.03 US5463471053 0.03 CH1216478797 0.03 0.03 NZHNZD0008L2 0.03 JP3893200000 0.03 US8716071076 0.03 KYG070341048 0.03 0.03 KR7001450006 0.03 ID1000122807 0.03 0.03 JP3420600003 0.03 US91282CLC37 0.03 US81762P1021 0.03 PHY411571011 0.03 NL0011821392 0.03 US0534841012 0.03 KYG9721M1033 0.02 FR0013506730 0.02 JP1103711P74 0.02 US6092071058 0.02 NZVCTE0001S7 0.02 ID1000095003 0.02 KYG9066F1019 0.02 US912810SL35 0.02 BRVIVTACNORO 0.02 TW0002382009 0.02 JP3753000003 0.02 US78409V1044 0.02 KR7051910008 0.02 JP3613000003 0.02 0.02 TH0001010R16 0.02 CNE1000003W8 0.02 CNE100003456 0.02 US26210C1045 0.02 JP3733000008 0.02 TH0264010R10 0.02 US0311621009 0.02 KR7035420009 0.02 JP3902900004 0.02 US3755581036 0.02 US3696043013 0.02 ES0113900J37 0.02 MYBMO1500010 0.02 JP1300791P79 0.02 NZSKXE0001S8 0.02 NZARGE0010S7 0.02 NZGOVDT551C8 0.02 0.02
AFT PHARMACEUTICALS LTD NIPPON SHOKUBAI JP50 Outstanding Settlement Receipts - TWD TOYOTA MOTOR CORP ITALY BUONI POLIEN 4.50% 01/10/20534A AIR NEW ZEALAND LTD SHELL PLC ORD EUR0.07 ZIJIN MINING GROUP CO LTD CARRIER GLOBAL COR COM EMBOTELLADORAS ARCA SA - NOMINATIVE SHAR UNI-PRESIDENT ENTERPRISES CORPORATION UNICREDIT SPA SINGAPORE GOV. BD 2.875% 01/09/2030	0.02 NZAFTE0001S4 0.02 JP3715200006 0.02 0.02 JP3633400001 0.02 IT0005534141 0.02 NZAIRE0001S2 0.02 GB00BP6MXD84 0.02 CNE100000502 0.02 US14448C1045 0.02 MX01AC100006 0.02 TW0001216000 0.02 IT0005239360 0.02 SG7U32949426

DARLING INGREDIENTS INC	0.02 US2372661015
KMD BRANDS LIMITED	0.02 NZKMD0001S3
HEARTLAND GROUP HLNPV	0.02 NZHGHE0007S9
WABTEC CORP	0.02 US9297401088
RELX PLC	0.02 GB00B2BODG97
WELLS FARGO F2F 22/7/2032	0.02 XS2865533462
TD SYNnex CORP	0.02 US87162W1009
BANK RAKYAT INDONESIA	0.02 ID1000118201
SLM CORP	0.02 US78442P1066
UBS GROUP AG	0.02 CH0244767585
US. TSY. NOTE/BON 2.125% 15/5/2025	0.02 US912828XB14
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 201224 TBILL	0.02 NZLGBDT362C7
OPTHEA LIMITED ORDINARY FULLY PAID	0.02 AU000000OPT2
Outstanding Settlement Receipts - AUD	0.02
SINGAPORE GOV. BD 2.375% 01/06/2025	0.02 SG31A0000001
POSTAL SAVINGS BANK OF CHINA CO LTD	0.02 CNE100003P24
EUR BNP PARIBAS A/C	0.02
US. TSY. INFL. 2.125% IL 15/02/2041	0.02 US912810QP66
CATERPILLAR INC	0.02 US1491231015
ESSILORLUXOTTICA	0.02 FR0000121667
ITOCHU ENEX CO LTD	0.02 JP3144000001
Income Due - JPY	0.02
AGRICULTURAL BANK OF CHINA	0.02 CNE100000Q43
DUKE ENERGY CORP COM	0.02 US26441C2044
ARISTA NETWORKS IN COM	0.02 US0404131064
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.02 NZGOVDT429C7
B3 SA BRASIL BOLSA BALCAO	0.02 BRB3SAACNOR6
PROGRESSIVE CORP	0.02 US7433151039
GENERALI	0.02 IT00000062072
OSISKO GOLD ROYALTIES LTD	0.02 CA68827L1013
UNITED RENTALS INC	0.02 US9113631090
PFIZER INC COM	0.02 US7170811035
EQUIFAX INC	0.02 US2944291051
CIMB GROUP HOLDINGS BERHAD	0.02 MYL10230O0000
FURUKAWA ELECTRIC NPV	0.02 JP3827200001
BLACKROCK INC	0.02 US09247X1019
AMERICA MOVIL SAB COM SER B NPV	0.02 MX01AM050019
MUENCHENER RUECKVER RG-REG	0.02 DE0008430026
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.02 NZHNZD0935L6
SEGRO PLC	0.02 GB00B5ZN1N88
CANADIAN PAC KANS COM NPV	0.02 CA13646K1084
ILLINOIS TOOL WORKS	0.02 US4523081093
STRIDE STAPLED GRP NPV UNITS	0.02 NZSPGE0001S2
METTLER TOLEDO INTL	0.02 US5926881054
VICI PROPERTIES INC	0.02 US9256521090
UBER TECHNOLOGIES INC	0.02 US90353T1007
JIANGLING MOTORS CORP LTD	0.02 CNE000000CV8
SILVERCORP METALS INC	0.02 CA82835P1036
REALTY INCOME CORPORATION	0.02 US7561091049
TE CONNECTIVITY COM USD 0.01 TEMP	0.02 IE000IVNQZ81
MUELLER INDS INC COM USD0.01	0.02 US6247561029
3SBIO INC	0.02 KYG8875G1029
WILL SEMICONDUCTOR CO LTD SHANGHAI	0.02 CNE100002XM8
KIA CORPORATION	0.02 KR7000270009
HSBC HOLDINGS PLC	0.02 GB0005405286
NRG ENERGY INC	0.02 US6293775085
SYMBOTIC ORD SHS CLASS A	0.02 US87151X1019
SUN COMMUNITIES INC	0.02 US8666741041
NEW RESIDENTIAL INVESTMENT CORP	0.02 US64828T2015
PNC FINANCIAL SERVICES GROUP	0.02 US6934751057
KB FINANCIAL GROUP INC	0.02 KR7105560007
DREAM INDUSTRIAL REAL ESTATE INVESTMENT TRUST	0.02 CA26153W1095
FUJII OIL CO LTD	0.02 JP3160300004
CHINATRUST FINANCIAL HOLDING CO LTD	0.02 TW0002891009
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.02 US912810TT51
NORWAY GOV. BD. 1.375% 19/08/2030	0.02 NO0010875230
GODADDY INC	0.02 US3802371076
SYMRISE AG	0.02 DE000SYM9999
CHICONY ELECTRONICS CO LTD	0.02 TW0002385002
PENTAIR PLC COM	0.02 IE00BLS09M33

ALCON AG	0.02 CH0432492467
JPM. CHASE F2F 1/6/20341000	0.02 US46647PDR47
CELLTRION INC	0.02 KR7068270008
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.02 JP1103431G66
SIKA AG	0.02 CH0418792922
US TREASURY N/B 4.12% 15/NOV/2032	0.02 US91282CFV81
URBAN OUTFITTERS INC	0.02 US9170471026
SK TELECOM	0.02 KR7017670001
UNIBAIL RODAMCO WESTFIELD	0.02 FR0013326246
ESSEX PROPERTY TRUST INC	0.02 US2971781057
JIANGSU HENGRUI MEDICINE CO LTD	0.02 CNE0000014W7
COCA COLA FEMSA SAB DE CV	0.02 US1912411089
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.02
CME GROUP INC COM	0.02 US12572Q1058
WATERS CORPORATION	0.02 US9418481035
VONTIER CORP	0.02 US9288811014
SPAIN GOV. BD. 0.50% 30/04/2030	0.02 ES0000012F76
JUDO CAPITAL HOLDINGS LTD	0.02 AU0000182271
OREILLY AUTO NEW COM	0.02 US67103H1077
MEXICAN BONOS 7.75% 13/11/2042	0.02 MX0MGO0000R8
PROSPERITY BANCSHARES INC	0.02 US7436061052
SCENTRE GROUP	0.02 AU000000SCG8
CHIPOTLE MEXICAN GRILL ORD	0.02 US1696561059
INTERCONTINENTAL HOTELS GROUP PLC	0.02 GB00BHJYC057
COMMONWEALTH BANK OF AUSTRALIA	0.02 AU000000CBA7
CHINA MERCHANTS BANK CO LTD	0.02 CNE000001B33
UNITED KINGDOM GI 0.625% 07/06/2025	0.02 GB00BK5CVX03
NVIDIA ORD SHS	0.02 US67066G1040
WK KELLOGG ORD SHS	0.02 US92942W1071
MS. F2F 28/4/2032	0.02 US6174468X01
STRYKER CORP	0.02 US8636671013
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M	0.02 MX0MGO0000B2
BONOS	
MEXICAN BONOS 8.00% 7/11/2047	0.02 MX0MGO0000102
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.02 JP1201301B94
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.02 US91282CGP05
PTT EXPLOR AND PROD PCL NVDR	0.02 TH0355010R16
ELECTRIC POWER DEVELOPMENT CO LTD	0.02 JP3551200003
MIDEA GROUP CO LTD	0.02 CNE100001QQ5
TENABLE HOLDINGS INC	0.02 US88025T1025
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.02 AU0000018442
BANK OF NEW YORK MELLON CORP	0.02 US0640581007
INDITEX	0.02 ES0148396007
BIZLINK HOLDING INC	0.02 KYG114741062
HYUNDAI MOTOR CO LTD	0.02 KR7005380001
NETHERLANDS GOV. B 2.50% 15/01/2033	0.02 NL0010071189
POWSZECHNA KASA OS	0.02 PLPKO0000016
VERTEX PHARMACEUTICALS INC	0.02 US92532F1003
MLS ORD SHS A	0.02 CNE100001X19
GBP BNP PARIBAS A/C	0.02
LOJAS RENNER SA	0.02 BRLRENACNOR1
CREDIT AGRICOLE SA	0.02 FR0000045072
GENERAL MOTORS CO	0.02 US37045V1008
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.02 MYBMX1100044
CHINA RESOURCES LAND LIMITED	0.02 KYG2108Y1052
KLEPIERRE	0.02 FR0000121964
SUN HUNG KAI PROPERTY HKD	0.02 HK0016000132
VONOVIA SE NPV SUBS RTS DIV CASH	0.02 DE000A1ML7J1
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.02 US91282CAU53
NORWAY GOV. BD. 1.50% 19/02/2026	0.02 NO0010757925
US. TSY. NOTE/BON 0.625% 15/5/2030	0.02 US912828ZQ64
MORGAN STANLEY	0.02 US6174464486
RIGHTMOVE ORD GBP	0.02 GB00BGDT3G23
STX PAN OCEAN CO LTD (KRW)	0.02 KR7028670008
SANOFI SA	0.02 FR0000120578
MINTH GROUP LTD	0.02 KYG6145U1094
NASPERS NPV POST REV SPLIT	0.02 ZAE000325783
WESTERN MINING CO LTD	0.02 CNE100000619
GS. GRP. F2F 25/4/2035	0.02 US38141GA955
Outstanding Settlement Receipts - HKD	0.02

SCOR SE	0.02	FR0010411983
MARSH & MCLENNAN COM	0.02	US5717481023
REGENERON PHARMACEUTICALS INC	0.02	US75886F1075
FOXCONN INDUSTRIAL INTERNET CO LTD	0.02	CNE1000031P3
CHINA PACIFIC INSURANCE GR H	0.02	CNE1000009Q7
PEOPLES INSURANCE COMPANY OF CHINA	0.02	CNE100001MK7
Outstanding Settlement Receipts - BRL	0.02	
ZHONGSHAN BROAD OCEAN MOTOR ORD SHS A	0.02	CNE100000C07
FLEURY SA	0.02	BRFLRYACNOR5
FREEPOR MCMORAN INC	0.02	US35671D8570
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.02	NO0010930522
CENTURY COMMUNITIES INC	0.02	US1565043007
COSCO SHIPPING HOLDINGS CO LIMITED	0.02	CNE1000002J7
STORYTEL AB PUBL	0.02	SE0007439443
HD KOREA SHIPBUILDING AND OFFSHORE ENGINEERING CO LTD	0.02	KR7009540006
ING GROEP NV	0.02	NL0011821202
COMVAULT SYSTEMS INC	0.02	US2041661024
BANK OF NEW ZEALAND 141024 RCD	0.02	
UNI PRESIDENT CHINA HOLDINGS LTD	0.02	KYG9222R1065
KIMCO REALTY CORP	0.02	US49446R1095
PERSOL HOLDINGS CO NPV	0.02	JP3547670004
MARRIOTT INTL INCUSD	0.02	US5719032022
IMMUTEP LTD	0.02	AU000000IMM6
OTSUKA HOLDINGS CO LTD	0.02	US6891641010
CROWN HOLDINGS INC	0.02	US2283681060
DEUTSCHE TELEKOM AG DEM	0.02	DE0005557508
SCIENTIFIC GAMES CORP - A	0.02	US80874P1093
GEA GROUP AG	0.02	DE0006602006
POST HOLDINGS INC	0.02	US7374461041
BANCO SANTANDER 5.439% 15/07/2031	0.02	US05964HBG92
REALTEK SEMICONDUCTOR CORP	0.02	TW0002379005
AUCKLAND COUNCIL 170425 PNOTE	0.02	NZAKCDT610C5
NEW GOLD INC	0.02	CA6445351068
TUI TOPCO LIMITED - INTEREST BEARING LOAN	0.02	
ANSYS INC	0.02	US03662Q1058
GXO LOGISTICS INC	0.02	US36262G1013
CANADIAN APARTMENT PROPERTIES REITS	0.02	CA1349211054
KCC CORPORATION KRW5000	0.02	KR7002380004
ANALOG DEVICES INCORPORATED COM	0.02	US0326541051
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.02	US9128286T26
KOREA TSY. BD. 2.00% 10/06/2031	0.02	KR103502GB66
Outstanding Settlement Receipts - ZAR	0.02	
JACKSON FINANCIAL COM USD0.01 CL A WI	0.02	US46817M1071
G-III APPAREL GROUP LIMITED	0.02	US36237H1014
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.02	
Income Due - USD	0.02	
ORIX CORPORATION	0.02	JP3200450009
FIRST QUANTUM MINERALS LTD	0.02	CA3359341052
BANCO BRADESCO SA-PREF	0.02	BRBBDCACNPR8
CANADIAN NATL RAILWAY CO	0.02	CA1363751027
ADVANCED INFO SERVICE PUBLIC COMPANY LIM	0.02	TH0268010R11
CITIGROUP INC F2F 14/05/2032	0.02	XS2577826386
IJM CORPORATION BHD	0.02	MYL333600004
AVI LTD	0.02	ZAE000049433
BANCO SANTANDER BRASIL SA	0.01	BRSANBCDAM13
MEDTRONIC PLC	0.01	IE00BTN1Y115
UPM KYMMENE CORP	0.01	FI0009005987
ABB LTD	0.01	CH0012221716
JBS SA	0.01	BRJBSACNOR8
CJ CORPORATION	0.01	KR7001040005
JONES LANG LASALLE INC	0.01	US48020Q1076
FEDERAL REALTY INVESTMENT TRUST	0.01	US3137451015
AUSTRALIA GOV. BD. 0.25% 21/11/2024	0.01	AU0000083768
VESTAS WIND SYSTEM	0.01	DK0061539921
COMFORT SYSTEMS USA INC	0.01	US1999081045
STERIS PLC	0.01	IE00BFY8C754
CHANGHONG MEILING ORD SHS A	0.01	CNE000000BT4
OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE PLC	0.01	
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.01	US91282CDY49

THE TORONTO DOMINION BANK	0.01 CA8911605092
Outstanding Settlement Receipts - GBP	0.01
CHANNEL INFRASTRUCTURE NZ LTD	0.01 NZNZRE0001S9
PETROCHINA CO LTD	0.01 CNE1000007Q1
MSCI INDIA 2412 FUT	0.01 DE000C6KG3R3
LAFARGEHOLCIM LTD	0.01 CH0012214059
SANLAM LIMITED	0.01 ZAE000070660
ALLISON TRANSMISSION HOLDINGS INC	0.01 US01973R1014
KERRY GROUP PLC-A	0.01 IE0004906560
KAKAKU.COM INC	0.01 JP3206000006
US. TSY. NOTE/BON 0.375% 30/4/2025	0.01 US912828ZL77
KLA TENCOR CORPORATION COM	0.01 US4824801009
CONOCOPHILLIPS	0.01 US20825C1045
HARBIN PHARMACEUTICAL GROUP ORD SHS A	0.01 CNE0000009T3
NETHERLANDS GOV. B 0.25% 15/07/2029	0.01 NL0013332430
L'OREAL	0.01 FR0000120321
BANK OF NEW ZEALAND	0.01
IDEX CORP	0.01 US45167R1041
STARBUCKS CORP	0.01 US8552441094
KOC HOLDING AS	0.01 TRAKCHOL91Q8
FORTUM OYJ	0.01 FI0009007132
LOTES CO LTD ORD	0.01 TW0003533006
BIG YELLOW GROUP PLC	0.01 GB0002869419
SPAIN GOV. BD. 1.85% 30/07/2035	0.01 ES0000012E69
JET2 PLC	0.01 GB00B1722W11
POWSZECHNY ZAKLAD UBEZPIECZEN SA	0.01 PLPZU0000011
NEWAY VALVE ORD SHS A	0.01 CNE100001S16
BLACKSTONE INC	0.01 US09260D1072
AOFRIO LTD	0.01 NZWDTE0002S1
AMERICAN HOMES 4 RENT	0.01 US02665T3068
SHINHAN FINANCIAL GROUP	0.01 KR7055550008
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01 NZOCAE0002S0
LXP INDUSTRIAL TRUST	0.01 US5290431015
JAPAN POST BANK CO LTD	0.01 JP3946750001
NATL. STORAGE REIT	0.01 AU000000NSR2
FONTERRA SHAREHOLDER FUND	0.01 NZFSFE0001S5
INTEREST RATE SWAPS	0.01
BAOSHAN IRON & STEEL	0.01 CNE0000015R4
CYBERARK SOFTWARE LTD	0.01 IL0011334468
DAIICHI SANKYO COMPANY LIMITED	0.01 JP3475350009
TRANSPower NEW ZEALAND LIMITED 231224 PNOTE	0.01 NZTRPDO358L4
VULCAN STEEL AUSTRALIA PTY LTD	0.01 AU0000181984
PARADE TECHNOLOGIES LTD	0.01 KYG6892A1085
BERRY GLOBAL GROUP INC	0.01 US08579W1036
HITACHI NPV	0.01 JP3788600009
RYAN SPECIALTY HOLDINGS ORD SHS CLASS A	0.01 US78351F1075
COLOMBIAN TES 7.75% 18/09/2030	0.01 COL17CT03342
JPM. CHASE F2F 4/2/2032	0.01 US46647PBX33
SHERWIN WILLIAMS COM	0.01 US8243481061
TERUMO CORP	0.01 JP3546800008
MITSUBISHI UFJ FINL. F2V 17/4/2035.426% 17/04/2035	0.01 US606822DF83
NORWAY GOV. BD. 2.00% 26/04/2028	0.01 NO0010821598
BUILDERS FIRSTSOURCE INC	0.01 US12008R1077
JPY BNP PARIBAS A/C	0.01
UBS GROUP AG F2F 17/03/2032EGS	0.01 CH1255915014
FERGUSON ENTERPRISE USD 0.0001	0.01 US31488V1070
ENCOMPASS HLTH CRP COM USD	0.01 US29261A1007
UK. GILT 1.75% 7/9/2037	0.01 GB00BZB26Y51
EUROPEAN UNION 2.0% 04/OCT/2027	0.01 EU000A3K4DS6
EDISON INTL.	0.01 US2810201077
BRISTOL MYERS SQUIBB COMPANY	0.01 US1101221083
KIMBERLY CLARK CORP	0.01 US4943681035
CHARTER HALL GRP.	0.01 AU000000CHCO
INDONESIA TSY. BD. 7.50% 15/06/2035	0.01 IDG000013509
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.01 AU000000NSR2
WESFARMERS LIMITED	0.01 AU000000WES1
ULTA BEAUTY INC COM	0.01 US90384S3031
ENN ENERGY HOLDINGS LTD	0.01 KYG3066L1014
ZURICH FINANCIAL SERVICES	0.01 CH0011075394
CIGNA 5.25% 15/2/2034	0.01 US125523CV04
AFRICAN DEVELOPMEN 3.50% 18/09/2029	0.01 US00828EFD67

REGENCY CENTERS CORPORATION	0.01 US7588491032
CAPITAL ONE FINANCIAL CORPORATION	0.01 US14040H1059
POPULAR INC COM USD6 POST REV SPLIT	0.01 PR7331747001
JIANGSU SUZHOU RURAL COMMERCIAL BANK ORD SHS A	0.01 CNE100003035
UFP INDUSTRIES INC COM USD1.00	0.01 US90278Q1085
XENIA HOTELS AND RESORTS INC	0.01 US9840171030
MIZUHO FINANCIAL GROUP INC	0.01 JP3885780001
INTERCONTINENTAL EXCHANGE INC	0.01 US45866F1049
BANK OF NEW ZEALAND 221024 RCD	0.01
TRAVELERS COS INC / THE	0.01 US89417E1091
ANZ BANK NEWZEALAND LTD 291024 RCD	0.01
TRANSURBAN GRP.	0.01 AU000000TCL6
WESTPAC NEW ZEALAND LTD 291024 RCD	0.01
CJ LOGISTICS KRW5000	0.01 KR7000120006
ASB BANK LTD 221124 RCD	0.01
WESTPAC NEW ZEALAND LTD 271124 RCD	0.01
TOYOTA FINANCE NEW ZEALAND LTD 051224 PNOTE	0.01 NZTFSDT888C5
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 041224 TBILL	0.01 NZLGBDT338C7
WESTPAC NEW ZEALAND LTD 201224 RCD	0.01
INFINEON TECHNOLOGIES AG	0.01 DE0006231004
ANZ BANK NEWZEALAND LTD 201025 RCD	0.01
ANTERO MIDSTREAM C COM USD 1.00	0.01 US03676B1026
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.01 US655844CU03
BANK OF NEW ZEALAND 270225 RCD	0.01
Bank of China	0.01
JIANGSU CHANGSHU RURAL COMMERCIAL BANK CO LTD	0.01 CNE100002RJ6
TAKEDA PHARMACEUTICAL CO LTD	0.01 JP3463000004
AIRSERVICES AUSTRALIA 3.25% 15/05/2026	0.01 AU3CB0237444
MASTERCARD 4.35% 15/01/2032	0.01 US57636QBB95
NEXTDC	0.01 AU000000NXT8
MEXICAN BONOS 8.50% 18/11/2038 4.50% 15/04/2027	0.01 MXOMGO0000J5
BARCLAYS PLC	0.01 NZGOVDT427C1
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.01 GB0031348658
NIKE INC CL B	0.01 JP1103471H66
JP MORGAN COLAT	0.01 US6541061031
NATL BK OF GREECE EUR	0.01
EDWARDS LIFESCIENCES CORP	0.01 GRS003003035
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.01 US28176E1082
SEVERN TRENT	0.01 NZIIBDT005C5
LENOVO GROUP LTD	0.01 GB00B1FH8J72
JACK TECHNOLOGY ORD SHS A	0.01 HK0992009065
MS. F2F 21/4/2034	0.01 CNE100002Z81
COMPAL ELECTRONICS	0.01 US61747YFE05
BOSIDENG INTERNATIONAL HOLDING	0.01 TW0002324001
MSCI INC	0.01 KYG126521064
WALLENUS WILHELMS NOK0.52	0.01 US55354G1004
TEXAS ROADHOUSE INC	0.01 NO0010571680
JOBY AVIATION INC	0.01 US8826811098
SCENTRE GRP.	0.01 KYG651631007
BANK OF SUZHOU ORD SHS A	0.01 AU000000SCG8
ZTE CORP	0.01 CNE100003LQ2
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.01 CNE000000TK5
HUAIHE ENERGY GROUP CO ORD SHS	0.01 JP1201111968
RAYONIER INC	0.01 CNE000001DR2
US. TSY. NOTE/BON 4.375% 30/11/2028	0.01 US7549071030
PPL CORPORATION	0.01 US91282CJN20
BERKSHIRE HILLS BANCORP INC	0.01 US69351T1060
BLOCK INC	0.01 US0846801076
CHINA MEDICAL SYS HOLDINGS	0.01 US8522341036
LLOYDS BANKING GROUP PLC	0.01 KYG211081248
KE HOLDINGS INC ADR	0.01 GB0008706128
MOODYS CORPORATION	0.01 US4824971042
F5 NETWORKS INC	0.01 US6153691059
SOUTHERN CO COM USD	0.01 US3156161024
BIMBO BAKERIES US 5.375% 09/01/2036	0.01 US8425871071
EQUINOR ASA	0.01 US09031WAE30
BE SEMICONDUCTOR EURO	0.01 NO0010096985
RENEW ENERGY GLOBAL PLC	0.01 NL0012866412
CENCORA INC COM	0.01 GB00BNQMPN80
LANDESKREDITBANK B 4.25% 07/08/2025	0.01 US03073E1055
	0.01 AU3CB0223097

THE LINK REAL ESTATE INVESTMENT TRUST	0.01 HK0823032773
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.01 NZGOVDT433C9
CENTERRA GOLD INC	0.01 CA1520061021
SAMSUNG LIFE INSUR	0.01 KR7032830002
TARGET 4.50% 15/09/2034	0.01 US87612EBS46
BANK PEKAO SA	0.01 PLPEKAO00016
COLOMBIAN TES 6.00% 28/4/2028	0.01
ALEXANDRIA REAL ES 4.70% 01/07/20301/07/2030 USD	0.01 US015271AN94
SHIN-ETSU CHEMICAL NPV	0.01 JP3371200001
CROWDSTRIKE HOLDINGS INC	0.01 US22788C1053
COGNEX CORP COM USD	0.01 US1924221039
KOREA TSY. BD. 1.25% 10/03/202600	0.01 KR103501GB34
RENAISSANCERE HOLDINGS LTD	0.01 BMG7496G1033
UNITE GROUP PLC	0.01 GB0006928617
ADTALEM GLOBAL EDUCATION INC	0.01 US00737L1035
NATL. GRID	0.01 GB00BDR05C01
MILLICOM INTERNATIONAL CELLULAR SDR	0.01 SE0001174970
INTEL CORP	0.01 US4581401001
TERRENO REALTY COR COM	0.01 US88146M1018
BANCO DE SABADELL 5.00% 13/10/2029	0.01 XS2898158485
ALEXANDRIA REAL ESTATE EQUITIES	0.01 US0152711091
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.01 JP1400141M51
US. TSY. NOTE/BON 3.875% 31/12/2027	0.01 US91282CGC91
SUNCOR ENERGY INC	0.01 CA8672241079
ISRAEL GOVERNMENT 2.80% 29/11/2052	0.01 IL0011840761
BANCO DE CHILE ADR	0.01 US0595201064
COMPASS GRP. 3.25% 6/2/2031	0.01 XS2758114321
CUSTOMERS BANCORP INC	0.01 US23204G1004
MITSUBISHI ESTATE	0.01 JP3899600005
CHROMA ATE INC	0.01 TW0002360005
UNICREDIT 2.569% 22/9/2026	0.01 US904678AU32
LENNAR CORPORATION CLASS A	0.01 US5260571048
AIR TRANSPORT SERVICES GROUP INC	0.01 US00922R1059
FIRST SOLAR INC	0.01 US3364331070
LEGRAND SA	0.01 FR0010307819
TERNA RETE ELETTRICA NAZIONALE	0.01 IT0003242622
COLOMBIAN TES 7.25% 18/10/2034	0.01 COL17CT03615
CALIX LTD	0.01 AU0000017840
VICINITY CENTRES	0.01 AU000000VCX7
ASTRAZENECA PLC SPONS ADR	0.01 US0463531089
TARGA RESOURCES IN COM	0.01 US87612G1013
BEAZLEY P L C	0.01 GB00BYQJIC66
CELLNEX FIN. 2.00% 15/09/203209/2032 EUR100000 7	0.01 XS2385393587
3M CO	0.01 US88579Y1010
ANGLOGOLD ASHANTI ORD USD1	0.01 GB00BRXH2664
LEGAL & GENERAL GROUP PLC	0.01 GB0005603997
KEURIG DR PEPPER INC	0.01 US49271V1008
IHG FINANCE LLC 3.625% 27/09/2031	0.01 XS2909822517
TARGET CORPORATION	0.01 US87612E1064
BDO UNIBANK INC	0.01 PHY077751022
STELLANTIS 4.25% 16/6/2031	0.01 XS2634690114
ENBRIDGE INC	0.01 CA29250N1050
PAYPAL HOLDINGS INC	0.01 US70450Y1038
DOLLARAMA INC	0.01 CA25675T1075
AMERICOLD REALTY TRUST INC	0.01 US03064D1081
MEXICAN BONOS 7.50% 03/06/2027	0.01 MX0MGO0000D8
GENERAL MILLS INC	0.01 US3703341046
TRUE CORPORATION THB4 NVDR	0.01 THB231010R11
DAIWA SECURITIES GROUP INC.	0.01 JP3502200003
EMERSON ELECTRIC CO	0.01 US2910111044
JAPAN PETROLEUM EXPLORATION	0.01 JP3421100003
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.01 US9128282A70
SUEZ SACA 5.00% 3/11/2032000 REGS	0.01 FR001400DQ92
GREAT WALL MOTOR CO LTD	0.01 CNE1000018V8
CUMMINS INC	0.01 US2310211063
GIANT MANUFACTURING CO LTD	0.01 TW0009921007
INSULET CORP	0.01 US45784P1012
CREDIT SUISSE GRP. F2F 1/3/2029	0.01 CH1214797172
PROCTER & GAMBLE 4.55% 29/01/2034	0.01 US742718GG89
SCHLUMBERGER HLDGS 5.00% 15/11/2029	0.01 US806851AM38
PFIZER INV. ENTS. 5.34% 19/05/2063	0.01 US716973AH54
NEW CHINA LIFE INSURANCE CO LTD	0.01 CNE100001922

KILROY REALTY CORP	0.01 US49427F1084
BANK OF AMERICA F2F 24/05/20324/05/2032 EUR100000	0.01 XS2345798271
RAIFFEISEN BANK INTL 7.37% 20/DEC/2032	0.01 XS2534786590
SPIRAX SARCO ENG ORD	0.01 GB00BWFQGN14
IBIS INC	0.01 JP3105360006
CRELAN F2F 23/01/20320	0.01 BE0002989706
VEEVA SYSTEMS INC	0.01 US92224751084
CUBESMART COM	0.01 US2296631094
LENS TECHNOLOGY CO LTD	0.01 CNE100001YW7
CRODA INTL	0.01 GB00BJFFLV09
DISCOVER FINANCIAL SERVICES	0.01 US2547091080
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.01 US91282CHK09
CHUBB INA HLDGS. 5.00% 15/03/2034	0.01 US171239AK24
RCI BANQUE SA 3.875% 30/09/2030	0.01 FR001400SSO4
ANZ BANK NEW ZEALAND LTD 161024 5.95 TD	0.01
YANGZIJANG SHIPBUILDING NPV	0.01 SG1U76934819
ARCADIS NV	0.01 NL0006237562
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA	0.01
CHINA MERCHANTS BANK CO LIMITED	0.01 CNE1000002M1
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.01 JP1103641MA8
JDE PEET S 4.50% 23/1/2034REGS	0.01 XS2728560959
GS. GRP. F2F 23/04/2029	0.01 US38141GWW21
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000 BONDS02/2054	0.01 US912810TX63
ASB BANK LTD 040625 5.92 TD	0.01
DANSKE BANK 1.50% 2/9/2030	0.01 XS2225893630
SOCIETE GENERALE F2V 19/01/202828	0.01 US83368RBH49
ELAN MICROELECTRONICS CORP	0.01 TW0002458007
DOORDASH INC	0.01 US25809K1051
COCA-COLA 5.20% 14/01/2055	0.01 US191216DZ03
HAMILTON INSURANCE GROUP ORD SHS CLASS B	0.01 BMG427061046
TRANSDIGM GROUP INC	0.01 US8936411003
D POWER DEVELOPMENT CO LTD	0.01 CNE000000PC0
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.01 US91282CBS98
CHINA CONSTRUCT NZ 021224 5.50 TD	0.01
Outstanding Settlement Receipts - KRW	0.01
CHINA CONSTRUCT NZ 110925 5.35 TD	0.01
PARKER HANNIFIN CORP	0.01 US7010941042
WHITESTONE REIT	0.01 US9660842041
SAMSUNG C AND T CORPORATION	0.01 KR7028260008
VERTIV HOLDINGS CO	0.01 US92537N1081
CAD BNP PARIBAS A/C	0.01
WATTS WATER TECHNOLOGIES INC	0.01 US9427491025
CENTENE CORPORATION	0.01 US15135B1017
NORFOLK SOUTHERN CORP USD	0.01 US6558441084
HUGEL INC	0.01 KR7145020004
CONSTELLATION ENERGY CORP	0.01 US21037T1097
COMPAGNIE FINANCIERE RICHEMONT SA	0.01 CH0210483332
KKR AND CO INC	0.01 US48251W1045
BARRICK GOLD CORP	0.01 CA0679011084
AZEK COMPANY INC	0.01 US05478C1053
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.01 CA135087Q236
NEW ZEALAND GOVERNMENT 140125 TBILL	0.01 NZLGBDT348C6
PIXART IMAGING INC	0.01 TW0003227005
LX INTERNATIONAL CORP	0.01 KR7001120005
KBC GROUP NV	0.01 BE0003565737
DBS GROUP HOLDINGS LTD	0.01 SG1L01001701
ASB BANK LTD 280225 RCD	0.01
ALSEA SAB DE CV	0.01 MXP001391012
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.01 US9128283F58
GIANTEC SEMICONDUCTOR CORPORATION ORD SHS A	0.01 CNE100005X49
REXFORD INDUSTRIAL REALTY INC	0.01 US76169C1009
ASB BANK LTD 230525 RCD	0.01
RLGH FINANCE BERMU 8.25% 17/07/2031	0.01 XS2845154124
UNITED KINGDOM GIL 1.25% 31/7/2051	0.01 GB00BLH38158
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.01 US91282CCH25
AA BD. 5.50% 31/07/2027	0.01 XS2106054443
HOMECO DAILY NEEDS REIT	0.01 AU0000113136
SAMSUNG FIRE MARINE INSURANCE	0.01 KR7000810002

BANK OF AMERICA F2F 20/12/2028	0.01 US06051GHD43
US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026	0.01 US91282CLH24
BRISTOL-MYERS SQUI 6.40% 15/11/2063	0.01 US110122EC85
HYUNDAI MOBIS	0.01 KR7012330007
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.01 US91282CJZ59
BANK OF AMERICA F2F 23/07/2030	0.01 US06051GHV41
BPCE F2F 18/01/2027VAR DTD 5.975 18/01/2027	0.01 US05583JAN28
DUKE ENERGY FLORI 5.875% 15/11/2033	0.01 US26444HAQ48
TAYLOR MORRISON HOME CORP	0.01 US87724P1066
INVESTORE PROPERTY LTD	0.01 NZIPLE0001S3
WABTEC STP 15/09/2028	0.01 US960386AM29
NYL MSCI EMER 2412 F	0.01
GAMING AND LEISURE P COM	0.01 US36467J1088
US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.01 US91282CKQ32
FERRARI NV COM	0.01 NL0011585146
COLOMBIAN TES 7.50% 26/08/2026	0.01 COL17CT02625
SANTANDER UK GROUP HLDGS 6.83% 21/NOV/2026	0.01 US80281LAS43
LS CORP	0.01 KR7006260004
DERWENT LONDON PLC	0.01 GB0002652740
AON PLC IE COM CL A	0.01 IE00BLP1HW54
MIZUHO FINANCIAL GROUP 1.55% 09/JUL/2027	0.01 US60687YBS72
ICICI BANK SPON ADR	0.01 US45104G1040
BROADCOM 3.137% 15/11/2035	0.01 US11135FBP53
COGNIZANT TECH SOLUTIONS A	0.01 US1924461023
MARCOPOLO SA	0.01 BRPOMOACNPR7
CHARTER HALL PRIME OFFICE FUND	0.01
ENBRIDGE 5.625% 5/4/2034	0.01 US29250NCC74
MANAWA ENERGY LTD	0.01 NZTPXE0001S5
ASUSTEK COMPUTER INC	0.01 TW0002357001
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.01 US91282CDJ71
CVS HEALTH CORP	0.01 US1266501006
XTEP INTERNATION HOLDINGS	0.01 KYG982771092
RIO TINTO PLC ORD	0.01 GB0007188757
MSTB03- WEST PAC	0.01
CVS HEALTH 5.05% 25/03/2048	0.01 US126650CZ11
LAUREATE EDUCATION INC	0.01 US5186132032
US TREASURY N/B 4.0% 15/NOV/2042	0.01 US912810TM09
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.01 US912810QB70
HENAN PINGGAO ELECTRIC CO LTD	0.01 CNE000001774
LINDE PLC 3.625% 12/6/2034	0.01 XS2634594076
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.01 NZGOVDT528C6
PIEDMONT OFFICE REALTY TRU-A	0.01 US7201902068
CANON INC	0.01 JP3242800005
NATIONAL AUSTRALIA BANK LIMITED	0.01 AU000000NAB4
DONGBU INSURANCE CO LTD	0.01 KR7005830005
PALANTIR TECHNOLOGIES INC	0.01 US69608A1088
SUNNY OPTICAL TECHNOLOGY GROUP	0.01 KYG8586D1097
RYDER SYSTEM 6.60% 01/12/2033	0.01 US783555HKY44
EXELON 5.60% 15/03/2053	0.01 US30161NBL47
UNIVERSAL HEALTH SERVICES - CLASS B	0.01 US9139031002
EVERSOURCE ENERGY 5.50% 01/01/2034	0.01 US30040WAX65
CANADIAN GOV. BD. 2.25% 01/06/2025	0.01 CA135087D507
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.01 AU0000013740
MS & AD INSURANCE GROUP HOLDINGS	0.01 JP3890310000
US. TSY. NOTE/BOND 2.00% 15/02/2025	0.01 US912828J272
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.01 US91282CDL28
PROVINCE OF QUEBEC 4.20% 10/03/2025	0.01 AU3CB0223774
MARVELL TECHNOLOGY COM	0.01 US5738741041
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.01 US91282CCS89
DIAGEO ORD	0.01 GB0002374006
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.01 US912810TL26
CANADIAN GOV. BD. 3.25% 1/9/2028	0.01 CA135087Q491
SK TELECOM ADR EA REP 0.55555 SHS P/S	0.01 US78440P3064
MIGROS TICARET AS	0.01 TREMGTI00012
CONSUN PHARMACEUTICAL GROUP LTD	0.01 KYG2524A1031
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.01 US55903VBE20

US TREASURY N/B 3.5% 15/FEB/2033	0.01 US91282CGM73
OVERSEA-CHINESE BANK FRN 08/03/2027	0.01 AU3FN0085312
Outstanding Settlement Receipts - MYR	0.01
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.01 US91282CHZ77
POP MART INTERNATIONAL GROUP LTD	0.01 KYG7170M1033
MARATHON PETROL COM	0.01 US56585A1025
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.01 US91282CJJ18
JPM. CHASE F2F 22/04/2030	0.01 US46647PEG72
KOREA TSY. BD. 1.50% 10/12/2030	0.01 KR103502GAC2
US TREASURY N/B 4.0% 31/OCT/2029	0.01 US91282CFT36
DAI ICHI LIFE HOLD NPV	0.01 JP3476480003
HONG LEONG BANK BHD	0.01 MYL58190O0007
TAG TEGERNSEE IMMOBILIEN- UND BETRILIGUN	0.01 DE0008303504
NITTO DENKO CORPORATION TEMP	0.01 JP3684000007
INGENIA COMMUNITIES GRP.	0.01 AU000000INA9
NORDEA BANK ABP	0.01 FI4000297767
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000	0.01 US912810UA42
BONDS05/2054	
UK. GILT 0.875% 22/10/2029	0.01 GB00BJMH8534
VALERO ENERGY CORP	0.01 US91913Y1001
TETRA TECH ORD SHS	0.01 US88162G1031
US. T-BILL. 0.00% 26/11/20242024 USD1000	0.01 US912797MD61
PULTE GROUP INC	0.01 US7458671010
SINO BIOPHAMACEUTICAL	0.01 KYG8167W1380
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.01 US912810RJ97
US TREASURY N/B 2.87% 15/MAY/2032	0.01 US91282CEP23
TUI TOPCO LIMITED - ORDINARY SHARES	0.01
SES	0.01 LU0088087324
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS	0.01 US912810SZ21
08/51	
MANULIFE FINANCIAL CORP	0.01 CA56501R1064
I MOBILE CO LTD NPV	0.01 JP3105210003
NXP SEMICONDUCTORS	0.01 NL0009538784
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.01 MYBMS1900047
EOG RESOURCES INC	0.01 US26875P1012
EVERGREEN MARINE	0.01 TW0002603008
EQUITY LIFESTYLE PROPERTIES INC	0.01 US29472R1086
GE VERNOVA ORS SHS	0.01 US36828A1016
MEXICAN BONOS 7.75% 23/11/2034	0.01
RENASANT CORPORATION	0.01 US75970E1073
GS. GRP. F2F 24/02/2028	0.01 US38141GZK39
ANHEUSER-BUSCH COS 4.90% 01/02/2046	0.01 US03522AAJ97
HCA 5.60% 01/04/2034	0.01 US404119CU12
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.01 CA135087XG49
CANADIAN NATURAL RESOURCES ORD SHS	0.01 CA1363851017
GFL ENVIRON. 6.75% 15/01/2031	0.01 US36168QAQ73
TURKIYE GARANTI BANKASI	0.01 TRAGARAN91N1
UNITED THERAPEUTICS CORP	0.01 US91307C1027
HALLENSTEIN GLASSON HOLDINGS LTD	0.01 NZHLGE000154
MOTABILITY OPERAT 3.875% 24/01/2034	0.01 XS2742660660
EUROGRID 3.915% 01/02/2034	0.01 XS2756342122
SK NETWORKS CO LTD	0.01 KR7001740000
PACCAR INC	0.01 US6937181088
SINOTRANS LTD-H	0.01 CNE1000004F1
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.01 AU000XCLWAR9
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.01 DE0001102580
KINROSS GOLD CORP 4.5% 15/07/2027	0.01 US496902AQ09
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.01 BE0002939206
NIPPON TEL AND TEL CP NPV	0.01 JP3735400008
BANK OF NOVA SCOTIA CAD	0.01 CA0641491075
VOLKSWAGEN BANK 4.625% 3/5/2031	0.01 XS2617457127
SHIZUOKAGAS CO	0.01 JP3351150002
WELLINGTON REGIONAL COUNCIL 201124 PNOTE	0.01 NZWRCDT278C8
HOYA CORPORATION JPY	0.01 JP3837800006
WESTPAC NZD COLL	0.01
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026	0.01 US37190AAA79
USD	
MIRVAC GROUP PROPERTY TRUST	0.01 AU000000MGR9
SAFESTORE HOLDINGS PLC	0.01 GB00B1N7Z094
HOCHSCHILD MINING PLC	0.01 GB00B1FW5029

ALD 4.375% 23/11/2026	0.01 FR001400M8T2
ENEL SPA	0.01 IT0003128367
NOMAD FOODS LTD	0.01 VGG6564A1057
NINGBO SUNRISE ELC TECHNOLOGY ORD SHS A	0.01 CNE100003GG3
ALIMENTATION COUC 4.011% 12/02/2036	0.01 XS2764880667
VIRGIN MONEY UK F2F 18/3/2028	0.01 XS2757511113
GROUPE DES ASSURAN 3.75% 30/04/2029	0.01 FR001400PT38
INDONESIA TSY. BD 8.375% 15/09/2026	0.01 IDG000009507
CADILLAC FAIRVIEW PRP TR 2.5% 15/OCT/2031	0.01 US68327LAD82
NETAPP INC	0.01 US64110D1046
WOWPRIME CORP	0.01 TW0002727005
BECTON DICKINSON AND COMPANY	0.01 US0758871091
LG ELECTRONICS INC	0.01 KR7066570003
TURNERS AUTOMOTIVE GROUP LIMITED	0.01 NZVNLE000151
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.01 US91282CBL46
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.01 US91282CHT18
UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053	0.01 US91324PES74
CHINA RAILWAY GROUP	0.01 CNE1000007Z2
NATIONAL BANK OF KUWAIT SAKP	0.01 KW0EQ0100010
CBRE GROUP INC CLASS A	0.01 US12504L1098
PACIFIC CORPORATION	0.01 KR7002790004
KPJ HEALTHCARE BHD	0.01 MYL5878OO0003
US BANCORP	0.01 US9029733048
BP CAPITAL MARKETS 3.36% 12/09/2031	0.01 XS2902720171
KIMBERLY CLARK DE MEXICO A	0.01 MXP606941179
RABOBANK NEW ZEALAND LTD 041024 RCD	0.01
CHENIERE ENERGY PA 5.75% 15/08/2034	0.01 US16411QAR20
YICHANG HEC CHANGJIANG PHARMACEUTICAL CO LTD	0.01 CNE1000023R6
DEUTSCHE BANK AG 4.0% 24/JUN/2032	0.01 DE000DL19WVN3
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.01 US912810PT97
US. TSY. NOTE/BON 1.625% 15/08/2029	0.01 US912828YB05
MITSUBISHI ELECTRIC	0.01 JP3902400005
WELLS FARGO F2F 25/7/20340798 5.78% 25/07/2034	0.01 US95000U3F88
TENNET HLDG. TENNET HLDG. F2V PERP	0.01 XS2207430120
UBS GRP. F2V 30/01/2027	0.01 US902613AC28
INDORAMA VENTURES PCL	0.01 TH1027010R10
DUNEDIN CITY TREASURY 161224 PNOTE	0.01 NZDCTDT293C8
CONSOLIDATED EDISON INC COM	0.01 US2091151041
EXLSERVICE HLDGS I COM STK USD0.001	0.01 US3020811044
JIANGSU JIANGYIN RURAL COMMERCIAL BANK CO LTD	0.01 CNE100002BL6
US. TSY. NOTE/BOND 0.25% 31/5/2025	0.01 US912828ZT04
MITSUBISHI CORP	0.01 JP3898400001
PHISON ELECTRONICS CORP	0.01 TW0008299009
TORONTO-DOMINION 3.563% 16/04/2031	0.01 XS2803424329
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.01 US912828ZS21
VOLKSWAGEN BANK GMBH FIXED 2.5% 31/07/2026	0.01 XS1944390597
BRIXMOR OPERATING 4.05% 1/7/2030	0.01 US11120VAJ26
TRUIST FINL CORP COM	0.01 US89832Q1094
FISERV 5.15% 12/08/2034	0.01 US337738BN72
HONDA MOTOR CO LTD	0.01 JP3854600008
NEW ZEALAND GOV. 1.75% 15/5/2041	0.01 NZGOVDT541C9
LONDON STOCK EXCHANG	0.01 GB00B0SWJX34
US. TSY. NOTE/BON 0.625% 15/8/2030	0.01 US91282CAE12
CENTURIA INDUSTRIAL REIT	0.01 AU000000CIP0
JPM. CHASE F2F 23/10/2034	0.01 US46647PDY97
MEXICHEM SAB DE CV COM NPV SERIE UNICA	0.01 MX01OR010004
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.01 US91282CAV37
SABRA HEALTHCARE REIT INC	0.01 US78573L1061
JAPAN GOV. FIVE YE 0.10% 20/09/2025	0.01 JP1051451LA6
FDXEX CORP COM	0.01 US31428X1063
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.01 BE0000304130
UTD. UTLs. GRP.	0.01 GB00B39J2M42
SANFORD LTD	0.01 NZSANE0001S0
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.01 NZLGFDT017C3
150531 2.25 GB	
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.01 US91282CBQ33
NOMURA HOLDINGS INC ADR	0.01 US65535H2085
MICROCHIP TECHNOLO 4.25% 01/09/2025	0.01 US595017BA15
VOLTRONIC POWER TECHNOLOGY CORP	0.01 TW0006409006

IBERDROLA INTL. IBERDROLA INTL. F2V PERP	0.01 XS2295335413
DEUTSCHE BAHN FIN. 3.25% 19/05/2033NTS 19/05/2033	0.01 XS2624017070
EUR100000	
AGCO CORP	0.01 US0010841023
DOCEBO ORD SHS	0.01 CA25609L1058
AIR PROD & CHEMS INC COM USD	0.01 US0091581068
AIRSERVICES AUSTRALIA 5.00% 15/05/2031	0.01 AU3CB0309938
VOLKSWAGEN AG	0.01 DE0007664039
COMPAGNIE DE SAINT-GOBAIN	0.01 FR0000125007
ATLAS COPCO AB	0.01 SE0017486889
WEA FINANCE LLC 2.87% 15/01/2027	0.01 US92928QAH11
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.01 US37045XDW39
BANK OF MONTREAL CAD	0.01 CA0636711016
AEP TEXAS 5.40% 01/06/2033	0.01 US00108WAR16
COLOMBIAN TES 7.00% 30/06/2032	0.01 COL17CT03490
HA SUSTAINABLE INFRASTRUCTURE CAPITAL INC	0.01 US41068X1000
CITIGROUP F2F 13/02/2030	0.01 US172967PF20
EXPORT-IMPORT BANK OF FRANCE 26/06/2026	0.01 AU3FN0079117
SEMPRA ORD	0.01 US8168511090
POHANG IRON & STEEL COMPANY LIMITED	0.01 KR7005490008
BANK OF AMERICA F2F 21/07/2032	0.01 US06051GKA66
PANGAEA LOGISTICS SOLUTIONS ORD SHS	0.01 BMG6891L1054
HEWLETT PACKARD ENTERPRISE CO	0.01 US42824C1099
PROSUS NV	0.01 NL0013654783
VIENNA INSURANCE GROUP AG WIENER	0.01 AT0000908504
EXPERIAN GROUP LTD	0.01 GB00B19NLV48
ABN AMRO BK N V MEDIUM TERM SR SUB TRANCHE # TR	0.01 US00084DBA72
256.339% 18/09/2027	
US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR-2025	0.01 US91282CFE66
ASIAN DEV. BANK 3.75% 12/3/2025	0.01 AU3CB0223816
RECKITT BENCKISER 3.625% 20/6/2029	0.01 XS2842083235
FP PARTNER INC	0.01 JP3167010002
US TREASURY N/B 1.25% 30/04/2028	0.01 US91282CBZ32
ENI 5.95% 15/05/2054	0.01 US26874RAP38
OTSUKA HLDGS CO NPV	0.01 JP3188220002
FINANCIAL PRODUCTS GROUP CO LTD	0.01 JP3166990006
QUANTA SERVICES INC	0.01 US74762E1029
LOEWS CORP	0.01 US5404241086
GRAINGER W W INC	0.01 US3848021040
US. TSY. NOTE/BON 1.375% 31/10/2028	0.01 US91282CDF59
TARGA RES. PARTNER 6.50% 30/3/2034	0.01 US87612GAF81
BANK OF MONTREAL F2F 10/7/2030	0.01 XS2856789511
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.01 US91282CCY57
DEUTSCHE BANK F2F 19/11/2030	0.01 DE000DL19V54
ANHEUSER BUSCH INBEV SA NV	0.01 BE0974293251
AGREE REALTY CORP	0.01 US0084921008
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.01 US91282CCV19
AUCKLAND COUNCIL 061224 PNOTE	0.01 NZAKCDT619C6
HSBC HOLDINGS PLC F2F 14/9/2031	0.01 XS2685873908
BT GROUP PLC	0.01 GB0030913577
UK. GILT 4.50% 7/6/2028	0.01 GB00B09L9L83
BLACKSTONE PROP. P 1.00% 20/10/2026	0.01 XS2398745922
KRAFT HEINZ CO COM	0.01 US5007541064
SAMSUNG SDI CO LTD	0.01 KR7006400006
THAI UNION GROUP	0.01 TH0450010R15
KINGSPAN GROUP PLC	0.01 IE0004927939
UNITED STATES TREA 2.00% 15/8/2025	0.01 US912828K742
HSBC HOLDINGS PLC F2F 17/08/2029	0.01 US404280CV97
BRAMBLES LIMITED	0.01 AU000000BXB1
PRUDENTIAL FINANCIAL INC	0.01 US7443201022
ASM INTERNATIONAL NV	0.01 NL0000334118
BANCO BILBAO VIZCAYA - SP ADR	0.01 US05946K1016
LINEAGE INC ORD SHS REIT	0.01 US53566V1061
BNP PARIBAS F2F 11/07/2030	0.01 FR0014007LK5
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.01 JP1201031877
FUJII FILM HOLDINGS CORP	0.01 JP3814000000
KDDI CORP	0.01 JP3496400007
DEN DANSKE BANK AS DKK	0.01 DK0010274414
US. TSY. NOTE/BON 1.625% 15/2/2026	0.01 US912828P469
PING AN HEALTHCARE AND TECHNOLOGY CO LTD	0.01 KYG711391022
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.01 US912828V988

DEUTSCHE BAHN FIN 1.875% 24/05/2030	0.01 XS2484327999
MEGA FINANCIAL HOLDING CO LTD	0.01 TW0002886009
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.01 US9128282R06
VINCI SA	0.01 FR0000125486
NORTHUMBRIAN WATER 5.50% 02/10/2037	0.01 XS2794482351
SHURGARD SELF STORAGE EUROPE SARL	0.01 GG00BQZCBZ44
BNP PARIBAS F2V 31/03/2032EGS	0.01 FR0014009HA0
FAIRFAX FINL. HLDG 6.00% 07/12/2033	0.01 US303901BM35
METLIFE INC	0.01 US59156R1086
NOMURA HLDGS. 2.172% 14/07/20281000	0.01 US65535HAY53
NVENT ELECTRIC PLC COM USD0.01	0.01 IE00BDVJJQ56
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.01 US91282CBW01
VOLKSWAGEN FINL. S 6.50% 18/09/2027	0.01 XS2687917018
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.01 US91282CCF68
OLD MUTUAL LTD NPV	0.01 ZAE000255360
REMGRO LTD	0.01 ZAE000026480
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.01 US91282CDK45
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026	0.01 US91282CDQ15
GLENCORE PLC	0.01 JE00B4T3BW64
ZIMMER BIOMET HLDG 5.20% 15/09/2034	0.01 US98956PAZ53
OTIS WORLDWIDE COR COM	0.01 US68902V1070
THE AARONS COMPAN COM USD0.5 WI	0.01 US00258W1080
HANA FINANCIAL GROUP	0.01 KR7086790003
COMMERZBANK F2V 06/12/20320 REGS	0.01 DE000CZ45W81
DEUTSCHE BANK AG (REG)	0.01 DE0005140008
ADVANCED DRAINAGE SYTEMS INC	0.01 US00790R1041
CAPITALAND INTEGRATED COMMERC	0.01 SG1M51904654
SCHLUMBERGER LTD	0.01 AN8068571086
AMERICAN INTERNATIONAL GROUP	0.01 US0268747849
SCANSOURCE INC	0.01 US8060371072
SKANDINAVISKA ENSKIL SEK	0.01 SE0000148884
POLY PROPERTY SERVICES CO LTD	0.01 CNE100003PV3
CITIGROUP INC F2F 19/09/2030	0.01 US17327CAT09
SOLVAY FIN. AMERIC 5.85% 04/06/2034	0.01 US834423AF20
VISTRY GROUP PLC	0.01 GB0001859296
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.01 US91282CCW91
PHILLIPS COM	0.01 US7185461040
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.01
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.01 US912828Z781
NORDIC INV. BANK 2.40% 22/09/2025	0.01 AU3CB0287639
PUBLIC STORAGE	0.01 US74460D1090
LIBERTY MUTUAL GROUP 4.625% GTD SNR NTS	0.01 XS2561647368
02/12/2030EUR100000	
DEUTSCHE BOERSE AG	0.01 DE0005810055
MONOLITHIC POWER SYSTEMS INC	0.01 US6098391054
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.01 US91282CDW82
TECNOGLASS INC	0.01 KYG872641009
INTESA SANPAOLO F2V 21/11/2033	0.01 US46115HBV87
US TREASURY N/B 3.37% 15/MAY/2033	0.01 US91282CHC82
MACYS INC	0.01 US55616P1049
SINGAPORE GOV. BD 2.125% 01/06/2026	0.01 SG31A8000003
GOLDMAN SACHS CCP USD BROKER ACCOUNT	0.01
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.01 US91282CCE93
RTE RESEAU DE TRAN 3.75% 4/7/203535	0.01 FR001400J150
AZIMUT HOLDING SPA	0.01 IT0003261697
CANADIAN IMP BANK COM NPV	0.01 CA1360691010
KERING 3.625% 05/09/2031	0.01 FR001400KHW7
WILLIAMS COMPANIES INC	0.01 US9694571004
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.01 US91282CDP32
TOYOTA FINANCE NEW ZEALAND LTD 301024 PNOTE	0.01 NZTFSDT885C1
DIAMONDBACK ENERGY 5.75% 18/04/2054	0.01 US25278XBA63
MITSUI AND CO NPV	0.01 JP3893600001
SYDNEY AIRPORT FI 4.375% 03/05/20333	0.01 XS2613209670

LX SEMICON CO LTD	0.01 KR7108320003
SAMSUNG BIOLOGICS CO LTD	0.01 KR7207940008
WELLINGTON REGIONAL COUNCIL 281124 PNOTE	0.01 NZWRCDT289C5
DUNEDIN CITY TREASURY 291124 PNOTE	0.01 NZDCTDT292CO
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.01 US912810SN90
GALAXY PIPELINE AS 2.94% 30/09/2040	0.01 XS2300197030
US. TSY. NOTE/BOND 2.25% 15/11/2025	0.01 US912828M565
ASB BANK LTD 201224 RCD	0.01
KAWASAKI HEAVY INDUSTRIES LTD	0.01 JP3224200000
HEWLETT PACKARD EN 5.00% 15/10/2034	0.01 US42824CBV00
FIRST HORIZON CORP	0.01 US3205171057
REGIONS FINANCIAL CORP	0.01 US7591EP1005
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.01 US912828ZN34
RABOBANK NEW ZEALAND LTD 210225 RCD	0.01
TP ICAP PLC	0.01 JE00BMDZN391
VODACOM GROUP PTY LTD	0.01 ZAE000132577
NXP BV/NXP FDG/NXP 3.15% 01/05/2027	0.01 US62954HAX61
INGERSOLL RAND INC	0.01 US45687V1061
UTD. UTILITIES WAT 3.75% 23/05/20344	0.01 XS2771661357
MBANK SA F2F 27/09/2030	0.01 XS2907137736
RABOBANK NEW ZEALAND LTD 160425 RCD	0.01
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.01 AU000XCLWAS7
ASAHI GRP. HLDGS. 3.384% 16/04/2029	0.01 XS2799473637
SELP FIN. SARL 3.75% 10/8/2027	0.01 XS2511906310
ELIA GRP. SA/NV 3.875% 11/6/2031	0.01 BE6352705782
ARCH CAPITAL GROUPCOM	0.01 BMG0450A1053
AMPRION 3.85% 27/08/2039	0.01 DE000A383QR0
NEC ELECTRONICS CORP	0.01 JP3164720009
GEMTEK TECHNOLOGY CO LTD	0.01 TW0004906003
GUANGDONG GOWORLD ORD SHS A	0.01 CNE000000T26
US TREASURY N/B 2.75% 30/APR/2027	0.01 US91282CEN74
TOTALENERGIES SE TOTALENERGIES SE F2V PERP	0.01 XS2432130610
JOHNSON CONTROLS INTERNATIONAL PLC	0.01 IE00BY7QL619
UNIVEST FINANCIAL COM USD5	0.01 US9152711001
CROWN CASTLE INTL CORP	0.01 US22822V1017
AMERICAN ELECTRIC POWER COMPANY INC	0.01 US0255371017
OVERSEA-CHINESE BANKING CORP	0.01 SG1504926220
ASSA ABLOY AB	0.01 SE0007100581
AIRBNB INC	0.01 US0090661010
WIHLBORGS FAST. AB NPV	0.01 SE0018012635
HSBC HOLDINGS PLC F2F 25/09/2035	0.01
MERLIN PROPERTIES SOCIMI SA	0.01 ES0105025003
STATE STREET CORP USD	0.01 US8574771031
PAYCHEX INC	0.01 US7043261079
EUROBANK SA F2F 24/09/2030	0.01 XS2904504979
JAPAN GOVERNMENT 0.005% 20/03/2026	0.01 JP1051471M45
PRYSMIAN SPA	0.01 IT0004176001
UK. GILT 4.50% 07/12/2042	0.01 GB00B1VWPJ53
ZHENGZHOU YUTONG BUS CO LTD ORD SHS A	0.01 CNE000000PY4
NATIONAL GRID PLC 3.24% 30/MAR/2034	0.01 XS2486461523
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.01 JP1051531N75
PEGATRON CORP	0.01 TW0004938006
US. TSY. NOTE/BON 0.375% 30/9/2027	0.01 US91282CAL54
BPCE S A MEDIUM TERM NTS BOOK ENTRY MED TRM NTS 611 4.75% 19/07/2027	0.01 US05578AE465
HKD BNP PARIBAS A/C	0.01
COREBRIDGE GBL. FN 5.20% 24/06/2029	0.01 US00138CBA53
MPLX 5.50% 15/02/2049	0.01 US55336VAT70
VICI PROPS. 4.95% 15/02/2030	0.01 US925650AC72
UNICREDIT F2V 15/01/203200000	0.01 XS2101558307
ORSTED A/S	0.01 DK0060094928
CHARTWELL RETIREME TRUST UNITS	0.01 CA16141A1030
ALEXANDER AND BALDWI	0.01 US0144911049
CASH COLLATERAL RECEIVABLE FROM BARCLAYS	0.01
EMPRESAS COPEC SA	0.01 CLP7847L1080
HOST HOTELS & RESORTS INC	0.01 US44107P1049
US TREASURY N/B 3.62% 31/AUG/2029	0.01 US91282CLK52
ONEOK INC	0.01 US6826801036
NIPPON BUILDING FUND INC TEMP	0.01 JP3027670003
LIFE HEALTHCARE GROUP HOLDINGS LTD	0.01 ZAE000145892
DONGFENG MOTOR CORPORATION	0.01 CNE100000312

SHANGHAI ALLIST PHARMACEUTICALS ORD SHS A	0.01 CNE100005XJ7
RHEINMETALL AG	0.01 DE0007030009
GIVAUDAN - REG	0.01 CH0010645932
PACIFICORP 5.35% 1MTG BDS 01/12/2053 USD1000	0.01 US695114CZ98
FMC 5.65% 18/05/2033	0.01 US302491AX31
DISCO CORPORATION NPV	0.01 JP3548600000
NNN REIT INC	0.01 US6374171063
WP CAREY 5.375% 30/06/2034	0.01 US92936UAM18
COLOMBIAN TES 13.25% 9/2/2033P1000 B	0.01
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.01 US91282CEB37
BROADSTONE NET LEA COM	0.01 US11135E2037
APOLLO GLOBAL MANA COM	0.01 US03769M1062
COMCAST CORP 3.25% 26/09/2032	0.01 XS2909746310
T-MOBILE USA 3.875% 15/04/2030	0.01 US87264ABF12
SOUTHWEST AIRLINE 5.125% 15/06/2027D1000	0.01 US844741BK34
MERCEDES-BENZ GROUP AG	0.01 DE0007100000
KOREA TSY. BD. 2.625% 10/09/2035000	0.01 KR103502G594
SARTORIUS FINANCE 4.50% 14/9/2032	0.01 XS2676395317
MEDY TOX INC	0.01 KR7086900008
PHIBRO ANIMAL HEALTH CORP	0.01 US71742Q1067
UK. GILT 3.50% 22/01/2045	0.01 GB00BN65R313
ROMANIAN GOV. INTL 5.25% 30/05/2032	0.01 XS2829209720
ELECTRICITE DE FRA 4.75% 17/06/2044	0.01
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.01
USDSBOSUS3B 31/12/2050	0.01
BASF SE	0.01 DE000BASF111
PUBLIC SERV. ENT. 6.125% 15/10/203315/10/2033 USD1000	0.01 US744573AX43
CANADIAN IMPERIAL 5.26% 8/4/2029	0.01 US13608JAA51
US TREASURY N/B 1.87% 28/FEB/2027	0.01 US91282CEC10
GSK PLC SPON ADS EACH REP 2 ORD SHS	0.01 US37733W2044
HONG KONG EXCHANGE & CLEAR	0.01 HK0388045442
SWEDBANK F2V 05/24/2029	0.01 XS2625137265
METROPOLITAN LIFE GB FRN 11/07/2029	0.01 AU3FN0089405
ONTO INNOVATION INCOM	0.01 US6833441057
NUTRIEN 5.40% 21/6/2034	0.01 US67077MBD92
DUNEDIN CITY TREASURY 241024 PNOTE	0.01 NZDCTDT289C6
KREDITANSTALT FUER 4.00% 27/02/2025	0.01 AU000KFWHAA3
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.01 US91282CES61
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.01 US91282CCJ80
SUN LIFE FINANCIAL INC	0.01 CA8667961053
US. TSY. NOTE/BON 1.125% 31/10/2026	0.01 US91282CDG33
LOBLAW COMPANIES LTD	0.01 CA5394811015
NATIONAL BANK OF CANADA	0.01 CA6330671034
FORD MOTOR CREDIT 4.95% 28/05/2027	0.01 US345397C270
HERITAGE FINANCIAL CORP	0.01 US42722X1063
CREDIT AGRICOLE 3.875% 20/04/2031	0.01 FR001400HCR4
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.01 JP1051461M13
MEXICAN BONOS 7.75% 29/05/2031	0.01 MX0MGO0000P2
CLEANAWAY WASTE MANAGEMENT LIMITED	0.01 AU000000CWY3
REGIONS FINL. F2F 06/09/2035	0.01 US7591EPAV24
ARENA REIT	0.01 AU000000ARF6
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.01 US91282CGH88
DANONE	0.01 FR0000120644
DUPONT DE NEMOURS INC	0.01 US26614N1028
COVIVIO	0.01 FR0000064578
SUMITOMO FORESTRY CO LTD	0.01 JP3409800004
PLAINS ALL AMERICA 4.50% 15/12/2026	0.01 US72650RBL50
PERNOD RICARD SA 3.375% 07/11/2030	0.01 FR001400PX40
UBS 0.25% 01/09/2028	0.01 XS2381671671
CITIZENS FINANCIAL GROUP INC	0.01 US1746101054
SIEMENS ENERGY AG	0.01 DE000ENER6Y0
GRUPO MEXICO SAB DE CV-SER B	0.01 MXP370841019
MAKEMYTRIP LTD	0.01 MU0295S00016
BARRY CALLEBAUT SE 4.00% 14/06/2029	0.01 BE6352800765
KIMCO REALTY OP 1.90% 01/03/2028	0.01 US49446RAX70
CITIGROUP F2F 29/01/2031	0.01 US172967ML25
REALTY INC. 5.00% 15/10/2029	0.01 XS2892950622

MAPLETREE INDUSTRIAL TRUST	0.01	SG2C32962814
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.01	US12513GBG38
GS ENGINEERING AND CONSTRUCTION CORP	0.01	KR7006360002
WELLS FARGO F2F 30/10/2030	0.01	US95000U2G70
KANGWON LAND INC	0.01	KR7035250000
KON. PHILIPS 3.75% 31/05/2032	0.01	XS2826712551
MS. F2F 10/12/2026	0.01	US6174468V45
LOGICOR FINANCING 4.25% 18/07/2029	0.01	XS2860968085
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.01	JP1103541K42
ING GROEP F2V 26/08/2035	0.01	XS2886191589
US TREASURY N/B 4.5% 31/MAY/2029	0.01	US91282CKT70
ASAHI GRP. HLDGS. 3.464% 16/04/2032	0.01	XS2799473801
BANCO SANTANDER F2F 09/01/20280 205 REGS	0.01	XS2743029253
AT&T INC 3.65% 15/09/2059	0.01	US00206RLV23
TRUIST FINANCIAL CORPORATION TRANCHE # TR 9 5.9% 28/10/2026	0.01	US89788MAJ18
IOCHPE MAXION SA	0.01	BRMYPKACNOR7
AMERICA MOVIL ADR REP 20 SR B ORD	0.01	US02390A1016
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.01	SE0017832488
US BANCORP F2F 01/02/202902 4.89% 01/02/2029	0.01	US91159HJK77
VODAFONE GROUP ORD	0.01	GB00BH4HKS39
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53	0.01	US912810TV08
TC ENERGY CORP	0.01	CA87807B1076
BANQUE FEDERATIVE DU CR MUTUEL TRANCHE # SR 24 4.935% 26/01/2026	0.01	US06675FAZ09
TOPSPORTS INTERNATIONAL HOLDINGS LTD	0.01	KYG8924B1041
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
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.01	US91282CCR07
TSY. OF VICTORIA 2.25% 20/11/2034	0.01	AU0000048274
SEVERN TRENT UTIL 5.875% 31/07/2038	0.01	XS2870262859
FIDELITY NATIONAL INFORMATION SERVICES I	0.01	US31620M1062
NEXTRACKER INC	0.01	US65290E1010
HSBC HOLDINGS PLC F2F 12/09/20260000	0.01	US404280BX62
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.01	JP1051501N14
MITSUBISHI UFJ FINL. F2V 17/04/2030	0.01	US606822DE19
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.01	JP1051511N46
CHINA RESOURCES DOUBLE CRANE PHARMACEUTICAL CO LTD	0.01	CNE000000Q94
CRITERIA CAIXACORP SA	0.01	ES0140609019
ATHORA HLDG. 5.875% 10/09/2034	0.01	XS2831758474
UNITED OVERSEAS BANK	0.01	SG1M31001969
GECINA	0.01	FR0010040865
SOCIETE GENERALE F2V 21/01/2026	0.01	US83368RBG65
CANTOR FITZGERALD LP 4.5% SNR NTS 14/04/2027 USD1000 144A	0.01	US138616AK34
ADVANTEST CORP	0.01	JP3122400009
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD- 2026	0.01	US91282CCZ23
COMMERZBANK AG NPV	0.01	DE000CBK1001
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.01	JP1103401F97
KENVUE INC	0.01	US49177J1025
AMERICAN TOWER 5.20% 15/02/2029	0.01	US03027XCG34
CRH PLC LONDON LISTING	0.01	IE0001827041
SHENZHEN HEUNGKONG HOLDING CO LTD	0.01	CNE000000WG7
ROLLINS INC	0.01	US7757111049
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.01	FR0011883966
ATLANTIC CITY ELECTRIC CO 2.3% 1MTG BDS 15/03/2031USD2000	0.01	US048303CJ83
SUMITOMO MITSUI TRUST BANK LTD 5.65% 144A 5.65% 09/03/2026	0.01	US86563VBG32
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.01	FR0014002WK3
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.01	JP1103601LA4
AUTO TRADER GROUP PLC	0.01	GB00BVYVFW23
CAMDEN NATIONAL CORP	0.01	US1330341082
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.01	JP1103621M43
LENNOX INTL INC COM	0.01	US5261071071
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.01	JP1103631M74
ABBVIE 4.05% 21/11/2039	0.01	US00287YCA55

INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096	0.01 IDG000020801
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.01 US65364UAQ94
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.01 MYBMX0700034
DOMINION ENERGY INC	0.01 US25746U1097
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.01 JP1103521JA8
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.01 JP1103681NA2
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.01 US912828Z948
VOLVO AB - B	0.01 SE0000115446
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.01 US91282CBH34
VONOVIA 0.00% 01/12/2025	0.01 DE000A3MP4T1
US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031	0.01 US91282CKU44
SYNCHRONY FINANCIAL	0.01 US87165B1035
MITSUBISHI UFJ FINL. F2V 13/09/202813/09/2028 USD	0.01 US606822CN27
ROYAL CARIBBEAN GROUP	0.01 LR0008862868
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.01 FR0013286192
PUBLIC SERVICE ENTERPRISE GROUP INC	0.01 US7445731067
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.01 US912828ZV59
SEAGATE TECH HLDGS	0.01 IE00BKVD2N49
AUSTRALIA & NEW ZEAL FRN 21/05/202727	0.01 XS2822525205
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.01 FR0011317783
FOOT LOCKER INC	0.01 US3448491049
TRANSCANADA PIPEL 4.625% 01/03/20344 USD1000	0.01 US89352HAM16
HUATAI SECURITIES CO LTD	0.01 CNE10000LQ8
JPM. CHASE F2F 23/04/2029	0.01 US46647PAR73
BANK OF XI AN CO LTD	0.01 CNE100003JB8
SOUTHERN COPPER CORPORATION	0.01 US84265V1052
MONSTER BEVERAGE SHS ORD	0.01 US61174X1090
ITALY BUONI POLIEN 2.45% 1/9/2033	0.01 IT0005240350
HOUSING NEW ZEALA 2.247% 05/10/20260000	0.01 NZHNZD0001L7
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.01 JP1103691P11
CENOVUS ENERGY INC COM NPV	0.01 CA15135U1093
NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26 NZD10000 REGS	0.01 NZLGFDT014C0
WELLINGTON CITY COUNCIL 170225 PNOTE	0.01 NZWCCDT543C2
RABOBANK NEW ZEALAND 170225 RCD	0.01
DEUTSCHE POST AG	0.01 DE0005552004
WELLTOWER 3.10% 15/01/2030	0.01 US95040QAJ31
RAC BD. 4.87% 06/05/2026	0.01 XS1404981141
AMETEK INC	0.01 US0311001004
ALIMENTATION COUCHE TARD INC	0.01 CA01626P1484
CITIGROUP F2F 11/6/2035	0.01 US172967PL97
LEG IMMOBILIEN SE	0.00 DE000LEG1110
WILLIAMS COS 5.15% 15/03/2034D1000	0.00 US88339WAC01
IDEXX LABORATORIES INC	0.00 US45168D1046
US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ- 2027	0.00 US91282CKZ31
CGI INC	0.00 CA12532H1047
KONINKLIJKE KPN NV	0.00 NL0000009082
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.00 US91282CJX80
US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC- 2026	0.00 US91282CKS97
AENA SME 4.25% 13/10/2030	0.00 ES0205046008
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.00 XS2225207468
NRG ENERGY INC 2% GTD SNR SEC NTS 02/12/25 USD2000144A	0.00 US629377CN02
US TREASURY N/B 4.62% 30/JUN/2026	0.00 US91282CKY65
EASTROC BEVERAGE GROUP CO LTD	0.00 CNE100005576
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.00 AU000XCLWAW3
TAMPA ELEC. 4.90% 01/03/2029	0.00 US875127BM30
VAR ENERGI 5.50% 04/05/2029REGS	0.00 XS2599156192
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.00 US91282CCP41
MARUBENI CORPORATION	0.00 JP3877600001
MAGNA INTERNATIONAL 5.05% 14/03/2029	0.00 US559222BA12
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY- 2026	0.00 US91282CKB62
VERIS RESIDENTIAL INC	0.00 US5544891048
VOLKSWAGEN INTL. FIN.049	0.00 XS2342732646
CAIXABANK F2F 13/09/2027	0.00 US12803RAB06

EXELON	0.00 US30161N1019
US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR-2027	0.00 US91282CLG41
GBL. PAYMENTS 4.875% 17/03/2031	0.00 XS2597994065
ALLIANZ SE 4.851% -FRN SUB 26/07/2054 EUR100000 REGS	0.00 DE000A3823H4
DARDEN RESTAURANTS INC	0.00 US2371941053
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.00 JP1103721PA1
SOMPO HOLDINGS INC NPV	0.00 JP3165000005
GIGADEVICE SEMICONDUCTOR BEIJING INC	0.00 CNE1000030S9
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.00 JP1103591L73
COINBASE GLOBAL INC	0.00 US19260Q1076
DEUTSCHE BANK AG F2F 05/09/2030	0.00 DE000A30VT06
FASTENAL CO	0.00 US3119001044
WR BERKLEY ORD SHS	0.00 US0844231029
NORTHERN GAS NETW 6.125% 2/6/2033	0.00 XS2619757185
JAPAN GOVERNMENT 0.005% 20/09/2026	0.00 JP1051491MA0
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.00 JP1051541NA0
KINDER MORGAN INC 5.0% 01/02/2029	0.00 US494553AD27
KINDER MOR INC DEL COM	0.00 US49456B1017
LENDLEASE GRP.	0.00 AU000000LLC3
BPCE F2F 2/3/2030	0.00 FR001400G6Y4
ARISTOCRAT LEISURE LTD	0.00 AU000000ALL7
GLP CAPITAL LP / F 4.00% 15/01/2031USD2000	0.00 US361841AQ25
NBN 4.125% 15/3/2029	0.00 XS2590621103
COUSINS PROPERTIES INC	0.00 US2227955026
CENTERPOINT ENERGY RES CORP 5.25% 01/03/2028	0.00 US15189YAG17
SYSCO CORPORATION COM	0.00 US8718291078
MS. F2F 16/01/2030000 I	0.00 US61747YFK64
RECKITT BENCKISER GROUP PLC	0.00 GB00B24CGK77
NATIONAL GAS TRANSMISSION PLC 4.25% SNR EMTN 05/04/30 EUR1000 81 REGS	0.00 XS2607040958
DANSKE BANK A/S 6.259% -FRN SNR MTN 22/09/2026 USD144A	0.00 US23636ABE01
SNOWFLAKE INC	0.00 US8334451098
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.00 JP1103701P43
TEVA PHARMACEUTICAL SP ADR	0.00 US8816242098
PRESIDENT CHAIN STORE CORP	0.00 TW0002912003
ADIDAS AG	0.00 DE000A1EWWWW0
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026	0.00 US91282CJV46
HUNTSMAN INTL. 4.50% 01/05/2029	0.00 US44701QBE17
VISTRA CORP	0.00 US92840M1027
AVIO SPA	0.00 IT0005119810
ERICSSON LM - B SHS	0.00 SE0000108656
ROTHESAY LIFE 7.019% 12/10/2034	0.00 XS2805328601
AMERICAN WATER CAP 5.15% 01/03/2034	0.00 US03040WBD65
VAR ENERGI ASA 5.0% 18/05/2027	0.00 US92212WAA80
LEASYS 4.625% 16/2/2027	0.00 XS2720896047
GRUPO AEROPORTUARIO DEL SURESTE SAB	0.00 MXP001661018
CORTEVA INC	0.00 US22052L1044
ABBVIE 4.95% 15/3/2031	0.00 US00287YDT38
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000 2023-6	0.00 XS2606297864
TECHTRONIC INDUSTRIES CO	0.00 HK0669013440
RCI BANQUE SA MTN 4.5% 06/04/2027	0.00 FR001400H2O3
SWISS RE AG	0.00 CH0126881561
GEN. MILLS 3.65% 23/10/2030	0.00 XS2809270072
FERGUSON FINANCE PLC SNR NTS 20/04/2027 USD1000 144A	0.00 US314890AC87
MICROCHIP TECHNOLOGY INC	0.00 US5950171042
US. TSY. NOTE/BON 2.625% 15/02/2029	0.00 US9128286B18
CITIGROUP F2F 25/01/2033	0.00 US17327CAQ69
AMERICAN MEDICAL S 3.50% 08/03/2032	0.00 XS2772266693
AMPRION 3.125% 27/8/2030	0.00 DE000A383QQ2
CHURCH & DWIGHT CO	0.00 US1713401024
WELLS FARGO F2F 23/10/20340800 .000001% 31/10/2034	0.00 US95000U3H45
LIFESTYLE COMMUNITIES	0.00 AU000000LIC9
JPM. CHASE F2F 26/04/20284/2028	0.00 US46647PDA12
SPAIN GOV. BD. 4.70% 30/07/2041	0.00 ES0000012157
DELL TECHNOLOGIES INC	0.00 US24703L2025

NATL. GRID NORTH 4.061% 03/09/2036	0.00 XS2894931588
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.00 US11133T1034
GEN. MOTORS FINL. 4.90% 06/10/2029	0.00 US37045XEZ50
DNB BANK ASA	0.00 NO0010161896
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.00 US620076BU23
ANGLO AMERICAN PLC	0.00 GB00B1XZS820
VECTOR INC	0.00 JP3835500004
UNITED STATES TRE 4.625% 15/06/2027	0.00 US91282CKV27
OMNICOM GROUP	0.00 US6819191064
VOLKSWAGEN LEASING GMBH 3.875% GTD SNR NTS 11/10/2028 EUR1000	0.00 XS2745725155
NEW SOUTH WALES TS 4.25% 20/02/2036	0.00 AU3SG0002728
FORD MOTOR COMPANY	0.00 US3453708600
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.00 FR0013313582
NUCOR CORP	0.00 US6703461052
CHENIERE ENERGY INC	0.00 US16411R2085
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.00 FR0012993103
GPT	0.00 AU000000GPT8
SPAIN GOV. BD. 3.45% 31/10/2034	0.00 ES0000012N35
PEMBINA PIPELINE	0.00 CA7063271034
UBS GRP. 2.746% 11/02/2033	0.00 US902613AK44
COX COMMS. 5.45% 15/09/202815/09/2028	0.00 US224044CR68
TRACTOR SUPPLY COMPANY	0.00 US8923561067
FREEMPORT-MCMORAN 4.375% 1/8/2028	0.00 US35671DCG88
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA- 2026	0.00 US91282CKK61
JIANGSU CHANGJIANG ELECTRONICS TECHNOLOGY CO LTD	0.00 CNE000001F05
JAPAN EXCHANGE GROUP TEMP	0.00 JP3183200009
SWEDBANK FRN 30/08/2027	0.00 XS2889371840
FLUTTER ENTERTAINM ORD	0.00 IE00BWT6H894
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.00
AGRICULTURAL BANK OF CHINA LTD	0.00 US00850M1027
COOPERATIEVE RABOBAN FRN 16/07/20286/07/2028	0.00 XS2860946867
INFORMA PLC	0.00 GB00BMJ6DW54
FAIRFAX FINL HOLDINGS LTD CAD	0.00 CA3039011026
ASPEN GROUP LTD/AUSTRALIA	0.00 AU000000APZ8
CK HUTCHISON HOLDINGS LTD	0.00 KYG217651051
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.00 US912810SX72
EMERA US FIN. 2.639% 15/6/2031USD1000	0.00 US29103DAT37
WEIR GROUP PLC (T 2.20% 13/05/2026	0.00 US94876QAA40
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.00 FR0013341682
CONAGRA BRANDS INC	0.00 US2058871029
CREDIT SUISSE GRP. F2F 10/13/2026	0.00 CH1174335732
NETWEALTH GROUP LTD	0.00 AU000000NWL7
STANDARD CHARTERED F2V 14/01/2027	0.00 US853254BZ29
HUMANA INC	0.00 US4448591028
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.00 JP1103551K72
ELECTRONIC ARTS INC	0.00 US2855121099
NTT FIN CORP 1.162% 03/04/2026	0.00 US62954WAC91
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.00 JP1103531K10
COX COMMS. 5.45% 01/09/2034	0.00 US224044CU97
OSK MITSUI OSK LINES LTD	0.00 JP3362700001
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000 BONDS_05/52	0.00 US912810TG31
TREASURY CORP OF V 2.00% 17/09/2035	0.00 AU3SG0002579
US. TSY. NOTE/BOND 1.75% 31/12/2024	0.00 US912828YY08
UBS GROUP CHF0.10 REGD	0.00 CH0244767585
J M SMUCKER 6.20% 15/11/2033	0.00 US832696AX63
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.00 FR001400FYQ4
US. TSY. NOTE/BOND 2.75% 15/05/20252025 USD1000 AN- 2025	0.00 US91282CEQ06
YUM! BRANDS INC	0.00 US9884981013
NOVARTIS CAP. 3.80% 18/09/2029	0.00 US66989HAT59
HALEON PLC	0.00 GB00BMX86B70
TAUPO DISTRICT COUNCIL 101024 PNOTE	0.00 NZTDCDO284L3
MAGAZINE LUIZA SA COM NPV	0.00 BRMGLUACNOR2
THAMES WATER UTIL 4.375% 18/1/2031SEC NTS 18/01/2031 EUR	0.00 XS2576550672
US. TSY. NOTE/BON 3.125% 15/11/2028	0.00 US9128285M81

BRITISH LAND CO GBP	0.00 GB0001367019
MUFG BANK LTD 221124 RCD	0.00
FOSCHINI GP ZAR	0.00 ZAE000148466
GREAT WALL MOTOR COMPANY H	0.00 CNE100000338
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.00 US91282CBB63
WASION HOLDINGS LT HKD	0.00 KYG9463P1081
SPAIN GOV. BD. 2.90% 31/10/2046	0.00 ES00000128C6
BECTON DICKINSON 3.828% 7/6/2032R100000	0.00
P3 GRP. SARL 4.00% 19/04/2032	0.00 XS2901491261
GENUS PLC	0.00 GB0002074580
US. TSY. NOTE/BON 2.875% 15/08/2028	0.00 US9128284V99
COREBRIDGE FINL. 5.75% 15/1/2034	0.00 US21871XAS80
BANK OF AMERICA F2F 13/02/2031	0.00 US06051GHZ54
HAMMERSON IRELAND 1.75% 3/6/2027	0.00 XS2344772426
GE HEALTHCARE HOLDING LLC	0.00 US36266G1076
SEVEN AND I HOLDINGS NPV	0.00 JP3422950000
RYOHIN KEIKAKU CO NPV	0.00 JP3976300008
PANASONIC HOLDINGS CORP	0.00 JP3866800000
LOGICOR FINC. SAR 1.625% 15/07/2027	0.00 XS2027364327
ORACLE 3.60% 1/4/2050	0.00 US68389XBX21
EXPERIAN FINANCE PLC 2.75% GTD SNR NTS 08/03/30 USD1000 144A	0.00 US30217AAC71
NEDERLANDSE WATERS 3.40% 22/07/2025	0.00 AU3CB0226801
US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029	0.00 US91282CKP58
SUNCORP GRP. FRN 27/06/2034	0.00 AU3FN0081386
JAPAN GOVERNMENT 0.005% 20/06/2026	0.00 JP1051481M76
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.00 FR0013131877
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.00 US912810TJ79
BANK OF AMERICA F2F 22/04/2032	0.00 US06051GJT76
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.00 JP1103511J74
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.00 US91282CBT71
SANTANDER UK GRP. HL F2V 08/05/2026	0.00 XS1816338914
ENERGY TRANSFER LP 6.05% SNR NTS 01/12/2026 USD1000	0.00 US29273VAR15
HENNES & MAURITZ	0.00 SE0000106270
DOW INC	0.00 US2605571031
MS. F2F 1/2/2029	0.00 US61747YFA82
TESCO ORD	0.00 GB00BLGZ9862
US. TSY. NOTE/BON 2.875% 31/07/2025	0.00 US912828Y792
JYSKE BANK A/S 0.25% 17/FEB/2028	0.00 XS2409134371
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.00 US771196BY74
WONIK IPS CO LTD	0.00 KR7240810002
BAKER HUGHES COMPANY	0.00 US05722G1004
HYUNDAI CONSTRUCTION EQUIPMENT	0.00 KR7267270007
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.00 US912810TD00
TAMPA ELECTRIC CO 2.4% 15/MAR/2031	0.00 US875127BH45
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.00 FR0013407236
BROADCOM 5.05% 12/7/2029	0.00 US11135FBX87
ARROW ELECTNCS. 5.875% 10/4/2034D1000	0.00 US04273WAE12
TAKE-TWO INTERACTI 5.60% 12/06/2034	0.00 US874054AN97
MACQUARIE BANK 5.272% 02/07/2027	0.00 US55608RBT68
CAP. ONE FINL. F2F 26/7/2035	0.00 US14040HDH57
SEVERN TRENT UTILI 4.00% 5/3/2034	0.00 XS2775728269
N/WIDE. B/SOC. 5.127% 29/07/20295.127% 29/07/2029	0.00 US63861VAK35
PRESS METAL ALUMIN NPV	0.00 MYL8869O0009
GEORGIA POWER CO 4.7% SNR NTS 15/05/2032 USD10002022A	0.00 US373334KQ30
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.00 US912810ST60
TURKIYE IS BANKASI-C	0.00 TRAISCTR91N2
HENKEL AG & CO KGAA NON VTG PREF	0.00 DE0006048432
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.00 US9128283W81
FORD MOTOR CREDIT 5.125% 05/11/2026	0.00 US345397F810
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.00 AU3CB0234581
P3 GRP. SARL 1.625% 26/01/2029000 2	0.00 XS2436807940
AUTOSTRADE PER LI 2.25% 25/01/20322	0.00 XS2434702853

HYDRO ONE LTD	0.00 CA4488112083
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.00 US912828U246
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.00 US912810TA60
CRELAN F2F 28/02/2030	0.00 BE0002936178
DAIKIN INDUSTRIES	0.00 JP3481800005
CRH PUBLIC LIMITED ORD SHS	0.00 IE0001827041
SOFTBANK CORP	0.00 JP3732000009
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H- 2028	0.00 US91282CBP59
REALTY INC. 4.125% 15/10/2026	0.00 US756109AR55
DSV A/S	0.00 DK0060079531
ONEOK INC 4.35% GTD SNR NTS 15/03/2029 USD2000	0.00 US682680AW38
ENEOS HOLDINGS INC	0.00 JP3386450005
MAPLETREE LOGISTICS TRUST	0.00 SG1503926213
US TREASURY N/B 3.25% 30/JUN/2029	0.00 US91282CEV90
ENT. PRODS. OPERAT 4.20% 31-JAN-50	0.00 US29379VBW28
COLOMBIAN TES 9.25% 28/05/2042500000 B	0.00
CEZ AS 4.125% 5/9/2031	0.00 XS2894908768
PUBLIC SERVICE ELECTRIC & GAS CO 1.9% SNR SEC	0.00 US74456QCH74
MTN15/08/2031 USD2000 N	
US. TSY. NOTE/BON 2.625% 15/4/2025/2025 USD1000 AM- 2025	0.00 US91282CEH07
NEXT PLC	0.00 GB0032089863
JPM. CHASE F2F 22/04/2035	0.00 US46647PEH55
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.00 FR001400HI98
HESS CORP	0.00 US42809H1077
TAV HAVALIMANLARI HOLDING AS	0.00 TRETAVH00018
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.00 FR0000187635
SARTORIUS AG VORZUG	0.00 DE0007165631
GLP CAP. GLP FINC. 3.25% 15/01/2032	0.00 US361841AR08
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-2031	0.00 US91282CLJ89
BMW INTL. INV. 3.25% 17/11/2028	0.00 XS2823825711
AIA GROUP LTD F2V 09/09/20330	0.00 XS2356311139
PIRAEUS FINANCIAL HO F2V 18/09/2035	0.00 XS2901369897
CHECK POINT SOFTWARE TECH	0.00 IL0010824113
ALNYLAM PHARMACEUTICALS INC	0.00 US02043Q1076
VULCAN MATERIALS CO	0.00 US9291601097
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.00 US11135EAA29
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.00 CA135087Q723
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.00 US9128286L99
QBE INSURANCE GROUP LTD	0.00 AU000000QBEB9
SHAFTESBURY CAPITAL PLC	0.00 GB00B62G9D36
US. TSY. NOTE/BON 2.875% 15/05/2028	0.00 US9128284N73
BLACKSTONE PROP. 1.625% 4/20/2030	0.00 XS2398746144
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.00 JP1103731Q12
BURLINGTON NORTHER 5.50% 15/03/2055	0.00 US12189LBL45
EXPEDIA GROUP INC	0.00 US30212P3038
ARGENX SE	0.00 NL0010832176
M & T BANK CORPORATION	0.00 US55261F1049
US. TSY. NOTE/BON 3.125% 31/08/2029	0.00 US91282CFJ53
JAPAN GOV. TEN YEA 0.80% 20/03/2034	0.00 JP1103741Q44
WHITBREAD PLC	0.00 GB00B1KJJ408
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029	0.00 US91282CEM91
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.00 US05964HAQ83
Income Due - BRL	0.00
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.00 FR0010773192
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.00 US912810SY55
AMADEUS IT HLDGS	0.00 ES0109067019
BNI FIN. 3.875% 01/12/2030UR100000	0.00 XS2726461986
STELLANTIS 4.375% 14/3/2030	0.00 XS2597110027
KINROSS GOLD CORP	0.00 CA4969024047
RECKITT BENCKISER 3.875% 14/09/2033	0.00 XS2681384041
AUTONATION 4.75% 01/06/2030	0.00 US05329WAQ50
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.00 US91282CAZ41
POWER ASSETS HOLDINGS LIMITED	0.00 HK0006000050
CIP FNDG. PTY 3.026% 16/12/2027	0.00 AU3CB0285310
YOUNGOR GROUP CO LTD	0.00 CNE000000XR2

COCA-COLA FEMSA S.UNITS	0.00 MX01K0000002
BELFIUS BANK 4.125% 12/09/2029100000 REGS	0.00 BE0002963446
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.00 JP1103671N74
LINDE 3.50% 04/06/2034	0.00 XS2834282225
NATL. GRID GAS 1.125% 14/1/2033	0.00 XS2284250284
XCEL ENERGY INC	0.00 US98389B1008
JPM. CHASE F2F 22/7/2030	0.00 US46647PE112
LLOYDS BANKING GRP. FRN 29/08/2034	0.00 AU3FN0090866
ORANO SA 4.00% 12/03/2031	0.00 FR001400OM36
MEBUKIFINANCIAL G NPV	0.00 JP3117700009
FISERV 5.45% 15/3/2034	0.00 US337738BL17
BANCO SANTANDER F2V 14/09/2027D1000 114	0.00 US05964HAN52
CREDIT AGRICOLE ASSU F2V 27/09/2048	0.00 FR0013203734
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.00 IT0005433690
US TREASURY N/B 3.62% 15/FEB/2053	0.00 US912810TN81
P3 GRP. SARL 4.625% 13/02/2030	0.00 XS2764853425
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552% 14/03/2027	0.00 US2027A1KK25
EQUITABLE HLDGS IN COM	0.00 US29452E1010
UNICREDIT 4.00% 5/3/2034	0.00 IT0005585051
Outstanding Settlement Receipts - PLN	0.00
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.00 US912810SJ88
CAPGEMINI SA	0.00 FR0000125338
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.00 FR001400H7V7
CANADIAN GOV. 1.75% 01/12/2053	0.00 CA135087M680
SHANGHAI TUNNEL ENGINEERING CO LTD	0.00 CNE000000B83
ING GROEP F2F 03/09/2030	0.00 XS2891742731
KYOCERA CORP	0.00 JP3249600002
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.00 FR001400QOL3
JPM. CHASE F2F 21/03/2034	0.00 XS2791972248
ANHEUSER-BUSCH INB 3.75% 22/03/2037	0.00 BE6350703169
BILIBILI INC ORD SHS	0.00 KYG1098A1013
BPCE F2F 19/10/2034	0.00 USF11494BZ77
E.ON SE	0.00 DE000ENAG999
JAPAN GOV. FIVE YE 0.10% 20/6/2025	0.00 JP1051441L76
MARTIN MARIETTA MATERIALS	0.00 US5732841060
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.00 JP1051631PB2
WELLS FARGO F2F 22/04/2028	0.00 US95000U3L56
BERRY GBL. 1.57% 15/01/2026	0.00 US08576PAH47
CORNING INC	0.00 US2193501051
BAYER AG	0.00 DE000BAY0017
UK. GILT 1.625% 22-OCT-28	0.00 GB00BFX0ZL78
KUAISHOU TECHNOLOGY	0.00 KYG532631028
CPPIB CAPITAL INC 1.50% 23/06/2028	0.00 XS2356317177
DEUTSCHE BANK AG/NEW F2F 16/11/2027	0.00 US251526CP29
ISUZU MOTORS	0.00 JP3137200006
NIPPON PROLOGIS REIT INC	0.00 JP3047550003
SUMITOMO RUBBER INDUSTRIES	0.00 JP3404200002
STEEL DYNAMICS INC	0.00 US8581191009
IRON MTN INC NEW COM NPV	0.00 US46284V1017
INTESA SANPAOLO 7.80% 28/11/2053	0.00 US46115HCF29
TEREGA 4.00% 17/09/2034	0.00 FR001400SGZ5
ENTERGY LOUISIANA 3.05% 01/06/2031D	0.00 US29364WAX65
MEDIOBANCA BANCA DI ITL	0.00 IT0000062957
GOERTEK INC	0.00 CNE100000BP1
IDOL 2024-1 TST. 1 A FRN 21/08/2054	0.00 AU3FN0087383
APARTMENT INV&MGMT COM	0.00 US03748R7474
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.00 DE0001102507
SK Inc	0.00 KR7034730002
JOHN DEERE CAP. 4.90% 11/06/20270.0% 11/06/2027	0.00 US24422EXR51
INTESA SANPAOLO S P A SPONSORED ADR	0.00 US46115H1077
CHRISTCHURCH CITY HOLDINGS LIMITED 211024 PNOTE	0.00 NZCCHDT074C7
RYDER SYS INC USD	0.00 US7835491082
US. TSY. NOTE/BOND 2.25% 15/11/2024	0.00
HEIDELBERGCEMENT AG	0.00 DE0006047004
OCCIDENTAL PETROLEUM CORP	0.00 US6745991058
NICK SCALI FURNITURE	0.00 AU000000NCK1
MIPS AB	0.00 SE0009216278
TOYOTA FINANCE NEW ZEALAND LTD 121224 PNOTE	0.00 NZTFSDT890C1
EDP RENOVAVEIS SA	0.00 ES0127797019
SOCIETE GENERALE F2V 10/01/2029	0.00 US83368RBR21
ASR NEDERLAND NV	0.00 NL0011872643

FIFTH THIRD BANCORP F2F 27/7/2029	0.00 US316773DK32
WELLTOWER 2.75% 15/1/2031	0.00 US95040QAL86
AT&T INC 3.50% 15/9/2053	0.00 US00206RKJ04
CF INDUSTRIES INC 4.5% GTD SNR SEC NTS	0.00 US12527GAH65
01/12/2026USD2000	
CARRIER GBL. 5.90% 15/3/2034	0.00 US14448CBC73
UNITED STATES TREA 4.75% 15/11/20432043 USD1000 BONDS	0.00 US912810TW80
11/43	
TELEDYNE TECHNOLOGIES INC 2.75% SNR NTS	0.00 US879360AE54
01/04/2031USD2000	
MIRVAC GRP.	0.00 AU000000MGR9
HOTEL PROP. INVS.	0.00 AU000000HP19
CHUGAI PHARMACEUTICAL JPY	0.00 JP3519400000
WAREHOUSES DE PAUWNPV	0.00 BE0974349814
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.00 CA0194561027
MURATA MANUFACTURING CO	0.00 JP3914400001
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.00 JP1201681K44
JPM. CHASE F2F 1/6/2029	0.00 US46647PCJ30
AKER BP 6.00% 13/6/2033	0.00 US00973RAM51
CITIGROUP INC 3.106% -FRN SNR 08/04/2026 USD	0.00 US172967MQ12
AUSTRALIAN GOV. 3.00% 21/11/2033	0.00 AU0000217101
COSTAR GROUP INC COM	0.00 US22160N1090
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.00 FR001400AIN5
ROCKWELL AUTOMATION INC	0.00 US7739031091
US. TSY. NOTE/BON 2.375% 15/05/2027	0.00 US912828X885
SINGAPORE TECH ENG SGD	0.00 SG1F60858221
MAYVILLE ENGINEERING CO INC	0.00 US5786051079
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.00 US912810EY02
ENERGY TRANSFER 6.55% 1/12/2033	0.00 US29273VAU44
US. TSY. NOTE/BOND 0.25% 30/9/2025	0.00 US91282CAM38
NATL. GRID 0.75% 1/9/2033	0.00 XS2381853436
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000WOW2
PERM. TSB GRP. HLDGS F2V 19/8/203131 EUR100000 3 REGS	0.00 XS2321520525
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS	0.00 US912810SS87
11/50	
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.00 JP1103661N43
CHARTER COMMS. OP 5.375% 01/05/2047	0.00 US161175BL78
HSBC HLDGS. F2F 16/09/2032	0.00 XS2898731471
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-	0.00 US91282CBC47
2025	
SUN COMMUNITIES OP 5.50% 15/01/20299	0.00 US866677AK36
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.00 US299808AH86
HD HYUNDAI	0.00 KR7267250009
BIM BIRLESIK MAGAZALAR AS	0.00 TREBIMM00018
ZSCALER INC	0.00 US98980G1022
WATSCO INC	0.00 US9426222009
INTESA SANPAOLO 7.00% 21/11/2025	0.00 US46115HBU05
MORGAN STANLEY F2F 18/01/2035	0.00 US61747YFL48
US. TSY. NOTE/BON 1.375% 15/8/2050	0.00 US912810SP49
PARTNERS GROUP	0.00 CH0024608827
VESUVIUS PLC ORD GBP 0.00	0.00 GB00B82YXW83
INDONESIA TSY. BD. 7.00% 15/09/2030	0.00 IDG000013806
WEC ENERGY GROUP INC	0.00 US92939U1060
BRIDGESTONE CORP	0.00 JP3830800003
NATWEST GRP. F2F 14/9/2029	0.00 XS2387060259
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.00 US91324PFM95
HYUNDAI ROTEM CO	0.00 KR7064350002
CELESTICA INC COM NPV	0.00 CA15101Q2071
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.00 JP1103561KA2
ITALY BUONI POLIEN 2.95% 01/09/2038	0.00 IT0005321325
HAIER SMART HOME C	0.00 CNE1000048K8
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.00 DE0001102390
COMCAST 4.15% 15/10/2028	0.00 US20030NCT63
MPLX 5.00% 01/03/2033	0.00 US55336VVBV18
RIO TINTO LIMITED	0.00 AU000000RIO1
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.00 US912810EW46
GENOMMA LAB INTERNACIONAL- B	0.00 MX01LA010006
ABBVIE 5.50% 15/3/2064	0.00 US00287YDX40
US. TSY. NOTE/BON 4.125% 31/07/20312031	0.00 US91282CLD10
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029	0.00 US91282CKD29

US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100	0.00 US912810EV62
UNITED MIZRAHI BANK LIMITED	0.00 IL0006954379
US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031	0.00 US91282CKF76
OWENS CORNING INC	0.00 US6907421019
US TREASURY N/B 4.12% 31/MAR/2029	0.00 US91282CKG59
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.00 US91282CKR15
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.00 JP1103571L10
US. TSY. NOTE/BOND 4.00% 31/01/2031 USD1000 G-2031	0.00 US91282CJX02
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00 CA8849038085
US. TSY. NOTE/BOND 4.00% 28/2/2030 USD1000 H-2030	0.00 US91282CGQ87
PROVINCE OF BRITIS 4.25% 27/11/2024	0.00 AU3CB0221232
BUREAU VERITAS SA	0.00 FR0006174348
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.00 AU3FN0084414
AFG 2024-1 TRUST 1 A1L FRN 10/11/2055	0.00 AU3FN0088399
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.00 US91282CJW29
ON SEMICONDUCTOR CORPORATION	0.00 US6821891057
UK. GILT 4.75% 07/12/2030	0.00 GB00B24FF097
UK. GILT 1.50% 22/07/2026	0.00 GB00BYZW3G56
ARES MANAGEMNT COR COM	0.00 US03990B1017
BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN SNRMTN 18/01/2027 USD REGS	0.00 US05584KAN81
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.00 US91282CFY21
US. TSY. NOTE/BON 4.375% 15/8/2026 USD AR-2026	0.00 US91282CHU80
FIFTH THIRD BANCORP	0.00 US3167731005
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.00 JP1103651N11
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.00 US91282CKA89
AXON ENTERPRISE I COM USD 0.00001	0.00 US05464C1018
Income Due - AUD	0.00
NIBC BANK 6.00% 16/11/2028	0.00 XS2713801780
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.00
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.00 US91282CAY75
JAPAN GOV. THIRTY 2.20% 20/06/2054	0.00 JP1300831Q70
US. TSY. NOTE/BOND 4.00% 15/2/2026 USD1000 AK-2026	0.00 US91282CGL90
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53	0.00 US912810TR95
US TREASURY N/B 3.87% 15/JAN/2026	0.00 US91282CGE57
BARCLAYS PLC F2F 12/03/2028	0.00 US06738ECP88
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN 12/06/2055AUD500000 A-1	0.00 AU3FN0084703
BPCE F2F 19/10/2029	0.00 US05571AAR68
US. TSY. NOTE/BON 3.375% 15/11/2048	0.00 US912810SE91
ORANGE 5.375% 13/01/2042	0.00 US35177PAX50
US. TSY. NOTE/BOND 1.50% 30/11/2024	0.00
WOODSIDE ENERGY GROUP LTD ORDINARY FULLY PAID	0.00 AU0000224040
US. TSY. NOTE/BOND 2.50% 31/01/2025	0.00 US9128283V09
HOKUETSU INDUSTRIES CO LTD	0.00 JP3841400009
CK ASSET HOLDINGS HK	0.00 KYG2177B1014
US. TSY. NOTE/BON 2.875% 30/04/2025	0.00 US9128284M90
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.00 JP1103581L42
PROVINCE OF MANITO 4.25% 03/03/2025	0.00 AU3CB0223584
WHEATON PRECIOUS M COM NPV	0.00 CA9628791027
TEXAS EASTERN TRANSMISSION LP 3.5% SNR NTS 15/01/2028 USD2000 144A	0.00 US882384AD28
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.00 US912810QX90
US TREASURY N/B 1.75% 15/03/2025/2025 USD1000 AL-2025	0.00 US91282CED92
DAIWA HOUSE REIT I REIT	0.00 JP3046390005
ELECTRICITE DE FRA 5.65% 22/04/2029	0.00 USF2893TBD75
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.00 JP1201171A43
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.00 JP1103611M11
BXP INC	0.00 US1011211018
NOMURA HOLDINGS INC	0.00 JP3762600009
US. TSY. NOTE/BON 1.125% 15/8/2040	0.00 US912810SQ22
MS. F2F 13/02/2032	0.00 US6174468U61

DIAMONDBACK ENERGY INC	0.00 US25278X1090
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.00 FR0013516549
BRITISH STERLING POUND	0.00
TOYTA BOSHOKU CORPORATION	0.00 JP3635400009
T-MOBILE USA INC 5.25% 15/06/2055	0.00 US87264ADN28
UK. GILT 4.50% 7/9/2034	0.00 GB00B52WS153
HEWLETT PACKARD EN 5.60% 15/10/2054	0.00 US42824CBW82
RAIFFEISEN BANK INTL F2F 15/09/2028	0.00 XS2682093526
ENT. PRODS. OPERAT 4.85% 31/01/2034	0.00 US29379VCF85
BANK OF MONTREAL FRN 27/06/2029	0.00 AU3FN0089298
NIE FINANCE PLC 5.87% 01/DEC/2032	0.00 XS2528656080
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.00 US9128286X38
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.00 US91282CEF41
INDEPENDENCE REALTY TRUST INC	0.00 US45378A1060
GLP JREIT REIT	0.00 JP3047510007
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS	0.00
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.00 US912810SU34
OWENS CORNING 5.95% 15/06/2054	0.00 US690742AQ43
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.00 FR0013250560
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.00 JP1103491HC4
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M- 2026	0.00 US9128287B09
BP CAP. MKTS. 5.773% 25/5/2038	0.00 XS2629395612
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.00 US912810QL52
THE WAREHOUSE GROUP LIMITED	0.00 NZWHSE0001S6
US. TSY. NOTE/BON 1.625% 15/5/2026	0.00 US912828R366
RANDON SA IMPLEMENTOS E PARTICIPACOES	0.00 BRRAPTACNPR4
UNITED STATES TREA 0.25% 31/08/20252025 USD1000 AC- 2025	0.00 US91282CAJ09
VERISIGN INC	0.00 US92343E1029
SEKISUI HOUSE REIT INC	0.00 JP3047820000
CVS HEALTH 4.78% 25/03/2038	0.00 US126650CY46
NEXTDC LIMITED ORDINARY FULLY PAID	0.00 AU000000NXT8
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.00 US912810TC27
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.00 US55903VBD47
PROVINCE OF QUEBEC 3.70% 20/5/2026	0.00 AU3CB0234029
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.00 US912810TS78
OPEN TEXT CORP	0.00 CA6837151068
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.00 US91282CAH43
US. TSY. NOTE/BOND 0.25% 31/10/20252025 USD1000 AF- 2025	0.00 US91282CAT80
ENTERGY CORP NEW	0.00 US29364G1031
GRUPO FINANCIERO INBURSA SAB DE CV	0.00 MXP370641013
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026	0.00 US912828YQ73
AMBANK HOLDING BHD	0.00 MYL1015O0006
TOYOTA INDUSTRIES CORPORATION	0.00 JP3634600005
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.00 AU000000TCL6
US. TSY. NOTE/BON 1.625% 30/11/2026	0.00 US912828YU85
JOHNSON & JOHNSON 5.25% 01/06/2054	0.00 US478160CX03
UK. GILT 4.125% 29/01/2027	0.00 GB00BL6C7720
CHOW TAI FOOK JEWELRY	0.00 KYG211461085
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N- 2029	0.00 US91282CFC01
FORTUM 4.50% 26/5/2033S	0.00 XS2606261597
STRATTON MORTGAGE FUNDING 202 3 B FRN 25/06/2049	0.00 XS2819830592
PROLOGIS PROPERTY MEXICO SA DE CV	0.00 MXCFFI170008
CANADIAN GOV. BD. 0.50% 1/09/2025	0.00 CA135087K940
ATLAS COPCO AB SER`B`NPV (POST SPLIT)	0.00 SE0017486897
UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M- 2031	0.00 US91282CKW00
ORIENTAL LAND CO LTD	0.00 JP3198900007
DE VOLKSBANK 4.625% 23/11/2027R100000	0.00 XS2626691906
ALFA SAB DE CV	0.00 MXP000511016
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.00 US91282CKN01

JAPAN GOV. TWENTY 0.20% 20/06/2036	0.00 JP1201571G68
BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026	0.00 FR001400F794
PERNOD-RICARD SA	0.00 FR0000120693
THINK TANK RESIDENTIAL TRUST SR 24-2 CL B FRN 10/08/2056	0.00 AU3FN0091237
NORDEA BANK ABP 4.375% 10/09/2029	0.00 USX6000LAE49
T-MOBILE USA 5.05% 15/7/2033	0.00 US87264ACY91
AISIN CORPORATION NPV TEMP	0.00 JP3102000001
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.00 JP1201131990
PRINCIPAL FINANCIAL GROUP 3.1% GTD SNR NTS 15/11/2026 USD2000	0.00 US74251VAM46
INTERSTATE POWER& LIGHT CO 3.6% DEB SNR 01/04/2029USD2000	0.00 US461070AQ74
QUEENSLAND TSY. 4.50% 22/8/2035	0.00 AU3CB0296580
CIA ENERGETICA MINAS GER PRF	0.00 BRMIGACNPR3
FRENCH REPUBLIC GO 0.00% 25/03/2025	0.00 FR0013415627
NN GROUP NV	0.00 NL0010773842
CIE DE SAINT-GOBAI 3.75% 29/11/202600000 49 REGS	0.00 XS2723549528
TSY. OF VICTORIA 5.25% 15/09/2038	0.00 AU3SG0002934
FAIRFAX FINANCIAL HLDGS LTD 3.375% SNR NTS 03/03/2031 USD1000	0.00 US303901BJ06
ENACT HLDGS INC COM	0.00 US29249E1091
ABN AMRO BANK F2V 21/09/203300000 305	0.00 XS2637967139
WILLIS TOWERS WATS COM	0.00 IE00BDB6Q211
UK. GILT 3.50% 22/10/2025	0.00 GB00BPCJD880
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.00 US912828ZE35
CHARTER COMMUN INC COM	0.00 US16119P1084
TELEFONICA EMISIO 4.895% 6/03/2048	0.00 US87938WAW38
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.00 GB00BPJJKN53
PFIZER INV. ENTS. 4.45% 19/05/2026	0.00 US716973AB84
STELLANTIS N V	0.00 NL00150001Q9
KEYSIGHT TECHNOLOGCOM USD	0.00 US49338L1035
BOUYGUES	0.00 FR0000120503
BARCLAYS PLC F2F 13/9/2027	0.00 US06738ECJ29
US. TSY. NOTE/BON 3.625% 15/08/2043	0.00 US912810RC45
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.00 US912810TU25
COMMERCIAL INTL BK GDR REP 1 ORD EGP10 R	0.00 US2017122050
ARCHER DANIELS MIDLAND CO COM STK NPV	0.00 US0394831020
SBA COMMUNICATIONS COM	0.00 US78410G1040
MASCO CORP USD	0.00 US5745991068
DOVER CORPORATION COM	0.00 US2600031080
NTT FIN. 5.11% 2/7/2029	0.00 USJ5539RAM64
WELLS FARGO F2F 23/01/20300801 5.365% 23/01/2030	0.00 US95000U3J01
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.00 US60687YCZ07
CADENT FIN. 5.625% 11/01/2036	0.00 XS2743029923
PPG INDUSTRIES INC	0.00 US6935061076
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.00 US91282CKC46
TOTALENERGIES CAP 5.425% 10/09/2064	0.00 US89157XAF87
AUSTRALIAN CAP. TE 5.25% 23/10/2036	0.00 AU3SG0003015
BANK OF AMERICA CORP F2F 22/7/2027	0.00 US06051GJS93
CHARTER COMMS. OPE 4.80% 01-03-50	0.00 US161175BT05
BRIXMOR OPER PARTNERSHIP LP 4.125% 15/06/2026	0.00 US11120VAC72
FUJI ELECTRIC CO LTD	0.00 JP3820000002
VERIZON COMMUNICA 3.875% 01/03/2052	0.00 US92343VGP31
THE HERSHEY COMPANY	0.00 US4278661081
ONEOK 4.45% 01/09/2049	0.00 US682680AZ68
NYKREDIT REALKRED 3.875% 09/07/2029	0.00 DK0030394986
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 021024 TBILL	0.00 NZLGBDT327C0
ITALY BUONI POLIEN 3.35% 1/7/2029	0.00 IT0005584849
EVEREST GROUP LTD	0.00 BMG3223R1088
US. TSY. NOTE/BON 0.375% 31/7/2027	0.00 US91282CAD39
LULULEMON ATHLETIC	0.00 US5500211090
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.00 US912810QE10
SSE PLC	0.00 GB0007908733
AKAMAI TECHNOLOGIES	0.00 US00971T1016
DENSO CORP NPV	0.00 JP3551500006
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.00 DE000BU2Z007
ALLIANZ F2F 7/9/2038	0.00 DE000A30VTT8

FRENCH REPUBLIC GO 0.00% 25/05/2032	0.00	FR0014007L00
CHF BNP PARIBAS A/C	0.00	
SIEMENS ENERGY FIN 4.25% 5/4/2029	0.00	XS2601459162
UK. GILT 4.25% 07/06/2032	0.00	GB0004893086
ALLIANDER ALLIANDER F2V PERP	0.00	XS2829852842
JAPAN GOV. FIVE YE 0.10% 20/3/2025	0.00	JP1051431L45
FRANCE GOVERNMENT 3.50% 25/4/2026	0.00	FR0010916924
NBN 3.75% 22/3/2034	0.00	XS2788379472
SPAIN GOV. BD. 1.40% 30/04/2028	0.00	ES0000012B39
KONINKLIJKE PHILIPS NV	0.00	NL0000009538
DUNEDIN CITY TREASURY 201224 PNOTE	0.00	NZDCTDT294C6
NOVOZYMES A S	0.00	DK0060336014
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.00	US91282CJR34
ASR NEDERLAND F2V 7/12/2043	0.00	XS2554581830
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.00	US912810FT08
STANDARD CHARTERED F2V 06/07/20277	0.00	USG84228FU76
BPCE 0.625% 28/04/2025	0.00	FR0013509726
MICHELIN CGDE	0.00	FR001400AJ45
LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055	0.00	AU3FN0087870
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.00	JP1103451GCO
ERAC USA FIN. 4.90% 1/5/203300 144A	0.00	US26884TAW27
LASERTEC CORP NPV	0.00	JP3979200007
AJINOMOTO CO INC JPY	0.00	JP3119600009
DE VOLKSBANK F2V 22/10/2030924 REGS	0.00	XS2202902636
DTE ENERGY CO USD	0.00	US2333311072
MAXIS BHD	0.00	MYL60120O0008
INTERCONTINENTAL E 5.25% 15/06/2031	0.00	US45866FBA12
ANHEUSER-BUSCH INB 3.95% 22-03-2044	0.00	BE6350704175
VISA 4.30% 14/12/2045	0.00	US92826CAF95
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.00	FR001400BKZ3
NATIONAL GRID PLC 0.25% 01/09/2028	0.00	XS2381853279
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.00	JP1300351B93
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.00	US06051GKD06
NEXTERA ENERGY CAP 5.25% 28/02/205328/02/2053 USD1000	0.00	US65339KCCQ13
72		
FANUC CORP NPV	0.00	JP3802400006
AYVENS 3.875% 16/07/2029	0.00	FR001400RGV6
US TREASURY N/B 2.37% 15/FEB/2042	0.00	US912810TF57
UK. GILT 0.125% 30/01/2026	0.00	GB00BL68HJ26
ENGIE 4.25% 6/3/2044	0.00	FR001400OJE3
ALD 3.875% 22/02/2027	0.00	FR001400O457
FORD MOTOR CREDIT 4.445% 14/02/2030	0.00	XS2767246908
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.00	US912810SF66
AU OPTRONICS CORP	0.00	TW0002409000
US. TSY. NOTE/BON 4.375% 15/11/2039	0.00	US912810QD37
US. TSY. NOTE/BON 4.375% 15/05/2040	0.00	US912810QH41
PRINCIPAL FINANCIAL GROUP	0.00	US74251V1026
TOYOTA FINANCE AU 3.434% 18/06/2026	0.00	XS2785465860
WEYERHAEUSER CO USD	0.00	US9621661043
SOCIETE GENERALE 4.875% 13/10/2026000	0.00	XS1503159219
UK. GILT 4.25% 07/12/2027	0.00	GB00B16NNR78
WESTERN GAS PARTNE 4.75% 15/08/2028	0.00	US958254AK08
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.00	US912810QN19
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.00	FR001400L834
QBE INS. GRP. F2V 2/12/2044	0.00	XS1144495808
HUBEI CHUTIAN SMART COMMUNICATION CO LTD	0.00	CNE000001GW5
HUTCHISON WHAMPOA 3.625% 31/10/2024	0.00	USG46747AB00
UK. GILT 0.375% 22/10/2030	0.00	GB00BL68HH02
SPAIN GOV. BD. 3.55% 31/10/2033	0.00	ES0000012L78
GARMIN ORD	0.00	CH0114405324
TRANSURBAN QUEENSL 4.50% 19/04/2028	0.00	XS1808838434
BUNDESobligation 1.30% 15/10/2027.01 .186	0.00	DE0001141869
HUBSPOT INC	0.00	US4435731009
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.00	JP1103481H98
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.00	USQ9194UAG78
AT&T 3.875% 15/01/2026	0.00	US00206RHT23
METROPOLITAN BANK & TRUST COMPANY	0.00	PHY6028G1361
GOLDCUP ELEC ORD APPARATUS ORD SHS A	0.00	CNE100000YK4
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.00	XS1418635337
SYDNEY AIRPORT FI 3.625% 28/04/2026	0.00	USQ8809VAH26

TOTALENERGIES CAP. 5.15% 05/04/2034	0.00 US89157XAA90
PURE STORAGE INC	0.00 US74624M1027
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.00 US912810SH23
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43	0.00 US912810TQ13
UNUM GROUP 4% SNR NTS 15/06/2029 USD2000	0.00 US91529YAN67
GLOBAL PAYMENTS INC	0.00 US37940X1028
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.00 FR0013451507
BROWN BROWN INC	0.00 US1152361010
BANCO SANTANDER F2V 14/03/2030USD1000	0.00 US05964HBB06
PRUDENTIAL PLC	0.00 GB0007099541
BAYERISCHE MOTOREN WERKE AG	0.00 DE0005190003
KONECRANES OYJ	0.00 FI0009005870
ASSURANT INC	0.00 US04621X1081
SUN COMMUNITIES OP 2.70% 15/07/2031	0.00 US866677AE75
UK. GILT 1.00% 31/01/2032	0.00 GB00BM8Z2T38
HYUNDAI CARD 5.75% 24/04/2029	0.00 XS2798085416
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.00 ES0000012H41
NOMURA RESEARCH INSTITUTE LTD	0.00 JP3762800005
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.00 US912810TZ12
US TREASURY N/B 4.5% 15/NOV/2025	0.00 US91282CFW64
SPAIN GOV. BD. 4.90% 30/7/2040	0.00 ES00000120N0
PENSKE TRUCK LEAS 5.55% 01/05/20281/05/2028 USD1000 144A	0.00 US709599BT09
ENERGY TRANSFER 5.55% 15/2/2028	0.00 US29273VAP58
TYLER TECHNOLOGIES INC	0.00 US9022521051
ROCHE HLDGS. 5.593% 13/11/2033	0.00 US771196CH33
US. TSY. NOTE/BON 2.375% 15/11/2049	0.00 US912810SK51
BUNDESOBLIGATION 2.40% 19/10/2028.01 .188	0.00 DE000BU25018
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.00 BE0000338476
SUMITOMO ELECTRIC	0.00 JP3407400005
DASSAULT SYSTEMES SE	0.00 FR0014003TT8
SHANDONG WIT DYNE HEALTH CO LTD	0.00 CNE000000Z28
INTESA SANPAOLO 5.125% 29/08/2031	0.00 XS2673808726
SWISS LIFE HOLDING AG	0.00 CH0014852781
SOUTHERN WATER SER 3.00% 28/5/2037	0.00 XS2180916871
US. TSY. NOTE/BON 1.125% 28/2/2027	0.00 US912828ZB95
US TREASURY N/B 2.62% 31/MAY/2027	0.00 US91282CET45
ANHUI EXPRESSWAY CO	0.00 CNE1000001X0
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.00 JP12009917C3
LA TROBE FINANCIAL CAPITAL M 3 A2 FRN 13/11/2055UD500000 A2	0.00 AU3FN0089942
PUBLICIS GROUPE	0.00 FR0000130577
FRANCE GOV. BD. 0.50% 25/05/2025	0.00 FR0012517027
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.00 JP3585800000
BIOGEN INC	0.00 US09062X1037
EASTMAN CHEM. 5.00% 01/08/2029	0.00 US277432AZ35
PIRAEUS BANK F2F 05/12/202905/12/29 EUR100000 83	0.00 XS2728486536
PLAINS ALL AMERICAN PIPELINE LP 3.55% SNR NTS 15/12/2029 USD2000	0.00 US72650RBM34
FIRSTENERGY CORP USD	0.00 US3379321074
APPLOVIN CORP	0.00 US03831W1080
NORDSON 4.50% 15/12/2029	0.00 US655663AC62
INTL FLAVORS & FRAGRANCES USD	0.00 US4595061015
SANDVIK AB	0.00 SE0000667891
SMURFIT WESTROCK P ORD USD0.001 DI	0.00 IE00028FXN24
US. TSY. NOTE/BON 4.375% 15/05/2041	0.00 US912810QQ40
AMEREN CORP	0.00 US0236081024
MTG. HOUSE RMBS PRIME SERIES 1 B FRN 15/10/2055AUD500000 B	0.00 AU3FN0087318
INTL. DISTRIBUTIO 7.375% 14/09/2030	0.00 XS2677642717
AFG 2024-1 TRUST 1 A2 FRN 10/11/2055	0.00 AU3FN0088407
NEW YORK LIFE GBL. 4.95% 07/12/2029	0.00 XS2730682528
CREDIT SUISSE GRP. F2V 14/1/2028	0.00 CH0517825276
UK. GILT 0.25% 31/07/2031	0.00 GB00BMGR2809
LIBERTY FUNDING PTY LIMITED SR 24-1A CL B FLTG RT25/05/2032	0.00 AU3FN0088316
SPAIN GOV. BD. 0.80% 30/7/2029	0.00 ES0000012K53
HEINEKEN NV	0.00 NL0000009165
NEWMONT NEWCREST F 5.30% 15/3/2026	0.00 US65163LAQ23

ERSTE GROUP BANK AG	0.00 AT0000652011
MICROSTRATEGY COM USD0.001 CLASS A	0.00 US5949724083
HEALTHPEAK PROPERTIES INC 3% SNR NTS 15/01/2030 USD2000	0.00 US42250PAA12
CENOVUS ENERGY INC 3.75% 15/02/20522/2052	0.00 US15135UAX72
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.00 JP1201101944
JBS USA LUX JBS US 3.00% 2/2/2029	0.00 US46590XAN66
ESTEE LAUDER COMPANIES	0.00 US5184391044
US TREASURY N/B 3.62% 31/MAY/2028	0.00 US91282CHE49
T ROWE PRICE GROUP	0.00 US74144T1088
KBC GRP. F2F 28/11/2029	0.00 BE0002987684
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.00 US91282CHW47
LLOYDS BANKING GRP. FRN 06/03/2030	0.00 AU3FN0085296
FORTIS INC	0.00 CA3495531079
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.00 US912810QY73
SWISSCOM AG	0.00 CH0008742519
CONSTELLATION ENER 5.75% 15/03/2054	0.00 US210385AF78
AT&T INC 3.55% 15/09/2055	0.00 US00206RLJ94
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN- 2026	0.00 US91282CHB00
JOHNSON CONTROLS I 5.50% 19/04/2029	0.00 US477921AA87
SNAP ON INC	0.00 US8330341012
Income Due - GBP	0.00
WARNERMEDIA HLDGS 3.638% 15/3/2025	0.00 US55903VAZ67
DBS BANK FRN 26/06/2026	0.00 AU3FN0079018
RAYMOND JAMES FINL	0.00 US7547301090
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.00 US912810QC53
MACQUARIE BANK FRN 12/2/2025	0.00 AU3FN0052908
NBN FRN 28/08/2027	0.00 AU3FN0090635
COLES GROUP TREASURY FRN 27/08/2025	0.00 AU3FN0055695
KAWASAKI KISEN KAI NPV	0.00 JP3223800008
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.00 US91282CHR51
PANORAMA AUTO TRUST SR 24-3 CL A FRN 15/09/2032	0.00 AU3FN0091146
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.00 DE000BUZ2015
TOYOTA FINANCE AUSTR FRN 17/09/2027	0.00 AU3FN0091682
AKER BP ASA 5.60% 13/6/2028	0.00 US00973RAL78
BENDIGO & ADELAIDE B FRN 02/12/2025	0.00 AU3FN0057634
UTD. ENERGY DIST. 3.85% 23/10/2024	0.00 AU3CB0247971
NEW YORK LIFE GBL. F FRN 24/07/2029	0.00 AU3FN0089843
AUSGRID FIN. PTY 3.75% 30/10/2024	0.00 AU3CB0248318
UK. GILT 2.00% 7/9/2025	0.00 GB00BTHH2R79
TAKE TWO INTERACTIVE SOFTWARE INC	0.00 US8740541094
EXPORT-IMPORT BANK 1.25% 18/01/202525 USD1000	0.00 US302154DL06
SOC GEN COLLATERAL	0.00
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.00 AU3FN0060729
ASICS ORD SHS	0.00 JP3118000003
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.00 FR0013154044
ENERGY P/SHIP. GA 3.642% 11/12/2024	0.00 AU3CB0249209
NUTRIEN LTD COM NPV	0.00 CA67077M1086
EMCOR GROUP INC	0.00 US29084Q1004
FRANCE GOV. BD. 4.75% 25/04/2035	0.00 FR0010070060
WSP GLOBAL INC	0.00 CA92938W2022
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030	0.00 US91282CJM47
FORTESCUE LTD ORDINARY FULLY PAID	0.00 AU000000FMG4
FRENCH REPUBLIC GO 0.00% 25/02/2026	0.00 FR0013508470
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.00 US912810TB44
MOLSON COORS BEVERAGE CO	0.00 US60871R2094
FRENCH REPUBLIC GO 6.00% 25/10/2025	0.00 FR0000571150
ATLAS ARTERIA	0.00 AU0000013559
ROGERS COMMUNICATIONS INC-B	0.00 CA7751092007
SANWA HOLDINGS CORPORATION	0.00 JP3344400001
DANONE 3.481% 03/05/2030	0.00 FR001400PU35
AES CORP/THE 2.45% 15/01/2031	0.00 US00130HCG83
JAPAN GOV. TEN YEA 1.10% 20/6/2034	0.00 JP1103751Q74
ING GROEP F2F 12/08/2029	0.00 XS2764264607
BANCO SANTANDER 5.375% 17/01/2031	0.00 XS2748853194
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG- 2027	0.00 US91282CFZ95

HANMI FINANCIAL CORP	0.00 US4104952043
UNUM GROUP 4.125% 15/06/2051	0.00 US91529YAR71
W R BERKLEY 4.00% 12/05/2050	0.00 US084423AU64
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.00 JP1051561P27
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.00 US91282CJQ50
BANCO SANTANDER SA FORMERLY BANCO 5.294% 18/08/2027	0.00 US05964HAS40
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.00 AU3CB0278653
KAO CORPORATION	0.00 JP3205800000
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.00 US912810SD19
KONE CORPORATION NEW	0.00 FI0009013403
DL E&C CO LTD KRW500	0.00 KR7375500006
LOGITECH INTERNATIONAL SA	0.00 CH0025751329
AMERICAN HEALTHCARE REIT ORD SHS	0.00 US3981823038
ITALY BUONI POLIEN 3.50% 01/03/2030	0.00 IT0005024234
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.00 US91282CJG78
US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025	0.00 US91282CHD65
BUNDESOBLIGATION 2.20% 13/4/2028	0.00 DE000BU25000
SEIBU HOLDINGS INC	0.00 JP3417200007
US. TSY. NOTE/BON 3.375% 15/05/2044	0.00 US912810RG58
NUTANIX INC	0.00 US67059N1081
HUNTINGTON BANCSHARE F2F 02/02/2035	0.00
BANK OF AMERICA F2F 25/04/2034	0.00 US06051GLH01
RWE AG	0.00 DE0007037129
NEW ZEALAND GOV. B 5.00% 15/05/2054	0.00 NZGOVDT554C2
DKK BNP PARIBAS A/C	0.00
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.00 US91282CGJ45
US. TSY. NOTE/BON 3.125% 15/11/2041	0.00 US912810QT88
WESTERN POWER DIS 3.949% 20/9/2032	0.00 XS2528341766
KOMATSU LTD JPY	0.00 JP3304200003
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.00 US912810FM54
YUANTA FINANCIAL HOLDINGS CO	0.00 TW0002885001
CO OPERATIVE BANK HL F2V 19/09/2028	0.00 XS2884724837
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.00 US9128285C00
HUNTINGTON BANCSHARES INC	0.00 US4461501045
CISCO SYS. 4.85% 26/02/2029	0.00 US17275RBR21
ITALY BUONI POLIEN 4.00% 01/02/2037	0.00 IT0003934657
HOME DEPOT 5.15% 25/06/2026	0.00 US437076CZ34
ATHENE GLOBAL FUND 4.76% 21/04/2027	0.00 AU3CB0288553
TFI INTERNATIONAL INC	0.00 CA87241L1094
DUKE ENERGY INDIAN 3.25% 01/10/2049	0.00 US26443TAB26
LYONDELLBASELL INDUSTRIES	0.00 NL0009434992
BLUESTONE PRIME 2024-1 TRUST 1 A2 FRN 14/07/2065	0.00 AU3FN0089025
TECK RESOURCES LTD-CLS B	0.00 CA8787422044
UK. GILT 1.25% 22/07/2027	0.00 GB00BDRHNP05
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.00 US912810SA79
BANK OZK COM USD0.01	0.00 US06417N1037
US. TSY. NOTE/BON 3.875% 15/08/2040	0.00 US912810QK79
SMITH A.O CORP	0.00 US8318652091
ITALY BUONI POLIEN 5.00% 01-MAR-25	0.00 IT0004513641
NEXTERA ENERGY CAP 4.90% 28/2/2028	0.00 US65339KCM09
KRAFTON INC	0.00 KR7259960003
PIRAEUS FINANCIAL EUR1.00 POST CONS WTOF	0.00 GRS014003032
NH INVESTMENT AND SECURITIES CO LTD	0.00 KR7005940002
IBERDROLA FINANZA 2.625% 30/03/2028	0.00 XS2909821899
DECKERS OUTDOOR ORD SHS A	0.00 US2435371073
US. TSY. NOTE/BOND 0.50% 31/03/2025	0.00 US912828ZF00
MARKEL GRP. 6.00% 16/5/2054	0.00 US570535AY06
RPM INTERNATIONAL INC	0.00 US7496851038
RCI BANQUE 4.625% 02/10/2026	0.00 FR001400KXW4
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.00 XS2611221032
NICE LTD	0.00 IL0002730112
HALLIBURTON CO	0.00 US4062161017
TDK CORP NPV TEMP	0.00 JP3538800008
ROYAL BANK OF CANADA FRN 2/7/2028	0.00 XS2853494602
WESTERN POWER DIST 3.53% 20/9/2028	0.00 XS2528341501
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.00 FR0000571218
SMC CORP	0.00 JP3162600005

FERROVIAL SE EURO.01	0.00 NL0015001FS8
ABN AMRO BANK F2V PERPS	0.00 XS2131567138
UBS GROUP AG F2V 08/02/2035	0.00 US902613BH06
Income Due - TWD	0.00
FIBRA UNO ADMINISTRACION SA DE CV	0.00 MXCFFU000001
LG ENERGY SOLUTIO 5.375% 02/07/2027	0.00 USY5S5CGAK82
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.00 DE0001102556
TESCO COR. TSY. S 5.125% 22/05/2034	0.00 XS2824047372
BANK OF AMERICA F2F 25/04/2029	0.00 US06051GLG28
MORGAN STANLEY F2F 20/4/2029	0.00 US61747YFD22
GEN. MILLS 5.50% 17/10/2028	0.00 US370334CW20
REALTY INC. 2.85% 15/12/2032	0.00 US756109BL76
NETWORK FIN. PTY 2.25% 11/11/2026	0.00 AU3CB0268035
EQUINIX 1.80% 15/07/2027	0.00 US29444UBG04
CBOE GLOBAL MARKET	0.00 US12503M1080
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.00 US912810QS06
CREDIT AGRICOLE F2F 11/09/20281% 11/09/2028	0.00 US22535WAL19
NORTHUMBRIAN WATER FIN 6.37% 28/OCT/2034	0.00 XS2550206333
SPAIN GOV. BD. 4.20% 31/01/2037	0.00 ES0000012932
US. TSY. NOTE/BON 1.625% 30/09/2026	0.00 US912828YG91
DUKE ENERGY CORP NEW 3.1% 15/06/2028	0.00 XS2488626610
DIAGEO FINANCE PL 3.125% 28/02/2031UR100000	0.00 XS2833390920
CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81	0.00 FR001400CGA2
REGS	
STANDARD CHARTERED F2V 14/05/2028	0.00 US853254DB33
SOJITZ CORPORATION	0.00 JP3663900003
UK. GILT 3.25% 31/1/2033	0.00 GB00BMV77TC88
MS. F2F 19/7/2035	0.00 US61747YFT73
AT&T INC 4.25% 1/6/2043	0.00 XS0932036154
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.00 DE0001102606
WHARF REAL ESTATE HKD	0.00 KYG9593A1040
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.00 MX0MGO0001E4
FRANCO NEVADA CORP	0.00 CA3518581051
INDONESIA TSY. BD. 7.50% 15/4/2040	0.00 IDG000014101
DIAMONDBACK ENERGY 6.25% 15/3/2033	0.00 US25278XAV10
STANLEY AGRICULTURE GROUP ORD SHS A	0.00 CNE1000013W7
INDONESIA TSY. BD. 7.00% 15/5/2027	0.00 IDG000009804
JAPAN HOTEL REIT INVESTMENT CORP	0.00 JP3046400002
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.00 JP1051581P56
MERCURY NZ 2.918% 17/11/2028	0.00 AU3CB0284677
NAFCO CO LTD	0.00 JP3651160008
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029	0.00 US91282CEE75
GOLD FIELDS LTD	0.00 ZAE000018123
DEUTSCHE BANK AG/NEW F2F 07/01/2028	0.00 US25160PAH01
HEXAGON AB	0.00 SE0015961909
SPAIN GOV. BD. 0.00% 31/01/2026	0.00 ES0000012G91
SPAIN GOV. BD. 0.00% 31/01/2028	0.00 ES0000012I08
BP CAP. MKTS. F2V PERP	0.00 XS2193662728
COLES GROUP LTD	0.00 AU0000030678
ITALY BUONI POLIEN 6.00% 01/05/2031	0.00 IT0001444378
CEZ AS 2.37% 06/APR/2027	0.00 XS2461786829
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.00 US912810RD28
CNH INDL. CAP. 5.10% 20/04/2029	0.00 US12592BAS34
TELEDYNE TECHNOLOGIES INC	0.00 US8793601050
STMICROELECTRONICS NV	0.00 NL0000226223
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.00 DE0001102424
EVERSOURCE ENERGY COM	0.00 US30040W1080
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028 USD1000	0.00 US01309QAA67
144A	
ORACLE CORP 2.5% 01/04/2025	0.00 US68389XBT19
MCCORMICK AND COMPANY INC	0.00 US5797802064
US. TSY. NOTE/BON 3.125% 15/02/2042	0.00 US912810QU51
LINDT & SPRUENGLI AG-REG	0.00 CH0010570759
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.00 AU0000075681
KINROSS GOLD 6.25% 15/7/2033	0.00 US496902AT48
WHITECAP RESOURCES INC	0.00 CA96467A2002
CTCI CORP	0.00 TW0009933002
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.00 JP1201051891
WELLS FARGO & CO 1.375% 26/10/2026	0.00 XS1400169931
MERCK KGAA	0.00 DE0006599905
PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.00 US709629AR06

DEVON ENERGY CORPORATION	0.00 US25179M1036
PNC FINL. SERVS. GRP F2F 20/10/2034	0.00 US693475BU84
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.00 JP1201081914
NEXANS SA	0.00 FR0000044448
STOCKLAND TST. 2.30% 24/03/2028	0.00 AU3CB0278893
BANK OF AMERICA CORP 4.94% 22/JUL/2028	0.00 US06051GKW86
NSW ELECTRICITY N 2.732% 23/04/2029	0.00 AU3CB0279578
COMCAST CORP 2.887% 1/11/2051	0.00 US20030NDS71
GRUPA KETY SA	0.00 PLKETY000011
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.00 ES0167050915
FERGUSON ENTERPRIS USD0.0001	0.00 US31488V1070
US. TSY. NOTE/BON 3.625% 15/02/2044	0.00 US912810RE01
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.00 US912810RV26
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028 USD1000	0.00 US05946KAL52
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EURO.01	0.00 DE0001102523
UK. GILT 0.50% 31/1/2029	0.00 GB00BLPK7227
CITIGROUP 4.30% 20/11/2026	0.00 US172967JC62
RED ELECTRICA DE ES	0.00 ES0173093024
MARKEL CORPORATION	0.00 US5705351048
BERRY GBL. 5.50% 15/04/2028	0.00 US08576PAL58
AEON CO LTD	0.00 JP3388200002
IQVIA 6.25% 01/02/2029	0.00 US46266TAF57
WEST PHARMACEUTICAL SERVICES	0.00 US9553061055
SOGECAP F2F 16/05/2044GS	0.00 FR001400M1X9
RESTAURANT BRNDS ICOM NPV	0.00 CA76131D1033
ASAHI GROUP HLD TEMP	0.00 JP3116000005
ITURAN LOCATION AND CONTROL	0.00 IL0010818685
TRANSCANADA PIPELI 5.10% 15/03/2049USD1000	0.00 US89352HAZ29
SWEDBANK AB	0.00 SE0000242455
SUZUKI MOTOR CORP	0.00 JP3397200001
KELLANOVA	0.00 US4878361082
SUMITOMO CORP JPY	0.00 JP3404600003
JPMORGAN CHASE & CO F2F 08/11/2032	0.00 US46647PCR55
SOLVAY FIN. AMERIC 5.65% 4/6/2029	0.00 US834423AE54
CITIGROUP F2F 01/05/2032	0.00 US172967MY46
SPAIN GOV. BD. 1.25% 31/10/2030	0.00 ES0000012G34
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.00 XS2314246526
US. TSY. NOTE/BON 2.875% 15/11/2046	0.00 US912810RU43
ENERGY TRANSFER OP 6.25% 15/04/2049	0.00 US29279FAA75
WELLINGTON REGIONAL COUNCIL 210125 PNOTE	0.00 NZWRCDT291C1
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.00 US912810QW18
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.00 USY5S5CGAA01
INTEL 4.875% 10/2/2028	0.00 US458140CE86
TESCO COR. TSY. S 1.875% 02/11/2028	0.00 XS2403381069
YTL CORPORATION BERHAD	0.00 MYL4677OO0000
CHARTER HALL LWR 2.656% 17/12/2029	0.00 AU3CB0280956
BANCO SANTANDER F2V 4/10/2032	0.00 XS2393518597
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.00 US38869PAP99
ROYAL BANK OF CANADA F2F 23/7/2027	0.00 US78016HZX15
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.00 CA135087L930
JAPAN GOV. TEN YEA 0.40% 20/6/2025	0.00 JP1103391F65
VIER GAS TRANSPOR 4.625% 26/9/2032	0.00 XS2535725159
STARHUB LTD	0.00 SG1V12936232
ALEXANDRIA REAL ES 2.95% 15/03/2034	0.00 US015271AY59
WELLS FARGO & CO F2F 24/04/2034	0.00 US95000U3D31
PENSKE TRUCK LEAS 1.70% 15/06/2026/06/2026 USD1000 144A	0.00 US709599BM55
APA INFRA. 2.00% 15/07/2030EUR100000 9	0.00 XS2164646304
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.00 XS2001183164
SAMPO PLC NPV A	0.00 FI4000552500
US TREASURY N/B 3.25% 15/MAY/2042	0.00 US912810TH14
EQT CORPORATION	0.00 US26884L1098
BPCE F2F 30/05/2035	0.00 US05571AAY10
FOX 6.50% 13/10/2033	0.00 US35137LAN55
SK ON 5.375% 11/5/2026	0.00 XS2612749908
CHINA MOLYBDENUM CO LTD	0.00 CNE100001NRO
OKLAHOMA GAS & ELECTRIC CO 3.3% SNR NTS 15/03/2030USD2000	0.00 US678858BU41
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.00 DE0001102499
UNIVERSAL MUSIC GROUP NV	0.00 NL0015000IY2
US. TSY. NOTE/BON 2.875% 15/05/2043	0.00 US912810RB61

SUPER MICRO COMPUTER INC	0.00 US86800U1043
SIRIUS REAL ESTATE LTD	0.00 GG00B1W3VF54
SPAIN GOV. BD. 6.00% 31/01/2029	0.00 ES0000011868
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.00 US91282CHJ36
WESTERN DIGITAL CORP	0.00 US9581021055
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.00 AU3FN0084224
OKTA INC	0.00 US6792951054
PROXIMUS SA 4.125% SNR EMTN 17/11/33 EUR100000 REGS	0.00 BE0002977586
ULTRAPAR PARTICIPACOM NPV	0.00 BRUGPAACNOR8
CAPCOM CO LTD	0.00 JP3218900003
UNION CHIMIQUE UCB SA	0.00 BE0003739530
HANCOCK WHITNEY CORP	0.00 US4101201097
TDF INFRA. SASU 5.625% 21/7/2028	0.00 FR001400J861
TRANSCANADA PIPELI 4.75% 15/5/2038	0.00 US89352HAX70
SPAIN GOV. BD. 1.40% 30/07/2028	0.00 ES0000012B88
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.00 US91282CGS44
BARRICK PD AUSTRAL 5.95% 15/10/203915/10/2039 USD1000	0.00 US06849UAD72
ELECTRICITE DE FRANCE SA 4.62% 25/JAN/2043	0.00 FR001400FDC8
CMS ENERGY CORP	0.00 US1258961002
STATE STREET	0.00
NETHERLANDS GOV. B 3.75% 15/01/2042	0.00 NL0009446418
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.00 DE0001102465
KEYERA CORP COM	0.00 CA4932711001
INVINCIBLE INVESTMENT CORP REIT	0.00 JP3046190009
ITALY BUONI POLIEN 3.85% 1/7/2034	0.00 IT0005584856
ARCADYAN TECHNOLOGY CORP	0.00 TW0003596003
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00 FR0010870956
URBAN EDGE PPTYS COM USD	0.00 US91704F1049
MERCEDES-BENZ FINANCE NORTH AMERI 5% GTD SNR NTS 11/01/2034 USD1000 144A	0.00 US58769JAS69
FRANCE GOV. BD. 0.25% 25/11/2026	0.00 FR0013200813
NOW TRUST SR 24-1 CL B 14/06/2032	0.00 AU3FN0087730
ACHMEA F2V 02/11/2044	0.00 XS2809859536
EMPRESAS CMPC SA	0.00 CL0000001314
BANCO SANTANDER 2.746% 28/05/2025200000 92	0.00 US05971KAE91
US. TSY. NOTE/BON 2.625% 31/03/2025	0.00 US9128284F40
OPTHEA LIMITED OPTION EXPIRING 300626	0.00 AU0000338162
MS. F2F 28/4/2026	0.00 US6174468Q59
COMCAST 3.75% 1/4/2040	0.00 US20030NDH17
ONEOK INC 6.05% 1/9/2033	0.00 US682680BL63
TRANSUNION	0.00 US89400J1079
ANZ COLLATERAL	0.00
US. TSY. NOTE/BON 3.125% 15/2/2043	0.00 US912810QZ49
FORD MOTOR CREDIT 5.85% 17/05/2027	0.00 US345397E748
TELEFONICA SA	0.00 ES0178430E18
SPAIN GOV. BD. 3.25% 30/4/2034	0.00 ES0000012M85
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.00 JP1201881Q46
ERAC USA FIN. 4.50% 15/02/2045	0.00 US26884TAN28
ITALY BUONI POLIEN 4.50% 1/3/2026	0.00 IT0004644735
ITALY BUONI POLIEN 5.25% 01/11/2029	0.00 IT0001278511
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.00 DE0001102432
ITALY BUONI POLIEN 3.45% 15/07/2031	0.00 IT0005595803
EVOLUTION AB	0.00 SE0012673267
MORGAN STANLEY F2F 21/07/2032	0.00 US61747YED31
HAMBURG COMMER. BA 4.50% 24/7/2028	0.00 DE000HCB0B44
US. T-BILL. 0.00% 10/10/20242024 USD1000	0.00 US912797KT32
UK. GILT 5.00% 07/03/2025	0.00 GB0030880693
SHIONOGI AND CO TEMP	0.00 JP3347200002
MOTABILITY OPERATI 4.00% 17/01/2030	0.00 XS2838537566
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.00 DE0001135481
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.00 DE000BU2F009
GS. GRP. 4.223% 5/1/2029	0.00 US38141GWZ35
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.00 US233853AT77
HALEON UK CAPITAL 2.875% 18/09/2028	0.00 XS2902024772
INABATA & CO LTD	0.00 JP3146000009
PERNOD RICARD 3.625% 7/5/2034	0.00 FR001400PK57
UK. GILT 4.25% 07/12/2046	0.00 GB00B128DP45
ALLY FINANCIAL INC	0.00 US02005N1000

DEUTSCHE BANK F2F 12/7/2035	0.00 DE000A383KA9
AMGEN 5.60% 2/3/2043	0.00 US031162DS61
COCA COLA BOTTLERS JAPAN HOLDINGS	0.00 JP3293200006
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.00 BE0390128917
PVH CORP COM USD1.00	0.00 US6936561009
WILLIAMS SONOMA ORD SHS	0.00 US9699041011
AUSTRALIA GOV. BD. 2.75% 21/11/2027	0.00 AU000XCLWAQ1
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026	0.00 US912828Y958
MORGAN STANLEY F2F 04/05/2027	0.00 US61772BAB99
VIER GAS TRANSPORT 4.00% 26/09/202700000 4 REGS	0.00 XS2535724772
MS. F2F 21/07/2034	0.00 US61747YFG52
CANADIAN GOV. BD. 0.25% 1/3/2026	0.00 CA135087L518
TRATON FINANCE LUXEMBOURG S.A 4.5% GTD SNR NTS 23/11/26 EUR100000 REGS	0.00 DE000A3LQ9S2
SONOVA HOLDING AG - REG	0.00 CH0012549785
LINDE 3.375% 12/06/2029	0.00 XS2634593938
ITALY BUONI POLIEN 5.00% 01/08/2039	0.00 IT0004286966
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.00 US771196CF76
DOLLAR GENERAL	0.00 US2566771059
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.00 JP1201471DC6
UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27 USD2000	0.00 US911365BM59
UK. GILT 1.25% 22/10/2041	0.00 GB00BJQWYH73
CORNING 3.875% 15/05/2026	0.00 XS2621757405
COOPER COS INC COM USD0.10 (P/S)	0.00 US2166485019
KEYCORP	0.00 US4932671088
PUBLIC SERVICE ELECTRIC & GAS CO 4.9% MTN 15/12/2032 USD2000 P	0.00 US74456QCK04
NATL. GRID ELECTR 5.818% 31/07/2041	0.00 XS2659226943
KROGER 5.65% 15/09/2064	0.00 US501044DX60
AMPRION 3.45% 22/09/2027EGS	0.00 DE000A30VPL3
NATIONALE-NEDERLAN 3.25% 28/5/20277	0.00 NL0015001BV1
BNP PARIBAS 3.625% 1/9/2029	0.00 FR001400CFW8
VERIZON COMMUNICAT 4.78% 15/02/2035	0.00 US92343V GX64
ZIMMER BIOMET HOLDINGS INC	0.00 US98956P1021
ITALY BUONI POLIEN 3.35% 01/03/2035	0.00 IT0005358806
CADENT FIN. 0.625% 19/03/2030EUR100000	0.00 XS2320438653
ENGIE 3.625% 6/12/2026	0.00 FR001400MF78
KOREA MIDLAND POWE 1.25% 9/8/2026	0.00 XS2367816076
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.00 US303075AA30
KOREA LIFE INSURANCE	0.00 KR7088350004
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.00 US912810RK60
ORANGE SA	0.00 FR0000133308
Income Due - HKD	0.00
US. TSY. NOTE/BON 3.125% 15/05/2048	0.00 US912810SC36
ORBIA ADVANCE CO 1.875% 11/05/2026	0.00 USP7S81YAB11
LINDE 3.00% 14/2/2028	0.00 XS2765559799
SWEDBANK F2V 23/08/203200	0.00 XS2522879654
ITALY BUONI POLIEN 4.75% 01/09/2028	0.00 IT0004889033
CADENCE DESIGN SYS 4.70% 10/09/2034	0.00 US127387AP39
DCP MIDSTREAM OPERATING LP 3.25% GTD SNR NTS 15/02/2032 USD1000	0.00 US23311VAK35
UK. GILT 4.25% 07/12/2040	0.00 GB00B6460505
T-MOBILE USA 3.75% 15/04/2027	0.00 US87264ABD63
NATWEST MKTS. FRN 23/08/2028	0.00 AU3FN0080586
MOTABILITY OPERATIONS GR 2.37% 03/JUL/2039	0.00 XS2021481663
NOKIA OYJ	0.00 FI0009000681
ELECTRICITE DE FRA 5.95% 22/04/2034	0.00 US268317AZ75
N/WIDE. B/SOC. 5.35% 15/03/2028	0.00 AU3CB0297711
WILLIAMS COS INC/T 2.60% 15/03/20311000	0.00 US969457BY52
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.00 DE000A3LWGF9
INTESA SANPAOLO FRN 16/04/2027	0.00 XS2804483381
FRANCE GOV. BD. 3.25% 25/05/2045	0.00 FR0011461037
SBM OFFSHORE NV	0.00 NL0000360618
SOGECAP SOGECAP F2V PERP	0.00 FR0012383982
ITALY BUONI POLIEN 4.20% 01/03/2034	0.00 IT0005560948
CLOROX CO DEL	0.00 US1890541097
SEIKO EPSON CORP	0.00 US81603X1081
DESCARTES SYSTEMS GROUP INC	0.00 CA2499061083
DAIWA HOUSE INDUSTRY JPY	0.00 JP3505000004
SPAIN GOV. BD. 1.30% 31/10/2026	0.00 ES00000128H5

LARGAN PRECISION CO LTD	0.00 TW0003008009
SINGAPORE GOV. BD 3.375% 01/09/2033	0.00 SG3261987691
BUZZI S.P.A	0.00 IT0001347308
GEBERIT AG-REG	0.00 CH0030170408
BEST BUY CO INC	0.00 US0865161014
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.00 US912810RX81
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.00 US91282CHF14
WESTPAC BANKING FRN 20/05/2025/05/2025	0.00 AU3FN0069209
JPM. CHASE F2F 22/4/2026	0.00 US46647PBK12
ILLUMINA 4.65% 09/09/2026	0.00 US452327AQ25
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.00 DE0001135275
AEP TEX INC 4.7% SNR NTS 15/05/2032 USD1000 K	0.00 US00108WAP59
HOLDING D INFRASTRUCTURES DE TRANSP 2.5% SNR	0.00 FR0013510823
EMTN04/05/27 EUR100000 3 REGS	
ROGERS COMMS. 5.30% 15/02/2034	0.00 US775109DF56
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.00 US91324PEX69
US. TSY. NOTE/BON 3.125% 15/08/2044	0.00 US912810RH32
ESSITY AB SER B NPV	0.00 SE0009922164
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49	0.00 US161175BS22
USD2000	
CVS HEALTH 2.875% 1/6/2026	0.00 US126650CU24
CANADIAN GOV. BD. 1.25% 01/06/2030	0.00 CA135087K379
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.00 JP1200861647
NIDEC CORPORATION TEMP	0.00 DU06640682D1
ENERGY TRANSFER LP 4.2% SNR NTS 15/04/2027 USD2000	0.00 US29273RBK41
MPLX 4.125% 1/3/2027	0.00 US55336VAK61
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.00 DE0001102408
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.00 DE0001102341
NISOURCE INC 5.25% SNR NTS 15/02/2043 USD1000	0.00 US65473QBB86
ELI LILLY 4.60% 14/08/2034	0.00 US532457CR72
VOLKSWAGEN INTL. FIN. F2V PERP	0.00 XS1799939027
BUNDESOBLIGATION 0.00% 09/10/2026	0.00 DE0001141844
DISCOVERY COMMS. 3.95% 15/06/2025	0.00 US25470DBE85
WELLS FARGO F2F 11/02/2031	0.00 US95000U2J10
COLOPLAST	0.00 DK0060448595
UK. GILT 0.625% 31/7/2035	0.00 GB00BMGR2916
BNP PARIBAS 2.518% 5/6/2025	0.00 FR0013515764
COCA-COLA EUROPACIFIC PARTNERS	0.00 GB00BDCPN049
UK. GILT 3.75% 29/01/2038	0.00 GB00BQC4R999
OLYMPUS CORP	0.00 JP3201200007
MONGODB INC	0.00 US60937P1066
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027	0.00 PTBCPHOM0066
EUR100000	
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.00 CA46071W2058
EVERGY METRO INC 4.2% SNR NTS 15/06/2047 USD2000	0.00 US485134BQ27
BWP TST. 3.30% 10/04/2026	0.00 AU3CB0262350
LAS VEGAS SANDS CORP	0.00 US5178341070
MIZUHO FINL. GRP. F2F 28/08/2029	0.00 XS2672744013
ZF EUR. FIN. 4.75% 31/01/2029	0.00 XS2757520965
JPMORGAN CHASE & CO. 2.963% -FRN SNR 25/01/2033	0.00 US46647PCU84
USD2000	
BANCO SANTANDER SA FRN 17/07/2034	0.00 AU3CB0311298
US. TSY. NOTE/BOND 2.75% 28/02/2025	0.00 US9128283Z13
UK. GILT 4.25% 7/12/2055	0.00 GB00B06YGN05
DEUTSCHE BANK F2F 23/02/2028	0.00 DE000DL19WL7
ELI LILLY 4.70% 09/02/2034	0.00 US532457C103
EXPEDITORS INTL WASH INC	0.00 US3021301094
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.00 FR0014003513
HOLOGIC INC	0.00 US4364401012
KAKAOPAY CORP	0.00 KR7377300009
SIRIUSPOINT 7.00% 05/04/2029	0.00 US82969BAA08
US TREASURY N/B 3.37% 15/AUG/2042	0.00 US912810TK43
UK. GILT 3.25% 22/1/2044	0.00 GB00B84Z9V04
DOWDUPONT 4.725% 15/11/2028	0.00 US26078JAD28
SPAIN GOV. BD. 5.75% 30/07/2032	0.00 ES0000012411
GEN. MOTORS 5.20% 1/4/2045	0.00 US37045VAJ98
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27	0.00 XS2322289385
EUR100000 168	
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.00 JP1300301940
ZEBRA TECHNOLOGIES CORP	0.00 US9892071054

PUBLIC SERVICE CO OF COLORADO 4.1% 1MTG BDS 15/06/2048 USD 32	0.00 US744448CQ27
CF INDS. 4.95% 01/06/2043	0.00 US12527GAD51
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.00 JP1103501J35
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.00 AU3CB0302685
US. TSY. NOTE/BON 1.125% 15/5/2040	0.00 US912810SR05
TRADEWEB MARKETS INC	0.00 US8926721064
US. TSY. NOTE/BON 2.875% 15/08/2045	0.00 US912810RN00
PACIFIC GAS & ELEC 4.95% 1/7/2050	0.00 US694308JN86
AUSNET SERVS. HLD 1.625% 11/03/2081	0.00 XS2308313860
BAXTER INTL INC COM	0.00 US0718131099
ITALY BUONI POLIEN 6.50% 01/11/2027	0.00 IT0001174611
UK. GILT 4.75% 22/10/2043	0.00 GB00BPJJKP77
COMCAST 3.999% 01/11/2049	0.00 US20030NCE94
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00 AU000000WTC3
MS. F2F 19/04/2035	0.00 US61747YFR18
UK. GILT 4.75% 07/12/2038	0.00 GB00B00NY175
YARA INTERNATIONAL ASA 3.148% SNR NTS 04/06/2030 USD1000 144A	0.00 US984851AG07
SANTANDER UK GRP. 3.625% 14/1/2026	0.00 XS1345415472
FRANCE GOV. BD. 1.00% 25/11/2025	0.00 FR0012938116
NATL. AUSTRALIA BANK FRN 09/02/2034	0.00 AU3FN0084828
CHIPMOS TECHNOLOGIES INC	0.00 TW0008150004
WESSEX WATER SERV 5.125% 31/10/2032	0.00 XS2569776136
LABCORP HOLDINGS I COM USD0.1	0.00 US5049221055
STANLEY BLACK & DECKER INC	0.00 US8545021011
HYUNDAI CAPITAL AM 4.55% 26/09/202929 USD A 144A	0.00 US44891ADG94
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.00 JP1300381D38
SUNCORP-METWAY FRN 24/05/2027	0.00 AU3FN0083135
Outstanding Settlement Receipts - TRY	0.00
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.00 JP1300341B39
GOLDEN BAR SECURITISATION SR 24-1 CL C FLTG RT 22/09/2043	0.00 IT0005611394
ENI 5.50% 15/05/2034	0.00 US26874RAN89
SUNCORP GROUP LTD	0.00 AU000000SUN6
ATI INC	0.00 US01741R1023
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.00 CA135087M276
US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND 08/54	0.00 US912810UC08
BANQUE FEDERATIVE DU FRN 24/05/2027	0.00 AU3FN0088043
UK. GILT 4.25% 07/03/2036	0.00 GB0032452392
LABORATORY CORP OF 4.80% 01/10/20342034	0.00 US50540RBB78
METRO FINANCE TRUST SR 24-1 CL A FRN 17/09/2030	0.00 AU3FN0090536
LPL FINANCIAL HOLDINGS INC	0.00 US50212V1008
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.00 FR0010371401
ITALY BUONI POLIEN 5.00% 01/08/2034	0.00 IT0003535157
MACQUARIE BANK FRN 20/02/2035	0.00 AU3FN0090262
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.00 US015271BC21
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00 CA135087R481
BANQUE FEDERATIVE 0.625% 19/11/2027	0.00 FR0014007PV3
CORPAY INC COM USD 0.001	0.00 US2199481068
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00 JP1201831P14
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000 SEC	0.00 XS1843459782
UNITED STATES TRE 3.875% 30/09/2029	0.00 US91282CFL00
TARGA RES. 5.50% 15/02/2035	0.00 US87612GAK76
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00 IT0005544082
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.00 FR0013234333
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.00 US912810RQ31
SIEMENS HEALTHINEERS AG	0.00 DE000SHL1006
CVS HEALTH 5.125% 20/07/2045	0.00 US126650CN80
AGEAS NPV POST SPLIT	0.00 BE0974264930
MARKEL GRP. 5.00% 05/04/2046	0.00 US570535AQ71
PECO ENERGY 4.60% 15/05/2052	0.00 US693304BD82
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.00 USG82296AG21
SMURFIT WESTROCK P COM USD0.001	0.00 IE00028FXN24
SMBC AVIATION CAP. 5.30% 03/04/20299	0.00 USG82296AK33
MI HOMES INC	0.00 US55305B1017
CINCINNATI FINANCIAL CORP	0.00 US1720621010
UNITEDHEALTH GRP. 3.70% 15/08/2049	0.00 US91324PDU30

ABN AMRO BANK F2V 13/10/20266.575% 13/10/2026	0.00 US00084DBC39
ENTEGRIS INC	0.00 US29362U1043
CANADIAN GOV. BD. 4.50% 01/11/2025	0.00 CA135087Q806
SWISS CONFEDERATIO 3.50% 08/04/2033	0.00 CH0015803239
SONOCO PRODS. 4.60% 01/09/2029	0.00 US835495AR34
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00 FR0013404969
ILLUMINA INC	0.00 US4523271090
SPAIN GOV. BD. 1.45% 31/10/2027	0.00 ES0000012A89
MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028 EUR100000	0.00 XS2238789460
THERMO FISHER SCIE 5.00% 31/01/2029	0.00 US883556DA77
BALL CORP COM NPV	0.00 US0584981064
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.00 JP1201761M45
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.00 US91282CGZ86
US. TSY. NOTE/BOND 2.25% 31/12/2024	0.00 US9128283P31
TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029	0.00 FR0014006TQ7
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00 JP1300361C33
GUANGDONG CHJ INDUSTRY CO LTD	0.00 CNE100000KZ1
ITALY BUONI POLIEN 5.75% 01/02/2033	0.00 IT0003256820
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.00 US912810RS96
OTIS WORLDWIDE 2.565% 15/2/2030	0.00 US68902VAK35
US. TSY. NOTE/BOND 2.75% 30/06/2025	0.00 US912828XZ81
US. TSY. NOTE/BOND 3.00% 31/10/2025	0.00 US9128285J52
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.00 AU3FN0079703
MAIRE TECNIMONT SPA	0.00 IT0004931058
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.00 JP1024571Q21
ASTELLAS PHARMA NPV	0.00 JP3942400007
DP WORLD 2.375% 25/09/2026	0.00 XS1883878966
BMW US CAP. 4.90% 02/04/2029	0.00 USU09513JW07
HEALTHPEAK PROPERTIES INC	0.00 US42250P1030
US. TSY. NOTE/BON 2.625% 31/01/2026	0.00 US9128286A35
GOLDMAN SACHS CCP EUR BROKER ACCOUNT	0.00
UK. GILT 3.75% 22/07/2052	0.00 GB00B6RNH572
DRAFTKINGS HOLDINGS INC	0.00 US26142V1052
PINTEREST INC	0.00 US72352L1061
FIDELITY NATL FINL FNF GROUP	0.00 US31620R3030
UK. GILT 0.375% 22/10/2026	0.00 GB00BNNGP668
SEEGENE INC	0.00 KR7096530001
OVINTIV 5.65% 15/5/2028	0.00 US69047QAB86
GS. GRP. 1.25% 7/2/2029	0.00 XS2441552192
AUSTRALIA GOV. BD. 0.50% 21/9/2026	0.00 AU0000106411
AUSTRALIA GOV. BD. 3.25% 21-04-2025	0.00 AU3TB0000168
DOMINION ENERGY INC 4.7% SNR NTS 01/12/2044 USD 2014D	0.00 US25746UCC18
LIVE NATION INC	0.00 US5380341090
APT PIPELINES 4.20% 23/03/2025	0.00 USQ04578AD42
BRAMBLES USA 4.125% 23/10/202500 REGS	0.00 USU10517AC12
Outstanding Settlement Receipts - MXN	0.00
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.00 US05253JAL52
COMMONWEALTH EDISO 2.75% 01/09/2051000 131	0.00 US202795JU55
TARGA RES. 5.20% 01/07/20272027 USD1000	0.00 US87612KAA07
HUNTINGTON BANCSHARE F2F 8/21/2029	0.00 US446150BC73
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.00 US912810RM27
UK. GILT 3.75% 22/10/2053	0.00 GB00BPCJD997
NATIONAL AUSTRALI 1.388% 12/01/20250601 1.388% 12/01/2025	0.00 US6325C1D228
PHILLIPS EDISON GR 5.75% 15/07/2034	0.00 US71845JAB44
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.00 DE000BU2Z031
HEALTHCO REIT	0.00 AU0000169302
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.00 US64952WEY57
SPAIN GOV. BD. 5.15% 31/10/2028	0.00 ES00000124C5
QUEST DIAGNOSTICS	0.00 US74834L1008
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.00 US912810RP57
COCA-COLA 2.50% 15/3/2051	0.00 US191216DC18
JPMORGAN CHASE & CO F2F 22/04/2032	0.00 US46647PCC86
BARCLAYS 5.501% 9/8/2028	0.00 US06738EBY05
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.00 AU3TB0000135
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00 CA135087H235
TEXAS PACIFIC LD COM USD0.01	0.00 US88262P1021
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.00 DE0001102457

US. TSY. NOTE/BOND 2.75% 15/08/2047	0.00 US912810RY64
IMPERIAL OIL LTD	0.00 CA4530384086
SINGAPORE GOV. BD. 2.75% 01/03/2046	0.00 SG31A7000004
SECOM CO NPV TEMP	0.00 JP3421800008
Income Due - EUR	0.00
GENUINE PARTS CO USD	0.00 US3724601055
GAIF BD. ISSUER PT 3.40% 30/09/202626 USD1000 REGS	0.00 USQ3958YAC77
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00 JP1201511EC7
FIRST CITIZENS BCSHS - CL A	0.00 US31946M1036
SS AND C TECHNOLOGIES HOLDINGS	0.00 US78467J1007
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.00 DE0001102382
OVINTIV 5.65% 15/05/2025	0.00 US69047QAA04
CIGNA CORP 4.375% 15/10/2028	0.00 US125523AH38
SGS SA	0.00 CH1256740924
BUNZL PLC	0.00 GB00B0744B38
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.00 DE000BU27006
ITAU UNIBANCO HOLDING SA ADR	0.00 US4655621062
TEREGA SA 0.87% 17/SEP/2030	0.00 FR0013534500
UNITED KINGDOM GI 0.875% 31/7/2033	0.00
NBK TIER 2 LTD F2V 24/11/2030	0.00 XS2252513713
VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000	0.00 US92277GAN79
YARA INTL. 4.75% 01/06/2028D2000 144A	0.00 US984851AF24
MEXICAN BONOS 8.50% 01/03/202903/29 MXN100 M BONOS	0.00 MX0MGO0001F1
SPAIN GOV. BD. 5.15% 31/10/2044	0.00 ES00000124H4
KOREA NATL. OIL 0.875% 05/10/2025	0.00 US50066RAM88
WELLS FARGO F2F 2/3/20330787 3.35% 02/03/2033	0.00 US95000U2U64
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.00 JP1300281845
TOYOTA MOTOR CREDI 3.85% 24/07/2030EUR100000 639	0.00 XS2655865546
AEGON FNDG. 5.50% 16/04/202704/2027	0.00 USU0158VAA62
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.00 US00774MAV72
BEIERSDORF AG	0.00 DE0005200000
HANNOVER RUECK SE	0.00 DE0008402215
VERIZON COMMS. 1.45% 20/03/2026	0.00 US92343VGG32
CEZ 4.25% 11/6/2032	0.00 XS2838370414
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00 DE000BU22031
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.00 JP1300811Q17
INVITATION HOMES 4.875% 01/02/20355	0.00 US46188BAG77
CANADIAN GOV. BD. 2.00% 1/12/2051	0.00 CA135087H722
POWER CORP OF CANADA CAD	0.00 CA7392391016
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.00 US22536PAH47
HYUNDAI CAPITAL AM 5.80% 26/6/2025	0.00 US44891CCF86
ALFA LAVAL AB	0.00 SE0000695876
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.00 DE0001102614
UK. GILT 4.25% 07/09/2039	0.00 GB00B3KJDS62
MEDTRONIC GLOBAL HLDGS S C A 1.375% GTD SNR NTS 15/10/2040 EUR100000	0.00 XS2238792332
WIX COM LTD	0.00 IL0011301780
BURLINGTON STORES INC	0.00 US1220171060
JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.00 JP1103411FC6
CVS HEALTH 5.40% 01/06/2029	0.00 US126650EB25
NEUROCRINE BIOSCIENCES INC	0.00 US64125C1099
ITALY BUONI POLIEN 3.45% 1/3/2048	0.00 IT0005273013
BUNDESSCHATZANWEIS 2.80% 12/06/2025.01	0.00 DE000BU22015
BRIXMOR OPERATING 4.125% 15/05/2029/05/2029 USD2000	0.00 US11120VAH69
CENTERPOINT ENERGY INC	0.00 US15189T1079
ITALY BUONI POLIEN 3.45% 01/03/2048	0.00 IT0005273013
PACIFIC GAS & ELEC 3.95% 01/12/2047	0.00 US694308HY69
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.00 FR0010171975
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00 JP1300331A99
BANK MILLENNIUM SA F2F 25/09/2029	0.00 XS2905432584
MID-AMERICA APARTMENT COMMUNITIES	0.00 US59522J1034
AVANTOR INC	0.00 US05352A1007
LOGICOR FINC. SARL 3.25% 13-NOV-28	0.00 XS1909057645
TOROMONT INDUSTRIES LTD	0.00 CA8911021050
UK. GILT 1.75% 22-JUL-57	0.00 GB00BD0XH204
ESSENTIAL PROPERTIES REALTY TRUST INC	0.00 US29670E1073
DOLLAR TREE INC	0.00 US2567461080
PUMA SERIES 2024-1 1 A FRN 23/09/2055	0.00 AU3FN0085999

TRIMBLE INC COM NPV	0.00	US8962391004
ITALY BUONI POLIEN 2.00% 1/2/2028	0.00	IT0005323032
CPUK FIN. 6.136% 28/8/2031	0.00	XS2603557674
TOURMALINE OIL CP COM	0.00	CA89156V1067
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00	ES0000012124
DOCUSIGN INC	0.00	US2561631068
WARNER BROS DISCOVERY INC	0.00	US9344231041
SPAIN GOV. BD. 1.50% 30/04/2027	0.00	ES00000128P8
UK. GILT 4.25% 31/07/2034	0.00	GB00BQC82C90
FACTSET RESEARCH SYSTEMS INC	0.00	US3030751057
US BANCORP F2F 12/6/2034	0.00	US91159HJN17
ALIGN TECHNOLOGY INC	0.00	US0162551016
ONEOK 4.85% 01/02/2049	0.00	US682680BZ59
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.00	US912810RZ30
BUNDESOBLIGATION 0.00% 10/10/2025	0.00	DE0001141828
BRISTOL-MYERS SQU 4.625% 15/05/2044	0.00	US110122DH81
DAIMLER TRUCK HOLDING AG	0.00	DE000DTR0CK8
VORNADO REALTY TRUST	0.00	US9290421091
CF INDUSTRIES HOLDINGS INC	0.00	US1252691001
PIRAEUS BANK SA FRN 17/07/2029	0.00	XS2845167613
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.00	AU0000101792
JAPAN ELEVATOR SERVICE HOLDINGS CO LTD	0.00	JP3389510003
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00	US912810PU60
HUBBAY MINERALS INC	0.00	CA4436281022
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00	CA135087E679
DOW CHEM. 6.90% 15/5/2053	0.00	US260543DH36
APPLE INC 2.7% 05/AUG/2051	0.00	US037833EK23
INPOST SA	0.00	LU2290522684
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00	US5312297550
BUNDESOBLIGATION 0.0% 10/04/2026	0.00	DE0001141836
DAIMLER TRUCK FIN 5.125% 25/09/2027	0.00	US233853AY62
NIPPON STEEL CORPORATION	0.00	JP3381000003
BANDAI NAMCO HOLDINGS NPV	0.00	JP3778630008
DTE ELECTRIC CO 3.7% 15/MAR/2045	0.00	US23338VAE65
ALLIANZ FIN. II 3.25% 4/12/2029	0.00	DE000A3LZUB2
MARATHON OIL CORP	0.00	US5658491064
RESONA HOLDINGS INC	0.00	JP3500610005
NORTHERN TRUST CORP	0.00	US6658591044
Income Due - CNY	0.00	
FISERV 4.75% 15/03/2030	0.00	US337738BM99
NISOURCE INC	0.00	US65473P1057
UK. GILT 0.125% 31/1/2028	0.00	GB00BMBL1G81
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.00	DE000DL19VB0
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00	US912810RT79
AVIVA ORD	0.00	GB00BPQY8M80
DYNATRACE INC	0.00	US2681501092
ADVANCE RES INV REIT	0.00	JP3047160001
SARTORIUS FINANCE 4.25% 14/9/2026	0.00	XS2678111050
SUZANO AUSTRIA 6.00% 15/01/2029	0.00	US86964WAF95
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00	FR0013257524
ITALY BUONI POLIEN 5.00% 1/9/2040	0.00	IT0004532559
UK. GILT 3.75% 7/3/2027	0.00	
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00	DE0001102440
BERKLEY(W.R.)CORP 4.75% SNR NTS 01/08/2044 USD	0.00	US084423AT91
POOL CORPORATION	0.00	US73278L1052
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.00	XS1960678255
BUNDESOBLIGATION 0.0% 16/APR/2027	0.00	DE0001141851
ESSENT GROUP LTD	0.00	BMG3198U1027
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00	JP1201791N14
ORANGE 5.50% 06/02/2044	0.00	US685218AB52
AVERY DENNISON CO US	0.00	US0536111091
VERIZON COMMS. 2.10% 22/03/2028	0.00	US92343VGH15
JAPAN GOV. TWENTY 1.80% 20/06/2031	0.00	JP1201291B88
T-MOBILE USA 3.00% 15/02/2041	0.00	US87264ABL89
VOLVO TSY. 3.125% 26/08/2029UR100000	0.00	XS2887184401
METRO INC - A	0.00	CA59162N1096
EAST JAPAN RAILWAY JPY	0.00	JP3783600004
FIFTH THIRD BANCORP F2F 06/09/2030	0.00	US316773DM97
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00	JP1300781P48
CABOT OIL AND GAS CORP	0.00	US1270971039
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00	JP1300801PA2
CARNIVAL CORP USD	0.00	PA1436583006

COMCAST 5.25% 26/09/2040	0.00 XS2909746666
SINGAPORE GOV. BD. 2.75% 01/04/2042	0.00 SG3254976487
FRESENIUS SE CO KGAA	0.00 DE0005785604
JPM. CHASE F2F 22/7/2035	0.00 US46647PEK84
MARRIOTT INTERNATIONAL INC 5% SNR NTS 15/10/2027	0.00 US571903BJ14
USD1000 JJ	
GEORGE WESTON LTD	0.00 CA9611485090
PENSKE TRUCK LEASI 5.75% 24/5/20264/05/2026 USD1000	0.00 US709599BU71
144A	
JBS USA LUX JBS US 5.75% 1/4/2033	0.00 US46590XAY22
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00 IT0005274805
CHINA CONSTRUCION ENGINEERING CORP LTD	0.00 CNE100000F46
REGAL REXNORD CORP 6.05% 15/02/2026	0.00 US758750AL75
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00 IT0005413171
SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS	0.00 XS2156510021
SMITH & NEPHEW PLC	0.00 GB0009223206
UK. GILT 4.00% 22/1/2060	0.00 GB00B54QLM75
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00 DE0001102549
TRELLEBORG AB-B SHS	0.00 ES0000114837
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00 IT0005521981
MEGA FIRST CORPORATION BHD	0.00 MYL3069O0001
Outstanding Settlement Receipts - DKK	0.00
FMC 5.15% 18/05/2026	0.00 US302491AW57
COPT DEFENCE PROPERTIES	0.00 US22002T1088
CAP. ONE FINL. F2F 30/10/2031	0.00 US14040HDC60
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00 ES0000012J15
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00 JP1201841P46
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.00 US53079EBN31
RELIANCE INC	0.00 US7595091023
REVVITY INC	0.00 US7140461093
GROUP 1 AUTOMOTIVE INC	0.00 US3989051095
WELLS FARGO F2F 30/4/2041	0.00 US95000U2Q52
PENSKE TRUCK LEASI 4.40% 01/07/2027/07/2027 USD1000	0.00 US709599BN39
144A	
INTL PAPER CO	0.00 US4601461035
SPAIN GOV. BD. 4.65% 30-07-2025	0.00 ES00000122E5
STRAUMANN HLDG	0.00 CH1175448666
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00 JP1300321A34
MARS INC 4.55% 20/04/2028	0.00 US571676AT26
ALLIANT ENERGY CORP	0.00 US0188021085
CLP HOLDINGS LIMITED HKD	0.00 HK0002007356
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.00 JP1300711M79
US TREASURY N/B 3.87% 31/DEC/2029	0.00 US91282CGB19
ZOOM VIDEO COMMUNICATIONS INC	0.00 US98980L1017
REINSURANCE GROUP OF AMERICA	0.00 US7593516047
EQT AB	0.00 SE0012853455
SPAIN GOV. BD. 2.80% 31/5/2026	0.00 ES0000012L29
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.00 JP1300371C98
RATIONAL AG	0.00 DE0007010803
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00 JP1201691K75
COREBRIDGE FINL. 3.65% 5/4/2027	0.00 US21871XAD12
SANDOZ GROUP ORD SHS	0.00 CH1243598427
CENTRAL JAPAN RAILWAY CO	0.00 JP3566800003
UNI CHARM CORPORATION	0.00 JP3951600000
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00 JP1201811N77
SPAIN GOV. BD. 2.15% 31/10/2025	0.00 ES00000127G9
GRACO INC	0.00 US3841091040
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00 JP1300581J30
OBAYASHI CORPORATION	0.00 JP3190000004
AUSTRALIA GOV. BD 0.25% 21/11/2025	0.00 AU0000095457
JAPAN GOV. TWENTY 2.00% 20/12/2025	0.00 JP1200841615
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00 IT0004923998
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.00 US842400HF31
WARNERMEDIA HLDGS 3.755% 15/3/2027	0.00 US55903VBA08
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.00 US83368TBQ04
HOCHTIEF AG	0.00 DE0006070006
DAVITA INC	0.00 US23918K1088
SPAIN GOV. BD. 2.55% 31/10/2032	0.00 ES0000012K61
US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.00 US912810UD80
mitsubishi UFJ FINL. F2V 20/07/2027	0.00 US606822BY90

TRUIST FINL. F2F 30/10/2029	0.00 US89788MAQ50
US. TSY. NOTE/BON 2.875% 31/5/2025	0.00 US9128284R87
VENTAS REALTY LIMITED PARTNERSHIP 2.5% GTD SNR	0.00 US92277GAW78
NTS01/09/2031 USD	
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.00 BE0000291972
BUNDESOBLIGATION 0.00% 11/04/20251	0.00 DE0001141810
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00 DE0001102531
SUMITOMO MITSUI TRUST HOLDINGS	0.00 JP3892100003
US. TSY. NOTE/BOND 2.75% 31/8/2025	0.00 US9128284Z04
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00 FR001400FTH3
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.00 FR001400CMX2
RECORDATI SPA - NEW	0.00 IT0003828271
THE JM SMUCKER COMPANY	0.00 US8326964058
SHANXI LANHUA SCI TECH VENTURE ORD SHS A	0.00 CNE000000XZ5
CAIXABANK SA 6.87% 25/OCT/2033	0.00 XS2579488201
KROGER 4.65% 15/09/2029	0.00 US501044DT58
ACCESS CO LTD	0.00 JP3108060009
FUNDING CIRCLE HOLDINGS ORD	0.00 GB00BG0TPX62
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.00 DE0001102564
COUNCIL OF EUR. DE 0.60% 08/10/2024/10/2024 AUD500000	0.00 AU3CB0283638
ALLEGION PLC	0.00 IE00BFRT3W74
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00 NL0011819040
HALMA PLC	0.00 GB0004052071
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00 US797440BW34
ENEL FIN. INTL. 4.25% 15/6/2025	0.00 USN30707AN87
KAJEMA CORP	0.00 JP3210200006
JULIUS BAER GROUP LTD	0.00 CH0102484968
W P CAREY INC	0.00 US92936U1097
GREAT WEST LIFECO	0.00 CA39138C1068
JUNIPER NETWORK INC	0.00 US48203R1041
SVENSKA HANDELSBKN SER A NPV	0.00 SE0007100599
UK. GILT 4.25% 12/7/2049	0.00 GB00B39R3707
AKZO NOBEL NV	0.00 NL0013267909
SANTOS LIMITED	0.00 AU000000STO6
ARDINE MATHESON HOLDINGS LTD	0.00 US4711154025
CAPITAL ONE FINANCA F2F 1/2/2029	0.00 US14040HCX17
SPAIN GOV. BD. 0.70% 30/04/2032	0.00 ES0000012K20
LOJAS QUERO QUERO SA	0.00 BRLIQQACNOR5
DOMINOS PIZZA INC	0.00 US25754A2015
GENMAB AS	0.00 DK0010272202
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.00 DE0001102416
IDEX 4.95% 01/09/2029	0.00 US45167RAJ32
HD HYUNDAI INFRACORE CO LTD	0.00 KR7042670000
SPAIN GOV. BD. 0.80% 30/07/2027	0.00 ES0000012G26
BUNGE GLOBAL SA COM USD0.01	0.00 CH1300646267
HYOSUNG ADVANCED MATERIALS CORP	0.00 KR7298050006
AMCOR PLC COM USD	0.00 JE00B11F3079
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00 JP1201751M13
CONS. EDISON OF NE 4.30% 01/12/2056	0.00 US209111FK46
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00 AU0000047003
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00 US912828YX25
BANK OF IRELAND GRP. F2V 06/12/2032	0.00 XS2528657567
TARGA RES. 6.50% 15/2/2053	0.00 US87612GAD34
Outstanding Settlement Receipts - PHP	0.00
US. TSY. NOTE/BON 1.375% 31/8/2026	0.00 US912828YD60
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
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.00 JP1201861PA6
VIATRIS INC	0.00 US92556V1061
GS. GRP. F2F 10/8/2026	0.00 US38145GAM24
BIO TECHNE CORP	0.00 US09073M1045
AMGEN 5.65% 2/3/2053	0.00 US031162DT45
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00 JP1201711L13
ICON INVS. SIX DA 5.849% 08/05/2029	0.00 US45115AAB08
TRATON FIN. LUXEM 5.625% 16/01/2029	0.00 DE000A3LSV01
PANDORA	0.00 DK0060252690
COOPERATIEVE RABOB 5.25% 14/09/2027	0.00 XS0827563452
SWO EUR RCV EURIB 6M PAY 2.6 240325	0.00
NORTONLIFELOCK	0.00 US6687711084

BANK OF AMERICA CORP 3.59% 21/JUL/2028	0.00 US06051GGR48
AES CORP	0.00 US00130H1059
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00 AU000XCLWAX7
LLOYDS BANKING GRP. VAR 31/08/2033	0.00 AU3CB0302115
EXACT SCIENCES CORP	0.00 US30063P1057
SKANDINAVISKA ENSK 4.00% 09/11/2026/26 EUR1000 323 REGS	0.00 XS2553798443
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.00 AU0000087454
CANADIAN GOV. 0.50% 01/12/20303	0.00 CA135087L443
DEMETER INVESTMENTS F2F 8/15/2050	0.00 XS1261170515
TREASURY CORP VICT 2.25% 15/09/2033	0.00 AU3SG0002504
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00 JP1201671K12
NEWDAY FUNDING MASTER ISSUER 2X C FRN 7/15/2032	0.00 XS2834467602
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00 JP1201461D98
VERIZON COMMS. 4.125% 16/03/2027	0.00 US92343VDY74
JB HUNT TRANSPORT SERVICES INC	0.00 US4456581077
COMCAST CORP 5.5% GTD SNR NTS 15/05/2064 USD1000	0.00 US20030NEG25
KIRIN HOLDINGS CO LTD	0.00 JP3258000003
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.00 US961214DF70
MARRIOTT VACATIONS WORLDWIDE CORP	0.00 US57164Y1073
MACQUARIE BANK 2.30% 22/01/2025	0.00 US55608RBE99
CITIGROUP INC FRN 17/MAR/2026	0.00 US172967NL16
CFS Finerge & NT overlay	0.00
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00 IT0005383309
SUMITOMO METAL MINING CO LTD	0.00 JP3402600005
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.00 AU3FN0082194
FORTUNE BRANDS HOME AND SECURITY	0.00 US34964C1062
TARGA RES. 6.125% 15/3/2033	0.00 US87612GAC50
C.H. ROBINSON WORLDWIDE INC	0.00 US12541W2098
UK. GILT 0.25% 31/01/2025	0.00 GB00BLPK7110
SKANDINAVISKA ENS 5.125% 5/3/2027	0.00 US830505AZ66
SPAIN GOV. BD. 5.90% 30/07/2026	0.00 ES00000123C7
ELI LILLY 4.20% 14/08/2029	0.00 US532457CQ99
ROYALTY PHARMA PLC	0.00 GB00BMVP7Y09
INPEX CORPORATION	0.00 JP3294460005
EPIROC AB	0.00 SE0015658109
ENERGY TRANSFER OP 5.00% 15/05/2050	0.00 US29278NAR44
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00 BE0000347568
GALAXY ENTERTAINMENT GROUP LIMITED	0.00 HK0027032686
BANQUE FEDERATIVE 4.125% 13/3/2029	0.00 FR001400GGZ0
AKER BP ASA NOK1	0.00 NO0010345853
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00 IT0005580094
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00 DE0001135325
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.00 JP1201231AC0
BANK OF AMERICA 3.248% 21/10/2027	0.00 US06051GGA13
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00 ES0000012L52
KIMCO REALTY OP LL 4.85% 01/03/2035	0.00 US49447BAB99
JAPAN GOV. THIRTY 1.80% 20/03/2054	0.00 JP1300821Q49
UK. GILT 1.625% 10/22/2054	0.00 GB00BJLR0116
ERAC USA FIN LLC 4.6% 01/05/2028	0.00 US26884TAV44
INTERPUBLIC GROUP COS INC USD	0.00 US4606901001
TELEFLEX INC	0.00 US8793691069
EXOR NV	0.00 NL0012059018
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00 JP1201281B64
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00 IT0005421703
KONAMI GROUP CORP	0.00 JP3300200007
T-MOBILE USA 2.55% 15/02/2031	0.00 US87264ACB98
KANSAI ELECTRIC POWER JPY	0.00 JP3228600007
NIPPON ACCOMMODATIONS FUND	0.00 JP3046440008
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.00 JP1201551FC0
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.00 AU3FN0081790
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00 IT0005365165
CCP INITIAL MARGIN	0.00
BANK OF IRELAND GR EUR1	0.00 IE00BD1RP616
FUTU HOLDINGS LTD	0.00 US36118L1061
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
JERSEY CENTRAL POWER & LIGHT CO 4.3% SNR NTS 15/01/2026 USD2000 144A	0.00 US476556DC60
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.00 DE0001102622

FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00 FR0014009O62
JOHN DEERE CAP. 4.75% 8/6/2026 4.75% 08/06/2026	0.00 US24422EWX39
OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI	0.00
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00 IT0005500068
CARMAX INC	0.00 US1431301027
NUTRIEN LTD 4% SNR NTS 15/12/2026 USD2000	0.00 US67077MAE84
VONOVIA SE 1.50% 14/6/2041	0.00 DE000A3E5MK0
TRANSURBAN FINANC 3.974% 12/03/2036	0.00 XS2778764188
UK. GILT 1.125% 31/1/2039	0.00 GB00BLPK7334
BRF BRASIL FOODS SA	0.00 BRBRFSACNOR8
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00 JP1201731L76
CANADIAN IMPERIAL 1.25% 22/06/2026 2/06/2026 USD1000	0.00 US13607HVE97
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00 BE0000331406
TOYOTA TSUSHO CORP	0.00 JP3635000007
BIMBO BAKERIES USA 6.05% 15/1/2029	0.00 USU0901RAB34
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00 JP1201851P76
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00 JP1201741LA9
JD LOGISTICS INC	0.00 KYG507451012
JACK HENRY & ASSOCIATES INC	0.00 US4262811015
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00 JP1201521F37
SKYWORKS SOLUTIONS INC	0.00 US83088M1027
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00 IT0005127086
DAE FNDG. 3.375% 20/03/2028	0.00 XS2286303495
SPAIN GOV. BD. 1.60% 30/04/2025	0.00 ES00000126Z1
CHINA MERCHANTS PO NPV	0.00 HK0144000764
RB GLOBAL INC COM NPV	0.00 CA74935Q1072
ROBINHOOD MARKETS INC	0.00 US7707001027
EMERA INC	0.00 CA2908761018
SIEMENS FINANCIER 3.625% 22/2/2044	0.00 XS2769892600
MALAYSIA GOV. BD. 2.632% 15/04/2031 1000000 20/0002	0.00 MYBMO2000028
COX COMMS. 2.60% 15/06/2031 16% 15/06/2031	0.00 US224044CN54
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
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00 JP13002918A0
HSBC HLDGS. F2F 11/8/2028	0.00 US404280DG12
BOLIDEN ORD SHS	0.00 SE0020050417
NETHERLANDS GOV. B 0.25% 15/07/2025	0.00 NL0011220108
SPAIN GOV. BD. 0.00% 31/5/2025	0.00 ES0000012K38
TARGA RES. 4.20% 01/02/2033	0.00 US87612GAA94
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00 DE0001135366
TWILIO INC	0.00 US90138F1021
FORD MOTOR CREDIT 7.35% 06/03/2030	0.00 US345397C684
UNION PACIFIC 5.15% 20/01/20630	0.00 US907818GD49
BUONI POLIENALI D 1.25% 01/12/20260 REGS	0.00 IT0005210650
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000CAR3
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00 AU3FN0080883
FUGRO NV EURO.05	0.00 NL00150003E1
WESTERN MIDSTREAM 4.05% 01/02/2030	0.00 US958667AC17
ERIE INDEMNITY CO	0.00 US29530P1021
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00 IT0005519787
EPAM SYSTEMS INC	0.00 US29414B1044
DIAMONDBACK ENERGY 5.90% 18/04/2064	0.00 US25278XBB47
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00 AU000XCLWAG2
ATHORA HOLDING LT 6.625% 16/6/2028	0.00 XS2628821790
Income Due - KRW	0.00
MICROSOFT CORP 2.525% 01/06/2050	0.00 US594918CC64
SPAIN GOV. BD. 2.35% 30/07/2033	0.00 ES00000128Q6
HCA 5.45% 15/09/2034	0.00 US404121AK12
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00 BE0000341504
ATMOS ENERGY 5.75% 15/10/2052	0.00 US049560AY17
BPCE F2F 06/10/2026 MTN 06/10/2026 USD250000	0.00 US05584KAH14
UK. GILT 1.75% 22/1/2049	0.00 GB00BFWFPP71
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00 US912810QA97
Income Due - CAD	0.00
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00 JP1400151N57
INCYTE CORP	0.00 US45337C1027
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00 CA135087M847
AEP TRANSMISSION CO LLC 2.75% SNR NTS 15/08/2051	0.00 US00115AAN90
USD1000 N	

JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00 JP1300611K15
UK. GILT 1.50% 31/7/2053	0.00 GB00BM8Z2V59
BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033	0.00 IT0005518128
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00 NL0000102234
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00 DE0001102481
CREDIT SUISSE GRP. F2F 02/04/2032	0.00 CH1174335740
FORD MOTOR CREDIT CO LLC 7.122% SNR NTS 07/11/2033USD200000	0.00 US345397D674
FUBON FINANCIAL HL TWD10 TEMP	0.00 TW0002881000
MBANK F2F 11/09/2027	0.00 XS2680046021
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00 DE0001102598
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.00 XS2264978623
BERKSHIRE HATHAWAY 4.50% 01/02/2045	0.00 US084659AF84
NRG ENERGY INC 2.45% GTD SNR SEC NTS 02/12/2027 USD2000	0.00 US629377CP59
ALBERMARLE CORP	0.00 US0126531013
NATL. AUSTRALIA BANK F2F 03/08/2032	0.00 AU3CB0291284
VAT GROUP AG	0.00 CH0311864901
UDR INC	0.00 US9026531049
SHISEIDO COMPANY LIMITED	0.00 JP3351600006
BIOMARIN PHARMACEUTICAL INC	0.00 US09061G1013
NATL. GRID NORTH 4.151% 12/9/2027	0.00 XS2680745119
BATH AND BODY WORKS INC	0.00 US0708301041
ALIMENTATION COUC 5.267% 12/2/20344	0.00 US01626PAU03
AMPOL FRN 02/12/2081	0.00 AU3FN0064739
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00 NL0000102317
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.00 AU000000VCX7
RAKUTEN GROUP INC	0.00 JP3967200001
HUMANA 4.95% 01/10/2044	0.00 US444859BE13
QPH FIN. PTY 2.30% 29/7/2027	0.00 AU3CB0273365
ZILLOW GROUP INC	0.00 US98954M2008
TORAY INDS INC	0.00 JP3621000003
SAINSBURY (J) PLC	0.00 GB00B019KW72
YOKOGAWA ELECTRIC JPY	0.00 JP3955000009
NEWCASTLE GREATER MU FRN 14/02/2029	0.00 AU3FN0085023
UK. GILT 3.50% 22/07/2068	0.00 GB00BBJNQY21
SYSMEX CORP	0.00 JP3351100007
ROCHE HOLDING AG	0.00 CH0012032113
NITORI CO LTD	0.00 JP3756100008
AGI FIN. PTY FRN 10/7/2030	0.00 AU3FN0079372
CREDIT AGRICOLE FRN 01/06/2028	0.00 AU3FN0078515
BANCO SANTANDER FRN 23/01/2029	0.00 AU3FN0084307
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00 IT0005445306
VOLVO TSY. 2.625% 20/2/2026	0.00 XS2534276717
ENGIE 5.625% 10/04/2034	0.00 US29286DAB10
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.00 AU3FN0055687
WESTPAC BANKING FRN 27/01/2027	0.00 AU3FN0074563
UBS AG/AUSTRALIA FRN 24/11/2026	0.00 AU3FN0083150
HSBC HLDGS. FRN 21/03/2034	0.00 AU3FN0085726
WESTPAC BANKING FRN 03/04/2034	0.00 AU3FN0086328
SCENTRE GRP. TST. 1 FRN 10/09/2054	0.00 AU3FN0091567
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00 JP1300691M16
ABN AMRO BANK F2F 22/2/2033100000 290	0.00 XS2558022591
THAMES WATER UTILI 8.25% 25/4/2040	0.00
BROADCOM INC 3.419% 15/04/2033	0.00 US11135FBK66
INS. AUSTRALIA GRP. FRN 15/06/2045	0.00 AU3FN0047544
JEFFERIES FINANCI 5.875% 21/07/2028	0.00 US47233WBM01
ORIGIN ENERGY LIMITED	0.00 AU000000ORG5
NESTLE CAPITAL COR 5.10% 12/03/2054	0.00 US64105MAD39
COOPERATIEVE RABOBAN FRN 22/05/2026	0.00 AU3FN0078150
ENEL FIN. INTL. 4.25% 15/6/20256/2025	0.00 US29278GAV05
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00 FR0013515806
NBN 4.75% 28/09/2026	0.00 AU3CB0292597
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00 JP1201771M76
DBS BANK FRN 16/08/2027	0.00 AU3FN0080313
CANADIAN IMPERIAL BA FRN 21/04/2026	0.00 AU3FN0077574
UTD. O/SEAS. BANK SY FRN 16/03/202626	0.00 AU3FN0076170
SPAIN GOV. BD. 3.50% 31/5/2029	0.00 ES0000012M51
UK. GILT 6.00% 07/12/2028	0.00 GB0002404191
ADMIRAL GROUP PLC	0.00 GB00B02J6398
JOHN DEERE FINL. 4.90% 28/07/2025	0.00 AU3CB0291078

ROTHESAY LIFE 8.0% 30/OCT/2025	0.00 XS1312953596
COX COMMS. 2.95% 1/10/2050	0.00 US224044CM71
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00 DE0001102473
SPAIN GOV. BD. 0.60% 31/10/2029	0.00 ES0000012F43
SVENSKA CELLULOSA AB - B SHARES	0.00 SE0000112724
BARCLAYS PLC FRN 20/05/2027	0.00 AU3FN0060448
AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000	0.00 AU3CB0233856
TRITON BOND TRUST 2024-1 IN 2 A2 FRN 17/05/2056	0.00 AU3FN0089215
UNITED KINGDOM GI 4.125% 22/7/2029	0.00 GB00BQC82B83
IMCD NV	0.00 NL0010801007
METROPOLITAN LIFE GB FRN 01/12/2025	0.00 AU3FN0057451
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00 IT0005467482
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00 BE0000335449
NSW PORTS FINANCE 5.042% 19/09/2031	0.00 AU3CB0313591
VICTORIA POWER NETWO FRN 21/04/2026	0.00 AU3FN0059994
ITALY BUONI POLIEN 1.65% 01/03/2032	0.00 IT0005094088
ORIGIN ENERGY FIN. 5.35% 26/09/2031	0.00 AU3CB0313625
NBN 4.20% 14/04/20274/2027	0.00 AU3CB0288397
PACCAR FINL. PTY 4.05% 02/06/2025	0.00 AU3CB0289932
UNIVERSITY OF SYDN 3.75% 28/8/2025	0.00 AU3CB0232288
DBNGP FIN. PTY 4.225% 28/05/2025	0.00 AU3CB0253417
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00 JP1201531F68
HYUNDAI CAPITAL SE 3.50% 21/03/2025	0.00 AU3CB0287530
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00 CA135087J397
INCITEC PIVOT 4.30% 18/03/2026	0.00 AU3CB0261576
SVENSKA HANDELSBAN 2.95% 24/03/2025	0.00 AU3CB0287605
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00 DE0001135176
SOUTHERN CALIFORNI 4.65% 01/10/2043	0.00 US842400FZ13
ALEXANDRIA REAL E 5.625% 15/05/205415/05/2054 USD1000	0.00 US015271BD04
JEFFERIES FINANCIAL GROUP INC 2.75% 15/10/2032	0.00 US47233JDX37
ESSENTIAL UTILS	0.00 US29670G1022
AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000	0.00 AU300ENL0021
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00 BE0000357666
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.00 US35805BAC28
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.00 AU3CB0242139
VICINITY CENTRES T 2.60% 27/06/2025	0.00 AU3CB0264505
DEXUS FIN. PTY 4.25% 11/05/2027	0.00 AU3CB0244168
ROKU INC	0.00 US77543R1023
MAGNA INTERNATIONAL INC	0.00 CA5592224011
HCA 5.45% 1/4/2031	0.00 US404119CT49
WOOLWORTHS GRP. 1.85% 20/5/2025	0.00 AU3CB0272219
ORACLE CORP 3.8% SNR NTS 15/11/2037 USD2000	0.00 US68389XBP96
INTERCONTINENTAL H 3.75% 14/8/2025	0.00 XS1275957121
Outstanding Settlement Receipts - SGD	0.00
ASAHI KASEI CORPORATION	0.00 JP3111200006
OCCIDENTAL PETROLE 5.55% 01/10/2034	0.00 US674599EL59
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00 JP1300141445
PIEDMONT NATURAL G 2.50% 15/3/2031	0.00 US720186AN51
CONOCOPHILLIPS 5.7% GTD SNR NTS 15/09/2063 USD1000	0.00 US20826FBH82
INTL. BANK FOR REC 3.30% 14/08/2028	0.00 AU3CB0250652
BOOKING HLDGS. 3.50% 1/3/2029	0.00 XS2776511060
CITIBANK NA 5.803% 29/9/2028	0.00 US17325FBB31
CRRC CORP LIMITED	0.00 CNE100000CP9
KAZMUNAYGAS NATL. 6.375% 24/10/2048/10/2048	0.00 XS1807299331
USD200000 15	
KOMMUNALBANKEN 3.40% 24/07/2028	0.00 AU3CB0250132
LUNDIN MINING CORP	0.00 CA5503721063
BRISBANE AIRPORT P 3.10% 30/6/2026	0.00 AU3CB0272847
CIE DE SAINT-GOBAI 3.25% 09/08/2029	0.00 XS2874384279
CELANESE CORP SERIES A	0.00 US1508701034
DAYFORCE INC	0.00 US15677J1088
CAMDEN PROPERTY TRUST	0.00 US1331311027
KEYCORP F2F 06/03/2035	0.00 US49326EEP43
SHINHAN BANK 5.00% 30/08/2028	0.00 AU3CB0256113
DANSKE BANK FRN 10/04/2027	0.00 XS2798276270
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
CAP. ONE FINL. F2F 26/7/2030	0.00 US14040HDG74
COMMERZBANK F2V 05/12/203000 956	0.00 DE000CZ45V25

SOUTHERN GAS CAP. 4.40% 30/5/2047000 2017-A	0.00 US8426EPAC26
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00 CA135087XW98
SUMITOMO REALTY & DEVELOPMENT CO	0.00 JP3409000001
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00 IT0005422891
PAN PACIFIC INTL H NPV	0.00 JP3639650005
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00 AU3CB0239754
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00 JP1400041B55
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
VOLVO TSY. 3.125% 08/09/2026	0.00 XS2760218185
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655% 22/08/2028	0.00 US74977SDR04
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00 IT0005345183
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00 CA135087F825
AEP TEXAS 5.45% 15/05/2029	0.00 US00108WAS98
SANTOS FIN. 6.875% 19/09/20333	0.00 US803014AB57
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00 AU3CB0268548
UK. GILT 4.375% 31/7/2054	0.00 GB00BPSNBB36
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00 IT0005370306
FLORIDA POWER & LI 3.95% 01/03/2048	0.00 US341081FQ54
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00 JP1201661JA3
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00 ES0000012729
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00 JP13003119A4
ITALY BUONI POLIEN 1.85% 1/7/2025	0.00 IT0005408502
BUONI POLIENALI D 0.95% 01/12/2031	0.00 IT0005449969
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
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.00 US969457CN88
DANSKE BANK F2V 13/4/2027	0.00 XS2586741543
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00 IT0005170839
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00 US912810FP85
INSURANCE AUSTRALIA GROUP LIMITED	0.00 AU000000IAG3
1ST SOURCE CORPORATION	0.00 US3369011032
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00 AU000XCLWAI8
MELROSE INDUSTRIES PLC	0.00 GB00BNGDN821
EVERGY INC COM NPV	0.00 US30034W1062
WEA FIN. WESTFIELD 4.75% 17/09/2044	0.00 US92890HAD44
KUEHNE & NAGEL INTERNATIONAL AG	0.00 CH0025238863
CHARLES RIVER LABORATORIES INTERNATIONAL INC	0.00 US1598641074
FUTURES MARGIN-NZD	0.00
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00 IT0005083057
YAMAHA MOTOR CO	0.00 JP3942800008
NORDSON CORP	0.00 US6556631025
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.00 FR001400NBC6
AGI FINANCE PTY L 2.119% 24/06/2027	0.00 AU3CB0281145
CITIGROUP INC F2F 13/02/2035	0.00 US172967PG03
DIALOG GROUP BHD	0.00 MYL72770O006
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.00 ES00000127A2
ANDRITZ AG	0.00 AT0000730007
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.00 JP12011419C6
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00 JP1300771P16
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00 IT0005363111
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032	0.00 AU3FN0083036
CCL INDUSTRIES INC	0.00 CA1249003098
CENTERPOINT ENERGY 4.10% 1/9/2047	0.00 US15189WAJ99
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00 IT0005162828
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00 AU3CB0275253
DIAMONDBACK ENERGY 5.40% 18/04/2034	0.00 US25278XAZ24
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.00 JP1201121975
BANK OF AMERICA F2F 7/2/2030	0.00 US06051GHQ55
JEFFERIES FINL. G 2.625% 15/10/2031/2031 USD1000	0.00 US47233JGT97
BILIBILI INC	0.00 US0900401060
TMX GROUP LTD COM NPV	0.00 CA87262K1057
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00 BE0000352618
SWO USD RCV SOFR 1D PAY 4 240325	0.00
HEATHROW FNDG. 4.15% 11/10/2028	0.00 XS1891780691
ROHTO PHARACEUTICAL CO LTD	0.00 JP3982400008
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
BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026	0.00 IT0005454241
CARREFOUR SA	0.00 FR0000120172
WESTERN GAS PARTNE 4.65% 01/07/2026	0.00 US958254AF13
SALUTE SERIES 2024-1 1 A FRN 15/06/2056	0.00 AU3FN0086344
KESKO OYJ-B SHS	0.00 FI0009000202
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00
BAXTER INTL. 1.915% 1/2/2027USD1000	0.00 US071813CL19
HIMS & HERS HEALTH ORD SHS CLASS A	0.00 US4330001060
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00 IT0005433195
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00 NL0012818504
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00 JP1300421E39
EISAI CO LTD JPY	0.00 JP3160400002
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00 BE0000345547
WESTLAKE CORPORATION 2.875% SNR NTS 15/08/2041 USD1000	0.00 US960413AY89
SCHINDLER-HLDG AG REG	0.00 CH0024638212
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.00 JP1201801N46
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.00 DK0030506886
MOWI ASA	0.00 NO0003054108
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00 JP1300461F39
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00 AU3TB0000150
KNIGHT SWIFT TRANS CL A COM STK	0.00 US4990491049
EMPIRE CO LIMITED	0.00 CA2918434077
MONDAY COM LTD	0.00 IL0011762130
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00 DE0001135085
HYUNDAI ELECTRIC ENERGY SYST	0.00 KR7267260008
SPAIN GOV. BD. 1.20% 31/10/2040	0.00 ES0000012G42
RENTOKIL INITIAL PLC	0.00 GB00B082RF11
NORSK HYDRO ASA	0.00 NO0005052605
UBS GRP. F2F 13/08/2030	0.00 US902613AA61
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00 IT0001086567
ELECTRANET PTY L 2.4737% 15/12/2028	0.00 AU3CB0283034
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00 JP1200951760
BARRATT DEVELOPMENTS PLC	0.00 GB0000811801
TRANSMEDICS GROUP INC	0.00 US89377M1099
UTD. AIRLINES 4.375% 15/04/2026	0.00 US90932LAG23
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP PARIBAS	0.00
RADIAN GROUP INC	0.00 US7502361014
FOX CORP	0.00 US35137L1052
BANQUE FEDERATIVE 1.875% 18/06/202918/06/2029 EUR100000 487	0.00 FR0013425162
CANADIAN GOV. BD. 1.25% 1/3/2025	0.00 CA135087K528
HON HAI PRECISION INDUSTRY CO LTD	0.00 US4380908057
EBARA CORP NPV	0.00 JP3166000004
FISERV 5.15% 15/03/2027	0.00 US337738BJ60
KB FINANCIAL GROUP INC - ADR	0.00 US48241A1051
DWPF FIN. PTY 1.90% 04/08/2028	0.00 AU3CB0282010
TAUPO DISTRICT COUNCIL 041224 PNOTE	0.00 NZTDCDO339L5
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00 JP1200931739
APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055	0.00 AU3FN0086559
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.00 JP12009216C0
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.00 US744448DA65
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00 JP1300731N17
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
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00 JP1300761NA3
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00 JP1200891685
AXA SA F2F 11/7/2043	0.00 XS2610457967
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00 JP1201721L45
EDENRED	0.00 FR0010908533
SAMSUNG E AND A CO LTD	0.00 KR7028050003
NORTHERN STAR RESOURCES LTD	0.00 AU000000NST8
DBS BANK 0.375% 21/11/20240 6	0.00 XS1720526737
CHINA UNITED NETWORK COMMUNICATIONS LTD	0.00 CNE000001CS2
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00 JP1200851630
DANSKE BANK F2V 22/9/202626	0.00 US23636BBE83
SPAIN GOV. BD. 3.90% 30/07/2039	0.00 ES0000012L60
NESTLE HLDGS. 5.25% 13/3/2026	0.00 USU64106CD47

SEALED AIR 1.573% 15/10/2026D2000	0.00 US81211KAZ30
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00 DE0001135226
LAMB WESTON HOLDINGS INC	0.00 US5132721045
QBE INSURANCE GROUP F2V 17/06/2046	0.00 XS1423722823
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00 JP1201781MA3
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.00 AU3FN0085361
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00 DE0001102515
BUONI POLIENALI DEL TES 4.1% 01/FEB/2029	0.00 IT0005566408
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00 JP1200781563
SOLVENTUM ORD SHS	0.00 US83444M1018
ANTOFAGASTA PLC	0.00 GB0000456144
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00 JP1300751N79
BARCLAYS 4.836% 09/05/2028	0.00 US06738EAW57
EASTMAN CHEMICAL COM	0.00 US2774321002
NBN 0.875% 08/10/2024	0.00 US62878V2C39
SPAIN GOV. BD. 1.90% 31/10/2052	0.00 ES0000012K46
AEGON F2F 11/04/2048	0.00 US007924AJ23
AKER BP 3.10% 15/7/2031	0.00 US55037AAB44
JAPAN GOV. TEN YEA 0.40% 20/03/2025	0.00 JP1103381F34
SCHINDLER HOLDING-PART CERT	0.00 CH0024638196
JERONIMO MARTINS SGPS SA	0.00 PTJMT0AE0001
AT&T INC 2.9% 04/DEC/2026	0.00 XS1879223565
PERMIAN RES. OPERA 6.25% 01/02/2033	0.00 US71424VAB62
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00 IT0005582421
KAZMUNAYGAS NATIONAL CO 3.5% 14/APR/2033	0.00 XS2242422397
ANTHEM 3.60% 15/03/2051	0.00 US036752AS28
JAPANESE YEN	0.00
UK. GILT 2.50% 7/22/2065	0.00 GB00BYYMZX75
QORVO INC	0.00 US74736K1016
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00 US015857AF21
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00 JP13002717A6
EURONEXT NV	0.00 NL0006294274
JABIL INC	0.00 US4663131039
TOAST INC	0.00 US8887871080
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.00 JP1103441G98
SPAIN GOV. BD. 2.70% 31/10/2048	0.00 ES0000012B47
ULVAC INC	0.00 JP3126190002
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00 JP1300681LA7
NSW ELECTRICITY N 2.543% 23/9/2030	0.00 AU3CB0274645
MICROSOFT 2.50% 15/9/2050	0.00 US594918CW29
RENAULT SA	0.00 FR0000131906
SABINE PASS LIQUE 5.875% 30/6/2026	0.00 US785592AV86
CONTINENTAL AG	0.00 DE0005439004
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00 JP1201391C86
DENMARK GOV. BD. 4.50% 15/11/2039	0.00 DK0009922320
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00 BE0000349580
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00 IT0005556011
CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029 EUR1000	0.00 XS2022084367
IMI ORD GBPO.2857	0.00 GB00BGLP8L22
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00 AU000000S320
ENERGY TRANSFER 6.40% 1/12/2030	0.00 US29273VAT70
NESTE OYJ	0.00 FI0009013296
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00 FR0014004J31
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00 CA135087P998
CANADIAN GOV. BD. 3.50% 1/3/2028	0.00 CA135087P576
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST	0.00 US4281031058
GEN. MOTORS 6.60% 01/04/2036	0.00 US37045VAK61
ICPF FINANCE PTY 2.725% 11/10/2030	0.00 AU3CB0283646
BANK OF AMERICA F2F 19/6/2041	0.00 US06051GJE08
UK. GILT 0.875% 31/01/2046	0.00 GB00BNNGP775
ALBERTSONS COMPANIES INC	0.00 US0130911037
COLOMBIAN PESO	0.00
Income Due - PLN	0.00
SKANDINAVISKA ENSK 3.70% 9/6/2025	0.00 USW8454EAR90
MARKETAXESS HLDGS COM	0.00 US57060D1081
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.00 FR001400PM68
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00 ES0000012I32
CNH INDUSTRIAL NV COM	0.00 NL0010545661
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.00 US644188BH66
ATHORA NETHERLANDS F2V 31/08/2032	0.00 XS2468390930

KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00 BE0000360694
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00 US853254CG39
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
SEI INVESTMENTS COMPANY	0.00 US7841171033
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00 US571903BG74
BUONI POLIENALI 0.95% 01/06/2032	0.00 IT0005466013
WEA FIN. WESTFIELD 4.75% 17/09/2044NTS 17/09/2044 USD200000	0.00 USU94299AD35
DEUTSCHE BANK AG/NEW F2F 14/7/2026	0.00 US25160PAJ66
CARLYLE GROUP INC	0.00 US14316J1088
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00 IT0005240830
KROGER 5.00% 15/09/2034	0.00 US501044DV05
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00 AU3FN0082608
SPAIN GOV. BD. 3.45% 30/7/2043	0.00 ES0000012K95
TOKYO STEEL MANUFACTURING CO LTD	0.00 JP3579800008
BANCO DE SABADELL SA	0.00 ES0113860A34
ASSOCIATED BRITISH FOODS PLC	0.00 GB0006731235
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00 JP1200971792
UK. GILT 0.625% 22/10/2050	0.00 GB00BMBL1F74
BOOKING HOLDINGS 4.00% 15/11/2026	0.00 XS2555218291
DR ING HC F PORSCHE AG	0.00 DE000PAG9113
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
TORO CO	0.00 US8910921084
OSAKA GAS CO LTD JPY	0.00 JP3180400008
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00 JP1201591GC4
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00 JP1201651J76
COVESTRO AG	0.00 DE0006062144
KIKKOMAN CORPORATION JPY	0.00 JP3240400006
CAMPBELL SOUP CO USD	0.00 US1344291091
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00 BE0000337460
EPIROC AB SER B NPV POST SPLIT	0.00 SE0015658117
GAZTRANSPORT ET TECHNIGAZ SA	0.00 FR0011726835
TRANE TECHS. FINC. 5.10% 13/6/2034	0.00 US892938AB79
JFE HOLDINGS INC	0.00 JP3386030005
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00 JP1201581G90
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00 IT0005419848
INTEL 5.60% 21/2/2054	0.00 US458140CM03
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00 NL0015000QL2
BNP PARIBAS FRN 24/02/2028	0.00 FR0014008M24
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00 JP1201621H91
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00 AU0000143901
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00 AU3FN0083648
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00 IT0005484552
CENTRICA PLC	0.00 GB00B033F229
UBER TECHS. 4.80% 15/09/2034	0.00 US90353TAP57
JBS USA LUX JBS US 3.00% 15/5/2032	0.00 US46590XAP15
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00 DE0001135069
HEINEKEN HOLDING NV	0.00 NL0000008977
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00 IT0005437147
GEN. MOTORS 6.25% 02/10/2043	0.00 US37045VAF76
UK. GILT 1.50% 7/22/2047	0.00 GB00BDCHBW80
SODEXO	0.00 FR0000121220
ORACLE 5.55% 6/2/2053	0.00 US68389XCQ60
MARRIOTT INTL. MD 4.90% 15/04/2029	0.00 US571903BL69
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00 IT0005416570
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00 IT0005494239
AIB GRP. F2V 30/5/2031000 5	0.00 XS2230399441
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00 NL0015031501
APA GROUP	0.00 AU000000APA1
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00 IT0005561888
CDW CDW FIN. 5.10% 01/03/2030	0.00 US12513GBK40
SNAP INC	0.00 US83304A1060
EVONIK INDUSTRIES AG	0.00 DE000EVNK013
HAFNIA ORD SHS	0.00 BMG4233B1090
MERCK & CO INC 4.9% SNR NTS 17/05/2044 USD2000	0.00 US58933YBL83
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00 IT0005514473
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00 US912810PW27
COCA-COLA 5.40% 13/05/2064	0.00 US191216DT43

NETHERLANDS GOV. B 0.00% 15/07/2030	0.00 NL0014555419
ENDESA SA	0.00 ES0130670112
PRO MEDICUS LTD	0.00 AU000000PME8
BUONI POLIENNALI D 0.60% 01/08/2031	0.00 IT0005436693
UK. GILT 1.625% 22-OCT-71	0.00 GB00BFMCG652
JPM. CHASE F2F 23/01/2030	0.00 US46647PEB85
RICOH CO	0.00 JP3973400009
ANTHEM 5.10% 15/1/2044	0.00 US94973VBF31
SPAIN GOV. BD. 3.45% 30/07/2066	0.00 ES00000128E2
NEWMONT CORPORATION	0.00 AU0000297962
MONDI PLC ORD EURO.22	0.00 GB00BMWC6P49
PACIFICORP 4.125% 15/01/2049	0.00 US695114CT39
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00 JP1400131L54
OBIC CO LTD TEMP	0.00 JP3173400007
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00 JP1201251B37
INTERTEK GROUP INC	0.00 GB0031638363
FUT PUT DEC 24 T-NOTE OPTION 1135	0.00
NUTRIEN 5.25% 15/01/2045	0.00 US67077MAS70
STORA ENSO OYJ-R SHS	0.00 FI0009005961
ELEMENT FINANCIAL CORP	0.00 CA2861812014
DOMINION ENERGY SOUTH CAROLINA INC 5.1% 1MTG BDS 01/06/2065 USD1000	0.00 US837004CJ73
JOLLIBEE FOODS CORPORATION	0.00 PHY446651007
SE GYUNG HI TECH CO LTD	0.00 KR7148150006
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00 SG1M77906915
UNICREDIT F2F 15/11/2027	0.00 XS2555420103
MATCH GRP INC	0.00 US57667L1070
HEALTH CARE SERV. 5.20% 15/06/2029	0.00 US42218SAK42
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00 JP3897700005
ASX LIMITED	0.00 AU000000ASX7
UK. GILT 4.00% 22/10/2063	0.00 GB00BMF9LF76
EVEREST REINSURANCE HLDG 3.12% 15/OCT/2052	0.00 US299808AJ43
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.00 JP1201451D66
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00 NL0012171458
MURPHY OIL CORP	0.00 US6267171022
QIAGEN NV ORD EURO.01 POST REV SPLT	0.00 NL0015001WM6
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00 JP1300401D91
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00 JP1201431D38
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00 DE0001030708
OCCIDENTAL PETROLE 5.20% 01/08/2029	0.00 US674599EJ04
STANTEC INC	0.00 CA85472N1096
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00 NL00150012X2
PAN AMERICAN SILVER CORP	0.00 CA6979001089
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.00 JP1201701KA5
ARC RESOURCES COM NPV	0.00 CA00208D4084
TAISEI CORP	0.00 JP3443600006
TELIA COMPANY AB	0.00 SE0000667925
PRESS KOGYO CO	0.00 JP3833600004
NEMETSCHKE AG	0.00 DE0006452907
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00 JP1300671L78
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00 JP1201481E36
Outstanding Settlement Receipts - KWD	0.00
CARLSBERG AS - B	0.00 DK0010181759
STANDARD CHARTERED F2V 16/11/2028	0.00 USG84228FL77
OVINTIV INC	0.00 US69047Q1022
IVANHOE MINES LTD COM NPV CL A	0.00 CA46579R1047
AMANO CORP	0.00 JP3124400007
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000 40	0.00 XS2434710799
COMERICA F2F 30/01/2030	0.00 US200340AW72
ORACLE 4.10% 25/03/2061	0.00 US68389XCB91
BARRY CALLEBAUT AG - REG	0.00 CH0009002962
TRYG AS	0.00 DK0060636678
TRANSCANADA PIPEL 4.875% 15/05/2048	0.00 US89352HAY53
CNA FINL. 5.125% 15/2/2034	0.00 US126117AY60
NTT DATA GROUP CORPORATION	0.00 JP3165700000
DELTA AIR LINES INC	0.00 US2473617023
PILBARA MINERALS LTD	0.00 AU000000PLS0
BALOISE HOLDING-REG	0.00 CH0012410517
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

MARRIOTT INTL. MD 3.50% 15/10/2032USD1000 GG	0.00 US571903BF91
GILDAN ACTIVEWEAR INC	0.00 CA3759161035
MARS INC 4.75% 20/4/2033A	0.00 US571676AV71
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00 JP1201401C92
ORACLE 4.50% 6/5/2028	0.00 US68389XCM56
GPE BRUXELLES LAM NPV	0.00 BE0003797140
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00 CA135087ZS68
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00 JP1400091G59
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.00 US53079EBJ29
HONG KONG CHINA GA	0.00 HK0003000038
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00 IT0005538597
TELSTRA CORPORATION LIMITED	0.00 AU000000TLS2
COOPERATIEVE RABOBAN F2V 24/09/2026	0.00 US74977SDJ87
PPG INDS. 1.20% 15/03/2026	0.00 US693506BU04
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.00 AU0000274706
BIOMERIEUX NPV	0.00 FR0013280286
PARAMOUNT GLOBAL	0.00 US92556H2067
MARS 3.60% 01/04/203444A	0.00 US571676AC90
NEXTERA ENERGY CAP 2.25% 1/6/2030	0.00 US65339KBR05
BANCO DE SABADELL F2V 16/08/203300000 5 REGS	0.00 XS2588884481
WOLTERS KLUWER NV 0.25% 30/MAR/2028	0.00 XS2324836878
ENEL FIN. INTL. 1.875% 12/7/2028	0.00 USN30706VD93
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00 JP1300261748
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00 IT0005495731
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00 AU000000SHL7
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00 DE0001102572
COMPUTERSHARE LTD	0.00 AU000000CPU5
COMMERZBANK F2F 25/03/2029	0.00 DE000CZ439B6
BNY USD COLLATERAL	0.00
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00 JP1300571HC4
CATALENT INC	0.00 US1488061029
SUBARU CORP	0.00 JP3814800003
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00 JP1400051C51
ITALY BUONI POLIEN 0.35% 01/02/20250	0.00 IT0005386245
APA CORPORATION COM USD0.625	0.00 US03743Q1085
IDEMITSU KOSAN CO LTD	0.00 JP3142500002
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00 IT0005398406
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00 BE0000326356
SLOVENSKA SPORITELNA F2F 4/10/2028	0.00 AT0000A377W8
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00 BE0000350596
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.00 FR001400OHF4
MEDTRONIC 4.15% 15/10/2053	0.00 XS2834368453
ACCOR SA	0.00 FR0000120404
FIRSTSERVICE CORP COM NPV	0.00 CA33767E2024
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00 AU0000249302
RAIFFEISEN BANK INTL F2F 31/05/20302030 EUR100000 REGS	0.00 XS2826609971
BENTLEY SYSTEMS INC	0.00 US08265T2087
ILS BNP PARIBAS A/C	0.00
APPLE INC 3.75% SNR NTS 12/09/2047 USD2000	0.00 US037833DD98
NEXTERA ENERGY CAP 3.00% 15/1/2052/01/2052 USD1000 60	0.00 US65339KCA60
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00 DE0001135143
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00 JP1300591J79
ENTERGY LOUISIANA 4.20% 1/9/2048	0.00 US29364WBB37
GS. GRP. F2F 27/01/2032	0.00 US38141GXR00
ING GROEP F2F 11/09/2027	0.00 US456837BF96
SWISS PRIME SITE AG	0.00 CH0008038389
KIMCO REALTY 2.25% 01/12/2031	0.00 US49446RAY53
ABN AMRO BANK N V DR EACH REP SHS	0.00 NL0011540547
VOLVO AB	0.00 SE0000115420
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00 BE0000320292
WALGREENS BOOTS AL COM	0.00 US9314271084
CHESAPEAKE ENERGY COM USD0.01	0.00 US1651677353
WPP PLC	0.00 JE00B8KF9B49
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00 FR0014002JM6
BANK OF NEW ZEALAND 290125 2.16 CB	0.00 NZBNZDT396C0
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00 JP1201601H38
VIVENDI SE	0.00 FR0000127771
OMEGA HEALTHCARE INVESTORS	0.00 US6819361006
WILMAR INTERNATIONAL LTD	0.00 SG1T56930848
NORTHUMBRIAN WATER 4.50% 14/2/2031	0.00 XS2585804946

AMERICAN FINANCIAL GROUP INC	0.00	US0259321042
COMCAST 5.35% 15/11/2027	0.00	US2003ONEA54
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00	JP1300391D69
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
EASTERN POWER NET 5.375% 26/2/2042	0.00	XS2741421973
ALEXANDRIA REAL ES 2.00% 18/05/20322	0.00	US015271AW93
ZEALAND PHARMA A S	0.00	DK0060257814
AMERICAN TOWER 5.80% 15/11/2028	0.00	US03027XCE85
DENMARK GOV. BD. 0.50% 15/11/2027	0.00	DK0009923567
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
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00	0.00
YORKSHIRE WATER FINANCE 2.75% 18/APR/2041	0.00	XS1984257029
NETHERLANDS GOV. 0.00% 15/01/2029	0.00	NL0015000LS8
FUJIKURA LIMITED	0.00	JP3811000003
INTL. BANK FOR REC 1.25% 10/12/2030	0.00	NZIBDDT017C5
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00	JP1400101H56
INTL. BUSINESS MA 4.875% 06/02/2038	0.00	XS2583743047
SAUL CENTERS INC	0.00	US8043951016
TELENOR ASA	0.00	NO0010063308
HCA 5.25% 15/04/2025	0.00	US404119BQ19
ENDEAVOUR GROUP LIMITED ORDINARY FULLY PAID	0.00	AU0000154833
DEFERRED SETTLEM		
AMERICAN HOMES 4 R 5.50% 01/02/2034	0.00	US02666TAG22
LINDT & SPRUENGLI AG-PC	0.00	CH0010570767
HORMEL FOODS CORPORATION	0.00	US4404521001
ANNALY CAPITAL MGT COM	0.00	US0357108390
COLUMBIA PIPELINE 6.036% 15/11/2033033	0.00	US19828TAB26
TRUIST FINL. F2F 08/06/2034	0.00	US89788MAP77
NEWS CORP	0.00	US65249B1098
MAKITA CORPORATION	0.00	JP3862400003
JYSKE BANK A/S F2F 26/10/2028	0.00	XS2615271629
GFL ENVIRONMENTAL INC	0.00	CA36168Q1046
BUNDESREPUBLIK DEU 6.50% 04/07/2027EURO.01 REGS	0.00	DE0001135044
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00	JP1201541F90
SANRIO CO LTD NPV	0.00	JP3343200006
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00	NL0015001DQ7
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.00	DE0001135432
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00	CA135087YQ12
ZF FINANCE GMBH 3.75% 21/09/20280000 2	0.00	XS2231331260
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00	CA135087N597
KGI FINANCIAL HOLDING CO LTD	0.00	TW0002883006
ASPEN TECHNOLOGY	0.00	US29109X1063
HANKYU HANSHIN HOLDINGS NPV	0.00	JP3774200004
A P MOLLER MAERSK AS	0.00	DK0010244425
XP INC	0.00	KYG982391099
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES	0.00	CA45075E1043
INC		
SINGAPORE EXCHANGE LTD	0.00	SG1J26887955
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00	IT0005177909
WEST JAPAN RAILWAY NPV	0.00	JP3659000008
M&G F2V 20/10/2048	0.00	XS1888930150
SKANSKA AB	0.00	SE0000113250
DENMARK GOV. BD. 2.25% 15/11/203301	0.00	DK0009924532
MATSUKIYOCOCOKARA AND CO	0.00	JP3869010003
SK HYNIX 5.50% 16/01/2027	0.00	USY8085FBT67
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00	JP1300641KA3
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00	JP1400061D58
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.00	0.00
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00	JP1300231675
SWEDBANK 6.136% 12/09/2026	0.00	XS2678312112
HENKEL AG & CO KGAA	0.00	DE0006048408
ADDTTECH AB SER B NPV	0.00	SE0014781795
AMERICAN TOWER 5.25% 15/7/2028	0.00	US03027XCC20
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
HANG SENG BANK	0.00	HK0011000095

SK HYNIX 6.25% 17/1/2026	0.00 USY8085FBJ85
FRESENIUS MEDICAL CARE AG & CO	0.00 DE0005785802
NATWEST GRP. F2V 02/03/2027	0.00 US639057AJ71
INTEL 4.75% 25/03/2050	0.00 US458140BM12
BBVA BANCOMER SA/T 5.25% 10/09/20292029	0.00 USP1S81BAC21
YORKSHIRE WATER F 3.625% 01/08/2029	0.00 XS0810290832
NOK BNP PARIBAS A/C	0.00
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00 US65339KBW99
THAMES WATER UTIL FIN 5.5% 11/FEB/2041	0.00
LA MONDIALE SAM F2V 26/1/2047EGS	0.00 XS1556395710
INTEL CORP 5.90% 10/02/2063	0.00 US458140CK47
NUVEEN 5.55% 15/01/2030	0.00 US67080LAC90
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00 XS1580239207
BARCLAYS 5.20% 12/05/2026	0.00 US06738EAP07
MONOTARO CO LTD	0.00 JP3922950005
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM BARCLAYS	0.00
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00 NL0015001XZ6
HELMERICH & PAYNE 2.90% 29/9/2031	0.00 US423452AG66
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00 IT0005508590
KNORR BREMSE AG	0.00 DE000KBX1006
ALSTOM SA	0.00 FR0010220475
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00 AU3TB0000192
LIFCO AB SER B NPV	0.00 SE0015949201
UNIVERSAL SCIENTIFIC INDUSTRIAL SHANGHAI CO LTD	0.00 CNE100001BZ8
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00 JP1201411CC4
SAPPI LIMITED	0.00 ZAE000006284
FRANCE GOV. BD. 1.75% 25/5/2066	0.00 FR0013154028
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00 NZGOVDT437C0
SCENTRE GRP. TRUS 4.75% 24/09/2080SD200000 REGS	0.00 USQ8053LAA28
GRAB HOLDINGS LTD	0.00 KYG4124C1096
WH GROUP LTD	0.00 KYG960071028
ENGIE 4.25% 6/9/2034	0.00 FR001400KHH8
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.00 US24422EXB00
BRISTOL-MYERS SQUI 4.90% 22/02/2027	0.00 US110122EE42
PUBLIC SERVICE ELECTRIC 2.7% 01/MAY/2050	0.00 US74456QCD60
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
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00 US233853AV24
AEGON ORD SHS	0.00 BMG0112X1056
SMITHS GROUP PLC	0.00 GB00B1WY2338
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00 XS2027400063
SIG COMBIBLOC GROUP AG	0.00 CH0435377954
SAAB ORD SHS CLASS B	0.00 SE0021921269
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00 BE0000333428
TECHNOLOGY ONE LIMITED	0.00 AU000000TNE8
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00 JP1201421D22
LA MONDIALE SAM F2V 18/1/2048GS	0.00 XS1751476679
UTD. AIRLINES 4.625% 15/04/2029	0.00 US90932LAH06
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00 JP1201341C38
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
EUROFINS SCIENTIFIC	0.00 FR0014000MR3
AIR FRANCE-KLM 4.625% 23/05/2029	0.00 FR001400Q629
CNH INDL. CAP. 5.50% 12/01/2029	0.00 US12592BAR50
SINGAPORE AIRLINES LTD	0.00 SG1V61937297
UNIQA INSURANCE GROUP AG	0.00 AT0000821103
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00 JP1201321BC7
PERSIMMON PLC	0.00 GB0006825383
KINGFISHER PLC GBP0.1571	0.00 GB0033195214
CON EDISON OF NY 4.125% 15/05/2049049 USD2000 2019 A	0.00 US209111FV01
SK HYNIX 1.50% 19/1/2026	0.00 USY8085FBA76
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00 NL0015001AM2
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00 JP1300601JA9
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00 NL0013552060
SAPUTO INC	0.00 CA8029121057

JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00 JP1201361C58
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00 JP1400071E55
KERING 3.375% 11/03/2032	0.00 FR0014000M10
NORIA DE 2024 DE1 C FRN 25/02/2043	0.00 FR001400R8G4
NEW ZEALAND DOLLAR	0.00
CHENIERE US CHRIS 5.125% 30/06/2027	0.00 US16412XAG07
MOSAIC CO COM	0.00 US61945C1036
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
CONCORDIA FINANCIAL GROUP LTD	0.00 JP3305990008
WYNN RESORTS LTD	0.00 US9831341071
ASHTAD CAP. 1.50% 12/08/2026	0.00 US045054AN37
VERIZON COMMUNICA 2.987% 30/10/2056	0.00 US92343VFW90
ITALY BUONI POLIEN 1.45% 15/05/2025	0.00 IT0005327306
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00 JP1400021950
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00 JP1400121K57
META PLATFORMS 5.55% 15/08/2064	0.00 US30303M8W51
SPAIN GOV. BD. 1.00% 31/10/2050	0.00 ES0000012G00
MITSUBISHI HC CAPITAL INC	0.00 JP3499800005
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.00 US37045XDH61
MSD NETHERLANDS CA 3.75% 30/05/2054	0.00 XS2825486231
HENRY SCHEIN CORP COM	0.00 US8064071025
HONGKONG LAND HOLDINGS LTD	0.00 BMG4587L1090
CELSIUS HOLDINGS INC	0.00 US15118V2079
LOTTERY CORPORATION LIMITED	0.00 AU0000219529
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00 JP1400111J52
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	
CCP CITIGROUP GBP BROKER ACCOUNT	0.00
TRIPADVISOR INC COM USD0.001	0.00 US8969452015
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00 JP1300531GCO
BROWN FORMAN CORP	0.00 US1156372096
ORICA LIMITED	0.00 AU000000OR11
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00 NL0015000RP1
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00 JP1300521G93
JPM. CHASE F2F 22/02/2048	0.00 US46647PAA49
BUONI POLIENALI DEL TES 3.25% 01/MAR/2038	0.00 IT0005496770
DAITO TRUST CONSTRUCTION COMPANY LTD	0.00 JP3486800000
NIBE INDUSTRIER AB SER B NPV	0.00 SE0015988019
ALTAGAS INCOME LTD	0.00 CA0213611001
GALP ENERGIA SGPS SA-B SHRS	0.00 PTGAL0AM0009
PERM. TSB GRP. HLDGS F2F 30/6/2029	0.00 XS2641927574
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00 NL0015001RG8
BANCO SANTANDER M 5.375% 17/4/2025	0.00 USP1507SAH06
MGM RESORTS INTERNATIONAL	0.00 US5529531015
LOGITECH INTERNATIONAL-REG	0.00 CH0025751329
YASKAWA ELECTRIC CORP	0.00 JP3932000007
TOTO LTD	0.00 JP3596200000
GEDEON RICHTER PLC	0.00 HU0000123096
BANK OF AMERICA F2F 11/03/2032	0.00 US06051GJP54
MS. F2F 18/04/2030	0.00 US61747YFQ35
TREASURY WINE ESTATES LIMITED	0.00 AU000000TWE9
DENMARK GOV. BD. 0.50% 15/11/2029	0.00 DK0009923807
KOBE BUSSAN CO LTD	0.00 JP3291200008
TOKYO GAS CO LTD	0.00 JP3573000001
DCC PLC	0.00 IE0002424939
BEIJER REF AB SER`B`NPV	0.00 SE0015949748
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00 JP1201441D44
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.00 US19828TAA43
FUT PUT DEC 24 CBT 5Y T-NOTE 1095	0.00
NMI HOLDINGS INC	0.00 US6292093050
MEG ENERGY CORP	0.00 CA5527041084
DUPONT DE NEMOURS 5.419% 15/11/2048	0.00 US26078JAF75
ONEOK INC 5.65% 1/11/2028	0.00 US682680BJ18
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

SUN COMMUNITIES OPERATING LTD PARTN 5.7% GTD SNR NTS 15/01/2033 USD1000	0.00 US866677AJ62
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00 JP1300621K47
DAI NIPPON PRINTNG NPV TEMP	0.00 JP3493800001
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00 BE0000346552
MERCK 5.15% 17/05/2063	0.00 US58933YBN40
M AND G PRUDENTIAL PLC ORD	0.00 GB00BKFB1C65
NEXON CO LTD	0.00 JP3758190007
DIETEREN GROUP	0.00 BE0974259880
KROGER 4.60% 15/08/2027	0.00 US501044DS75
STIFEL FINANCIAL COM USD0.15	0.00 US8606301021
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
HL MANDO CO LTD	0.00 KR7204320006
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00 AU000XCLWAM0
HEALTH CARE SERV. 5.875% 15/06/2054	0.00 US42218SAM08
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK N.A.	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE	0.00
BLUESCOPE STEEL LIMITED	0.00 AU000000BSLO
ABBVIE 4.50% 14/05/2035	0.00 US00287YAR09
MINEBEA MITSUMI INC	0.00 JP3906000009
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00 JP1300631K78
REXEL SA	0.00 FR0010451203
INTEL CORP 5.625% 10/02/2043	0.00 US458140CH18
PRIMERICA INC	0.00 US74164M1080
JAPAN REAL ESTATE INVESTMENT	0.00 JP3027680002
Outstanding Settlement Receipts - CHF	0.00
BROADCOM 3.50% 15/02/2041	0.00 US11135FBJ93
HCA 5.125% 15/6/2039	0.00 US404119BY43
EMS CHEMIE HLDS REG	0.00 CH0016440353
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00 DE0001030757
CF INDUSTRIES INC 5.375% 15/03/2044	0.00 US12527GAE35
WELLS FARGO & CO MEDIUM TERM SR NTS TRANCHE 5.013%04/04/2051	0.00 US95000U2M49
TOKAI HOLDINGS CORP	0.00 JP3552260006
ASTRAZENECA FINANCE LLC 1.2% 28/MAY/2026	0.00 US04636NAA19
MAZDA MOTOR CORP	0.00 JP3868400007
SOUTHERN CALIFORN 4.125% 01/03/2048	0.00 US842400GK35
TOPPAN HOLDINGS INC	0.00 JP3629000005
WILLIAMS COS 5.30% 15/8/2052	0.00 US969457CA67
ABBVIE 4.70% 14/05/2045	0.00 US00287YAS81
GRUPO AEROPORTUARIO DEL CENTRO NORT	0.00 MX010M000018
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00 JP1201331C14
MATSON INC	0.00 US57686G1058
S&P 500 EMINI 2412 F	0.00
AZRIELI GROUP	0.00 IL0011194789
SHIMADZU CORP	0.00 JP3357200009
KOREA HOUSING FIN 3.714% 11/04/2027	0.00 XS2545732484
NIPPON PAINT HOLDINGS CO LTD	0.00 JP3749400002
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00 ES0000012M93
LAND SECURITIES GROUP PLC	0.00 GB00BYW0PQ60
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00 BE0000351602
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00 NL0015614579
REALTY INC. 1.80% 15/03/2033	0.00 US756109BA12
NISSAN MOTOR CO	0.00 JP3672400003
MEITEC CORPORATION NPV	0.00 JP3919200000
DENMARK GOV. BD. 1.75% 15/11/2025	0.00 DK0009923138
ALEXANDRIA REAL ES 4.75% 15/4/2035	0.00 US015271BA64
SEB SA	0.00 FR0000121709
BIO RAD LABORATORIES INC CLASS A	0.00 US0905722072
SUN COMMUNITIES OP 4.20% 15/04/2032	0.00 US866677AH07
DELIVERY HERO SE	0.00 DE000A2E4K43
CHUBU ELECTRIC POWER CO INC	0.00 JP3526600006
KEPPEL LTD	0.00 SG1U68934629
NIPPON SANSO HOLDINGS CORP	0.00 JP3711600001
CIGNA CORP 4.80% 15/7/2046	0.00 US125523CF53
FAIRFAX FINANCIAL HLDGS LTD 5.625% SNR NTS 16/08/2032 USD1000	0.00 US303901BL51
SUMCO CORPORATION	0.00 JP3322930003

ONO PHARMACEUTICAL CO LTD	0.00 JP3197600004
CHRISTCHURCH CITY HOLDINGS LIMITED 201224 PNOTE	0.00 NZCCHDT076C2
TELEPERFORMANCE	0.00 FR0000051807
NISSIN FOOD HOLDINGS CO LTD NPV	0.00 JP3675600005
MERCK 3.90% 07/03/2039	0.00 US58933YAV74
ICL GROUP LTD	0.00 IL0002810146
DAVIDE CAMPARI MIL	0.00 NL0015435975
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00
HEALTHPEAK OP 2.875% 15/01/20311 USD1000	0.00 US42250PAB94
EVERCORE INC COM USD 0.01 CLASS A	0.00 US29977A1051
SYENSQO SA NPV	0.00 BE0974464977
BERKELEY GP HLDGS ORD GBP0.05611047	0.00 GB00BP0RGD03
RANDSTAD NV	0.00 NL0000379121
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00 IT0005542359
COMMONWEALTH EDISON 2.2% 1MTG BDS 01/03/2030	0.00 US202795JR27
USD1000 128	
A P MOLLER-MAERSK B	0.00 DK0010244508
AUTONATION INC 1.95% SNR NTS 01/08/2028 USD1000	0.00 US05329WAR34
ABBVIE 5.40% 15/3/2054	0.00 US00287YDW66
DAIFUKU CO LTD NPV	0.00 JP3497400006
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00 JP1300411DC2
VERIZON COMMS. 2.55% 21/03/2031	0.00 US92343VGJ70
TELUS CORP NON-CANANDIAN	0.00 CA87971M9969
GUIDEWIRE SOFTWARE INC	0.00 US40171V1008
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00 IT0005377152
T-MOBILE USA 4.50% 15/04/2050	0.00 US87264AAZ84
SOK MARKETLER TICARET AS	0.00 TRESOKM00022
AIB GRP. F2F 17/11/2027REGS	0.00 XS2343340852
MITSUBISHI GAS CHEMICAL CO	0.00 JP3896800004
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00 JP1201211A94
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00 JP1300501G30
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00 BE0000348574
SWATCH GROUP	0.00 CH0012255151
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00 US694308HR19
DEXUS	0.00 AU000000DXS1
REA GROUP LTD	0.00 AU000000REA9
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.00 GB0005405286
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00 IT0005217390
SBI HOLDINGS INC NPV	0.00 JP3436120004
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00 XS2389757944
NATWEST MKTS. 6.625% 22/6/2026	0.00 XS2638487566
MEDIBANK PRIVATE LIMITED	0.00 AU000000MPL3
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00 BE0000361700
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00 JP1201561G37
SPS COMMERCE INC COM USD0.001	0.00 US78463M1071
AEP TEXAS 3.45% 15/5/2051	0.00 US00108WAN02
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00 JP1400031A58
HF SINCLAIR CORPOR COM	0.00 US4039491000
MARS 2.375% 16/07/204044A	0.00 US571676AN55
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00 JP1300561H93
EQT 5.70% 01/04/2028	0.00 US26884LAQ23
YAKULT HONSHA	0.00 JP3931600005
SOUL PATTINSON (WH) LIMITED FPO	0.00 AU000000SOL3
METSO CORPORATION	0.00 FI0009014575
TENARIS SA	0.00 LU2598331598
MARS INC DEL 4.125% GTD SNR NTS 01/04/54 USD2000 144A	0.00 US571676AG05
SALMAR ASA	0.00 NO0010310956
NGK INSULATORS LTD	0.00 JP3695200000
SHOWA DENKO KK JPY50	0.00 JP3368000000
ASIA VITAL COMPONE TWD10	0.00 TW0003017000
BANCO BPM 4.625% 29/11/2027	0.00 IT0005572166
GJENSIDIGE FORSIKR NOK	0.00 NO0010582521
BLACKROCK FUNDING 5.25% 14/03/2054	0.00 US09290DAC56
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00 IT0005402117
INFRASTRUTTURE WIR NPV	0.00 IT0005090300
N/WIDE. B/SOC. F2F 07/12/2027	0.00 XS2562898143
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00 JP1300221643
SUNTORY BEVERAGE AND FOOD LTD	0.00 JP3336560002
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00 JP1300441E92
SARTORIUS STEDIM B EURO.1666	0.00 FR0013154002
HUARONG FIN. II 0.75% 12/11/2029	0.00 SE0011281922

JARDINE MATHESON HOLDINGS LIMITED	0.00	BMG507361001
SWEDEN GOV. BD. 2.50% 12/5/2025	0.00	SE0005676608
HYATT HOTELS CORP-CL A	0.00	US4485791028
HENDERSON LAND DEVELOPMENT CO	0.00	HK0012000102
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00	FR001400NEF3
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00	IT0005480980
CITIGROUP CCP AUD BROKER ACCOUNT	0.00	
ZALANDO SE NPV	0.00	DE000ZAL1111
KIMCO REALTY CORP 6.4% SNR NTS 01/03/2034 USD1000	0.00	US49447BAA17
SWEDISH GOV. 0.75% 12/05/2028060	0.00	SE0009496367
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00	JP1201261B43
NORWEGIAN KRONOR	0.00	
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00	ES0000012J07
PORSCHE AUTOMOBIL HOLDING SE	0.00	DE000PAH0038
BROTHER INDUSTRIES LTD	0.00	JP3830000000
BELGIUM KINGDOM 1.40% 22/06/2053	0.00	BE0000355645
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00	DE0001030724
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00	IT0005438004
CHARTER COMMS. OP 4.908% 23/07/2025	0.00	US161175AY09
FUT. LIF LONG GILT DEC24	0.00	
HARGREAVES LANSDOWN PLC	0.00	GB00B1VZ0M25
UK. GILT 0.50% 22/10/2061	0.00	GB00BMBL1D50
ACCTON TECHNOLOGY CORPORATION	0.00	TW0002345006
DENMARK GOV. BD. 0.25% 15/11/205201	0.00	DK0009924029
GPT GROUP	0.00	AU000000GPT8
TOKYU CORP NPV	0.00	JP3574200006
SECURITAS AB	0.00	SE0000163594
SANDS CHINA LIMITED	0.00	KYG7800X1079
MAVI GIYIM SANAYI VE TICARET AS	0.00	TREMAVI00037
AMERCO COM	0.00	US0235865062
WESTINGHOUSE AIR 5.611% 11/3/2034034	0.00	US960386AR16
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.00	CNE100000593
SYSTEM ENERGY RES. 6.00% 15/4/2028	0.00	US871911AU71
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00	CA135087P329
AEROPORTS DE PARIS (ADP)	0.00	FR0010340141
ARCELIK AS	0.00	TRAARCLK91H5
WISE CL A ORD SHS	0.00	GB00BL9YR756
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00	AU0000345241
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00	JP1300541H31
BUONI POLIENALI D 2.15% 01/03/2072	0.00	IT0005441883
CAIXABANK F2F 23/2/2033	0.00	XS2558978883
SKF AB	0.00	SE0000108227
ORACLE CORPORATION JAPAN	0.00	JP3689500001
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00	JP1300551H61
FEDERATED HERMES COM NPV CLASS B	0.00	US3142111034
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00	SE0007125927
MCDONALDS HOLDINGS CO JAPAN	0.00	JP3750500005
AGC INC	0.00	JP3112000009
LOGICOR FINC. SAR 4.625% 25/07/2028	0.00	XS2753547673
UK. GILT 1.125% 22/10/2073	0.00	GB00BLBDX619
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00	JP1300151485
TIS INC	0.00	JP3104890003
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00	BE0000336454
SWEDISH KRONA	0.00	
SCREEN HOLDINGS CONPV	0.00	JP3494600004
INVESTOR AB SER A NPV	0.00	SE0015811955
DEXERIALS CORP	0.00	JP3548770001
INDUSTRIVARDEN AB	0.00	SE0000190126
MITSUI CHEMICALS INC	0.00	JP3888300005
CITIGROUP CCP	0.00	
FOX CORP COM	0.00	US35137L2043
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00	JP1300491FC9
HIKARI TSUSHIN INC	0.00	JP3783420007
CGI INC COM NPV SUB VTG SHS CL A	0.00	CA12532H1047
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00	BE0000343526
BOLLORE SE	0.00	FR0000039299
SCOUT24 SE	0.00	DE000A12DM80
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00	AU0000300535
DUPONT DE NEMOURS 5.319% 15/11/2038	0.00	US26078JAE01
REALTY INC. 2.20% 15/06/2028	0.00	US756109BJ21
ARKEMA	0.00	FR0010313833

FUT. CBT ULT TNOTE DEC24	0.00
MEIJI HOLDINGS CO NPV	0.00 JP3918000005
IBIDEN CO LTD	0.00 JP3148800000
ENTAIN PLC	0.00 IM00B5VQMV65
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00 JP1300431E60
OTSUKA CORPORATION	0.00 JP3188200004
AIR CANADA VAR VTG SHS NPV	0.00 CA0089118776
BAYERISCHE MOTOREN WERKE-PFD	0.00 DE0005190037
REECE LIMITED	0.00 AU000000REH4
MTR CORP	0.00 HK0066009694
HOSHIZAKI CORP	0.00 JP3845770001
MINERAL RESOURCES LTD	0.00 AU000000MIN4
COREBRIDGE FINL. 4.35% 5/4/2042	0.00 US21871XAK54
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00 FR0014001NN8
E INK HOLDINGS INC	0.00 TW0008069006
DEUTSCHE LUFTHANSA AG	0.00 DE0008232125
RAMSAY HEALTH CARE	0.00 AU000000RHC8
CANSINO BIOLOGICS IN	0.00 CNE100003F01
IPSEN PROMESSES SA	0.00 FR0010259150
SWISSQUOTE GROUP HOLDING SA	0.00 CH0010675863
NITERRA CO LTD	0.00 JP3738600000
SGD BNP PARIBAS A/C	0.00
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
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE TORONTO CA	0.00
INVESTMENT AB LATOUR	0.00 SE0010100958
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00 DK0009924102
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00 CA135087D358
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00 CA135087WL43
JDE PEETS BV	0.00 NL0014332678
ANA HOLDINGS INC	0.00 JP3429800000
SEKISUI CHEMICAL CO Y50	0.00 JP3419400001
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00 BE0000359688
PHOENIX GP HLDGS ORD	0.00 GB00BGXQNP29
KYOWA KIRIN CO LTD	0.00 JP3256000005
WOODSIDE ENERGY GR ORD NPV (DI)	0.00 AU0000224040
SG HOLDINGS CO LTD	0.00 JP3162770006
INDO RUPIAH	0.00
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00 JP1300481F92
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00 CA135087C939
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00 SE0000108847
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00 US912810FG86
CAPITALAND INT COM NPV REIT	0.00 DU06420129D9
AIR WATER INC	0.00 JP3160670000
SEIKO EPSON CORPORATION	0.00 JP3414750004
ATMOS ENERGY CORP 3.375% SNR NTS 15/09/2049 USD2000	0.00 US049560AS49
JD SPORTS FASHION ORD	0.00 GB00BM8Q5M07
SHENNAN CIRCUITS CO LTD	0.00 CNE100003373
FABRINET	0.00 KYG3323L1005
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00 SE0004517290
WAN HAI LINES LTD	0.00 TW0002615002
CLEAR SECURE INC	0.00 US18467V1098
BLOCK INC CDI	0.00 AU0000187353
CHARTER COMMS. OPE 3.70% 1/4/2051	0.00 US161175BV50
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00 US912810FJ26
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00 AU000XCLWAR9
KEISEI ELECTRIC RAILWAY CO	0.00 JP3278600006
SOUTHERN CALIFORNI 4.00% 01/04/2047	0.00 US842400GG23
TEMENOS AG	0.00 CH0012453913
AMCOR PLC CDI	0.00 AU000000AMC4
BANK OF AMERICA F2F 04/02/2033	0.00 US06051GKK49
YARA INTERNATIONAL ASA	0.00 NO0010208051
GETINGE AB-B	0.00 SE0000202624
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00 BE0000344532
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00 AU000XCLWAP3
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00 NZHNZD0230L2
SINO LAND CO LTD HKG	0.00 HK0083000502
UNUM GRP. 6.00% 15/06/2054	0.00 US91529YAT38
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00 SE0013935319

HOLMEN AB SER B NPV	0.00 SE0011090018
SWIRE PACIFIC	0.00 HK0019000162
AUCKLAND COUNCIL 240325 4.176 GB	0.00 NZAKCDT363C1
PUBLIC SERV. ELEC. 3.00% 01/03/2051USD2000 N	0.00 US74456QCG91
FX OPTIONS	0.00
M3 INC NPV	0.00 JP3435750009
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.00
PEPCO GROUP NV	0.00 NL0015000AU7
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK	0.00
NORTHUMBRIAN WATER FIN 5.62% 29/APR/2033	0.00 XS0159898153
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00 ES0000012H58
SITC INTERNATIONAL	0.00 KYG8187G1055
FUT 06 DEC 24 EURX EUR-BOBL	0.00
FUTURES MARGIN-CAD	0.00
FUTURES MARGIN-GBP	0.00
HUSQVARNA AB - B SHARES	0.00 SE0001662230
NOK CORP	0.00 JP3164800009
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00 JP13001614A6
CK INFRASTRUCTURE	0.00 BMG2178K1009
KOREAN WON	0.00
TOHO CO LTD JPY	0.00 JP3598600009
ROHM CO LTD	0.00 JP3982800009
HELLENIQ ENERGY HOLDINGS S.A.	0.00 GRS298343005
SINGAPORE GOV. BD. 2.25% 01/08/2036	0.00 SG31A9000002
MERRY ELECTRONICS CO LIMITED	0.00 TW0002439007
JAPAN POST INSURANCE CO LTD	0.00 JP3233250004
RPI GBP RCV 3.71% PAY RPI1D 16-MAY-2034	0.00
SOUTHWEST AIRLINES CO USD	0.00 US8447411088
CARL ZEISS MEDITEC NPV	0.00 DE0005313704
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00 SE0017830730
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
CENOVUS ENERGY 6.75% 15/11/2039	0.00 US15135UAF66
FUT. AUST 10Y SFE DEC24	0.00
RPI GBP RCV 3.7% PAY RPI1D 05-APR-2034	0.00
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00 BE0000340498
CIGNA 2.40% 15/03/2030	0.00 US125523CL22
INTEL 4.10% 11/5/2047	0.00 US458140AY68
MEXICAN PESO	0.00
SINGAPORE DOLLAR	0.00
SEK BNP PARIBAS A/C	0.00
TOLL BROTHERS INC	0.00 US8894781033
HITACHI CONSTRUCTION MACHINE	0.00 JP3787000003
ANHEUSER-BUSCH INB 4.60% 15/04/2048	0.00 US035240AN09
BACHEM HOLDING AG CHF0.01 REGD SUBD	0.00 CH1176493729
ZAR BNP PARIBAS A/C	0.00
CDS_IX_CCP CDX.NA.IG.42 1%	0.00
20290620CHASUS33ICEEUS2I65BYEE1	
EXELIXIS INC	0.00 US30161Q1040
CANADIAN DOLLAR	0.00
HANG MINI 2410 FUT	0.00
HALOZYME THERAPEUT COM	0.00 US40637H1095
MINI TPX IDX 2412 F	0.00
SWO_CDX ITRAXX EUROPE SERIES 42 0.625 201124	0.00
RPI EUR RCV 2.5% PAY CPTFE1D 21-MAR-2054	0.00
IGM FINANCIAL INC	0.00 CA4495861060
HCA 3.50% 15/7/2051	0.00 US404119CB31
BRL BNP PARIBAS A/C	0.00
MXN BNP PARIBAS A/C	0.00
FUT. OSE 10Y JGB DEC24	0.00
VOESTALPINE AG	0.00 AT0000937503
S&P TSX IDX 2412	0.00 DU00SXM24121
TRY BNP PARIBAS A/C	0.00
FUTURES MARGIN-JPY	0.00
TELUS CORPORATION COM NPV	0.00 CA87971M1032
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00 SE0015193313
SIMON PROPERTY GROUP L.P. 2.25% SNR NTS 15/01/2032USD2000	0.00 US828807DQ71

SM ENERGY COMPANY	0.00 US78454L1008
POLISH ZLOTY	0.00
Futures Margin - AUD	0.00
FUTURES MARGIN-EURO	0.00
FUT DEC 24 SFE 3Y T-BOND	0.00
FUTURES MARGIN-HKD	0.00
Income Due - SGD	0.00
CITIGROUP CCP EUR BROKER ACCOUNT	0.00
PHP BNP PARIBAS A/C	0.00
SVITZER GROUP A S DKK10	0.00 DK0062616637
CLP BNP PARIBAS	0.00
Income Due - MYR	0.00
RPI_CCP USD RCV 2.562% PAY CPI1D 26-OCT-2028CHASUS33LCHCUK	0.00
WIENERBERGER AG	0.00 AT0000831706
LEADCORP INC	0.00 KR7012700001
FUT 06 DEC 24 EURO BUXL BND	0.00
DJ EUR ST50 2412 FU	0.00 DE000C6XKBY2
PLN BNP PARIBAS A/C	0.00
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00 SE0016102115
FUT. ME 10Y CDN BND DEC24	0.00
FINABLR PLC	0.00 GB00BJ7HMMW26
FUT. CBT UL T-BONDS DEC24	0.00
BANCO SANTANDER SA F2F 02/04/2029	0.00 XS2908735504
FEE REBATES	0.00
WESTPAC	0.00
RAIFFEISEN BANK INTE F2V 02/01/2035	0.00 XS2904849879
KRW BNP PARIBAS A/C	0.00
Income Due - CLP	0.00
EUROPEAN FINANCIAL STABILITY FACILT 2.5% 15/12/2027	0.00 EU000A2SCAQ2
SWISS MKT IDX 2412 F	0.00 DE000C6XKEE8
SPI 200 2412 FUT	0.00
MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT TRUSTPEX	0.00
MYR BNP PARIBAS A/C	0.00
ING GROEP F2F 02/10/2029	0.00 XS2909716321
DANISH KRONE	0.00
FORTUNA CONSUMER LOAN SR 24-2 CL C FLTGT RT 18/10/2034	0.00 XS2887887748
Income Due - CHF	0.00
SWISS FRANC	0.00
ESC MNLEHMAN BRTHRS HLDGRR 5.250%D011207M020612GL ESCROW	0.00
Outstanding Settlement Payments - SGD	0.00
Income Due - DKK	0.00
BNP New Zealand Dollar Custodial Account	0.00
MOTOR OIL HELLAS CORINTH REFINERIES SA	0.00 GRS426003000
NEW ISRAELI SHEQEL	0.00
JPM CCP EUR BROKER ACCOUNT	0.00
Income Due - MXN	0.00
HANG LUNG PROPERTIES LIMITED	0.00 HK0101000591
US TREASURY N/B 3.5% 30/SEP/2029	0.00 US91282CLN91
HUF BNP PARIBAS A/C	0.00
SWO EUR RCV EURIB 6M PAY 2.7 111024	0.00
INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100	0.00
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00
MORTGAGE HOUSE RMBS OSMIUM SE 2 B FRN 15/03/2056FRN 15/03/2056	0.00 AU3FN0090783
SOFI CONSUMER LOAN PROGRAM 1 A2 3.14% 25/02/2027	0.00 US83405RAB33
GAZPROM PJSC-SPON ADR	0.00 US3682872078
BARINGS CLO LTD 2016-I/BARINGS CLO 201 SER 16-1A CLS XR 144A VAR RT 23/07/2030	0.00 US06759MAA99
REGIONAL MGMT ISSUANCE TR 2018-1 AST BACKED NT CLA 144A 3.83% 15/07/2027	0.00 US75907PAA84
MARLETTE FNDG. TST. 2018-1 1A B 3.19% 15/03/2028	0.00 US57109TAB26
GOLDENTREE LOAN OPPS. X 10A XR FRN 20/07/2031	0.00 US38137PAN06
GOLDENTREE LOAN OPPS. XII 12A XR FRN 21/07/2030	0.00 US38137MAF41
CZK BNP PARIBAS A/C	0.00
NK LUKOIL PAO	0.00 US69343P1057
SBERBANK OF RUSSIA DEPOSITARY RECEIPT	0.00 US80585Y3080

INVESTA EXT FDS MG HTPE	0.00
MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY	0.00 US6074091090
PHOSAGRO PJSC GDR	0.00 US71922G3083
PRUDENTIAL PLC ELECTRONIC ELECTION ENTL DI RIGHTS	0.00 GB00BP6MXD84
NOVATEK PJSC	0.00 US6698881090
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 US3138M0CZ10
FN BD0946 4.00% 01/06/2046	0.00 US3140F8BQ97
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000 A1-A	0.00 AU3FN0069027
FANNIE MAE POOL 3.00% 01/12/2051	0.00 US3140XFX710
FREDDIE MAC POOL 3.00% 01/07/2050	0.00 US3133KJJQ67
SHURGARD SEL STO L SUBS RTS	0.00 GB00BP6MXD84
CONSTELLATION SOFT COM STK NPV TEMP	0.00 CA21037X1345
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
FANNIE MAE POOL 2.50% 01/05/2051	0.00 US31418DYY20
FANNIE MAE POOL 3.00% 01/10/2051	0.00 US3140XDGU41
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00 AU3FN0058145
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 US36179VVX53
GINNIE MAE II POOL 3.00% 20/04/2051	0.00 US36179WDS44
GINNIE MAE II POOL 3.50% 20/04/2048	0.00 US36179TV519
GINNIE MAE II POOL 3.50% 20/08/2047	0.00 US36179TEZ49
GINNIE MAE II POOL 3.50% 20/12/2052	0.00 US36179XNC64
GINNIE MAE II POOL 4.00% 20/2/2045	0.00 US36179Q3K59
AMPOL LIMITED ORDINARY FULLY PAID	0.00 AU0000088338
PARKLAND CORP	0.00 CA70137W1086
SEVEN GROUP HOLDINGS LIMITED	0.00 AU000000SVW5
SCHRODERS PLC ORD GB	0.00 GB00BP9LHF23
LOTUS BAKERIES NV	0.00 BE0003604155
ZOZO INC	0.00 JP3399310006
AMUNDI SA	0.00 FR0004125920
SOFINA SA	0.00 BE0003717312
CAPITALAND INVE NPV	0.00 SGXE62145532
ENDEAVOUR MINING PLC	0.00 GB00BL6K5J42
ROCKWOOL A/S	0.00 DK0010219153
HIKMA PHARMACEUTICALS PLC	0.00 GB00B0LCW083
ISRAEL DISCOUNT BANK	0.00 IL0006912120
SEEK LIMITED	0.00 AU000000SEK6
CTS EVENTIM AG AND CO. KGAA	0.00 DE0005470306
EURAZEO	0.00 FR0000121121
SAGAX AB	0.00 SE0005127818
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00 CH0466642201
WEST FRASER TIMBER CO	0.00 CA9528451052

BKW AG	0.00	CH0130293662
INDUSTRIVARDEN AB SER C NPV	0.00	SE0000107203
GALDERMA GROUP N ORD SHS	0.00	CH1335392721
TALANX AG	0.00	DE000TLX1005
SWATCH GROUP AG	0.00	CH0012255144
VOLVO CAR ORD SHS CLASS B	0.00	SE0021628898
WHARF HOLDINGS LTD HKD	0.00	HK0004000045
LIBERTY MEDIA CORP ORD SHS SERIES C	0.00	US5312297220
ONEX CORP	0.00	CA68272K1030
DIASORIN SPA	0.00	IT0003492391
OCI NV	0.00	NL0010558797
CLARIANT AG REG	0.00	CH0012142631
QANTAS AIRWAYS LIMITED	0.00	AU000000QAN2
KOKUSAI ELECTRIC ORD SHS	0.00	JP3293330001
HULIC CO LTD	0.00	JP3360800001
GRIFOLS SA	0.00	ES0171996087
SEMCORP INDUSTRIES LIMITED	0.00	SG1R50925390
DEMANT A S	0.00	DK0060738599
NOMURA REAL ESTATE HOLDINGS INC	0.00	JP3762900003
CHIBA BANK LTD JPY	0.00	JP3511800009
TELECOM ITALIA SPA	0.00	IT0003497168
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00	HK0000093390
BECHTLE AG	0.00	DE0005158703
BANQUE CANTONALE VAUDOISE	0.00	CH0531751755
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00	JP3400400002
DOWLAIS GROUP PLC	0.00	GB00BMWRZ071
BCE INC	0.00	CA05534B7604
FUTURES MARGIN-SGD	0.00	
AMERCO INC	0.00	US0235861004
VESTIS CORPORATION	0.00	US29430C1027
MSCI SING 2410 FUT	0.00	SGXDB1650538
NORTHLAND POWER INC	0.00	CA6665111002
ABIOMED INC NPV	0.00	US003CVR0169
CBL CORPORATION LTD TEMP	0.00	NZCBLE0001S6
GAZPROM NEFT PJSC	0.00	US36829G1076
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN	0.00	
IMPERIAL BANK OF COMMERCE		
PHOSAGRO PJSC GDR EACH REPR ORD SHS SPON	0.00	US71922G4073
TAKEON JPY	0.00	
WYNYARD GROUP LTD TEMP	0.00	NZWYNE0001S2
FREDDIE MAC GOLD POOL 4.00% 09/01/2044	0.00	US3132M9BZ64
FREDDIE MAC GOLD POOL 3.00% 12/1/2046	0.00	US3132WJEV96
UNITED STATES OF AMER TREAS NOTES 3.625% NTS	0.00	US91282CLM19
30/09/2031 USD Q-2031		
IDR BNP PARIBAS A/C	0.00	
UK. GILT 4.375% 31/01/2040	0.00	
CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE	0.00	
INTL. FIN. 4.00% 03/04/2025	0.00	
COP BNP PARIBAS A/C	0.00	
BROADCOM INC 4.35% 15/02/2030	0.00	
DANSKE BANK A/S F2V 02/10/20304.613% 02/10/2030	0.00	US23636ABJ97
ANZ BANK NZ 11AM A/C	0.00	
AKER BP 5.125% 01/10/2034	0.00	US00973RAN35
FUTURES MARGIN-CHF	0.00	
TWD BNP PARIBAS A/C	0.00	
CAMPBELL SOUP CO 4.75% 23/03/2035	0.00	
KREDITANSTALT FUER 3.50% 27/08/2027	0.00	US500769KG83
FTSE 100 IDX 2412 FU	0.00	GB00KKY7ZY67
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	0.00	
CITIGROUP CCP CAD BROKER ACCOUNT	0.00	
FUT. YR T-NOTES DEC24	0.00	
CDS_IX_CCP CDX.NA.HY.39 5%	0.00	
20271220CHASUS33ICEEUS2I65BRZH6		
FUT 06 DEC 24 EURX E-SCHATZ	0.00	
RPI USD RCV CPI1D PAY 2.5% 21-MAR-2054	0.00	
FUT 06 DEC 24 EUR FOAT	0.00	
FUT. US 2YR T-NOTE DEC24	0.00	
SWO_CD_X ITRAXX EUROPE SERIES 42 0.725 2011242I666VDK8	0.00	
BARCLAYS CCP	0.00	
CDS_IX_CCP ITRAXX AUSTRALIA SERI 1%	0.00	
20290620CHASUS33ICEEUS2I668IBO9		

FUT. CBT 5Y T-NOTE DEC24	0.00
EQIX RCV IBOXX \$ LI PAY SOFR 1D 20-03-25IBOXIG INDEX	0.00 DBIOCH3S
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BNP PARIBAS	0.00
OTC CASH COLLATERAL RECEIVABLE FROM USD J.P. MORGAN SECURITIES PLC.	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE	0.00
FUT. U.S. T-BONDS DEC24	0.00
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK PLC BARCGB5G	0.00
RPI_CCP GBP RCV RPI1D PAY 3.9662% 15-MAY-2029CHASUS33LCHCUK	0.00
RPI_CCP GBP RCV RPI1D PAY 4.0426% 15-MAY-2029CHASUS33LCHCUK	0.00
JPM CCP	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MERRILL LYNCH INTL	0.00
OTC CASH COLLATERAL RECEIVABLE FROM WESTPAC COMMONWEALTH BANK OF	0.00
FUT 06 DEC 24 EURX EUR-BUND	0.00
RBS COLLATERAL AC	0.00
CDS_IX_CCP ITRAXX EUROPE SERIES 1%	0.00
20291220GOLDUS33ICEEUS2I666VDK8	
CITIGROUP CCP USD BROKER ACCOUNT	0.00
Outstanding Settlement Payments - JPY	0.00
Outstanding Settlement Payments - TRY	0.00
Outstanding Settlement Payments - PLN	0.00
UBS COLLATERAL A/C	0.00
CDS_IX_CCP CDX.NA.IG.43 1%	0.00
20291220GOLDUS33ICEEUS2I65BYEG6	
STANDARD CHARTERED C	0.00
Outstanding Settlement Payments - ZAR	0.00
FUT 06 DEC 24 EUX EURO-BTP	0.00
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN CHASEBANK N.A. CHASUS33	0.00
Outstanding Settlement Payments - CLP	0.00
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM	0.00
Outstanding Settlement Payments - IDR	-0.01
BNZ NZD COLL	-0.01
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F	-0.01
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE	-0.01
Outstanding Settlement Payments - EUR	-0.01
Outstanding Settlement Payments - CHF	-0.01
Outstanding Settlement Payments - GBP	-0.01
OTC DER CASH COLL COLLATERAL PAY	-0.01
Outstanding Settlement Payments - MYR	-0.01
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	-0.01
JPM CCP USD BROKER ACCOUNT	-0.01
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAY	-0.01
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG FRANKFURT	-0.01
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	-0.01
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	-0.02
OTC CASH COLLATERAL RECEIVABLE FROM USD SBILDEFFXXX 31/12/2050	-0.02
Outstanding Settlement Payments - CAD	-0.02
Outstanding Settlement Payments - MXN	-0.02
Outstanding Settlement Payments - AUD	-0.02
Outstanding Settlement Payments - CNY	-0.02
Outstanding Settlement Payments - DKK	-0.02
Outstanding Settlement Payments - TWD	-0.03
Outstanding Settlement Payments - BRL	-0.03
Outstanding Settlement Payments - KRW	-0.03
Outstanding Settlement Payments - NZD	-0.04
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.05

Outstanding Settlement Payments - HKD
Outstanding Settlement Payments - USD

-0.05
-0.12