

Offer name	New Zealand Defence Force FlexiSaver Scheme	Offer number	OFR10288
Fund name	Mercer Conservative fund	Fund number	FND54
Period disclosure applies [dd/mm/yyyy]	30/09/2024		
Asset name	% of fund net assets	Security code	
ROBECO CAP. GROWTH ROBECO GBL. CREDITS INC		5.05 LU1653089133	
Liquidity Identifier		3.55	
HOUSING NEW ZEALAND LTD 120625 3.36 GB		2.25 NZHNZD0625L3	
NEW ZEALAND GOVERNMENT 150531 1.50 GB		1.55 NZGOVDT531C0	
NEW ZEALAND GOVERNMENT 140433 3.50 GB		1.46 NZGOVDT433C9	
NEW ZEALAND GOVERNMENT 150541 1.75 GB		1.36 NZGOVDT541C9	
NEW ZEALAND GOVERNMENT 150534 4.25 GB		1.36 NZGOVDT534C4	
NEW ZEALAND GOVERNMENT 150437 2.75 GB		1.34 NZGOVDT437C0	
WSTP 45 day depo		1.31	
WESTPAC NEW ZEALAND LTD 291124 RCD		1.29	
NEW ZEALAND GOVERNMENT 200429 3.0 GB		1.25 NZGOVDT429C7	
NEW ZEALAND GOVERNMENT 150532 2.00 GB		1.16 NZGOVDT532C8	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 201224 TBILL		1.13 NZLGBDT362C7	
NEW ZEALAND GOVERNMENT 150536 4.25 GB		1.01 NZGOVDT536C9	
BANK OF NEW ZEALAND 141024 RCD		0.81	
NEW ZEALAND GOVERNMENT 150535 4.50 GB		0.81 NZGOVDT535C1	
AUCKLAND COUNCIL 170425 PNOTE		0.79 NZAKCDT610C5	
NEW ZEALAND GOVERNMENT 150427 4.50 GB		0.79 NZGOVDT427C1	
UNITED STATES DOLLAR		0.77	
FISHER & PAYKEL HEALTHCARE CORPORATION L		0.75 NZFAPE000152	
BANK OF NEW ZEALAND		0.73	
TRANSPower NEW ZEALAND LIMITED 231224 PNOTE		0.70 NZTRPDO358L4	
NEW ZEALAND GOVERNMENT 150554 5.00 GB		0.69 NZGOVDT554C2	
US. TSY. INFL. 0.625% IL 15/1/2026		0.69 US912828N712	
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND		0.67 DU0FSIGLINZ2	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150425 2.75 GB		0.65 NZLGFDT008C2	
BANK OF NEW ZEALAND 221024 RCD		0.65	
ANZ BANK NEWZEALAND LTD 291024 RCD		0.65	
WESTPAC NEW ZEALAND LTD 291024 RCD		0.65	
ASB BANK LTD 221124 RCD		0.65	
WESTPAC NEW ZEALAND LTD 271124 RCD		0.65	
TOYOTA FINANCE NEW ZEALAND LTD 051224 PNOTE		0.64 NZTFSDT888C5	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 041224 TBILL		0.64 NZLGBDT338C7	
WESTPAC NEW ZEALAND LTD 201224 RCD		0.64	
ANZ BANK NEWZEALAND LTD 201025 RCD		0.64	
BANK OF NEW ZEALAND 270225 RCD		0.64	
Bank of China		0.64	
NEW ZEALAND GOVERNMENT 150530 4.50 GB		0.64 NZGOVDT530C2	
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND		0.62 NZIIBDT003C0	
US. TSY. NOTE/BOND 1.00% 15/12/20244 USD1000 AV-2024		0.61 US91282CDN83	
NEW ZEALAND GOVERNMENT 150425 2.75 GB		0.55 NZGOVDT425C5	
MICROSOFT CORP		0.51 US5949181045	
ANZ BANK NEW ZEALAND LTD 161024 5.95 TD		0.50	
ASB BANK LTD 040625 5.92 TD		0.50	
CHINA CONSTRUCT NZ 021224 5.50 TD		0.49	
CHINA CONSTRUCT NZ 110925 5.35 TD		0.49	
CANADIAN GOV. BD. 4.00% 01/03/2029		0.49 CA135087Q988	
NEW ZEALAND GOVERNMENT 140125 TBILL		0.48 NZLGBDT348C6	
ASB BANK LTD 280225 RCD		0.48	
NEW ZEALAND GOVERNMENT 150526 0.50 GB		0.48 NZGOVDT526C0	
ASB BANK LTD 230525 RCD		0.47	
NEW ZEALAND GOVERNMENT 150528 0.25 GB		0.46 NZGOVDT528C6	
INFRATIL LIMITED		0.44 NZIFTE0003S3	
FX POSITIONS		0.44	
NVIDIA CORP		0.44 US67066G1040	
WELLINGTON REGIONAL COUNCIL 201124 PNOTE		0.40 NZWRCDT278C8	
AUCKLAND INTERNATIONAL AIRPORT LTD		0.40 NZAIAE0002S6	

RABOBANK NEW ZEALAND LTD 041024 RCD	0.39
DUNEDIN CITY TREASURY 161224 PNOTE	0.39 NZDCTDT293C8
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.38 NZIIBDT002C2
APPLE INC	0.38 US0378331005
NZD BNP PARIBAS A/C	0.37
AUCKLAND COUNCIL 061224 PNOTE	0.35 NZAKCDT619C6
TOYOTA FINANCE NEW ZEALAND LTD 301024 PNOTE	0.32 NZTFSDT885C1
WELLINGTON REGIONAL COUNCIL 281124 PNOTE	0.32 NZWRCDT289C5
DUNEDIN CITY TREASURY 291124 PNOTE	0.32 NZDCTDT292C0
ASB BANK LTD 201224 RCD	0.32
RABOBANK NEW ZEALAND LTD 210225 RCD	0.32
US. TSY. NOTE/BON 4.625% 28/02/20252025 USD1000 AY-2025	0.32 US91282CGN56
RABOBANK NEW ZEALAND LTD 160425 RCD	0.32
CONTACT ENERGY LIMITED	0.30 NZCENE0001S6
DUNEDIN CITY TREASURY 241024 PNOTE	0.29 NZDCTDT289C6
MAINFREIGHT LIMITED	0.28 NZMFTE0001S9
US. TSY. NOTE/BON 3.875% 31/03/2025/2025 USD1000 AZ-2025	0.27 US91282CGU99
AMAZON COM INC	0.27 US0231351067
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.27 NZHNZD0001L7
MERIDIAN ENERGY LT NPV	0.26 NZMELE0002S7
WELLINGTON CITY COUNCIL 170225 PNOTE	0.26 NZWCCDT543C2
RABOBANK NEW ZEALAND 170225 RCD	0.26
META PLATFORMS INC	0.23 US30303M1027
Accruals	0.23
EBOS GROUP LIMITED	0.23 NZEBOE0001S6
CASH	0.23
TAUPO DISTRICT COUNCIL 101024 PNOTE	0.23 NZTDCDO284L3
MUFG BANK LTD 221124 RCD	0.23
DEUTSCHLAND I/L BOND 0.1% 15/04/2026	0.22 DE0001030567
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426 1.50 GB	0.21 NZLGFDT014C0
THE A2 MILK COMPANY LIMITED	0.21 NZATME0002S8
SPARK NEW ZEALAND LIMITED	0.21 NZTELE0001S4
SWEDEN GOV. BD. 3.50% 30/03/2039	0.20 SE0002829192
CHRISTCHURCH CITY HOLDINGS LIMITED 211024 PNOTE	0.19 NZCCHDT074C7
US. T-BILL. 0.00% 17/04/20252025 USD1000	0.19 US912797KS58
TOYOTA FINANCE NEW ZEALAND LTD 121224 PNOTE	0.19 NZTFSDT890C1
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.18
US TREASURY N/B 4.25% 30/JUN/2029	0.18 US91282CKX82
US TREASURY N/B 4.5% 31/MAR/2026	0.17 US91282CKH33
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150125 TBILL	0.17 NZLGBDT346C0
DEUTSCHE BUNDESR 0.50% IL 15/04/2030	0.17 DE0001030559
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.17 NZIIBDT004C8
US. TSY. NOTE/BON 4.375% 31/07/2026	0.17 US91282CLB53
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 021024 TBILL	0.16 NZLGBDT327C0
DUNEDIN CITY TREASURY 201224 PNOTE	0.16 NZDCTDT294C6
ALPHABET INC CAP STK CL A	0.16 US02079K3059
SUMMERSET GROUP HOLDINGS LTD	0.16 NZSUME0001S0
MASTERCARD INC - CLASS A	0.15 US57636Q1040
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.14 DE000BU2Z023
US. TSY. NOTE/BOND 0.25% 30/6/2025	0.13 US912828ZW33
RYMAN HEALTHCARE LTD	0.13 NZRYME0001S4
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE	0.13
US. TSY. NOTE/BON 4.875% 31/10/20288	0.13 US91282CJF95
WELLINGTON REGIONAL COUNCIL 210125 PNOTE	0.13 NZWRCDT291C1
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.13 US912828YS30
US TREASURY N/B 2.75% 15/AUG/2032	0.13 US91282CFF32
ITALY BUONI POLIEN 3.85% 15/09/2026	0.12 IT0005556011
MERCURY NZ LIMITED	0.12 NZMRPE0001S2
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE	0.12
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.12 US91282CJE21
SINGAPORE GOV. BD 2.875% 01/07/2029	0.12 SG3263998209
US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100 BONDS05/2044	0.12 US912810UB25
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.12 JP1201631HC6
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.12 JP1400161P53
INDONESIA TSY. BD. 6.50% 15/02/2031	0.11 IDG000015207
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.11 JP1051661Q33

CHORUS LIMITED ORDINARY FULLY PAID	0.11 NZCNUE0001S2
ASML HOLDING NV	0.11 NL0010273215
FLETCHER BUILDING LTD	0.10 NZFBUE0001S0
SAP AG	0.10 DE0007164600
INVESTA COMMERCIAL PROPERTY FUNDAFS	0.10
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.10 NZAPTE0001S3
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.10
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.10 NZLGFDT018C1
150528 2.25 GB	
FREIGHTWAYS GROUP LTD	0.09 NZFREE0001S0
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.09 NZHNZD0008L2
US. T-BILL. 0.00% 15/05/20252025 USD1000	0.09 US912797LB15
LVMH MOET HENNESSY VUITTON SE	0.09 FR0000121014
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.09 JP1400171Q50
CONSTELLATION SOFTWARE COM	0.09 CA21037X1006
LILLY (ELI) & CO USD	0.09 US5324571083
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.09 NZIIBDT004C8
CSL LIMITED	0.09 AU000000CSL8
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.09 US912810SW99
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.09 US91282CBJ99
INTACT FINANCIAL CORPORATION	0.09 CA45823T1066
PORT OF TAURANGA LTD	0.09 NZPOTE0003S0
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.09 US91282CCB54
JP MORGAN CHASE & CO	0.09 US46625H1005
LOWE'S COS INC	0.08 US5486611073
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.08 NZGOVDT551C8
ELEVANCE HEALTH INC	0.08 US0367521038
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.08 JP1103711P74
AMERICAN EXPRESS USD	0.08 US0258161092
NOVO NORDISK ORD SHS CLASS B	0.08 DK0062498333
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.08 US912810SL35
QUALCOMM INC	0.08 US7475251036
SOFTBANK GROUP CORP	0.08 JP3436100006
GS. GRP. F2F 22/04/2032	0.08 US38141GYB49
THE CIGNA GROUP	0.08 US1255231003
BERKSHIRE HATHAWAY INC - CLASS B	0.08 US0846707026
BUNDESobligation 2.10% 12/04/2029.01 .189	0.08 DE000BU25026
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.08 MYBMO1500010
EURO	0.08
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.08 JP1300791P79
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.08
HEWLETT PACKARD CO	0.08 US40434L1052
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.08 IT0005534141
AUTOZONE INC	0.07 US0533321024
SINGAPORE GOV. BD 2.875% 01/09/2030	0.07 SG7U32949426
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.07 NZHNZD0935L6
US. TSY. NOTE/BON 2.125% 15/5/2025	0.07 US912828XB14
SINGAPORE GOV. BD 2.375% 01/06/2025	0.07 SG31A0000001
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.07 US91282CLC37
DEXUS WHOLESALE PROPERTY FUNDAUUT	0.07
US. TSY. INFL. 2.125% IL 15/02/2041	0.07 US912810QP66
CSX CORP COM	0.07 US1264081035
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.07 NZGOVDT429C7
AUTOMATIC DATA PROC.	0.07 US0530151036
UNION PACIFIC CORP	0.07 US9078181081
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD	0.07
CHARTER HALL RETAIL PARTNERSHIP NO. 6PE	0.07
HCA HEALTHCARE INC	0.07 US40412C1018
USD BNP PARIBAS A/C	0.07
HDFC BANK LTD	0.07 US40415F1012
TAUPO DISTRICT COUNCIL 041224 PNOTE	0.06 NZTDCDO339L5
FISERV INC COM	0.06 US3377381088
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS	0.06 US912810TT51
08/53	
NORWAY GOV. BD. 1.375% 19/08/2030	0.06 NO0010875230
RESMED INC	0.06 AU000000RMD6
KONINKLIJKE AHOLD DELHAIZE NV	0.06 NL0011794037
NEWMONT CORP	0.06 US6516391066

JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.06 JP1103431G66
US TREASURY N/B 4.12% 15/NOV/2032	0.06 US91282CFV81
ZOETIS INC	0.06 US98978V1035
WELLS FARGO F2F 22/7/2032	0.06 XS2865533462
SPAIN GOV. BD. 0.50% 30/04/2030	0.06 ES0000012F76
ALPHABET INC CAP CL C	0.06 US02079K1079
PACKAGING CORP OF AMERICA	0.06 US6951561090
MEXICAN BONOS 7.75% 13/11/2042	0.06 MX0MGO0000R8
UNITED KINGDOM GI 0.625% 07/06/2025	0.06 GB00BK5CVX03
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M BONOS	0.06 MX0MGO0000B2
MEXICAN BONOS 8.00% 7/11/2047	0.06 MX0MGO0000102
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.06 JP1201301B94
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.06 US91282CGP05
JOHNSON & JOHNSON COM	0.06 US4781601046
KROGER CO COM	0.06 US5010441013
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.06 AU0000018442
GOLDMAN SACHS GROUP INC.	0.06 US38141G1040
NETHERLANDS GOV. B 2.50% 15/01/2033	0.06 NL0010071189
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.06 MYBMX1100044
BROADCOM ORD SHS	0.06 US11135F1012
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.06 US91282CAU53
NORWAY GOV. BD. 1.50% 19/02/2026	0.06 NO0010757925
US. TSY. NOTE/BON 0.625% 15/5/2030	0.06 US912828ZQ64
AMERICAN TWR REIT INC	0.06 US03027X1000
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.06 CH0012032048
MERCADOLIBRE INC	0.05 US58733R1023
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.05 NO0010930522
JPM. CHASE F2F 1/6/20341000	0.05 US46647PDR47
PERFORMANCE FOOD GROUP CO	0.05 US71377A1034
NETFLIX INC	0.05 US64110L1061
TENCENT HLDGS LIMITED	0.05 KYG875721634
FINCOBANK BANCO FINECO SPA	0.05 IT0000072170
TOTALENERGIES SE	0.05 FR0000120271
PROCTER & GAMBLE COMPANY	0.05 US7427181091
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.05 US9128286T26
KOREA TSY. BD. 2.00% 10/06/2031	0.05 KR103502GB66
ARTHUR J GALLAGHER CO	0.05 US3635761097
AFLAC INC	0.05 US0010551028
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.05
FAIR ISAAC CORPORATION	0.05 US3032501047
ROPER TECHNOLOGIES INC	0.05 US7766961061
TESLA INC	0.05 US88160R1014
MS. F2F 28/4/2032	0.05 US6174468X01
TJX COS INC	0.05 US8725401090
MTU AERO ENGINES AG	0.05 DE000A0D9P70
WASTE CONNECTIONS COM NPV	0.05 CA94106B1013
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.05 US91282CDY49
WASTE MANAGEMENT INC COM	0.05 US94106L1098
MCKESSON CORP	0.05 US58155Q1031
GOODMAN GROUP	0.05 AU000000GMG2
US. TSY. NOTE/BON 0.375% 30/4/2025	0.05 US912828ZL77
INVESTOR AB SER B NPV	0.05 SE0015811963
KIWI PROPERTY GROUP LIMITED	0.05 NZKPG0000159
NETHERLANDS GOV. B 0.25% 15/07/2029	0.05 NL0013332430
BANK OF NEW ZEALAND 290125 2.16 CB	0.05 NZBNZDT396C0
SPAIN GOV. BD. 1.85% 30/07/2035	0.05 ES0000012E69
COMPASS GROUP ORD	0.05 GB00BD6K4575
ENGIE	0.05 FR0010208488
STONEPEAK ZENO HOLDINGS (CYM) LP - EUR	0.05
HMC WHF NO. 1 PTY LTD - AUDPE	0.05
BANK OF AMERICA CORPORATION	0.05 US0605051046
SCHWAB (CHARLES) CORP	0.05 US8085131055
GS. GRP. F2F 25/4/2035	0.05 US38141GA955
ELECTROCOMPONENTS PLC	0.05 GB0003096442
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE INCOMEFUND	0.05
COLOMBIAN TES 7.75% 18/09/2030	0.04 COL17CT03342
NOVARTIS AG	0.04 CH0012005267

NORWAY GOV. BD. 2.00% 26/04/2028	0.04 NO0010821598
MOTOROLA SOLUTIONS INC	0.04 US6200763075
BRENNTAG SE	0.04 DE000A1DAHHO
UK. GILT 1.75% 7/9/2037	0.04 GB00BZB26Y51
INTEREST RATE SWAPS	0.04
BANCO SANTANDER 5.439% 15/07/2031	0.04 US05964HBG92
IQVIA HOLDINGS INC	0.04 US46266C1053
SKYCITY ENTERTAINMENT GROUP LIMITED	0.04 NZSKCE0001S2
UNITED PARCEL SERVICE - B	0.04 US9113121068
INDONESIA TSY. BD. 7.50% 15/06/2035	0.04 IDG000013509
INTUITIVE SURGICAL INC	0.04 US46120E6023
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.04
GLOBE LIFE INC	0.04 US37959E1029
SHIMANO INC	0.04 JP3358000002
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.04
SONY CORP Y50	0.04 JP3435000009
GARTNER INC CL-A	0.04 US3666511072
CITIGROUP INC F2F 14/05/2032	0.04 XS2577826386
VERISK ANALYTICS I COM	0.04 US92345Y1064
INTESA SANPAOLO SPA	0.04 IT0000072618
INFRALEMON SCA	0.04
MEXICAN BONOS 8.50% 18/11/2038	0.04 MX0MGO0000J5
4.50% 15/04/2027	0.04 NZGOVDT427C1
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.04 JP1103471H66
GOODMAN PROPERTY TRUST	0.04 NZCPT0001S9
AIA GROUP LTD	0.04 HK0000069689
MOLINA HEALTHCARE INC	0.04 US60855R1005
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.04 NZIIBDT005C5
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.04 JP1201111968
MCP REAL ESTATE DE BT FUND (AUD)	0.04
ITOCHU CORP JPY	0.04 JP3143600009
US. TSY. NOTE/BON 4.375% 30/11/2028	0.04 US91282CJN20
MEITUAN	0.04 KYG596691041
CINTAS CORP	0.04 US1729081059
WELLTOWER INC	0.04 US95040Q1040
JPM. CHASE F2F 4/2/2032	0.04 US46647PBX33
COLOMBIAN TES 6.00% 28/4/2028	0.04
MITSUBISHI UFJ FINL. F2V 17/4/2035.426% 17/04/2035	0.04 US606822DF83
KEYENCE CORP NPV	0.04 JP3236200006
UBS GROUP AG F2F 17/03/2032EGS	0.04 CH1255915014
KOREA TSY. BD. 1.25% 10/03/202600	0.04 KR103501GB34
AMERIPRISE FINANCIAL INC	0.04 US03076C1062
BOOKING HLDGS INC COM	0.04 US09857L1089
EUROPEAN UNION 2.0% 04/OCT/2027	0.04 EU000A3K4DS6
CLEAN HARBORS INC	0.04 US1844961078
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.04 JP1400141M51
ADYEN NV	0.04 NL0012969182
US. TSY. NOTE/BON 3.875% 31/12/2027	0.04 US91282CGC91
ISRAEL GOVERNMENT 2.80% 29/11/2052	0.04 IL0011840761
LONZA AG - REG	0.04 CH0013841017
CIGNA 5.25% 15/2/2034	0.04 US125523CV04
AFRICAN DEVELOPMEN 3.50% 18/09/2029	0.04 US00828EFD67
SHOPIFY INC COM NPV CL A	0.04 CA82509L1076
TRADE DESK INC	0.04 US88339J1051
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.04 NZGOVDT433C9
ADVANCED MICRO DEV	0.04 US0079031078
COLOMBIAN TES 7.25% 18/10/2034	0.04 COL17CT03615
KKR QUARTZ CO-INVEST GP LLCPE	0.04
PINDUODUO INC	0.03 US7223041028
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.03 US655844CU03
NESTLE SA	0.03 CH0038863350
INTERMEDIATE CAPITAL GROUP PLC	0.03 GB00BYT1DJ19
MASTERCARD 4.35% 15/01/2032	0.03 US57636QBB95
VISA INC - A	0.03 US92826C8394
CONSTELLATION BRANDS INC-A	0.03 US21036P1084
MEXICAN BONOS 7.50% 03/06/2027	0.03 MX0MGO0000D8
NATIONAL GRID	0.03 GB00BDR05C01
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.03 US9128282A70
ASHTREAD GROUP PLC	0.03 GB0000536739
MACQUARIE GROUP LTD	0.03 AU000000MQG1

JAMES HARDIE INDUSTRIES PLC	0.03 AU000000JHX1
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFERRED	0.03 AU000000TLX2
EQUINIX INC COM	0.03 US29444U7000
TAIWAN SEMICONDUCT MANUFACTURING USD	0.03 US8740391003
MS. F2F 21/4/2034	0.03 US61747YFE05
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.03 US91282CHK09
AMPHENOL ORD SHS CLASS A	0.03 US0320951017
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA	0.03
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.03 JP1103641MA8
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000 BONDS02/2054	0.03 US912810TX63
CHRISTCHURCH CITY HOLDINGS LIMITED 201224 PNOTE PTC INC	0.03 NZCCHDT076C2
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.03 US91282CBS98
BIMBO BAKERIES US 5.375% 09/01/2036	0.03 US09031WAE30
AUSTRALIA GOV. BD. 0.25% 21/11/2024	0.03 AU0000083768
VAUBAN IP ENERGY SOLUTIONS	0.03
FAST RETAILING CO LTD	0.03 JP3802300008
KKR DIVERSIFIED CORE INFRA B SR	0.03
WELLS FARGO & COMPANY	0.03 US9497461015
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.03 CA135087Q236
TARGET 4.50% 15/09/2034	0.03 US87612EBS46
ALEXANDRIA REAL ES 4.70% 01/07/20301/07/2030 USD	0.03 US015271AN94
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.03 US9128283F58
CDW CORP	0.03 US12514G1085
ATMOS ENERGY CORP	0.03 US0495601058
UNITED KINGDOM GIL 1.25% 31/7/2051	0.03 GB00BLH38158
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.03 US91282CCH25
OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE PLC	0.03
AERCAP HOLDINGS NV	0.03 NL0000687663
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.03
BANCO DE SABADELL 5.00% 13/10/2029	0.03 XS2898158485
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.03 US91282CJZ59
US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.03 US91282CKQ32
COLOMBIAN TES 7.50% 26/08/2026	0.03 COL17CT02625
COMPASS GRP. 3.25% 6/2/2031	0.03 XS2758114321
GIP AQUARIUS FUND SECONDARY	0.03
NASDAQ INC	0.03 US6311031081
ENI SPA	0.03 US26874R1086
UNICREDIT 2.569% 22/9/2026	0.03 US904678AU32
CADENCE DESIGN SYSTEMS INC	0.03 US1273871087
EDISON INTERNATIONAL	0.03 US2810201077
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.03 US91282CDJ71
US TREASURY N/B 4.0% 15/NOV/2042	0.03 US912810TM09
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.03 US912810QB70
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.03 NZGOVDT528C6
TOKYO ELECTRON LTD JPY	0.03 JP3571400005
VERIZON COMMUNICATIONS	0.03 US92343V1044
CELLNEX FIN. 2.00% 15/09/203209/2032 EUR100000 7	0.03 XS2385393587
IHG FINANCE LLC 3.625% 27/09/2031	0.03 XS2909822517
GENTRACK GROUP LIMITED ORDINARY SHARES	0.03 NZGTKE0002S9
CANADIAN GOV. BD. 2.25% 01/06/2025	0.03 CA135087D507
STELLANTIS 4.25% 16/6/2031	0.03 XS2634690114
US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026	0.03 US91282CLH24
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.03 AU0000013740
US. TSY. NOTE/BOND 2.00% 15/02/2025	0.03 US912828J272
COMCAST CORP	0.03 US20030N1019
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.03 US91282CDL28
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.03 US91282CCS89
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.03 US912810TL26
TERNA SPA	0.03 IT0003242622
SUEZ SACA 5.00% 3/11/2032000 REGS	0.03 FR001400DQ92

US TREASURY N/B 3.5% 15/FEB/2033	0.03 US91282CGM73
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.03 US91282CHZ77
WESTPAC NZD COLL	0.03
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.03 US91282CJJ18
KOREA TSY. BD. 1.50% 10/12/2030	0.03 KR103502GAC2
US TREASURY N/B 4.0% 31/OCT/2029	0.03 US91282CFT36
OLD DOMINION FREIGHT LINE INC	0.03 US6795801009
CREDIT SUISSE GRP. F2F 1/3/2029	0.03 CH1214797172
PROCTER & GAMBLE 4.55% 29/01/2034	0.03 US742718GG89
SCHLUMBERGER HLDGS 5.00% 15/11/2029	0.03 US806851AM38
PFIZER INV. ENTS. 5.34% 19/05/2063	0.03 US716973AH54
BANK OF AMERICA F2F 24/05/20324/05/2032 EUR100000	0.03 XS2345798271
RAIFFEISEN BANK INTL 7.37% 20/DEC/2032	0.03 XS2534786590
CRELAN F2F 23/01/20320	0.03 BE0002989706
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.03
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.03
SINGAPORE TELECOMM NPV B/L 100	0.03 SG1T75931496
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000	0.03 US912810UA42
BONDS05/2054	
UK. GILT 0.875% 22/10/2029	0.03 GB00BJMH8534
CHUBB INA HLDGS. 5.00% 15/03/2034	0.03 US171239AK24
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.03 US912810RJ97
RCI BANQUE SA 3.875% 30/09/2030	0.03 FR001400SSO4
US TREASURY N/B 2.87% 15/MAY/2032	0.03 US91282CEP23
SEVERN TRENT PLC	0.03 GB00B1FH8J72
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS	0.03 US912810S221
08/51	
JDE PEET S 4.50% 23/1/2034REGS	0.03 XS2728560959
GS. GRP. F2F 23/04/2029	0.03 US38141GWV21
KKR TAURUS CO-INVEST LPPE	0.03
XERO LIMITED ORDINARY FULLY PAID	0.03 NZXROE0001S2
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.03 MYBMS1900047
DANSKE BANK 1.50% 2/9/2030	0.03 XS2225893630
SOCIETE GENERALE F2V 19/01/202828	0.03 US83368RBH49
MEXICAN BONOS 7.75% 23/11/2034	0.03
COCA-COLA 5.20% 14/01/2055	0.03 US191216DZ03
Income Due - NZD	0.03
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.03 CA135087XG49
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.03 AU000XCLWAR9
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.03 DE0001102580
SEA LTD	0.03 US81141R1005
AGNICO EAGLE MINES	0.03 CA0084741085
IIF AUSTRALIA 1 TRUSTPE	0.03
AIRSERVICES AUSTRALIA 3.25% 15/05/2026	0.03 AU3CB0237444
CLOUDFLARE INC	0.03 US18915M1071
BHP GROUP LIMITED ORDINARY FULLY PAID	0.03 AU000000BHP4
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.03 NZLGFDT017C3
150531 2.25 GB	
VENTAS INC	0.03 US92276F1003
COUPANG INC COM CL A SHS ORD	0.03 US22266T1097
PROLOGIS INC COM	0.03 US74340W1036
KERING	0.03 FR0000121485
ADOBE INC COM	0.03 US00724F1012
RLGH FINANCE BERMU 8.25% 17/07/2031	0.03 XS2845154124
INDONESIA TSY. BD 8.375% 15/09/2026	0.03 IDG000009507
AA BD. 5.50% 31/07/2027	0.03 XS2106054443
BANK OF AMERICA F2F 20/12/2028	0.03 US06051GHD43
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.03 US91282CBL46
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.03 US91282CCT18
BRISTOL-MYERS SQUI 6.40% 15/11/2063	0.03 US110122EC85
BANK OF AMERICA F2F 23/07/2030	0.03 US06051GHV41
STANDARD CHARTERED	0.03 GB0004082847
BPCE F2F 18/01/2027VAR DTD 5.975 18/01/2027	0.03 US05583JAN28
DUKE ENERGY FLORI 5.875% 15/11/2033	0.03 US26444HAQ48
WABTEC STP 15/09/2028	0.03 US960386AM29
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.03 US912810PT97
US. TSY. NOTE/BON 1.625% 15/08/2029	0.03 US912828YB05
HOULIHAN LOKEY INC	0.03 US4415931009

SANTANDER UK GROUP HLDGS 6.83% 21/NOV/2026	0.03 US80281LAS43
BP P.L.C	0.02 GB0007980591
US. TSY. NOTE/BOND 0.25% 31/5/2025	0.02 US912828ZT04
MIZUHO FINANCIAL GROUP 1.55% 09/JUL/2027	0.02 US60687YBS72
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.02 US912828ZS21
BROADCOM 3.137% 15/11/2035	0.02 US11135FBP53
NEW ZEALAND GOV. 1.75% 15/5/2041	0.02 NZGOVDT541C9
ENBRIDGE 5.625% 5/4/2034	0.02 US29250NCC74
US. TSY. NOTE/BON 0.625% 15/8/2030	0.02 US91282CAE12
CVS HEALTH 5.05% 25/03/2048	0.02 US126650CZ11
MERCK & CO INC NEW COM	0.02 US58933Y1055
SPOTIFY TECHNOLOGY COM	0.02 LU1778762911
LINDE PLC 3.625% 12/6/2034	0.02 XS2634594076
Outstanding Settlement Receipts - NZD	0.02
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.02 US91282CAV37
JAPAN GOV. FIVE YE 0.10% 20/09/2025	0.02 JP1051451LA6
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.02 US7960508882
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.02 BE0000304130
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.02 US91282CBQ33
CORE INFRASTRUCTURE FUND IV SCA	0.02
RYDER SYSTEM 6.60% 01/12/2033	0.02 US78355HKY44
EXELON 5.60% 15/03/2053	0.02 US30161NBL47
BANCO BICAYA ARGENTARIA SA	0.02 ES0113211835
EVERSOURCE ENERGY 5.50% 01/01/2034	0.02 US30040WAX65
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.02
SAMSARA INC	0.02 US79589L1061
CANADIAN GOV. BD. 3.25% 1/9/2028	0.02 CA135087Q491
LANDESKREDITBANK B 4.25% 07/08/2025	0.02 AU3CB0223097
COPART INC	0.02 US2172041061
SERKO LTD	0.02 NZSKOE000157
COLOMBIAN TES 7.00% 30/06/2032	0.02 COL17CT03490
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.02 US55903VBE20
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.02
TYSON FOODS INC CLASS A	0.02 US9024941034
US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR-2025	0.02 US91282CFE66
US TREASURY N/B 1.25% 30/04/2028	0.02 US91282CBZ32
JPM. CHASE F2F 22/04/2030	0.02 US46647PEG72
MICRON TECHNOLOGY INC USD	0.02 US5951121038
US. TSY. NOTE/BON 1.375% 31/10/2028	0.02 US91282CDF59
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.02 US91282CCY57
TRANE TECHNOLOGIES PLC	0.02 IE00BK9ZQ967
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.02 US91282CCV19
UNITED STATES TREA 2.00% 15/8/2025	0.02 US912828K742
ICU MEDICAL INC	0.02 US44930G1076
WOLTERS KLUWER	0.02 NL0000395903
ORACLE CORP	0.02 US68389X1054
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.02 JP1201031877
T&D HOLDINGS INC NPV	0.02 JP3539220008
AT & T INC	0.02 US00206R1023
US. TSY. NOTE/BON 1.625% 15/2/2026	0.02 US912828P469
GS. GRP. F2F 24/02/2028	0.02 US38141GZK39
ANHEUSER-BUSCH COS 4.90% 01/02/2046	0.02 US03522AAJ97
UNITEDHEALTH GROUP INC COM STK	0.02 US91324P1021
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.02 US912828V988
HILTON WORLDWIDE H COM	0.02 US43300A2033
HCA 5.60% 01/04/2034	0.02 US404119CU12
GFL ENVIRON. 6.75% 15/01/2031	0.02 US36168QAQ73
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.02 US912828R06
MOTABILITY OPERAT 3.875% 24/01/2034	0.02 XS2742660660
EUROGRID 3.915% 01/02/2034	0.02 XS2756342122
KINROSS GOLD CORP 4.5% 15/07/2027	0.02 US496902AQ09
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.02 BE0002939206
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.02 US91282CBW01
VOLKSWAGEN BANK 4.625% 3/5/2031	0.02 XS2617457127
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.02 US91282CCF68

US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.02 US91282CDK45
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026	0.02 US91282CDQ15
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026 USD	0.02 US37190AAA79
ALD 4.375% 23/11/2026	0.02 FR001400M8T2
ALIMENTATION COUC 4.011% 12/02/2036	0.02 XS2764880667
VIRGIN MONEY UK F2F 18/3/2028	0.02 XS2757511113
GROUPE DES ASSURAN 3.75% 30/04/2029	0.02 FR001400PT38
HOME DEPOT INC	0.02 US4370761029
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.02 US91282CCW91
CADILLAC FAIRVIEW PRP TR 2.5% 15/OCT/2031	0.02 US68327LAD82
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.02
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.02 US912828Z781
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.02 US91282CDW82
UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053	0.02 US91324PES74
US TREASURY N/B 3.37% 15/MAY/2033	0.02 US91282CHC82
SINGAPORE GOV. BD 2.125% 01/06/2026	0.02 SG31A8000003
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.02 US91282CCE93
BP CAPITAL MARKETS 3.36% 12/09/2031	0.02 XS2902720171
CHENIERE ENERGY PA 5.75% 15/08/2034	0.02 US16411QAR20
SCHNEIDER ELECTRIC SE	0.02 FR0000121972
DEUTSCHE BANK AG 4.0% 24/JUN/2032	0.02 DE000DL19WN3
UK. GILT 4.50% 7/6/2028	0.02 GB00BMF9LG83
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.02 US91282CDP32
WELLS FARGO F2F 25/7/20340798 5.78% 25/07/2034	0.02 US95000U3F88
TENNET HLDG. TENNET HLDG. F2V PERP	0.02 XS2207430120
UBS GRP. F2V 30/01/2027	0.02 US902613AC28
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.02 US912810SN90
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.02
US. TSY. NOTE/BOND 2.25% 15/11/2025	0.02 US912828M565
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.02
TORONTO-DOMINION 3.563% 16/04/2031	0.02 XS2803424329
VOLKSWAGEN BANK GMBH FIXED 2.5% 31/07/2026	0.02 XS1944390597
BRIXMOR OPERATING 4.05% 1/7/2030	0.02 US11120VAJ26
WORKDAY INC	0.02 US98138H1014
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.02 US912828ZN34
FISERV 5.15% 12/08/2034	0.02 US337738BN72
PEXA GROUP LTD PLC	0.02 AU0000158594
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.02
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.02 AU000XCLWAS7
AIR LIQUIDE	0.02 FR0000120073
JPM. CHASE F2F 23/10/2034	0.02 US46647PDY97
US TREASURY N/B 2.75% 30/APR/2027	0.02 US91282CEN74
HERMES INTERNATIONAL	0.02 FR0000052292
MICROCHIP TECHNOLO 4.25% 01/09/2025	0.02 US595017BA15
IBERDROLA INTL. IBERDROLA INTL. F2V PERP	0.02 XS2295335413
DEUTSCHE BAHN FIN. 3.25% 19/05/2033NTS 19/05/2033 EUR100000	0.02 XS2624017070
JAPAN GOVERNMENT 0.005% 20/03/2026	0.02 JP1051471M45
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.02 JP1051531N75
US. TSY. NOTE/BON 0.375% 30/9/2027	0.02 US91282CAL54
WEA FINANCE LLC 2.87% 15/01/2027	0.02 US92928QAH11
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.02 US37045XDW39
AEP TEXAS 5.40% 01/06/2033	0.02 US00108WAR16
CITIGROUP F2F 13/02/2030	0.02 US172967PF20
SCALES CORP LTD	0.02 NZSCLE0002S8
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.02
BANK OF AMERICA F2F 21/07/2032	0.02 US06051GKA66
US TREASURY N/B 3.62% 31/AUG/2029	0.02 US91282CLK52
SIMON PROPERTY GROUP INC USD	0.02 US8288061091
ABN AMRO BK N V MEDIUM TERM SR SUB TRANCHE # TR 256.339% 18/09/2027	0.02 US00084DBA72
RECKITT BENCKISER 3.625% 20/6/2029	0.02 XS2842083235
ATLISSIAN CL A ORD	0.02 US0494681010

ENI 5.95% 15/05/2054	0.02 US26874RAP38
SERVICE CORPORATION INTERNATIONAL	0.02 US8175651046
SES FDR	0.02 LU0088087324
TARGA RES. PARTNER 6.50% 30/3/2034	0.02 US87612GAF81
BANK OF MONTREAL F2F 10/7/2030	0.02 XS2856789511
ECOLAB LTD	0.02 US2788651006
COLOMBIAN TES 13.25% 9/2/2033P1000 B	0.02
DEUTSCHE BANK F2F 19/11/2030	0.02 DE000DL19V54
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.02 US91282CEB37
HSBC HOLDINGS PLC F2F 14/9/2031	0.02 XS2685873908
BLACKSTONE PROP. P 1.00% 20/10/2026	0.02 XS2398745922
KOREA TSY. BD. 2.625% 10/09/2035000	0.02 KR103502G594
UK. GILT 3.50% 22/01/2045	0.02 GB00BN65R313
HSBC HOLDINGS PLC F2F 17/08/2029	0.02 US404280CV97
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.02
USDSBOSUS3B 31/12/2050	
THERMO FISHER SCIENTIFIC INC	0.02 US8835561023
VISTA GROUP INTERNATIONAL LTD	0.02 NZVGLE000351
BNP PARIBAS F2F 11/07/2030	0.02 FRO014007LK5
EXELON CORPORATION	0.02 US30161N1019
US TREASURY N/B 1.87% 28/FEB/2027	0.02 US91282CEC10
MSTB03- WEST PAC	0.02
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.02 US91282CES61
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.02 US91282CCJ80
DEUTSCHE BAHN FIN 1.875% 24/05/2030	0.02 XS2484327999
US. TSY. NOTE/BON 1.125% 31/10/2026	0.02 US91282CDG33
NORTHUMBRIAN WATER 5.50% 02/10/2037	0.02 XS2794482351
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.02 JP1051461M13
MEXICAN BONOS 7.75% 29/05/2031	0.02 MXOMGO0000P2
BNP PARIBAS F2V 31/03/2032EGS	0.02 FRO014009HA0
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.02 CNE100003662
FAIRFAX FINL. HLDG 6.00% 07/12/2033	0.02 US303901BM35
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.02 US91282CGH88
DANAHER CORP	0.02 US2358511028
NOMURA HLDGS. 2.172% 14/07/20281000	0.02 US65535HAY53
VOLKSWAGEN FINL. S 6.50% 18/09/2027	0.02 XS2687917018
ZIMMER BIOMET HLDG 5.20% 15/09/2034	0.02 US98956PAZ53
COMMERZBANK F2V 06/12/20320 REGS	0.02 DE000CZ45W81
PROVINCE OF QUEBEC 4.20% 10/03/2025	0.02 AU3CB0223774
Outstanding Settlement Receipts - USD	0.02
CITIGROUP INC F2F 19/09/2030	0.02 US17327CAT09
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.02 JP1103541K42
SOLVAY FIN. AMERIC 5.85% 04/06/2034	0.02 US834423AF20
US TREASURY N/B 4.5% 31/MAY/2029	0.02 US91282CKT70
OVERSEA-CHINESE BANK FRN 08/03/2027	0.02 AU3FN0085312
LIBERTY MUTUAL GROUP 4.625% GTD SNR NTS	0.02 XS2561647368
02/12/2030EUR100000	
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS	0.02 US912810TV08
11/53	
INTESA SANPAOLO F2V 21/11/2033	0.02 US46115HBV87
UK. GILT 4.50% 07/12/2042	0.02 GB00B1VWPJ53
DIGITAL REALTY TRUST INC	0.02 US2538681030
GOLDMAN SACHS CCP USD BROKER ACCOUNT	0.02
RTE RESEAU DE TRAN 3.75% 4/7/203535	0.02 FRO01400J150
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.02 US91282CCR07
LINDE PLC	0.02 IE00059YS762
KERING 3.625% 05/09/2031	0.02 FRO01400KHW7
PG AND E CORP	0.02 US69331C1080
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.02 JP1051501N14
DIAMONDBACK ENERGY 5.75% 18/04/2054	0.02 US25278XBA63
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.02 JP1051511N46
SYDNEY AIRPORT FI 4.375% 03/05/20333	0.02 XS2613209670
GALAXY PIPELINE AS 2.94% 30/09/2040	0.02 XS2300197030
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-	0.02 US91282CCZ23
2026	
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.02 JP1103401F97
HEWLETT PACKARD EN 5.00% 15/10/2034	0.02 US42824CBV00
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.02 FRO011883966

EXXON MOBIL CORPORATION	0.02 US30231G1022
NXP BV/NXP FDG/NXP 3.15% 01/05/2027	0.02 US62954HAX61
AXA	0.02 FR0000120628
ORSTED AS	0.02 DK0060094928
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.02 FR0014002WK3
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.02 JP1103601LA4
US. T-BILL. 0.00% 26/11/20242024 USD1000	0.02 US912797MD61
UTD. UTILITIES WAT 3.75% 23/05/20344	0.02 XS2771661357
MBANK SA F2F 27/09/2030	0.02 XS2907137736
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.02 JP1103621M43
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.02 JP1103631M74
ASAHI GRP. HLDGS. 3.384% 16/04/2029	0.02 XS2799473637
INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096	0.02 IDG000020801
SELP FIN. SARL 3.75% 10/8/2027	0.02 XS2511906310
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.02 MYBMX0700034
ELIA GRP. SA/NV 3.875% 11/6/2031	0.02 BE6352705782
AMPRION 3.85% 27/08/2039	0.02 DE000A383QR0
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.02 JP1103521JA8
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.02 JP1103681NA2
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.02 US912828Z948
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.02 US91282CBH34
KKR AQUEDUCT CO-INVEST L.P.PE	0.02
US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031	0.02 US91282CKU44
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.02 FR0013286192
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.02 US912828ZV59
TOTALENERGIES SE TOTALENERGIES SE F2V PERP	0.02 XS2432130610
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.02 FR0011317783
UNITED UTILITIES GROUP PLC	0.02 GB00B39J2M42
COSTCO WHOLESALE CORP	0.02 US22160K1051
HSBC HOLDINGS PLC F2F 25/09/2035	0.02
DIF VI CO-INVEST PROJECT 3 C.V	0.02
FRAPORT AG	0.02 DE0005773303
SILGAN HOLDINGS INC	0.02 US8270481091
ITALY BUONI POLIEN 2.45% 1/9/2033	0.02 IT0005240350
LKQ CORP COM	0.02 US5018892084
NATIONAL GRID PLC 3.24% 30/MAR/2034	0.02 XS2486461523
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.02 JP1103691P11
SNAM SPA	0.02 IT0003153415
BPCE S A MEDIUM TERM NTS BOOK ENTRY MED TRM NTS 611 4.75% 19/07/2027	0.02 US05578AE465
COREBRIDGE GBL. FN 5.20% 24/06/2029	0.02 US00138CBA53
MPLX 5.50% 15/02/2049	0.02 US55336VAT70
VICI PROPS. 4.95% 15/02/2030	0.02 US925650AC72
UNICREDIT F2V 15/01/203200000	0.02 XS2101558307
ACCIONA SA	0.02 ES0125220311
US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ- 2027	0.02 US91282CKZ31
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.02 US91282CJK80
US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC- 2026	0.02 US91282CKS97
INNER MONGOLIA MENGDIAN HUANENG THERMAL POWER ORD SHS	0.02 CNE000000GN6
US TREASURY N/B 4.62% 30/JUN/2026	0.02 US91282CKY65
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.02 US91282CCP41
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY- 2026	0.02 US91282CKB62
PACIFICORP 5.35% 1MTG BDS 01/12/2053 USD1000	0.02 US695114CZ98
AUCKLAND COUNCIL 240325 4.176 GB	0.02 NZAKCDT363C1
FMC 5.65% 18/05/2033	0.02 US302491AX31
PINNACLE WEST CAPITAL	0.02 US7234841010
US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR- 2027	0.02 US91282CLG41
SUMITOMO MITSUI TEMP	0.02 JP3890350006
NU HOLDINGS LTD	0.02 KYG6683N1034
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.02 JP1103721PA1
WP CAREY 5.375% 30/06/2034	0.02 US92936UAM18
EUROBANK SA F2F 24/09/2030	0.02 XS2904504979
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.02 JP1103591L73

CISCO SYSTEMS INC	0.02	US17275R1023
COMCAST CORP 3.25% 26/09/2032	0.02	XS2909746310
T-MOBILE USA 3.875% 15/04/2030	0.02	US87264ABF12
SOUTHWEST AIRLINE 5.125% 15/06/2027D1000	0.02	US844741BK34
JAPAN GOVERNMENT 0.005% 20/09/2026	0.02	JP1051491MA0
ALTAMIRA CO-INVESTMENT SCA	0.02	
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.02	JP1051541NA0
ROSS STORES INC	0.02	US7782961038
SARTORIUS FINANCE 4.50% 14/9/2032	0.02	XS2676395317
PORTLAND GENERAL ELECTRIC COMPANY	0.02	US7365088472
NAPIER PORT HOLDINGS LTD	0.02	NZNPHE0005S2
ROMANIAN GOV. INTL 5.25% 30/05/2032	0.02	XS2829209720
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.02	JP1103701P43
ELECTRICITE DE FRA 4.75% 17/06/2044	0.02	
PEARSON PLC ORD	0.02	GB0006776081
MONCLER SPA	0.02	IT0004965148
TERADYNE INC	0.02	US8807701029
PUBLIC SERV. ENT. 6.125% 15/10/203315/10/2033 USD1000	0.02	US744573AX43
CANADIAN IMPERIAL 5.26% 8/4/2029	0.02	US13608JAA51
SWEDBANK F2V 05/24/2029	0.02	XS2625137265
ENSTAR GROUP LTD	0.02	BMG3075P1014
NUTRIEN 5.40% 21/6/2034	0.02	US67077MBD92
EQUITY RESIDENTIAL	0.02	US29476L1070
POSTS ITALIANE SPA	0.02	IT0003796171
VITAL HEALTHCARE PROPERTY TRUST	0.02	NZCHPE0001S4
T MOBILE US INC COM	0.02	US8725901040
US. TSY. NOTE/BON 2.625% 15/02/2029	0.02	US9128286B18
FORD MOTOR CREDIT 4.95% 28/05/2027	0.02	US345397C270
CREDIT AGRICOLE 3.875% 20/04/2031	0.02	FR001400HCR4
SPAIN GOV. BD. 4.70% 30/07/2041	0.02	ES00000121S7
REGIONS FINL. F2F 06/09/2035	0.02	US7591EPAV24
UNITED STATES TRE 4.625% 15/06/2027	0.02	US91282CKV27
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.02	FR0013313582
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.02	FR0012993103
PLAINS ALL AMERICA 4.50% 15/12/2026	0.02	US72650RBL50
PERNOD RICARD SA 3.375% 07/11/2030	0.02	FR001400PX40
UBS 0.25% 01/09/2028	0.02	XS2381671671
JAPAN POST HOLDINGS CO LTD	0.02	JP3752900005
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-2026	0.02	US91282CKK61
BARRY CALLEBAUT SE 4.00% 14/06/2029	0.02	BE6352800765
KIMCO REALTY OP 1.90% 01/03/2028	0.02	US49446RAX70
CITIGROUP F2F 29/01/2031	0.02	US172967ML25
REALTY INC. 5.00% 15/10/2029	0.02	XS2892950622
AIRSERVICES AUSTRALIA 5.00% 15/05/2031	0.02	AU3CB0309938
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.02	
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.02	US12513GBG38
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026	0.02	US91282CJV46
WELLS FARGO F2F 30/10/2030	0.02	US95000U2G70
KON. PHILIPS 3.75% 31/05/2032	0.02	XS2826712551
INVITATION HOMES INC	0.02	US46187W1071
MS. F2F 10/12/2026	0.02	US6174468V45
LOGICOR FINANCING 4.25% 18/07/2029	0.02	XS2860968085
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.01	US912810SX72
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.01	FR0013341682
BIONTECH SE	0.01	US09075V1026
ING GROEP F2V 26/08/2035	0.01	XS2886191589
ASAHI GRP. HLDGS. 3.464% 16/04/2032	0.01	XS2799473801
AENA SME S.A.	0.01	ES0105046009
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	US89788MAJ17
EXPORT-IMPORT BANK O FRN 26/06/2026	0.01	AU3FN0079117
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.01	JP1103551K72
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.01	JP1103531K10
US BANCORP F2F 01/02/202902 4.89% 01/02/2029	0.01	US91159HJK77

US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000 BONDS 05/52	0.01 US912810TG31
BANQUE FEDERATIVE DU CR MUTUEL TRANCHE # SR 24 4.935% 26/01/2026	0.01 US06675FAZ09
US. TSY. NOTE/BOND 1.75% 31/12/2024	0.01 US912828YY08
ASIAN DEV. BANK 3.75% 12/3/2025	0.01 AU3CB0223816
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.01 FR001400FYQ4
US. TSY. NOTE/BOND 2.75% 15/05/20252025 USD1000 AN- 2025	0.01 US91282CEQ06
CITIGROUP F2F 20/03/2030	0.01 US172967ME81
BOSTON SCIENTIFIC CORP COM USD	0.01 US1011371077
DANSKE BANK F2V 09/01/20266.466% 09/01/2026	0.01 US23636ABF75
CREDIT AGRICOLE SA F2F 26/01/2029	0.01 FR001400SVD1
EQUIFAX INC 2.35% SNR NTS 15/09/2031 USD2000	0.01 US294429AT25
TSY. OF VICTORIA 2.25% 20/11/2034	0.01 AU0000048274
SKY NETWORK TELEVISION LTD	0.01 NZSKTE0001S6
SEVERN TRENT UTIL 5.875% 31/07/2038	0.01 XS2870262859
US. TSY. NOTE/BON 3.125% 15/11/2028	0.01 US9128285M81
HSBC HOLDINGS PLC F2F 12/09/20260000	0.01 US404280BX62
DEXCOM INC	0.01 US2521311074
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.01 US91282CBB63
AXIUM INFRASTRUCTUPE	0.01
MITSUBISHI UFJ FINL. F2V 17/04/2030	0.01 US606822DE19
ATHORA HLDG. 5.875% 10/09/2034	0.01 XS2831758474
SPAIN GOV. BD. 2.90% 31/10/2046	0.01 ES00000128C6
SOCIETE GENERALE F2V 21/01/2026	0.01 US83368RBG65
CANTOR FITZGERALD LP 4.5% SNR NTS 14/04/2027 USD1000 144A	0.01 US138616AK34
US. TSY. NOTE/BON 2.875% 15/08/2028	0.01 US9128284V99
AMERICAN TOWER 5.20% 15/02/2029	0.01 US03027XCG34
ENERGIAS DE PORTUGAL SA	0.01 PTEDP0AM0009
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
US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029	0.01 US91282CKP58
JAPAN GOVERNMENT 0.005% 20/06/2026	0.01 JP1051481M76
GETLINK SE	0.01 FR0010533075
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.01 FR0013131877
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.01 US912810TJ79
ABBVIE 4.05% 21/11/2039	0.01 US00287YCA55
BEIGENE LTD	0.01 US07725L1026
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.01 JP1103511J74
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.01 AU000XCLWAW3
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.01 US91282CBT71
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.01 US65364UAQ94
US. TSY. NOTE/BON 2.875% 31/07/2025	0.01 US912828Y792
INFOSYS LTD	0.01 US4567881085
VONOVIA 0.00% 01/12/2025	0.01 DE000A3MP4T1
MITSUBISHI UFJ FINL. F2V 13/09/202813/09/2028 USD	0.01 US606822CN27
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.01 US912810TD00
TRANSCANADA PIPEL 4.625% 01/03/20344 USD1000	0.01 US89352HAM16
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.01 FR0013407236
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.01 US912810ST60
JPM. CHASE F2F 23/04/2029	0.01 US46647PAR73
ABBVIE INC COM	0.01 US00287Y1091
ENPHASE ENERGY INC	0.01 US29355A1079
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.01 US9128283W81
WEICHOW MOUTAI CO LTD	0.01 CNE0000018R8
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.01 US912828U246
CARLISLE COS INC	0.01 US1423391002
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.01 US912810TA60
WELLTOWER 3.10% 15/01/2030	0.01 US95040QAJ31
RAC BD. 4.87% 06/05/2026	0.01 XS1404981141
CITIGROUP F2F 11/6/2035	0.01 US172967PL97

UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028	0.01 US91282CBP59
SOCIETE GENERALE SA	0.01 FR0000130809
WILLIAMS COS 5.15% 15/03/2034D1000	0.01 US88339WAC01
US TREASURY N/B 3.25% 30/JUN/2029	0.01 US91282CEV90
COLOMBIAN TES 9.25% 28/05/2042500000 B	0.01
AENA SME 4.25% 13/10/2030	0.01 ES0205046008
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.01 XS2225207468
US. TSY. NOTE/BON 2.625% 15/4/2025/2025 USD1000 AM-2025	0.01 US91282CEH07
NRG ENERGY INC 2% GTD SNR SEC NTS 02/12/25 USD2000144A	0.01 US629377CN02
TAMPA ELEC. 4.90% 01/03/2029	0.01 US875127BM30
VAR ENERGI 5.50% 04/05/2029REGS	0.01 XS2599156192
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.01 FR001400HI98
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.01 FR0000187635
MAGNA INTERNATIONAL 5.05% 14/03/2029	0.01 US559222BA12
VOLKSWAGEN INTL. FIN.049	0.01 XS2342732646
EXTRA SPACE STORAGE INC	0.01 US30225T1025
CAIXABANK F2F 13/09/2027	0.01 US12803RAB06
NORDIC INV. BANK 2.40% 22/09/2025	0.01 AU3CB0287639
GBL. PAYMENTS 4.875% 17/03/2031	0.01 XS2597994065
ALLIANZ SE 4.851% -FRN SUB 26/07/2054 EUR100000 REGS	0.01 DE000A3823H4
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.01 US9128286L99
US. TSY. NOTE/BON 2.875% 15/05/2028	0.01 US9128284N73
DEUTSCHE BANK AG F2F 05/09/2030	0.01 DE000A30VT06
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.01 JP1103731Q12
US. TSY. NOTE/BON 3.125% 31/08/2029	0.01 US91282CFJ53
JAPAN GOV. TEN YEA 0.80% 20/03/2034	0.01 JP1103741Q44
ECP TERRA-GEN GROW	0.01
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029	0.01 US91282CEM91
GSK PLC	0.01 GB00BN7SWP63
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.01 FR0010773192
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.01 US912810SY55
NORTHERN GAS NETW 6.125% 2/6/2033	0.01 XS2619757185
AGILENT TECHNOLOGIES INC	0.01 US00846U1016
KINDER MORGAN INC 5.0% 01/02/2029	0.01 US494553AD27
BPCE F2F 2/3/2030	0.01 FR001400G6Y4
GLP CAPITAL LP / F 4.00% 15/01/2031USD2000	0.01 US361841AQ25
NBN 4.125% 15/3/2029	0.01 XS2590621103
SALESFORCE INC	0.01 US79466L3024
CENTERPOINT ENERGY RES CORP 5.25% 01/03/2028	0.01 US15189YAG17
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.01 US91282CAZ41
MS. F2F 16/01/2030000 I	0.01 US61747YFK64
NATIONAL GAS TRANSMISSION PLC 4.25% SNR EMTN 05/04/30 EUR1000 81 REGS	0.01 XS2607040958
DANSKE BANK A/S 6.259% -FRN SNR MTN 22/09/2026 USD144A	0.01 US23636ABE01
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.01 JP1103671N74
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-2031	0.01 US91282CLJ89
ROBLOX CORPORATION COM CL A ORD SHS	0.01 US7710491033
HUNTSMAN INTL. 4.50% 01/05/2029	0.01 US44701QBE17
MIITSUI FUDOSAN CO	0.01 JP3893200000
ELIA GROUP SA/NV	0.01 BE0003822393
TAYLOR WIMPEY PLC GBP	0.01 GB0008782301
THE WALT DISNEY CO	0.01 US2546871060
ROTHESAY LIFE 7.019% 12/10/2034	0.01 XS2805328601
AMERICAN WATER CAP 5.15% 01/03/2034	0.01 US03040WBD65
VAR ENERGI ASA 5.0% 18/05/2027	0.01 US92212WAA80
KSL CAPITAL PARTNERS CV I	0.01
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.01 IT0005433690
US TREASURY N/B 3.62% 15/FEB/2053	0.01 US912810TN81
LEASYS 4.625% 16/2/2027	0.01 XS2720896047
TEXAS INSTRUMENTS	0.01 US8825081040
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.01 US912810S188
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.01 FR001400H7V7
ABBVIE 4.95% 15/3/2031	0.01 US00287YDT38

MODERNA INC	0.01 US60770K1079
RCI BANQUE SA MTN 4.5% 06/04/2027	0.01 FR001400H2O3
GEN. MILLS 3.65% 23/10/2030	0.01 XS2809270072
FERGUSON FINANCE PLC SNR NTS 20/04/2027 USD1000 144A	0.01 US314890AC87
CITIGROUP F2F 25/01/2033	0.01 US17327CAQ69
AMERICAN MEDICAL S 3.50% 08/03/2032	0.01 XS2772266693
AMPRION 3.125% 27/8/2030	0.01 DE000A383QQ2
WELLS FARGO F2F 23/10/20340800 .000001% 31/10/2034	0.01 US95000U3H45
JPM. CHASE F2F 26/04/20284/2028	0.01 US46647PDA12
JAPAN GOV. FIVE YE 0.10% 20/6/2025	0.01 JP1051441L76
NATL. GRID NORTH 4.061% 03/09/2036	0.01 XS2894931588
GEN. MOTORS FINL. 4.90% 06/10/2029	0.01 US37045XEZ50
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.01 JP1051631PB2
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.01 US620076BU23
VOLKSWAGEN LEASING GMBH 3.875% GTD SNR NTS 11/10/2028 EUR1000	0.01 XS2745725155
NEW SOUTH WALES TS 4.25% 20/02/2036	0.01 AU3SG0002728
UK. GILT 1.625% 22-OCT-28	0.01 GB00BFX0ZL78
SPAIN GOV. BD. 3.45% 31/10/2034	0.01 ES0000012N35
UBS GRP. 2.746% 11/02/2033	0.01 US902613AK44
DR HORTON INC	0.01 US23331A1097
FREEMPORT-MCMORAN 4.375% 1/8/2028	0.01 US35671DCG88
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.01 DE0001102507
US. TSY. NOTE/BOND 2.25% 15/11/2024	0.01
APTIV PLC COM	0.01 JE00B783TY65
EMERA US FIN. 2.639% 15/6/2031USD1000	0.01 US29103DAT37
WEIR GROUP PLC (T 2.20% 13/05/2026	0.01 US94876QAA40
CREDIT SUISSE GRP. F2F 10/13/2026	0.01 CH1174335732
CASH COLLATERAL RECEIVABLE FROM BARCLAYS	0.01
STANDARD CHARTERED F2V 14/01/2027	0.01 US853254BZ29
ACCENTURE PLC	0.01 IE00B4BNMY34
NTT FIN CORP 1.162% 03/04/2026	0.01 US62954WAC91
COX COMMS. 5.45% 01/09/2034	0.01 US224044CU97
TREASURY CORP OF V 2.00% 17/09/2035	0.01 AU3SG0002579
UNITED STATES TREA 4.75% 15/11/20432043 USD1000 BONDS 11/43	0.01 US912810TW80
NEXTERA ENERGY INC	0.01 US65339F1012
J M SMUCKER 6.20% 15/11/2033	0.01 US832696AX63
OMV AG	0.01 AT0000743059
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.01 JP1201681K44
AVALONBAY COMMUNITIES INC	0.01 US0534841012
AUSTRALIAN GOV. 3.00% 21/11/2033	0.01 AU0000217101
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.01 FR001400AIN5
THAMES WATER UTIL 4.375% 18/1/2031SEC NTS 18/01/2031 EUR	0.01 XS2576550672
US. TSY. NOTE/BON 2.375% 15/05/2027	0.01 US912828X885
COCA COLA BOTTLING CO CONSOLIDATED	0.01 US1910981026
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.01 US912810EY02
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.01
IBERDROLA SA	0.01 ES0144580Y14
NINTENDO CO LTD	0.01 JP3756600007
US. TSY. NOTE/BOND 0.25% 30/9/2025	0.01 US91282CAM38
BECTON DICKINSON 3.828% 7/6/2032R100000	0.01
P3 GRP. SARL 4.00% 19/04/2032	0.01 XS2901491261
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.01 US912810SS87
AUTODESK INC	0.01 US0527691069
COREBRIDGE FINL. 5.75% 15/1/2034	0.01 US21871XAS80
BANK OF AMERICA F2F 13/02/2031	0.01 US06051GHZ54
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.01 JP1103661N43
HAMMERSON IRELAND 1.75% 3/6/2027	0.01 XS2344772426
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH- 2025	0.01 US91282CBC47
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.01
LOGICOR FINC. SAR 1.625% 15/07/2027	0.01 XS2027364327
ORACLE 3.60% 1/4/2050	0.01 US68389XBX21
EXPERIAN FINANCE PLC 2.75% GTD SNR NTS 08/03/30 USD1000 144A	0.01 US30217AAC71
US. TSY. NOTE/BON 1.375% 15/8/2050	0.01 US912810SP49
INDONESIA TSY. BD. 7.00% 15/09/2030	0.01 IDG000013806

BANK OF AMERICA F2F 22/04/2032	0.01 US06051GJT76
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.01 JP1103561KA2
ITALY BUONI POLIEN 2.95% 01/09/2038	0.01 IT0005321325
COCA COLA CO USD	0.01 US1912161007
ENERGY TRANSFER LP 6.05% SNR NTS 01/12/2026 USD1000	0.01 US29273VAR15
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.01 DE0001102390
MS. F2F 1/2/2029	0.01 US61747YFA82
METROPOLITAN LIFE GB FRN 11/07/2029	0.01 AU3FN0089405
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.01 US771196BY74
KREDITANSTALT FUER 4.00% 27/02/2025	0.01 AU000KFWHAA3
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.01 US912810EW46
INTUIT INC	0.01 US4612021034
US. TSY. NOTE/BON 4.125% 31/07/20312031	0.01 US91282CLD10
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029	0.01 US91282CKD29
US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100	0.01 US912810EV62
US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031	0.01 US91282CKF76
AMERICAN WATER WORKS CO INC	0.01 US0304201033
TAMPA ELECTRIC CO 2.4% 15/MAR/2031	0.01 US875127BH45
BROADCOM 5.05% 12/7/2029	0.01 US11135FBX87
ARROW ELECTNCS. 5.875% 10/4/2034D1000	0.01 US04273WAE12
TAKE-TWO INTERACTI 5.60% 12/06/2034	0.01 US874054AN97
CAP. ONE FINL. F2F 26/7/2035	0.01 US14040HDH57
US TREASURY N/B 4.12% 31/MAR/2029	0.01 US91282CKG59
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.01 US91282CKR15
SEVERN TRENT UTILI 4.00% 5/3/2034	0.01 XS2775728269
GEORGIA POWER CO 4.7% SNR NTS 15/05/2032	0.01 US373334KQ30
USD10002022A	
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.01 JP1103571L10
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.01 US91282CJX02
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.01 US91282CGQ87
Outstanding Settlement Receipts - JPY	0.01
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.01 CA135087Q723
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.01 US91282CJW29
UK. GILT 4.75% 07/12/2030	0.01 GB00B24FF097
UK. GILT 1.50% 22/07/2026	0.01 GB00BYZW3G56
FORD MOTOR CREDIT 5.125% 05/11/2026	0.01 US345397F810
P3 GRP. SARL 1.625% 26/01/2029000 2	0.01 XS2436807940
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.01 US91282CFY21
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.01 US91282CHU80
AUTOSTRADE PER L I 2.25% 25/01/20322	0.01 XS2434702853
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.01 JP1103651N11
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.01 US91282CKA89
EBAY INC	0.01 US2786421030
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.01
CRELAN F2F 28/02/2030	0.01 BE0002936178
TELE2 AB	0.01 SE0005190238
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.01 US91282CAY75
CANADIAN GOV. 1.75% 01/12/2053	0.01 CA135087M680
US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026	0.01 US91282CGL90
NATWEST GROUP PLC ORD	0.01 GB00BM8PJY71
CELLNEX TELECOM SA	0.01 ES0105066007
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53	0.01 US912810TR95
US TREASURY N/B 3.87% 15/JAN/2026	0.01 US91282CGE57
REALTY INC. 4.125% 15/10/2026	0.01 US756109AR55
US. TSY. NOTE/BON 3.375% 15/11/2048	0.01 US912810SE91
ONEOK INC 4.35% GTD SNR NTS 15/03/2029 USD2000	0.01 US682680AW38
SIEMENS AG NPV EUR	0.01 DE0007236101
ENT. PRODS. OPERAT 4.20% 31-JAN-50	0.01 US29379VBW28
US. TSY. NOTE/BOND 1.50% 30/11/2024	0.01
CEZ AS 4.125% 5/9/2031	0.01 XS2894908768

PUBLIC SERVICE ELECTRIC & GAS CO 1.9% SNR SEC	0.01 US74456QCH74
MTN15/08/2031 USD2000 N	
US. TSY. NOTE/BOND 2.50% 31/01/2025	0.01 US9128283V09
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.01
US. TSY. NOTE/BON 2.875% 30/04/2025	0.01 US9128284M90
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.01 JP1103581L42
JPM. CHASE F2F 22/04/2035	0.01 US46647PEH55
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.01 US912810QX90
US TREASURY N/B 1.75% 15/03/20252025 USD1000 AL-2025	0.01 US91282CED92
GLP CAP. GLP FINC. 3.25% 15/01/2032	0.01 US361841AR08
AIA GROUP LTD F2V 09/09/20330	0.01 XS2356311139
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.01 JP1201171A43
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.01 JP1103611M11
PIRAEUS FINANCIAL HO F2V 18/09/2035	0.01 XS2901369897
US. TSY. NOTE/BON 1.125% 15/8/2040	0.01 US912810SQ22
ASTRAZENECA PLC	0.01 GB0009895292
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.01 US11135EAA29
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.01 FR0013516549
BNP PARIBAS NOMINEES	0.01
UK. GILT 4.50% 7/9/2034	0.01 GB00B52WS153
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.01 US4592001014
BLACKSTONE PROP. 1.625% 4/20/2030	0.01 XS2398746144
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.01 US9128286X38
BURLINGTON NORTHER 5.50% 15/03/2055	0.01 US12189LBL45
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.01 US91282CEF41
APPLIED MATERIALS US	0.01 US0382221051
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.01
GOLDMAN SACHS	
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.01 US912810SU34
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.01 FR0013250560
NZ EXCHANGE LTD	0.01 NZNZXE0001S7
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.01 JP1103491HC4
RYMAN HOSPITALITY PROPERTIES INC	0.01 US78377T1079
BNI FIN. 3.875% 01/12/2030UR100000	0.01 XS2726461986
STELLANTIS 4.375% 14/3/2030	0.01 XS2597110027
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026	0.01 US9128287B09
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.01 US912810QL52
US. TSY. NOTE/BON 1.625% 15/5/2026	0.01 US912828R366
UNITED STATES TREA 0.25% 31/08/20252025 USD1000 AC-2025	0.01 US91282CAJ09
RECKITT BENCKISER 3.875% 14/09/2033	0.01 XS2681384041
AUTONATION 4.75% 01/06/2030	0.01 US05329WAQ50
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.01 US912810TC27
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.01 US912810TS78
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.01 US91282CAH43
US. TSY. NOTE/BOND 0.25% 31/10/20252025 USD1000 AF-2025	0.01 US91282CAT80
BELFIUS BANK 4.125% 12/09/2029100000 REGS	0.01 BE0002963446
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026	0.01 US912828YQ73
LINDE 3.50% 04/06/2034	0.01 XS2834282225
US. TSY. NOTE/BON 1.625% 30/11/2026	0.01 US912828YU85
UK. GILT 4.125% 29/01/2027	0.01 GB00BL6C7720
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-2029	0.01 US91282CFC01
NATL. GRID GAS 1.125% 14/1/2033	0.01 XS2284250284
CANADIAN GOV. BD. 0.50% 1/09/2025	0.01 CA135087K940
JPM. CHASE F2F 22/7/2030	0.01 US46647PEJ12
ORANO SA 4.00% 12/03/2031	0.01 FR0014000M36
UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-2031	0.01 US91282CKW00
FISERV 5.45% 15/3/2034	0.01 US337738BL17
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.01 US91282CKN01
BANCO SANTANDER F2V 14/09/2027D1000 114	0.01 US05964HAN52
CREDIT AGRICOLE ASSU F2V 27/09/2048	0.01 FR0013203734
EIFFAGE INC	0.01 FR0000130452

P3 GRP. SARL 4.625% 13/02/2030	0.01 XS2764853425
UNICREDIT 4.00% 5/3/2034	0.01 IT0005585051
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.01 JP1201571G68
ING GROEP F2F 03/09/2030	0.01 XS2891742731
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.01 JP1201131990
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.01 FR001400QOL3
JPM. CHASE F2F 21/03/2034	0.01 XS2791972248
ANHEUSER-BUSCH INB 3.75% 22/03/2037	0.01 BE6350703169
BPCE F2F 19/10/2034	0.01 USF11494BZ77
Outstanding Settlement Receipts - EUR	0.01
FRENCH REPUBLIC GO 0.00% 25/03/2025	0.01 FR0013415627
WELLS FARGO F2F 22/04/2028	0.01 US95000U3L56
BERRY GBL. 1.57% 15/01/2026	0.01 US08576PAH47
AUSTRALIA & NEW ZEAL FRN 21/05/202727	0.01 XS2822525205
UK. GILT 3.50% 22/10/2025	0.01 GB00BPCJD880
NVR INC	0.01 US62944T1051
DEUTSCHE BANK AG/NEW F2F 16/11/2027	0.01 US251526CP29
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.01 US912828ZE35
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.01 GB00BPJJKN53
STOCKLAND	0.01 AU000000SGPO
US. TSY. NOTE/BON 3.625% 15/08/2043	0.01 US912810RC45
INTESA SANPAOLO 7.80% 28/11/2053	0.01 US46115HCF29
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.01 US912810TU25
TEREGA 4.00% 17/09/2034	0.01 FR001400SGZ5
ENTERGY LOUISIANA 3.05% 01/06/2031D	0.01 US29364WAX65
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.01 NZARXE0001S1
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.01 US91282CKC46
HOUSING NEW ZEALA 2.247% 05/10/20260000	0.01 NZHNZD0001L7
ITALY BUONI POLIEN 3.35% 1/7/2029	0.01 IT0005584849
FORTINET INC COM	0.01 US34959E1091
US. TSY. NOTE/BON 0.375% 31/7/2027	0.01 US91282CAD39
NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26	0.01 NZLGFDT014C0
NZD10000 REGS	
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.01 US912810QE10
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.01 DE000BU2Z007
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.01 FR0014007L00
UK. GILT 4.25% 07/06/2032	0.01 GB0004893086
JAPAN GOV. FIVE YE 0.10% 20/3/2025	0.01 JP1051431L45
FRANCE GOVERNMENT 3.50% 25/4/2026	0.01 FR0010916924
SOCIETE GENERALE F2V 10/01/2029	0.01 US83368RBR21
SEGRO PLC	0.01 GB00B5ZN1N88
SPAIN GOV. BD. 1.40% 30/04/2028	0.01 ES0000012B39
FIFTH THIRD BANCORP F2F 27/7/2029	0.01 US316773DK32
WELLTOWER 2.75% 15/1/2031	0.01 US95040QAL86
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.01 US91282CJR34
PALO ALTO NETWORKS INC	0.01 US6974351057
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.01 US912810FT08
AT&T INC 3.50% 15/9/2053	0.01 US00206RKJ04
COLGATE PALMOLIVE	0.01 US1941621039
XYLEM INC COM	0.01 US98419M1009
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.01 JP1103451GCO
CF INDUSTRIES INC 4.5% GTD SNR SEC NTS	0.01 US12527GAH65
01/12/2026USD2000	
MITSUBISHI HEAVY INDUSTRIES LTD	0.01 JP3900000005
CARRIER GBL. 5.90% 15/3/2034	0.01 US14448CBC73
TELEDYNE TECHNOLOGIES INC 2.75% SNR NTS	0.01 US879360AE54
01/04/2031USD2000	
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.01 FR001400BKZ3
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.01 JP1300351B93
JPM. CHASE F2F 1/6/2029	0.01 US46647PCI30
US TREASURY N/B 2.37% 15/FEB/2042	0.01 US912810TF57
UK. GILT 0.125% 30/01/2026	0.01 GB00BL68HJ26
AKER BP 6.00% 13/6/2033	0.01 US00973RAM51
CITIGROUP INC 3.106% -FRN SNR 08/04/2026 USD	0.01 US172967MQ12
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.01 US912810SF66
HARTFORD FINANCIAL SERVICES GROUP INC	0.01 US4165151048
US. TSY. NOTE/BON 4.375% 15/11/2039	0.01 US912810QD37
ALLSTATE CORP	0.01 US0200021014
ENERGY TRANSFER 6.55% 1/12/2033	0.01 US29273VAU44

US. TSY. NOTE/BON 4.375% 15/05/2040	0.01 US912810QH41
AIB GROUP PLC	0.01 IE00BF0L3536
NATL. GRID 0.75% 1/9/2033	0.01 XS2381853436
PERM. TSB GRP. HLDGS F2V 19/8/203131 EUR100000 3 REGS	0.01 XS2321520525
UK. GILT 4.25% 07/12/2027	0.01 GB00B16NNR78
CHARTER COMMS. OP 5.375% 01/05/2047	0.01 US161175BL78
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.01 US912810QN19
HSBC HLDGS. F2F 16/09/2032	0.01 XS2898731471
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.01 FR001400L834
COX COMMS. 5.45% 15/09/202815/09/2028	0.01 US224044CR68
SUN COMMUNITIES OP 5.50% 15/01/20299	0.01 US866677AK36
UK. GILT 0.375% 22/10/2030	0.01 GB00BL68HH02
SPAIN GOV. BD. 3.55% 31/10/2033	0.01 ES0000012L78
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.01 US299808AH86
LAM RESEARCH CORPORATION	0.01 US5128071082
BUNDESOBLIGATION 1.30% 15/10/2027.01 .186	0.01 DE0001141869
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.01 JP1103481H98
ABBOTT LABS	0.01 US0028241000
MORGAN STANLEY F2F 18/01/2035	0.01 US61747YFL48
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.01 US91324PFM95
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.01 US912810SH23
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43	0.01 US912810TQ13
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.01 FR0013451507
ORION OYJ	0.01 FI0009014377
MPLX 5.00% 01/03/2033	0.01 US55336VBV18
ABBVIE 5.50% 15/3/2064	0.01 US00287YDX40
REPUBLIC SERVICES INC	0.01 US7607591002
VERALTO ORD SHS	0.01 US92338C1036
ELF BEAUTY INC	0.01 US26856L1035
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000 2023-6	0.01 XS2606297864
UK. GILT 1.00% 31/01/2032	0.01 GB00BM8Z2T38
DATADOG INC	0.01 US23804L1035
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.01 ES0000012H41
SAGE GROUP	0.01 GB00B8C3BL03
ZIJIN MINING GROUP ORDINARY SHARES	0.01 CNE100000B24
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.01 US912810TZ12
US TREASURY N/B 4.5% 15/NOV/2025	0.01 US91282CFW64
SPAIN GOV. BD. 4.90% 30/7/2040	0.01 ES00000120N0
VICI PROPERTIES INC	0.01 US9256521090
US. TSY. NOTE/BON 2.375% 15/11/2049	0.01 US912810SK51
ALLIANZ SE-REG	0.01 DE0008404005
BUNDESOBLIGATION 2.40% 19/10/2028.01 .188	0.01 DE000BU25018
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.01 BE0000338476
CUSHMAN AND WAKEFIELD PLC	0.01 GB00BFZ4N465
US. TSY. NOTE/BON 1.125% 28/2/2027	0.01 US912828ZB95
US TREASURY N/B 2.62% 31/MAY/2027	0.01 US91282CET45
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.01 JP12009917C3
FRANCE GOV. BD. 0.50% 25/05/2025	0.01 FR0012517027
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.01
JAPAN GOV. THIRTY 2.20% 20/06/2054	0.01 JP1300831Q70
UNIBAIL RODAMCO WESTFIELD	0.01 FR0013326246
BARCLAYS PLC F2F 12/03/2028	0.01 US06738ECP88
US. TSY. NOTE/BON 4.375% 15/05/2041	0.01 US912810QQ40
BPCE F2F 19/10/2029	0.01 US05571AAR68
SWEDBANK FRN 30/08/2027	0.01 XS2889371840
ORANGE 5.375% 13/01/2042	0.01 US35177PAX50
COOPERATIEVE RABOBAN FRN 16/07/20286/07/2028	0.01 XS2860946867
UK. GILT 0.25% 31/07/2031	0.01 GB00BMGR2809
TEXAS EASTERN TRANSMISSION LP 3.5% SNR NTS 15/01/2028 USD2000 144A	0.01 US882384AD28
SPAIN GOV. BD. 0.80% 30/7/2029	0.01 ES0000012K53
INTESA SANPAOLO 7.00% 21/11/2025	0.01 US46115HBU05
ISETAN MITSUKOSHI HOLDINGS LTD	0.01 JP3894900004
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.01 JP1201101944
HUBBELL INC	0.01 US4435106079
US TREASURY N/B 3.62% 31/MAY/2028	0.01 US91282CHE49
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.01 US91282CHW47

MS. F2F 13/02/2032	0.01 US6174468U61
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.01 US912810QY73
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026	0.01 US91282CHB00
ESSEX PROPERTY TRUST INC	0.01 US2971781057
T-MOBILE USA INC 5.25% 15/06/2055	0.01 US87264ADN28
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.01 US912810QC53
BUZZARD MIDSTREAM	0.01
HEWLETT PACKARD EN 5.60% 15/10/2054	0.01 US42824CBW82
3I GROUP PLC	0.01 GB00B1YW4409
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.01 US91282CHR51
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.01 DE000BU2Z015
ENT. PRODS. OPERAT 4.85% 31/01/2034	0.01 US29379VCF85
NIE FINANCE PLC 5.87% 01/DEC/2032	0.01 XS2528656080
NOVARTIS CAP. 3.80% 18/09/2029	0.01 US66989HAT59
UK. GILT 2.00% 7/9/2025	0.01 GB00BTHH2R79
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.01 FR0013154044
FRANCE GOV. BD. 4.75% 25/04/2035	0.01 FR0010070060
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030	0.01 US91282CJM47
OWENS CORNING 5.95% 15/06/2054	0.01 US690742AQ43
FRENCH REPUBLIC GO 0.00% 25/02/2026	0.01 FR0013508470
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.01 US912810TB44
FRENCH REPUBLIC GO 6.00% 25/10/2025	0.01 FR0000571150
BP CAP. MKTS. 5.773% 25/5/2038	0.01 XS2629395612
JAPAN GOV. TEN YEA 1.10% 20/6/2034	0.01 JP1103751Q74
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-2027	0.01 US91282CFZ95
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.01 JP1051561P27
CVS HEALTH 4.78% 25/03/2038	0.01 US126650CY46
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.01 US91282CJQ50
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.01 US55903VBD47
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.01 US912810SD19
ASSURED GUARANTY LTD	0.01 BMG0585R1060
ITALY BUONI POLIEN 3.50% 01/03/2030	0.01 IT0005024234
JOHNSON & JOHNSON 5.25% 01/06/2054	0.01 US478160CX03
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.01 US91282CJG78
US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025	0.01 US91282CHD65
BUNDESobligation 2.20% 13/4/2028	0.01 DE000BU25000
US. TSY. NOTE/BON 3.375% 15/05/2044	0.01 US912810RG58
PEPSICO INC CAP 2/3	0.01 US7134481081
FORTUM 4.50% 26/5/2033S	0.01 XS2606261597
REALTY INCOME CORPORATION	0.01 US7561091049
STRATTON MORTGAGE FUNDING 202 3 B FRN 25/06/2049	0.01 XS2819830592
RECRUIT HLDGS CO LNPV	0.01 JP3970300004
NEW ZEALAND GOV. B 5.00% 15/05/2054	0.01 NZGOVDT554C2
SCENTRE GROUP	0.01 AU000000SCG8
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.01 US91282CGJ45
US. TSY. NOTE/BON 3.125% 15/11/2041	0.01 US912810QT88
NEDERLANDSE WATERS 3.40% 22/07/2025	0.01 AU3CB0226801
INTERACTIVE BROKERS GRO-CL	0.01 US45841N1072
SUNCORP GRP. FRN 27/06/2034	0.01 AU3FN0081386
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.01 US912810FM54
TOKIO MARINE HOLDINGS INC	0.01 JP3910660004
CARDINAL HEALTH INC	0.01 US14149Y1082
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.01 US9128285C00
ITALY BUONI POLIEN 4.00% 01/02/2037	0.01 IT0003934657
BNP PARIBAS SA	0.01 FR0000131104
UK. GILT 1.25% 22/07/2027	0.01 GB00BDRHNP05
THINK TANK RESIDENTIAL TRUST SR 24-2 CL B FRN 10/08/2056	0.01 AU3FN0091237
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.01 US912810SA79
T-MOBILE USA 5.05% 15/7/2033	0.01 US87264ACY91
US. TSY. NOTE/BON 3.875% 15/08/2040	0.01 US912810QK79
SANTANDER UK GRP. HL F2V 08/05/2026	0.01 XS1816338914

UNILEVER PLC	0.01 GB00B10RZP78
ITALY BUONI POLIEN 5.00% 01-MAR-25	0.01 IT0004513641
PRINCIPAL FINANCIAL GROUP 3.1% GTD SNR NTS 15/11/2026 USD2000	0.01 US74251VAM46
US. TSY. NOTE/BOND 0.50% 31/03/2025	0.01 US912828ZF00
JYSKE BANK A/S 0.25% 17/FEB/2028	0.01 XS2409134371
WESTPAC BANKING CORPORATION	0.01 AU000000WBC1
INTERSTATE POWER& LIGHT CO 3.6% DEB SNR 01/04/2029USD2000	0.01 US461070AQ74
QUEENSLAND TSY. 4.50% 22/8/2035	0.01 AU3CB0296580
PACIFIC EDGE LTD NPV	0.01 NZPEBE000251
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.01 FR0000571218
TSY. OF VICTORIA 5.25% 15/09/2038	0.01 AU3SG0002934
FAIRFAX FINANCIAL HLDGS LTD 3.375% SNR NTS 03/03/2031 USD1000	0.01 US303901BJ06
CHUBB LIMITED ORD	0.01 CH0044328745
ABN AMRO BANK F2V 21/09/203300000 305	0.01 XS2637967139
MACQUARIE BANK 5.272% 02/07/2027	0.01 US55608RBT68
TELEFONICA EMISIO 4.895% 6/03/2048	0.01 US87938WAW38
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.01 DE0001102556
HOWMET AEROSPACE I COM USD	0.01 US4432011082
N/WIDE. B/SOC. 5.127% 29/07/20295.127% 29/07/2029	0.01 US63861VAK35
BARCLAYS PLC F2F 13/9/2027	0.01 US06738ECJ29
OMNES CO-INVEST TA G - EUR	0.01
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.01 US912810QS06
ONEMAIN HOLDINGS INC	0.01 US68268W1036
ARVIDA GROUP LIMITED	0.01 NZARVE000155
WELLS FARGO F2F 23/01/20300801 5.365% 23/01/2030	0.01 US95000U3J01
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.01 AU3CB0234581
SPAIN GOV. BD. 4.20% 31/01/2037	0.01 ES0000012932
CADENT FIN. 5.625% 11/01/2036	0.01 XS2743029923
US. TSY. NOTE/BON 1.625% 30/09/2026	0.01 US912828YGG91
TOTALENERGIES CAP 5.425% 10/09/2064	0.01 US89157XAF87
AUSTRALIAN CAP. TE 5.25% 23/10/2036	0.01 AU3SG0003015
BANK OF AMERICA CORP F2F 22/7/2027	0.01 US06051GJS93
CHARTER COMMS. OPE 4.80% 01-03-50	0.01 US161175BT05
CITIGROUP INC USD	0.01 US1729674242
BRIXMOR OPER PARTNERSHIP LP 4.125% 15/06/2026	0.01 US11120VAC72
VERIZON COMMUNICA 3.875% 01/03/2052	0.01 US92343VGP31
ONEOK 4.45% 01/09/2049	0.01 US682680AZ68
UK. GILT 3.25% 31/1/2033	0.01 GB00BMV7TC88
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.01 DE0001102606
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.01 MX0MGO0001E4
INDONESIA TSY. BD. 7.50% 15/4/2040	0.01 IDG000014101
SUN COMMUNITIES INC	0.01 US8666741041
INDONESIA TSY. BD. 7.00% 15/5/2027	0.01 IDG000009804
KLEPIERRE	0.01 FR0000121964
ALLIANZ F2F 7/9/2038	0.01 DE000A30VTT8
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.01 JP1051581P56
SIEMENS ENERGY FIN 4.25% 5/4/2029	0.01 XS2601459162
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029	0.01 US91282CEE75
ALLIANDER ALLIANDER F2V PERP	0.01 XS2829852842
NBN 3.75% 22/3/2034	0.01 XS2788379472
ASR NEDERLAND F2V 7/12/2043	0.01 XS2554581830
SPAIN GOV. BD. 0.00% 31/01/2026	0.01 ES0000012G91
DEERE & CO	0.01 US2441991054
SPAIN GOV. BD. 0.00% 31/01/2028	0.01 ES0000012I08
ERAC USA FIN. 4.90% 1/5/203300 144A	0.01 US26884TAW27
ITALY BUONI POLIEN 6.00% 01/05/2031	0.01 IT0001444378
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.01 US912810RD28
SUN HUNG KAI PROPERTY HKD	0.01 HK0016000132
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.01 DE0001102424
INTERCONTINENTAL E 5.25% 15/06/2031	0.01 US45866FBA12
ANHEUSER-BUSCH INB 3.95% 22-03-2044	0.01 BE6350704175
VISA 4.30% 14/12/2045	0.01 US92826CAF95
BMW INTL. INV. 3.25% 17/11/2028	0.01 XS2823825711
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.01 US06051GKD06
NEXTERA ENERGY CAP 5.25% 28/02/205328/02/2053 USD1000	0.01 US65339KCC13

AYVENS 3.875% 16/07/2029	0.01 FR001400RGV6
US. TSY. NOTE/BON 3.125% 15/02/2042	0.01 US912810QU51
ENGIE 4.25% 6/3/2044	0.01 FR001400OJE3
ALD 3.875% 22/02/2027	0.01 FR001400O457
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.01 AU0000075681
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.01 JP1201051891
ANZ COLLATERAL	0.01
FORD MOTOR CREDIT 4.445% 14/02/2030	0.01 XS2767246908
CHEVRON CORP	0.01 US1667641005
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.01 JP1201081914
TOYOTA FINANCE AU 3.434% 18/06/2026	0.01 XS2785465860
US. TSY. NOTE/BON 3.625% 15/02/2044	0.01 US912810RE01
WESTERN GAS PARTNE 4.75% 15/08/2028	0.01 US958254AK08
MCDONALD'S CORP	0.01 US5801351017
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.01 US05964HAQ83
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.01 US912810RV26
BUNDESREPUBLIK DEU 0.00% 15/11/202777 EURO.01	0.01 DE0001102523
UNIPOL GRUPPO FINANZIARIO SPA	0.01 IT0004810054
UK. GILT 0.50% 31/1/2029	0.01 GB00BLPK7227
CIP FNDG. PTY 3.026% 16/12/2027	0.01 AU3CB0285310
TOTALENERGIES CAP. 5.15% 05/04/2034	0.01 US89157XAA90
SPAIN GOV. BD. 1.25% 31/10/2030	0.01 ES0000012G34
ZHEJIANG JINGXIN PHARMACEUTICAL ORD SHS A	0.01 CNE000001K73
UNUM GROUP 4% SNR NTS 15/06/2029 USD2000	0.01 US91529YAN67
LLOYDS BANKING GRP. FRN 29/08/2034	0.01 AU3FN0090866
DSM FIRMENICH AG EURO.01	0.01 CH1216478797
US. TSY. NOTE/BON 2.875% 15/11/2046	0.01 US912810RU43
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.01 US912810QW18
BANCO SANTANDER F2V 14/03/2030USD1000	0.01 US05964HBB06
GENESIS ENERGY LTD	0.01 NZGNEE000157
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552% 14/03/2027	0.01 US2027A1KK25
RIVIAN AUTOMOTIVE INC	0.01 US76954A1034
VONOVIA SE NPV SUBS RTS DIV CASH	0.01 DE000A1ML7J1
SUN COMMUNITIES OP 2.70% 15/07/2031	0.01 US866677AE75
OUTSURANCE GRP LTD ZAR0.0001	0.01 ZAE000314084
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.01 CA135087L930
JAPAN GOV. TEN YEA 0.40% 20/6/2025	0.01 JP1103391F65
PENSKE TRUCK LEAS 5.55% 01/05/20281/05/2028 USD1000 144A	0.01 US709599BT09
ENERGY TRANSFER 5.55% 15/2/2028	0.01 US29273VAP58
ROCHE HLDGS. 5.593% 13/11/2033	0.01 US771196CH33
US TREASURY N/B 3.25% 15/MAY/2042	0.01 US912810TH14
INTESA SANPAOLO 5.125% 29/08/2031	0.01 XS2673808726
CANADIAN APARTMENT PROPERTIES REITS	0.01 CA1349211054
SOUTHERN WATER SER 3.00% 28/5/2037	0.01 XS2180916871
LA TROBE FINANCIAL CAPITAL M 3 A2 FRN 13/11/2055UD500000 A2	0.01 AU3FN0089942
CPPIB CAPITAL INC 1.50% 23/06/2028	0.01 XS2356317177
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.01 DE0001102499
US. TSY. NOTE/BON 2.875% 15/05/2043	0.01 US912810RB61
SPAIN GOV. BD. 6.00% 31/01/2029	0.01 ES0000011868
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.01 US91282CHJ36
PIRAEUS BANK F2F 05/12/202905/12/29 EUR100000 83	0.01 XS2728486536
PLAINS ALL AMERICAN PIPELINE LP 3.55% SNR NTS 15/12/2029 USD2000	0.01 US72650RBM34
SYNOPSYS INC	0.01 US8716071076
NORDSON 4.50% 15/12/2029	0.01 US655663AC62
SPAIN GOV. BD. 1.40% 30/07/2028	0.01 ES0000012B88
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.01 US91282CGS44
SEKISUI HOUSE	0.01 JP3420600003
IDOL 2024-1 TST. 1 A FRN 21/08/2054	0.01 AU3FN0087383
BANK HAPOALIM LTD	0.01 IL0006625771
NETHERLANDS GOV. B 3.75% 15/01/2042	0.01 NL0009446418
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.01 DE0001102465
GOODMAN GRP.	0.01 AU000000GMG2
ITALY BUONI POLIEN 3.85% 1/7/2034	0.01 IT0005584856
JOHN DEERE CAP. 4.90% 11/06/20270.0% 11/06/2027	0.01 US24422EXR51
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.01 FR0010870956

MTG. HOUSE RMBS PRIME SERIES 1 B FRN 15/10/2055AUD500000 B	0.01 AU3FN0087318
FRANCE GOV. BD. 0.25% 25/11/2026	0.01 FR0013200813
INTL. DISTRIBUTIO 7.375% 14/09/2030	0.01 XS2677642717
AFG 2024-1 TRUST 1 A2 FRN 10/11/2055	0.01 AU3FN0088407
US. TSY. NOTE/BON 2.625% 31/03/2025	0.01 US9128284F40
CREDIT SUISSE GRP. F2V 14/1/2028	0.01 CH0517825276
LIBERTY FUNDING PTY LIMITED SR 24-1A CL B FLTG RT25/05/2032	0.01 AU3FN0088316
US. TSY. NOTE/BON 3.125% 15/2/2043	0.01 US912810QZ49
VIKING HOLDINGS ORD SHS	0.01 BMG93A5A1010
REPSOL SA	0.01 ES0173516115
NEWMONT NEWCREST F 5.30% 15/3/2026	0.01 US65163LAQ23
SPAIN GOV. BD. 3.25% 30/4/2034	0.01 ES0000012M85
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.01 JP1201881Q46
HEALTHPEAK PROPERTIES INC 3% SNR NTS 15/01/2030 USD2000	0.01 US42250PAA12
CENOVUS ENERGY INC 3.75% 15/02/20522/2052	0.01 US15135UAX72
ARGAN INC	0.01 US04010E1091
KIMCO REALTY CORP	0.01 US49446R1095
ITALY BUONI POLIEN 4.50% 1/3/2026	0.01 IT0004644735
PROPERTY FOR INDUSTRY LTD	0.01 NZPFIE0001S5
JBS USA LUX JBS US 3.00% 2/2/2029	0.01 US46590XAN66
ITALY BUONI POLIEN 5.25% 01/11/2029	0.01 IT0001278511
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.01 DE0001102432
ROYAL BANK OF CANADA	0.01 CA7800871021
ITALY BUONI POLIEN 3.45% 15/07/2031	0.01 IT0005595803
UK. GILT 5.00% 07/03/2025	0.01 GB0030880693
CONSTELLATION ENER 5.75% 15/03/2054	0.01 US210385AF78
AT&T INC 3.55% 15/09/2055	0.01 US00206RLJ94
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.01 DE0001135481
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.01 DE000BU2F009
UK. GILT 4.25% 07/12/2046	0.01 GB00B128DP45
BEIJING TONGRENTANG CO LTD	0.01 CNE100001X92
AKER BP ASA 5.60% 13/6/2028	0.01 US00973RAL78
FEDERAL REALTY INVESTMENT TRUST	0.01 US3137451015
AUSTRALIA GOV. BD. 2.75% 21/11/2027	0.01 AU000XCLWAQ1
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N- 2026	0.01 US912828Y958
CANADIAN GOV. BD. 0.25% 1/3/2026	0.01 CA135087L518
AES CORP/THE 2.45% 15/01/2031	0.01 US00130HCG83
ITALY BUONI POLIEN 5.00% 01/08/2039	0.01 IT0004286966
BANCO SANTANDER 5.375% 17/01/2031	0.01 XS2748853194
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.01 JP1201471DC6
UNUM GROUP 4.125% 15/06/2051	0.01 US91529YAR71
W R BERKLEY 4.00% 12/05/2050	0.01 US084423AU64
UK. GILT 1.25% 22/10/2041	0.01 GB00BJQWYH73
BANCO SANTANDER SA FORMERLY BANCO 5.294% 18/08/2027	0.01 US05964HAS40
ITALY BUONI POLIEN 3.35% 01/03/2035	0.01 IT0005358806
HUNTINGTON BANCSHARE F2F 02/02/2035	0.01
BANK OF AMERICA F2F 25/04/2034	0.01 US06051GLH01
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.01 US912810RK60
US. TSY. NOTE/BON 3.125% 15/05/2048	0.01 US912810SC36
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.01 AU000000ANZ3
WESTERN POWER DIS 3.949% 20/9/2032	0.01 XS2528341766
ITALY BUONI POLIEN 4.75% 01/09/2028	0.01 IT0004889033
CO OPERATIVE BANK HL F2V 19/09/2028	0.01 XS2884724837
UK. GILT 4.25% 07/12/2040	0.01 GB00B6460505
DUKE ENERGY INDIAN 3.25% 01/10/2049	0.01 US26443TAB26
BLUESTONE PRIME 2024-1 TRUST 1 A2 FRN 14/07/2065	0.01 AU3FN0089025
NATWEST GRP. F2F 14/9/2029	0.01 XS2387060259
FRANCE GOV. BD. 3.25% 25/05/2045	0.01 FR0011461037
ITALY BUONI POLIEN 4.20% 01/03/2034	0.01 IT0005560948
SPAIN GOV. BD. 1.30% 31/10/2026	0.01 ES00000128H5
SINGAPORE GOV. BD 3.375% 01/09/2033	0.01 SG3261987691
COMCAST 4.15% 15/10/2028	0.01 US20030NCT63
NEC CORPORATION	0.01 JP3733000008
MARKEL GRP. 6.00% 16/5/2054	0.01 US570535AY06
RCI BANQUE 4.625% 02/10/2026	0.01 FR001400KXW4
SERVICENOW INC	0.01 US81762P1021
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.01 US912810RX81

UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.01 US91282CHF14
BIG YELLOW GROUP PLC	0.01 GB0002869419
WESTERN POWER DIST 3.53% 20/9/2028	0.01 XS2528341501
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.01 DE0001135275
UBS GROUP AG F2V 08/02/2035	0.01 US902613BH06
US. TSY. NOTE/BON 3.125% 15/08/2044	0.01 US912810RH32
TESCO COR. TSY. S 5.125% 22/05/2034	0.01 XS2824047372
CANADIAN GOV. BD. 1.25% 01/06/2030	0.01 CA135087K379
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.01 JP1200861647
REALTY INC. 2.85% 15/12/2032	0.01 US756109BL76
PROVINCE OF BRITIS 4.25% 27/11/2024	0.01 AU3CB0221232
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.01 DE0001102408
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.01 DE0001102341
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.01 AU3FN0084414
TOURISM HOLDINGS LTD	0.01 NZHELE000159
AFG 2024-1 TRUST 1 A1L FRN 10/11/2055	0.01 AU3FN0088399
CREDIT AGRICOLE F2F 11/09/20281% 11/09/2028	0.01 US22535WAL19
BUNDESobligation 0.00% 09/10/2026	0.01 DE0001141844
NORTHUMBRIAN WATER FIN 6.37% 28/OCT/2034	0.01 XS2550206333
BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN SNRMTN 18/01/2027 USD REGS	0.01 US05584KAN81
DUKE ENERGY CORP NEW 3.1% 15/06/2028	0.01 XS2488626610
DIAGEO FINANCE PL 3.125% 28/02/2031UR100000	0.01 XS2833390920
UK. GILT 0.625% 31/7/2035	0.01 GB00BMGR2916
STANDARD CHARTERED F2V 14/05/2028	0.01 US853254DB33
UK. GILT 3.75% 29/01/2038	0.01 GB00BQC4R999
MS. F2F 19/7/2035	0.01 US61747YFT73
AT&T INC 4.25% 1/6/2043	0.01 XS0932036154
NIBC BANK 6.00% 16/11/2028	0.01 XS2713801780
DIAMONDBACK ENERGY 6.25% 15/3/2033	0.01 US25278XAV10
US. TSY. NOTE/BOND 2.75% 28/02/2025	0.01 US9128283Z13
UK. GILT 4.25% 7/12/2055	0.01 GB00B06YGN05
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.01 FR0014003513
DEUTSCHE BANK AG/NEW F2F 07/01/2028	0.01 US25160PAH01
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN 12/06/2055AUD500000 A-1	0.01 AU3FN0084703
MONDELEZ INTERNATIONAL INC	0.01 US6092071058
US TREASURY N/B 3.37% 15/AUG/2042	0.01 US912810TK43
UK. GILT 3.25% 22/1/2044	0.01 GB00B8429V04
SPAIN GOV. BD. 5.75% 30/07/2032	0.01 ES0000012411
S AND P GLOBAL INC COM	0.01 US78409V1044
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.01 JP1300301940
BP CAP. MKTS. F2V PERP	0.01 XS2193662728
CEZ AS 2.37% 06/APR/2027	0.01 XS2461786829
PROVINCE OF MANITO 4.25% 03/03/2025	0.01 AU3CB0223584
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.01 JP1103501J35
US. TSY. NOTE/BON 1.125% 15/5/2040	0.01 US912810SR05
ELECTRICITE DE FRA 5.65% 22/04/2029	0.01 USF2893TBD75
US. TSY. NOTE/BON 2.875% 15/08/2045	0.01 US912810RN00
NIPPON YUSEN KK NPV	0.01 JP3753000003
DARLING INGREDIENTS INC	0.01 US2372661015
ITALY BUONI POLIEN 6.50% 01/11/2027	0.01 IT0001174611
UK. GILT 4.75% 22/10/2043	0.01 GB00BPJJKP77
KINROSS GOLD 6.25% 15/7/2033	0.01 US496902AT48
UK. GILT 4.75% 07/12/2038	0.01 GB00B00NY175
WELLS FARGO & CO 1.375% 26/10/2026	0.01 XS1400169931
AMERICAN HOMES 4 RENT	0.01 US02665T3068
PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.01 US709629AR06
PNC FINL. SERVS. GRP F2F 20/10/2034	0.01 US693475BU84
FRANCE GOV. BD. 1.00% 25/11/2025	0.01 FR0012938116
AMGEN INC	0.01 US0311621009
TOYO SUISAN KAISHA	0.01 JP3613000003
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN	0.01
RAIFFEISEN BANK INTL F2F 15/09/2028	0.01 XS2682093526
BANK OF AMERICA CORP 4.94% 22/JUL/2028	0.01 US06051GKW86
BANK OF MONTREAL FRN 27/06/2029	0.01 AU3FN0089298
COMCAST CORP 2.887% 1/11/2051	0.01 US20030NDS71
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.01 JP1300381D38
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.01 JP1300341B39
CARRIER GLOBAL COR COM	0.01 US14448C1045
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.01 CA135087M276

US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND 08/54	0.01 US912810UC08
UK. GILT 4.25% 07/03/2036	0.01 GB0032452392
IQVIA 6.25% 01/02/2029	0.01 US46266TAF57
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.01 FR0010371401
ITALY BUONI POLIEN 5.00% 01/08/2034	0.01 IT0003535157
PROVINCE OF QUEBEC 3.70% 20/5/2026	0.01 AU3CB0234029
SOGECAP F2F 16/05/2044GS	0.01 FR001400M1X9
GILEAD SCIENCES INC	0.01 US3755581036
CANADIAN GOV. BD. 3.00% 01/06/2034	0.01 CA135087R481
TRANSCANADA PIPELI 5.10% 15/03/2049USD1000	0.01 US89352HAZ29
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.01 JP1201831P14
UNITED STATES TRE 3.875% 30/09/2029	0.01 US91282CFL00
JPMORGAN CHASE & CO F2F 08/11/2032	0.01 US46647PCR55
CITIGROUP F2F 01/05/2032	0.01 US172967MY46
MITSUBISHI UFJ FINANICAL	0.01 JP3902900004
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.01 XS2314246526
ITALY BUONI POLIEN 4.35% 1/11/2033	0.01 IT0005544082
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.01 FR0013234333
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.01 US912810RQ31
ENERGY TRANSFER OP 6.25% 15/04/2049	0.01 US29279FAA75
DE VOLKSBANK 4.625% 23/11/2027R100000	0.01 XS2626691906
GE AEROSPACE	0.01 US3696043013
WABTEC CORP	0.01 US9297401088
BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026	0.01 FR001400F794
CANADIAN GOV. BD. 4.50% 01/11/2025	0.01 CA135087Q806
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.01 FR0013404969
NORDEA BANK ABP 4.375% 10/09/2029	0.01 USX6000LAE49
BANCO SANTANDER CENTRAL HISP	0.01 ES0113900J37
SPAIN GOV. BD. 1.45% 31/10/2027	0.01 ES0000012A89
VECTOR LIMITED	0.01 NZVCTE0001S7
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.01 JP1201761M45
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.01 US91282CGZ86
VIER GAS TRANSPOR 4.625% 26/9/2032	0.01 XS2535725159
ALEXANDRIA REAL ES 2.95% 15/03/2034	0.01 US015271AY59
US. TSY. NOTE/BOND 2.25% 31/12/2024	0.01 US9128283P31
WELLS FARGO & CO F2F 24/04/2034	0.01 US95000U3D31
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.01 JP1300361C33
SIGNIFY NV EUR0.01	0.01 NL0011821392
PENSKE TRUCK LEASI 1.70% 15/06/2026/06/2026 USD1000 144A	0.01 US709599BM55
APA INFRA. 2.00% 15/07/2030EUR100000 9	0.01 XS2164646304
ITALY BUONI POLIEN 5.75% 01/02/2033	0.01 IT0003256820
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.01 US912810RS96
US. TSY. NOTE/BOND 2.75% 30/06/2025	0.01 US912828XZ81
US. TSY. NOTE/BOND 3.00% 31/10/2025	0.01 US9128285J52
BPCE F2F 30/05/2035	0.01 US05571AAY10
FOX 6.50% 13/10/2033	0.01 US35137LAN55
CIE DE SAINT-GOBAI 3.75% 29/11/202600000 49 REGS	0.01 XS2723549528
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.01 JP1024571Q21
US. TSY. NOTE/BON 2.625% 31/01/2026	0.01 US9128286A35
OKLAHOMA GAS & ELECTRIC CO 3.3% SNR NTS 15/03/2030USD2000	0.01 US678858BU41
UK. GILT 3.75% 22/07/2052	0.01 GB00B6RNH572
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.01
RELX PLC	0.01 GB00B2B0DG97
PFIZER INV. ENTS. 4.45% 19/05/2026	0.01 US716973AB84
UK. GILT 0.375% 22/10/2026	0.01 GB00BNNGP668
AUSTRALIA GOV. BD. 0.50% 21/9/2026	0.01 AU0000106411
PROXIMUS SA 4.125% SNR EMTN 17/11/33 EUR100000 REGS	0.01 BE0002977586
TOYOTA MOTOR CORP	0.01 JP3633400001
AUSTRALIA GOV. BD. 3.25% 21-04-2025	0.01 AU3TB0000168
CITIBANK COLAT	0.01
TDF INFRA. SASU 5.625% 21/7/2028	0.01 FR001400J861
TRANSCANADA PIPELI 4.75% 15/5/2038	0.01 US89352HAX70
NTT FIN. 5.11% 2/7/2029	0.01 USJ5S39RAM64
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.01 US60687YCZ07
BARRICK PD AUSTRAL 5.95% 15/10/203915/10/2039 USD1000	0.01 US06849UAD72

ELECTRICITE DE FRANCE SA 4.62% 25/JAN/2043	0.01 FR001400FDC8
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.01 US912810RM27
UK. GILT 3.75% 22/10/2053	0.01 GB00BPCJD997
NYKREDIT REALKRED 3.875% 09/07/2029	0.01 DK0030394986
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.01 DE000BUZ2031
UNICREDIT SPA	0.01 IT0005239360
SPAIN GOV. BD. 5.15% 31/10/2028	0.01 ES00000124C5
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.01 US912810RP57
MERCEDES-BENZ FINANCE NORTH AMERI 5% GTD SNR NTS	0.01 US58769JAS69
11/01/2034 USD1000 144A	
NOW TRUST SR 24-1 CL B 14/06/2032	0.01 AU3FN0087730
ESSILORLUXOTTICA	0.01 FR0000121667
ACHMEA F2V 02/11/2044	0.01 XS2809859536
SHELL PLC ORD EUR0.07	0.01 GB00BP6MXD84
COMCAST 3.75% 1/4/2040	0.01 US20030NDH17
ONEOK INC 6.05% 1/9/2033	0.01 US682680BL63
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.01 AU3TB0000135
CANADIAN GOV. BD. 2.00% 01/06/2028	0.01 CA135087H235
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.01 DE0001102457
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.01 US912810RY64
SINGAPORE GOV. BD. 2.75% 01/03/2046	0.01 SG31A7000004
FORD MOTOR CREDIT 5.85% 17/05/2027	0.01 US345397E748
ERAC USA FIN. 4.50% 15/02/2045	0.01 US26884TAN28
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.01 JP1201511EC7
STANDARD CHARTERED F2V 06/07/20277	0.01 USG84228FU76
BPCE 0.625% 28/04/2025	0.01 FR0013509726
LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055	0.01 AU3FN0087870
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.01 DE0001102382
MORGAN STANLEY F2F 21/07/2032	0.01 US61747YED31
HAMBURG COMMERC. BA 4.50% 24/7/2028	0.01 DE000HC80B44
EQUIFAX INC	0.01 US2944291051
MOTABILITY OPERATI 4.00% 17/01/2030	0.01 XS2838537566
GS. GRP. 4.223% 5/1/2029	0.01 US381416GWZ35
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.01 DE000BU27006
DE VOLKSBANK F2V 22/10/2030924 REGS	0.01 XS2202902636
UBS GROUP AG	0.01 CH0244767585
UNITED KINGDOM GI 0.875% 31/7/2033	0.01
PERNOD RICARD 3.625% 7/5/2034	0.01 FR001400PX57
DEUTSCHE BANK F2F 12/7/2035	0.01 DE000A383KA9
AMGEN 5.60% 2/3/2043	0.01 US031162DS61
TD SYNEX CORP	0.01 US87162W1009
NATIONAL GRID PLC 0.25% 01/09/2028	0.01 XS2381853279
UNITED RENTALS INC	0.01 US9113631090
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.01 BE0390128917
MEXICAN BONOS 8.50% 01/03/202903/29 MXN100 M BONOS	0.01 MX0MGO0001F1
SPAIN GOV. BD. 5.15% 31/10/2044	0.01 ES00000124H4
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.01 JP1300281845
MORGAN STANLEY F2F 04/05/2027	0.01 US61772BAB99
REGENCY CENTERS CORPORATION	0.01 US7588491032
VIER GAS TRANSPORT 4.00% 26/09/202700000 4 REGS	0.01 XS2535724772
MS. F2F 21/07/2034	0.01 US61747YFG52
TRATON FINANCE LUXEMBOURG S.A 4.5% GTD SNR NTS	0.01 DE000A3LQ9S2
23/11/26 EUR100000 REGS	
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.01 DE000BU22031
SKELLERUP HOLDINGS LIMITED	0.01 NZSKXE0001S8
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.01 JP1300811Q17
CANADIAN GOV. BD. 2.00% 1/12/2051	0.01 CA135087H722
EUR BNP PARIBAS A/C	0.01
POSTAL SAVINGS BANK OF CHINA CO LTD	0.01 CNE100003PZ4
ARGOSY PROPERTY LIMITED	0.01 NZARGE0010S7
SOCIETE GENERALE 4.875% 13/10/2026000	0.01 XS1503159219
PUBLIC SERVICE ELECTRIC & GAS CO 4.9% MTN 15/12/2032	0.01 US74456QCK04
USD2000 P	
NATL. GRID ELECTR 5.818% 31/07/2041	0.01 XS2659226943
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.01 DE0001102614
UK. GILT 4.25% 07/09/2039	0.01 GB00B3KJDS62
KROGER 5.65% 15/09/2064	0.01 US501044DX60
JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.01 JP1103411FC6
METTLER TOLEDO INTL	0.01 US5926881054
AMPRION 3.45% 22/09/2027EGS	0.01 DE000A30VPL3
ITALY BUONI POLIEN 3.45% 1/3/2048	0.01 IT0005273013

BUNDESSCHATZANWEIS 2.80% 12/06/2025.01	0.01 DE000BU22015
QBE INS. GRP. F2V 2/12/2044	0.01 XS1144495808
HUTCHISON WHAMPOA 3.625% 31/10/2024	0.01 USG46747AB00
BERRY GBL. 5.50% 15/04/2028	0.01 US08576PAL58
ITALY BUONI POLIEN 3.45% 01/03/2048	0.01 IT0005273013
VERIZON COMMUNICAT 4.78% 15/02/2035	0.01 US92343VVGX64
SOLVAY FIN. AMERIC 5.65% 4/6/2029	0.01 US834423AE54
CADENT FIN. 0.625% 19/03/2030EUR100000	0.01 XS2320438653
TRANSURBAN QUEENSL 4.50% 19/04/2028	0.01 XS1808838434
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.01 FR0010171975
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.01 JP1300331A99
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.01 US303075AA30
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.01 USQ9194UAG78
AT&T 3.875% 15/01/2026	0.01 US00206RHT23
ARISTA NETWORKS IN COM	0.01 US0404131064
SWEDBANK F2V 23/08/203200	0.01 XS2522879654
UK. GILT 1.75% 22-JUL-57	0.01 GB00BD0XH204
CADENCE DESIGN SYS 4.70% 10/09/2034	0.01 US127387AP39
AFT PHARMACEUTICALS LTD	0.01 NZAFTE0001S4
DCP MIDSTREAM OPERATING LP 3.25% GTD SNR NTS 15/02/2032 USD1000	0.01 US23311VAK35
MOTABILITY OPERATIONS GR 2.37% 03/JUL/2039	0.01 XS2021481663
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.01 XS1418635337
AIR NEW ZEALAND LTD	0.01 NZAIRE0001S2
ELECTRICITE DE FRA 5.95% 22/04/2034	0.01 US268317AZ75
CATERPILLAR INC	0.01 US1491231015
WILLIAMS COS INC/T 2.60% 15/03/20311000	0.01 US969457BY52
SYDNEY AIRPORT FI 3.625% 28/04/2026	0.01 USQ8809VAH26
ITALY BUONI POLIEN 2.00% 1/2/2028	0.01 IT0005323032
TE CONNECTIVITY COM USD 0.01 TEMP	0.01 IE000IVNQZ81
SOGECAP SOGECAP F2V PERP	0.01 FR0012383982
CANADIAN PAC KANS COM NPV	0.01 CA13646K1084
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.01 ES0000012124
PROGRESSIVE CORP	0.01 US7433151039
SPAIN GOV. BD. 1.50% 30/04/2027	0.01 ES00000128P8
UK. GILT 4.25% 31/07/2034	0.01 GB00BQC82C90
DUKE ENERGY CORP COM	0.01 US26441C2044
ILLUMINA 4.65% 09/09/2026	0.01 US452327AQ25
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.01 US912810RZ30
BUNDESOBLIGATION 0.00% 10/10/2025	0.01 DE0001141828
AEP TEX INC 4.7% SNR NTS 15/05/2032 USD1000 K	0.01 US00108WAP59
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.01 AU00000101792
HOLDING D INFRASTRUCTURES DE TRANSP 2.5% SNR	0.01 FR0013510823
EMTN04/05/27 EUR100000 3 REGS	
HYUNDAI CARD 5.75% 24/04/2029	0.01 XS2798085416
KMD BRANDS LIMITED	0.01 NZKMDE0001S3
GENERALI	0.01 IT0000062072
ROGERS COMMS. 5.30% 15/02/2034	0.01 US775109DF56
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.01 US912810PU60
CANADIAN GOV. BD. 1.50% 1/6/2026	0.01 CA135087E679
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.01 US91324PEX69
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49 USD2000	0.01 US161175BS22
BUNDESOBLIGATION 0.0% 10/04/2026	0.01 DE0001141836
ENERGY TRANSFER LP 4.2% SNR NTS 15/04/2027 USD2000	0.01 US29273RKB41
PFIZER INC COM	0.01 US7170811035
HEARTLAND GROUP HLNPV	0.01 NZHGHE0007S9
BLACKROCK INC	0.01 US09247X1019
MPLX 4.125% 1/3/2027	0.01 US55336VAK61
NISOURCE INC 5.25% SNR NTS 15/02/2043 USD1000	0.01 US65473QBB86
ELI LILLY 4.60% 14/08/2034	0.01 US532457CR72
VOLKSWAGEN INTL. FIN. F2V PERP	0.01 XS1799939027
UK. GILT 0.125% 31/1/2028	0.01 GB00BMBL1G81
DISCOVERY COMMS. 3.95% 15/06/2025	0.01 US25470DBE85
WELLS FARGO F2F 11/02/2031	0.01 US95000U2J10
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.01 US912810RT79
MUENCHENER RUECKVER RG-REG	0.01 DE0008430026
EASTMAN CHEM. 5.00% 01/08/2029	0.01 US277432AZ35
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.01 FR0013257524
ITALY BUONI POLIEN 5.00% 1/9/2040	0.01 IT0004532559

OPTHEA LIMITED ORDINARY FULLY PAID	0.01 AU000000OPT2
UK. GILT 3.75% 7/3/2027	0.01
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.01 DE0001102440
EVERGY METRO INC 4.2% SNR NTS 15/06/2047 USD2000	0.01 US485134BQ27
SYMRISE AG	0.01 DE000SYM9999
Outstanding Settlement Receipts - AUD	0.01
PENTAIR PLC COM	0.01 IE00BLS09M33
JPMORGAN CHASE & CO. 2.963% -FRN SNR 25/01/2033	0.01 US46647PCU84
USD2000	
BUNDESOBLIGATION 0.0% 16/APR/2027	0.01 DE0001141851
ELI LILLY 4.70% 09/02/2034	0.01 US532457CL03
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.01 JP1201791N14
JAPAN GOV. TWENTY 1.80% 20/06/2031	0.01 JP1201291B88
SIRIUSPOINT 7.00% 05/04/2029	0.01 US82969BAA08
ILLINOIS TOOL WORKS	0.01 US4523081093
DOWDUPONT 4.725% 15/11/2028	0.01 US26078JAD28
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.01 JP1300781P48
NEW YORK LIFE GBL. 4.95% 07/12/2029	0.01 XS2730682528
GEN. MOTORS 5.20% 1/4/2045	0.01 US37045VAJ98
UBER TECHNOLOGIES INC	0.01 US90353T1007
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.01 JP1300801PA2
GODADDY INC	0.01 US3802371076
PUBLIC SERVICE CO OF COLORADO 4.1% 1MTG BDS	0.01 US744448CQ27
15/06/2048 USD 32	
CF INDS. 4.95% 01/06/2043	0.01 US12527GAD51
SINGAPORE GOV. BD. 2.75% 01/04/2042	0.01 SG3254976487
PACIFIC GAS & ELEC 4.95% 1/7/2050	0.01 US694308JN86
ALCON AG	0.01 CH0432492467
COMCAST 3.999% 01/11/2049	0.01 US20030NCE94
KBC GRP. F2F 28/11/2029	0.01 BE0002987684
LLOYDS BANKING GRP. FRN 06/03/2030	0.01 AU3FN0085296
MS. F2F 19/04/2035	0.01 US61747YFR18
YARA INTERNATIONAL ASA 3.148% SNR NTS 04/06/2030	0.01 US984851AG07
USD1000 144A	
ITALY BUONI POLIEN 2.05% 01/08/2027	0.01 IT0005274805
JOHNSON CONTROLS I 5.50% 19/04/2029	0.01 US477921AA87
WARNERMEDIA HLDGS 3.638% 15/3/2025	0.01 US55903VAZ67
DBS BANK FRN 26/06/2026	0.01 AU3FN0079018
ITALY BUONI POLIEN 1.65% 1/12/2030	0.01 IT0005413171
MACQUARIE BANK FRN 12/2/2025	0.01 AU3FN0052908
WESSEX WATER SERV 5.125% 31/10/2032	0.01 XS2569776136
UK. GILT 4.00% 22/1/2060	0.01 GB00B54QLM75
NBN FRN 28/08/2027	0.01 AU3FN0090635
COLES GROUP TREASURY FRN 27/08/2025	0.01 AU3FN0055695
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.01 DE0001102549
PANORAMA AUTO TRUST SR 24-3 CL A FRN 15/09/2032	0.01 AU3FN0091146
TOYOTA FINANCE AUSTR FRN 17/09/2027	0.01 AU3FN0091682
ITALY BUONI POLIEN 3.40% 1/4/2028	0.01 IT0005521981
BENDIGO & ADELAIDE B FRN 02/12/2025	0.01 AU3FN0057634
UTD. ENERGY DIST. 3.85% 23/10/2024	0.01 AU3CB0247971
NEW YORK LIFE GBL. F FRN 24/07/2029	0.01 AU3FN0089843
AUSGRID FIN. PTY 3.75% 30/10/2024	0.01 AU3CB0248318
HYUNDAI CAPITAL AM 4.55% 26/09/202929 USD A 144A	0.01 US44891ADG94
EXPORT-IMPORT BANK 1.25% 18/01/202525 USD1000	0.01 US302154DL06
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.01 AU3FN0060729
ENERGY P/SHIP. GA 3.642% 11/12/2024	0.01 AU3CB0249209
HSBC HOLDINGS PLC	0.01 GB0005405286
GOLDEN BAR SECURITISATION SR 24-1 CL C FLTG RT	0.01 IT0005611394
22/09/2043	
ENI 5.50% 15/05/2034	0.01 US26874RAN89
SYMBOTIC ORD SHS CLASS A	0.01 US87151X1019
NRG ENERGY INC	0.01 US6293775085
UNITE GROUP PLC	0.01 GB0006928617
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.01 ES0000012J15
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.01 JP1201841P46
PNC FINANCIAL SERVICES GROUP	0.01 US6934751057
DANONE 3.481% 03/05/2030	0.01 FR001400PU35
ING GROEP F2F 12/08/2029	0.01 XS2764264607
LABORATORY CORP OF 4.80% 01/10/20342034	0.01 US50540RBB78
SIKA AG	0.01 CH0418792922
WATERS CORPORATION	0.01 US9418481035
NEW RESIDENTIAL INVESTMENT CORP	0.01 US64828T2015

SPAIN GOV. BD. 4.65% 30-07-2025	0.01 ES00000122E5
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.01 AU3CB0278653
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.01 JP1300321A34
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.01 JP1300711M79
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.01 US015271BC21
TARGA RES. 5.50% 15/02/2035	0.01 US87612GAK76
US TREASURY N/B 3.87% 31/DEC/2029	0.01 US91282CGB19
BRITISH STERLING POUND	0.01
SPAIN GOV. BD. 2.80% 31/5/2026	0.01 ES0000012L29
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.01 JP1300371C98
CVS HEALTH 5.125% 20/07/2045	0.01 US126650CN80
MARKEL GRP. 5.00% 05/04/2046	0.01 US570535AQ71
PECO ENERGY 4.60% 15/05/2052	0.01 US693304BD82
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.01 JP1201691K75
UNITEDHEALTH GRP. 3.70% 15/08/2049	0.01 US91324PDU30
HON HAI PRECISION INDUSTRY	0.01 TW0002317005
CISCO SYS. 4.85% 26/02/2029	0.01 US17275RBR21
HOME DEPOT 5.15% 25/06/2026	0.01 US437076CZ34
ABN AMRO BANK F2V 13/10/20266.575% 13/10/2026	0.01 US00084DBC39
ATHENE GLOBAL FUND 4.76% 21/04/2027	0.01 AU3CB0288553
SWISS CONFEDERATIO 3.50% 08/04/2033	0.01 CH0015803239
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.01 JP1201811N77
MEDIATEK INC	0.01 TW0002454006
SPAIN GOV. BD. 2.15% 31/10/2025	0.01 ES00000127G9
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.01 JP1300581J30
AUSTRALIA GOV. BD 0.25% 21/11/2025	0.01 AU0000095457
JAPAN GOV. TWENTY 2.00% 20/12/2025	0.01 JP1200841615
NEXTERA ENERGY CAP 4.90% 28/2/2028	0.01 US65339KCM09
DEXUS WHOLESALE SHOPPING CENTRE FUNDPE	0.01
ITALY BUONI POLIEN 4.75% 01/09/2044	0.01 IT0004923998
IBERDROLA FINANZA 2.625% 30/03/2028	0.01 XS2909821899
TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029	0.01 FR0014006TQ7
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.01 XS2611221032
OTIS WORLDWIDE 2.565% 15/2/2030	0.01 US68902VAK35
SPAIN GOV. BD. 2.55% 31/10/2032	0.01 ES0000012K61
US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.01 US912810UD80
ROYAL BANK OF CANADA FRN 2/7/2028	0.01 XS2853494602
US. TSY. NOTE/BON 2.875% 31/5/2025	0.01 US9128284R87
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.01 BE0000291972
BUNDESOBLIGATION 0.00% 11/04/20251	0.01 DE0001141810
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.01 DE0001102531
US. TSY. NOTE/BOND 2.75% 31/8/2025	0.01 US9128284Z04
STRIDE STAPLED GRP NPV UNITS	0.01 NZSPGE000152
ABN AMRO BANK F2V PERPS	0.01 XS2131567138
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.01 FR001400FTH3
GOLDMAN SACHS CCP EUR BROKER ACCOUNT	0.01
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.01 FR001400CMX2
LG ENERGY SOLUTIO 5.375% 02/07/2027	0.01 USY555CGAK82
OVINTIV 5.65% 15/5/2028	0.01 US69047QAB86
BANK OF AMERICA F2F 25/04/2029	0.01 US06051GLG28
MORGAN STANLEY F2F 20/4/2029	0.01 US61747YFD22
GEN. MILLS 5.50% 17/10/2028	0.01 US370334CW20
NETWORK FIN. PTY 2.25% 11/11/2026	0.01 AU3CB0268035
TENABLE HOLDINGS INC	0.01 US88025T1025
EQUINIX 1.80% 15/07/2027	0.01 US29444UBG04
DOMINION ENERGY INC 4.7% SNR NTS 01/12/2044 USD 2014D	0.01 US25746UCC18
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.01 DE0001102564
NETHERLANDS GOV. B 0.50% 15/7/2026	0.01 NL0011819040
COMMONWEALTH EDISO 2.75% 01/09/2051000 131	0.01 US202795JU55
TERRENO REALTY COR COM	0.01 US88146M1018
TARGA RES. 5.20% 01/07/20272027 USD1000	0.01 US87612KAA07
THE LINK REAL ESTATE INVESTMENT TRUST	0.01 HK0823032773
CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81	0.01 FR001400CGA2
REGS	
HUNTINGTON BANCSHARE F2F 8/21/2029	0.01 US446150BC73
UK. GILT 4.25% 12/7/2049	0.01 GB00B39R3707
PHILLIPS EDISON GR 5.75% 15/07/2034	0.01 US71845JAB44
SPAIN GOV. BD. 0.70% 30/04/2032	0.01 ES0000012K20
COCA-COLA 2.50% 15/3/2051	0.01 US191216DC18
JPMORGAN CHASE & CO F2F 22/04/2032	0.01 US46647PCC86

BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.01 DE0001102416
MERCURY NZ 2.918% 17/11/2028	0.01 AU3CB0284677
SPAIN GOV. BD. 0.80% 30/07/2027	0.01 ES0000012G26
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.01 JP1201751M13
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.01 AU0000047003
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.01 US912828YX25
US. TSY. NOTE/BON 1.375% 31/8/2026	0.01 US912828YD60
OVINTIV 5.65% 15/05/2025	0.01 US69047QAA04
CIGNA CORP 4.375% 15/10/2028	0.01 US125523AH38
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.01 JP1201861PA6
CNH INDL. CAP. 5.10% 20/04/2029	0.01 US12592BAS34
TEREGA SA 0.87% 17/SEP/2030	0.01 FR0013534500
AMERICOLD REALTY TRUST INC	0.01 US03064D1081
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028 USD1000 144A	0.01 US01309QAA67
CME GROUP INC COM	0.01 US12572Q1058
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.01 JP1201711L13
ORACLE CORP 2.5% 01/04/2025	0.01 US68389XBT19
VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000	0.01 US92277GAN79
YARA INTL. 4.75% 01/06/2028D2000 144A	0.01 US984851AF24
SWO EUR RCV EURIB 6M PAY 2.6 240325	0.01
WELLS FARGO F2F 2/3/20330787 3.35% 02/03/2033	0.01 US95000U2U64
OREILLY AUTO NEW COM	0.01 US67103H1077
TOYOTA MOTOR CREDI 3.85% 24/07/2030EUR100000 639	0.01 XS2655865546
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.01 AU000XCLWAX7
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.01 AU0000087454
CANADIAN GOV. 0.50% 01/12/20303	0.01 CA135087L443
GBP BNP PARIBAS A/C	0.01
CEZ 4.25% 11/6/2032	0.01 XS2838370414
INVITATION HOMES 4.875% 01/02/20355	0.01 US46188BAG77
STOCKLAND TST. 2.30% 24/03/2028	0.01 AU3CB0278893
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.01 JP1201671K12
NSW ELECTRICITY N 2.732% 23/04/2029	0.01 AU3CB0279578
RIGHTMOVE ORD GBP	0.01 GB00BGDT3G23
ALEXANDRIA REAL ESTATE EQUITIES	0.01 US0152711091
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.01 JP1201461D98
INTERCONTINENTAL HOTELS GROUP PLC	0.01 GB00BHJYC057
MEDTRONIC GLOBAL HLDGS S C A 1.375% GTD SNR NTS 15/10/2040 EUR100000	0.01 XS2238792332
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028 USD1000	0.01 US05946KAL52
BRIXMOR OPERATING 4.125% 15/05/2029/05/2029 USD2000	0.01 US11120VAH69
CITIGROUP 4.30% 20/11/2026	0.01 US172967JC62
PACIFIC GAS & ELEC 3.95% 01/12/2047	0.01 US694308HY69
ITALY BUONI POLIEN 1.35% 1/4/2030	0.01 IT0005383309
STRYKER CORP	0.01 US8636671013
BANK MILLENNIUM SA F2F 25/09/2029	0.01 XS2905432584
UK. GILT 0.25% 31/01/2025	0.01 GB00BLPK7110
CHINA MERCHANTS BANK CO LTD	0.01 CNE000001B33
SPAIN GOV. BD. 5.90% 30/07/2026	0.01 ES00000123C7
CHIPOTLE MEXICAN GRILL ORD	0.01 US1696561059
NVIDIA ORD SHS	0.01 US67066G1040
KILROY REALTY CORP	0.01 US49427F1084
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.01 BE0000347568
ITALY BUONI POLIEN 3.50% 15/02/2031	0.01 IT0005580094
CPUK FIN. 6.136% 28/8/2031	0.01 XS2603557674
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.01 DE0001135325
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.01 JP1201231AC0
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.01 ES0000012L52
COMMONWEALTH BANK OF AUSTRALIA	0.01 AU000000CBA7
CUBESMART COM	0.01 US2296631094
JAPAN GOV. THIRTY 1.80% 20/03/2054	0.01 JP1300821Q49
UK. GILT 1.625% 10/22/2054	0.01 GB00BJLR0116
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.01 USY555CGAA01
INTEL 4.875% 10/2/2028	0.01 US458140CE86
BANK OF NEW YORK MELLON CORP	0.01 US0640581007
TESCO COR. TSY. S 1.875% 02/11/2028	0.01 XS2403381069
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.01 JP1201281B64
ITALY BUONI POLIEN 1.80% 1/3/2041	0.01 IT0005421703
US BANCORP F2F 12/6/2034	0.01 US91159HJN17

ONEOK 4.85% 01/02/2049	0.01 US682680BZ59
CHARTER HALL LWR 2.656% 17/12/2029	0.01 AU3CB0280956
BRISTOL-MYERS SQU 4.625% 15/05/2044	0.01 US110122DH81
BANCO SANTANDER F2V 4/10/2032	0.01 XS2393518597
PIRAEUS BANK SA FRN 17/07/2029	0.01 XS2845167613
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.01 US38869PAP99
ROYAL BANK OF CANADA F2F 23/7/2027	0.01 US78016HZX15
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.01 JP1201551FC0
DOW CHEM. 6.90% 15/5/2053	0.01 US260543DH36
APPLE INC 2.7% 05/AUG/2051	0.01 US037833EK23
ITALY BUONI POLIEN 3.00% 01/08/2029	0.01 IT0005365165
CREDIT AGRICOLE SA	0.01 FR0000045072
NETHERLANDS GOV. B 2.75% 15/1/2047	0.01 NL0010721999
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.01 JP1201491E67
MIDEA GROUP CO LTD	0.01 CNE100001QQ5
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.01 XS2001183164
ITALY BUONI POLIEN 0.95% 1/8/2030	0.01 IT0005403396
DTE ELECTRIC CO 3.7% 15/MAR/2045	0.01 US23338VAE65
SK ON 5.375% 11/5/2026	0.01 XS2612749908
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.01 DE0001102622
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.01 FR0014009O62
ITALY BUONI POLIEN 2.65% 1/12/2027	0.01 IT0005500068
VERTEX PHARMACEUTICALS INC	0.01 US92532F1003
UK. GILT 1.125% 31/1/2039	0.01 GB00BLPK7334
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.01 JP1201731L76
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.01 BE0000331406
INDITEX	0.01 ES0148396007
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.01 JP1201851P76
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.01 AU3FN0084224
JUDO CAPITAL HOLDINGS LTD	0.01 AU0000182271
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.01 JP1201741LA9
BERKLEY(W.R.)CORP 4.75% SNR NTS 01/08/2044 USD	0.01 US084423AT91
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.01 JP1201521F37
ITALY BUONI POLIEN 2.00% 1/12/2025	0.01 IT0005127086
SPAIN GOV. BD. 1.60% 30/04/2025	0.01 ES00000126Z1
ORANGE 5.50% 06/02/2044	0.01 US685218AB52
MLS ORD SHS A	0.01 CNE100001X19
T-MOBILE USA 3.00% 15/02/2041	0.01 US87264ABL89
FIFTH THIRD BANCORP F2F 06/09/2030	0.01 US316773DM97
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.01 MYBMO2000028
BANCO SANTANDER 2.746% 28/05/2025200000 92	0.01 US05971KAE91
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.01 BE0000334434
MS. F2F 28/4/2026	0.01 US6174468Q59
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.01 JP1201501E99
CANADIAN GOV. 1.50% 01/12/2031	0.01 CA135087N266
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.01 JP13002918A0
NETHERLANDS GOV. B 0.25% 15/07/2025	0.01 NL0011220108
COMCAST 5.25% 26/09/2040	0.01 XS2909746666
MITSUBISHI ESTATE	0.01 JP3899600005
SPAIN GOV. BD. 0.00% 31/5/2025	0.01 ES0000012K38
GENERAL MOTORS CO	0.01 US37045V1008
JPM. CHASE F2F 22/7/2035	0.01 US46647PEK84
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.01 DE0001135366
CROWN HOLDINGS INC	0.01 US2283681060
BUONI POLIENALI D 1.25% 01/12/20260 REGS	0.01 IT0005210650
GEA GROUP AG	0.01 DE0006602006
MARRIOTT INTERNATIONAL INC 5% SNR NTS 15/10/2027	0.01 US571903BJ14
USD1000 JJ	
PENSKE TRUCK LEAS 5.75% 24/5/20264/05/2026 USD1000	0.00 US709599BU71
144A	
MORGAN STANLEY	
US. T-BILL. 0.00% 10/10/20242024 USD1000	0.00 US6174464486
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00 US912797KT32
JBS USA LUX JBS US 5.75% 1/4/2033	0.00 IT0005519787
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.00 US46590XAY22
REGAL REXNORD CORP 6.05% 15/02/2026	0.00 US233853AT77
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00 US758750AL75
HALEON UK CAPITAL 2.875% 18/09/2028	0.00 AU000XCLWAG2
SANOFI SA	0.00 XS2902024772
SPAIN GOV. BD. 2.35% 30/07/2033	0.00 FR0000120578
FMC 5.15% 18/05/2026	0.00 ES00000128Q6
	0.00 US302491AW57

GXO LOGISTICS INC	0.00	US36262G1013
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00	BE0000341504
REXFORD INDUSTRIAL REALTY INC	0.00	US76169C1009
UK. GILT 1.75% 22/1/2049	0.00	GB00BFWFPP71
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00	US912810QA97
CAP. ONE FINL. F2F 30/10/2031	0.00	US14040HDC60
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00	JP1400151N57
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.00	US53079EBN31
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00	CA135087M847
LINDE 3.375% 12/06/2029	0.00	XS2634593938
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00	JP1300611K15
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.00	US771196CF76
WELLS FARGO F2F 30/4/2041	0.00	US95000U2Q52
UK. GILT 1.50% 31/7/2053	0.00	GB00BM82ZV59
PENSKE TRUCK LEAS 4.40% 01/07/2027/07/2027 USD1000 144A	0.00	US709599BN39
UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27 USD2000	0.00	US911365BM59
MARSH & MCLENNAN COM	0.00	US5717481023
CORNING 3.875% 15/05/2026	0.00	XS2621757405
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
REGENERON PHARMACEUTICALS INC	0.00	US75886F1075
ANSYS INC	0.00	US03662Q1058
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00	DE0001102598
NATIONALE-NEDERLAN 3.25% 28/5/20277	0.00	NL0015001BV1
BNP PARIBAS 3.625% 1/9/2029	0.00	FR001400CFW8
ENGIE 3.625% 6/12/2026	0.00	FR001400MF78
KOREA MIDLAND POWE 1.25% 9/8/2026	0.00	XS2367816076
ORBIA ADVANCE CO 1.875% 11/05/2026	0.00	USP7S81YAB11
LINDE 3.00% 14/2/2028	0.00	XS2765559799
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00	NL0000102317
COREBRIDGE FINL. 3.65% 5/4/2027	0.00	US21871XAD12
T-MOBILE USA 3.75% 15/04/2027	0.00	US87264ABD63
NATWEST MKTS. FRN 23/08/2028	0.00	AU3FN0080586
FIRST QUANTUM MINERALS LTD	0.00	CA3359341052
N/WIDE. B/SOC. 5.35% 15/03/2028	0.00	AU3CB0297711
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.00	DE000A3LWGF9
INTESA SANPAOLO FRN 16/04/2027	0.00	XS2804483381
DERWENT LONDON PLC	0.00	GB0002652740
UK. GILT 3.50% 22/07/2068	0.00	GB00BBJNQY21
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.00	US842400HF31
WESTPAC BANKING FRN 20/05/2025/05/2025	0.00	AU3FN0069209
MITSUBISHI UFJ FINL. F2V 20/07/2027	0.00	US606822BY90
JPM. CHASE F2F 22/4/2026	0.00	US46647PBK12
TRUIST FINL. F2F 30/10/2029	0.00	US89788MAQ50
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00	IT0005445306
VENTAS REALTY LIMITED PARTNERSHIP 2.5% GTD SNR NTS01/09/2031 USD	0.00	US92277GAW78
CENTURY COMMUNITIES INC	0.00	US1565043007
FREEPORT MCMORAN INC	0.00	US35671D8570
STORYTEL AB PUBL	0.00	SE0007439443
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00	JP1300691M16
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID ING GROEP NV	0.00	AU000000NSR2
DEUTSCHE TELEKOM AG DEM	0.00	NL0011821202
CVS HEALTH 2.875% 1/6/2026	0.00	DE0005557508
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00	US126650CU24
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00	FR0013515806
SPAIN GOV. BD. 3.50% 31/5/2029	0.00	JP1201771M76
UK. GILT 6.00% 07/12/2028	0.00	ES0000012M51
UPM KYMMENE CORP	0.00	GB0002404191
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00	FI0009005987
SPAIN GOV. BD. 0.60% 31/10/2029	0.00	DE0001102473
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00	ES0000012F43
UNITED KINGDOM GI 4.125% 22/7/2029	0.00	US797440BW34
BNP PARIBAS 2.518% 5/6/2025	0.00	GB00BQC82B83
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00	FR0013515764
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00	IT0005467482
ITALY BUONI POLIEN 1.65% 01/03/2032	0.00	BE0000335449
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.00	IT0005094088
	0.00	

BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027 EUR100000	0.00 PTBCPHOM0066
OTSUKA HOLDINGS CO LTD	0.00 US6891641010
BWP TST. 3.30% 10/04/2026	0.00 AU3CB0262350
MARRIOTT INTL INCUSD	0.00 US5719032022
MIZUHO FINL. GRP. F2F 28/08/2029	0.00 XS2672744013
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00 JP1201531F68
ZF EUR. FIN. 4.75% 31/01/2029	0.00 XS2757520965
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00 CA135087J397
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00 DE0001135176
BANCO SANTANDER SA FRN 17/07/2034	0.00 AU3CB0311298
IDEX 4.95% 01/09/2029	0.00 US45167RAJ32
DEUTSCHE BANK F2F 23/02/2028	0.00 DE000DL19WL7
VESTAS WIND SYSTEM	0.00 DK0061539921
CONS. EDISON OF NE 4.30% 01/12/2056	0.00 US209111FK46
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00 BE0000357666
FURUKAWA ELECTRIC NPV	0.00 JP3827200001
TARGA RES. 6.50% 15/2/2053	0.00 US87612GAD34
STERIS PLC	0.00 IE00BFY8C754
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27 EUR100000 168	0.00 XS2322289385
TUI TOPCO LIMITED - INTEREST BEARING LOAN	0.00
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00 JP1300141445
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.00 AU3CB0302685
ANALOG DEVICES INCORPORATED COM	0.00 US0326541051
AMGEN 5.65% 2/3/2053	0.00 US031162DT45
ICON INVS. SIX DA 5.849% 08/05/2029	0.00 US45115AAB08
KERRY GROUP PLC-A	0.00 IE0004906560
AUSNET SERVS. HLD 1.625% 11/03/2081	0.00 XS2308313860
BANK OF AMERICA CORP 3.59% 21/JUL/2028	0.00 US06051GGR48
FORTUM OYJ	0.00 FI0009007132
SANTANDER UK GRP. 3.625% 14/1/2026	0.00 XS1345415472
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
NATL. AUSTRALIA BANK FRN 09/02/2034	0.00 AU3FN0084828
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00 CA135087XW98
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00 IT0005422891
TREASURY CORP VICT 2.25% 15/09/2033	0.00 AU3SG0002504
JACKSON FINANCIAL COM USD0.01 CL A WI	0.00 US46817M1071
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00 JP1400041B55
IDEX CORP	0.00 US45167R1041
NEWDAY FUNDING MASTER ISSUER 2X C FRN 7/15/2032	0.00 XS2834467602
SUNCORP-METWAY FRN 24/05/2027	0.00 AU3FN0083135
COMCAST CORP 5.5% GTD SNR NTS 15/05/2064 USD1000	0.00 US20030NEG25
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00 IT0005345183
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00 CA135087F825
ORIX CORPORATION	0.00 JP3200450009
UK. GILT 4.375% 31/7/2054	0.00 GB00BPSNBB36
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00 IT0005370306
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00 JP1201661JA3
BANQUE FEDERATIVE DU FRN 24/05/2027	0.00 AU3FN0088043
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
TARGA RES. 6.125% 15/3/2033	0.00 US87612GAC50
METRO FINANCE TRUST SR 24-1 CL A FRN 17/09/2030	0.00 AU3FN0090536
BUONI POLIENNALI D 0.95% 01/12/2031	0.00 IT0005449969
ABB LTD	0.00 CH0012221716
MACQUARIE BANK FRN 20/02/2035	0.00 AU3FN0090262
TAG TEGERNSEE IMMOBILIEN- UND BETRILIGUN	0.00 DE0008303504
ITALY BUONI POLIEN 1.50% 1/6/2025	0.00 IT0005090318
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.00 JP1201821NA5
SKANDINAVISKA ENS 5.125% 5/3/2027	0.00 US830505AZ66
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00 FR0013480613
CANADIAN NATL RAILWAY CO	0.00 CA1363751027
BANQUE FEDERATIVE 0.625% 19/11/2027	0.00 FR0014007PV3
ENERGY TRANSFER OP 5.00% 15/05/2050	0.00 US29278NAR44
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00 IT0005170839
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00 US912810FP85

INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000 SEC	0.00 XS1843459782
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00 AU000XCLWAI8
BANQUE FEDERATIVE 4.125% 13/3/2029	0.00 FR001400GGZ0
IMMUTEP LTD	0.00 AU000000IMMM6
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00 IT0005083057
KIMCO REALTY OP LL 4.85% 01/03/2035	0.00 US49447BAB99
MEDTRONIC PLC	0.00 IE00BTN1Y115
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.00 USG82296AG21
ERAC USA FIN LLC 4.6% 01/05/2028	0.00 US26884TAV44
SMBC AVIATION CAP. 5.30% 03/04/20299	0.00 USG82296AK33
GAMING AND LEISURE P COM	0.00 US36467J1088
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.00 FR001400NBC6
T-MOBILE USA 2.55% 15/02/2031	0.00 US87264ACB98
Outstanding Settlement Receipts - GBP	0.00
SONOCO PRODS. 4.60% 01/09/2029	0.00 US835495AR34
RYAN SPECIALTY HOLDINGS ORD SHS CLASS A	0.00 US78351F1075
MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028 EUR100000	0.00 XS2238789460
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.00 ES00000127A2
THERMO FISHER SCIE 5.00% 31/01/2029	0.00 US883556DA77
Income Due - JPY	0.00
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
CCP INITIAL MARGIN	0.00
LAFARGEHOLCIM LTD	0.00 CH0012214059
THE TORONTO DOMINION BANK	0.00 CA8911605092
CYBERARK SOFTWARE LTD	0.00 IL0011334468
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.00 AU3FN0079703
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00 IT0005162828
JERSEY CENTRAL POWER & LIGHT CO 4.3% SNR NTS 15/01/2026 USD2000 144A	0.00 US476556DC60
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.00 JP1201121975
DP WORLD 2.375% 25/09/2026	0.00 XS1883878966
BMW US CAP. 4.90% 02/04/2029	0.00 USU09513JW07
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00 BE0000352618
NUTRIEN LTD 4% SNR NTS 15/12/2026 USD2000	0.00 US67077MAE84
SWO USD RCV SOFR 1D PAY 4 240325	0.00
VONOVIA SE 1.50% 14/6/2041	0.00 DE000A3E5MK0
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
TRANSURBAN FINANC 3.974% 12/03/2036	0.00 XS2778764188
BUONI POLIENALI DEL TES 0.0% 01/AUG/2026	0.00 IT0005454241
GS. GRP. 1.25% 7/2/2029	0.00 XS2441552192
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00 IT0005433195
KLA TENCOR CORPORATION COM	0.00 US4824801009
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00 NL0012818504
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00 JP1300421E39
APT PIPELINES 4.20% 23/03/2025	0.00 USQ04578AD42
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00 BE0000345547
BRAMBLES USA 4.125% 23/10/202500 REGS	0.00 USU10517AC12
DAE FNDG. 3.375% 20/03/2028	0.00 XS2286303495
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.00 US05253JAL52
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.00 JP1201801N46
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00 JP1300461F39
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00 AU3TB0000150
L'OREAL	0.00 FR0000120321
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00 DE0001135085
Income Due - USD	0.00
NATIONAL AUSTRALI 1.388% 12/01/20250601 1.388% 12/01/2025	0.00 US6325C1D228
HARBIN PHARMACEUTICAL GROUP ORD SHS A	0.00 CNE0000009T3
SPAIN GOV. BD. 1.20% 31/10/2040	0.00 ES0000012G42
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.00 US64952WEY57
SIEMENS FINANCIER 3.625% 22/2/2044	0.00 XS2769892600
TERUMO CORP	0.00 JP3546800008
BUILDERS FIRSTSOURCE INC	0.00 US12008R1077

ITALY BUONI POLIEN 7.25% 01/11/2026	0.00 IT0001086567
COX COMMS. 2.60% 15/06/2031 6% 15/06/2031	0.00 US224044CN54
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00 JP1200951760
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP PARIBAS	0.00
INTCO MEDICAL TECHNOLOGY CO LTD	0.00 CNE100003456
BARCLAYS 5.501% 9/8/2028	0.00 US06738EBY05
STARBUCKS CORP	0.00 US8552441094
CONOCOPHILLIPS	0.00 US20825C1045
CANADIAN GOV. BD. 1.25% 1/3/2025	0.00 CA135087K528
FERGUSON ENTERPRISE USD 0.0001	0.00 US31488V1070
TARGA RES. 4.20% 01/02/2033	0.00 US87612GAA94
GAIF BD. ISSUER PT 3.40% 30/09/2026 26 USD1000 REGS	0.00 USQ3958YAC77
FORD MOTOR CREDIT 7.35% 06/03/2030	0.00 US345397C684
UNION PACIFIC 5.15% 20/01/20630	0.00 US907818GD49
WESTERN MIDSTREAM 4.05% 01/02/2030	0.00 US958667AC17
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00 JP1200931739
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.00 JP12009216C0
DIAMONDBACK ENERGY 5.90% 18/04/2064	0.00 US25278XBB47
JET2 PLC	0.00 GB00B1722W11
SAFESTORE HOLDINGS PLC	0.00 GB00B1N7Z094
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00 JP1300731N17
BLACKSTONE INC	0.00 US09260D1072
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00 JP1300761NA3
NBK TIER 2 LTD F2V 24/11/2030	0.00 XS2252513713
MICROSOFT CORP 2.525% 01/06/2050	0.00 US594918CC64
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00 JP1200891685
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00 JP1201721L45
HCA 5.45% 15/09/2034	0.00 US404121AK12
ATMOS ENERGY 5.75% 15/10/2052	0.00 US049560AY17
KOREA NATL. OIL 0.875% 05/10/2025	0.00 US50066RAM88
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00 JP1200851630
LXP INDUSTRIAL TRUST	0.00 US5290431015
AEGON FNDG. 5.50% 16/04/2027 04/2027	0.00 USU0158VAA62
SPAIN GOV. BD. 3.90% 30/07/2039	0.00 ES0000012L60
AEP TRANSMISSION CO LLC 2.75% SNR NTS 15/08/2051 USD1000 N	0.00 US00115AAN90
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.00 US00774MAV72
JAPAN POST BANK CO LTD	0.00 JP3946750001
VERIZON COMMS. 1.45% 20/03/2026	0.00 US92343VGG32
ULTA BEAUTY INC COM	0.00 US9038453031
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00 DE0001135226
CREDIT AGRICOLE F2F 26/01/2027 AR DTD 1.247% 26/01/2027	0.00 US22536PAH47
HYUNDAI CAPITAL AM 5.80% 26/6/2025	0.00 US44891CCF86
CREDIT SUISSE GRP. F2F 02/04/2032	0.00 CH1174335740
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00 JP1201781MA3
FORD MOTOR CREDIT CO LLC 7.122% SNR NTS 07/11/2033 USD200000	0.00 US345397D674
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00 DE0001102515
CVS HEALTH 5.40% 01/06/2029	0.00 US126650EB25
BUONI POLIENALI DEL TES 4.1% 01/FEB/2029	0.00 IT0005566408
BERKSHIRE HATHAWAY 4.50% 01/02/2045	0.00 US084659AF84
JAPANESE YEN	0.00
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00 JP1200781563
NRG ENERGY INC 2.45% GTD SNR SEC NTS 02/12/2027 USD2000	0.00 US629377CP59
MIRVAC GROUP PROPERTY TRUST	0.00 AU000000MGR9
CHANNEL INFRASTRUCTURE NZ LTD	0.00 NZNZRE0001S9
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00 JP1300751N79
DAIICHI SANKYO COMPANY LIMITED	0.00 JP3475350009
SPAIN GOV. BD. 1.90% 31/10/2052	0.00 ES0000012K46
LOGICOR FINC. SARL 3.25% 13-NOV-28	0.00 XS1909057645
ALIMENTATION COUC 5.267% 12/2/20344	0.00 US01626PAU03
SHERWIN WILLIAMS COM	0.00 US8243481061
HUMANA 4.95% 01/10/2044	0.00 US444859BE13
JAPAN GOV. TEN YEA 0.40% 20/03/2025	0.00 JP1103381F34
PUMA SERIES 2024-1 1 A FRN 23/09/2055	0.00 AU3FN0085999
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00 IT0005582421
EQUITY LIFESTYLE PROPERTIES INC	0.00 US29472R1086
UK. GILT 2.50% 7/22/2065	0.00 GB00BYMZX75
HITACHI NPV	0.00 JP3788600009

JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00 JP13002717A6
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.00 JP1103441G98
SPAIN GOV. BD. 2.70% 31/10/2048	0.00 ES0000012B47
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00 JP1300681LA7
ENGIE 5.625% 10/04/2034	0.00 US29286DAB10
JPY BNP PARIBAS A/C	0.00
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
THAMES WATER UTILI 8.25% 25/4/2040	0.00
BROADCOM INC 3.419% 15/04/2033	0.00 US11135FBK66
DAIMLER TRUCK FIN 5.125% 25/09/2027	0.00 US233853AY62
JEFFERIES FINANCI 5.875% 21/07/2028	0.00 US47233WBM01
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00 FR0014004J31
KIMBERLY CLARK CORP	0.00 US4943681035
NESTLE CAPITAL COR 5.10% 12/03/2054	0.00 US64105MAD39
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00 CA135087P998
ALLIANZ FIN. II 3.25% 4/12/2029	0.00 DE000A3LZUB2
CANADIAN GOV. BD. 3.50% 1/3/2028	0.00 CA135087P576
EDISON INTL.	0.00 US2810201077
FISERV 4.75% 15/03/2030	0.00 US337738BM99
AOFRIO LTD	0.00 NZWDTE000251
COX COMMS. 2.95% 1/10/2050	0.00 US224044CM71
BRISTOL MYERS SQUIBB COMPANY	0.00 US1101221083
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.00 DE000DL19VB0
SABRA HEALTHCARE REIT INC	0.00 US78573L1061
SARTORIUS FINANCE 4.25% 14/9/2026	0.00 XS2678111050
UK. GILT 0.875% 31/01/2046	0.00 GB00BNNGP775
SUZANO AUSTRIA 6.00% 15/01/2029	0.00 US86964WAF95
COLOMBIAN PESO	0.00
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.00 FR001400PM68
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.00 NZOCAE000250
INFINEON TECHNOLOGIES AG	0.00 DE0006231004
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00 ES0000012I32
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00 BE0000360694
UK. GILT 4.00% 22/10/2031	0.00 GB00BPSNBF73
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00 IT0005542797
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.00 XS1960678255
ZURICH FINANCIAL SERVICES	0.00 CH0011075394
SOUTHERN CALIFORNI 4.65% 01/10/2043	0.00 US842400FZ13
FRENCH REPUBLIC GO 3.00% 25/11/2034	0.00
FONTERRA SHAREHOLDER FUND	0.00 NZFSFE0001S5
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
VERIZON COMMS. 2.10% 22/03/2028	0.00 US92343VGH15
VOLVO TSY. 3.125% 26/08/2029UR100000	0.00 XS2887184401
BUONI POLIENNALI 0.95% 01/06/2032	0.00 IT0005466013
HCA 5.45% 1/4/2031	0.00 US404119CT49
ORACLE CORP 3.8% SNR NTS 15/11/2037 USD2000	0.00 US68389XBP96
OCCIDENTAL PETROLE 5.55% 01/10/2034	0.00 US674599EL59
PIEDMONT NATURAL G 2.50% 15/3/2031	0.00 US720186AN51
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00 IT0005240830
WESFARMERS LIMITED	0.00 AU000000WES1
VULCAN STEEL AUSTRALIA PTY LTD	0.00 AU0000181984
SPAIN GOV. BD. 3.45% 30/7/2043	0.00 ES0000012K95
CONOCOPHILLIPS 5.7% GTD SNR NTS 15/09/2063 USD1000	0.00 US20826FBH82
KAZMUNAYGAS NATL. 6.375% 24/10/2048/10/2048	0.00 XS1807299331
USD200000 15	
MIZUHO FINANCIAL GROUP INC	0.00 JP3885780001
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00 JP1200971792
UK. GILT 0.625% 22/10/2050	0.00 GB00BMBL1F74
CAPITAL ONE FINANCIAL CORPORATION	0.00 US14040H1059
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00 JP1201641J38
KEYCORP F2F 06/03/2035	0.00 US49326EEP43
ITALY BUONI POLIEN 1.20% 15/08/2025	0.00 IT0005493298
EDWARDS LIFESCIENCES CORP	0.00 US28176E1082
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00 BE0000354630
INTERCONTINENTAL EXCHANGE INC	0.00 US45866F1049

XENIA HOTELS AND RESORTS INC	0.00	US9840171030
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00	JP1201591GC4
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00	JP1201651J76
CAP. ONE FINL. F2F 26/7/2030	0.00	US14040HDG74
SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS	0.00	XS2156510021
SOUTHERN GAS CAP. 4.40% 30/5/2047000 2017-A	0.00	US8426EPAC26
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00	BE0000337460
TRANSURBAN GRP.	0.00	AU000000TCL6
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
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00	JP1201581G90
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00	IT0005419848
AEP TEXAS 5.45% 15/05/2029	0.00	US00108WAS98
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00	NL0015000QL2
RAYONIER INC	0.00	US7549071030
SANTOS FIN. 6.875% 19/09/20333	0.00	US803014AB57
TRAVELERS COS INC / THE	0.00	US89417E1091
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00	JP1201621H91
FLORIDA POWER & LI 3.95% 01/03/2048	0.00	US341081FQ54
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00	AU0000143901
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00	IT0005484552
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00	DE0001135069
MARS INC 4.55% 20/04/2028	0.00	US571676AT26
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00	IT0005437147
UK. GILT 1.50% 7/22/2047	0.00	GB00BDCHBW80
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.00	US969457CN88
AGREE REALTY CORP	0.00	US0084921008
WEA FIN. WESTFIELD 4.75% 17/09/2044	0.00	US92890HAD44
JIANGSU CHANGSHU RURAL COMMERCIAL BANK CO LTD	0.00	CNE100002RJ6
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00	IT0005416570
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00	IT0005494239
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00	NL0015031501
TAKEDA PHARMACEUTICAL CO LTD	0.00	JP3463000004
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00	IT0005561888
CITIGROUP INC F2F 13/02/2035	0.00	US172967PG03
F5 NETWORKS INC	0.00	US3156161024
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00	IT0005514473
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00	US912810PW27
BARCLAYS PLC	0.00	GB0031348658
WARNERMEDIA HLDGS 3.755% 15/3/2027	0.00	US55903VBA08
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.00	US83368TBQ04
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00	NL0014555419
CENTERPOINT ENERGY 4.10% 1/9/2047	0.00	US15189WAJ99
BUONI POLIENALI D 0.60% 01/08/2031	0.00	IT0005436693
DIAMONDBACK ENERGY 5.40% 18/04/2034	0.00	US25278XAZ24
NIKE INC CL B	0.00	US6541061031
BLOCK INC	0.00	US8522341036
BE SEMICONDUCTOR EURO	0.00	NL0012866412
JEFFERIES FINL. G 2.625% 15/10/2031/2031 USD1000	0.00	US47233JGT97
UK. GILT 1.625% 22-OCT-71	0.00	GB00BFMCN652
WESTERN GAS PARTNE 4.65% 01/07/2026	0.00	US958254AF13
COGNEX CORP COM USD	0.00	US1924221039
CAIXABANK SA 6.87% 25/OCT/2033	0.00	XS2579488201
KROGER 4.65% 15/09/2029	0.00	US501044DT58
SPAIN GOV. BD. 3.45% 30/07/2066	0.00	ES00000128E2
SEVERN TRENT	0.00	GB00B1FH8J72
RENAISSANCERE HOLDINGS LTD	0.00	BMG7496G1033
WESTLAKE CORPORATION 2.875% SNR NTS 15/08/2041 USD1000	0.00	US960413AY89
COUNCIL OF EUR. DE 0.60% 08/10/2024/10/2024 AUD500000	0.00	AU3CB0283638
ADTALEM GLOBAL EDUCATION INC	0.00	US00737L1035
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00	JP1400131L54
ENEL FIN. INTL. 4.25% 15/6/2025	0.00	USN30707AN87
OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI	0.00	
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00	JP1201251B37
FUT PUT DEC 24 T-NOTE OPTION 1135	0.00	
SHURGARD SELF STORAGE EUROPE SARL	0.00	GG00BQZCZB44
CAPITAL ONE FINANCA F2F 1/2/2029	0.00	US14040HCX17
UBS GRP. F2F 13/08/2030	0.00	US902613AA61

UTD. AIRLINES 4.375% 15/04/2026	0.00 US90932LAG23
MSCI INC	0.00 US55354G1004
SOC GEN COLLATERAL	0.00
BANK OF IRELAND GRP. F2V 06/12/2032	0.00 XS2528657567
JOBY AVIATION INC	0.00 KYG651631007
UK. GILT 4.00% 22/10/2063	0.00 GB00BMF9LF76
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.00 US744448DA65
NATL. STORAGE REIT	0.00 AU000000NSR2
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.00 JP1201451D66
GS. GRP. F2F 10/8/2026	0.00 US38145GAM24
BANK OF SUZHOU ORD SHS A	0.00 CNE100003LQ2
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
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00 NL0012171458
TRATON FIN. LUXEM 5.625% 16/01/2029	0.00 DE000A3LSV01
COOPERATIEVE RABOB 5.25% 14/09/2027	0.00 XS0827563452
AXA SA F2F 11/7/2043	0.00 XS2610457967
MOODYS CORPORATION	0.00 US6153691059
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
LLOYDS BANKING GRP. VAR 31/08/2033	0.00 AU3CB0302115
SKANDINAVISKA ENSK 4.00% 09/11/2026/26 EUR1000 323 REGS	0.00 XS2553798443
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00 NL00150012X2
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.00 JP1201701KA5
BERKSHIRE HILLS BANCORP INC	0.00 US0846801076
DEMETER INVESTMENTS F2F 8/15/2050	0.00 XS1261170515
PPL CORPORATION	0.00 US69351T1060
VERIZON COMMS. 4.125% 16/03/2027	0.00 US92343VDY74
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00 JP1300671L78
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00 JP1201481E36
LLOYDS BANKING GROUP PLC	0.00 GB0008706128
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.00 US961214DF70
MACQUARIE BANK 2.30% 22/01/2025	0.00 US55608RBE99
CITIGROUP INC FRN 17/MAR/2026	0.00 US172967NL16
CENCORA INC COM	0.00 US03073E1055
CROWDSTRIKE HOLDINGS INC	0.00 US22788C1053
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.00 AU3FN0082194
EQUINOR ASA	0.00 NO0010096985
ELI LILLY 4.20% 14/08/2029	0.00 US532457CQ99
AKER BP 3.10% 15/7/2031	0.00 US55037AAB44
SOUTHERN CO COM USD	0.00 US8425871071
PERMIAN RES. OPERA 6.25% 01/02/2033	0.00 US71424VAB62
SHIN-ETSU CHEMICAL NPV	0.00 JP3371200001
BEAZLEY P L C	0.00 GB00BYQ0JC66
KAZMUNAYGAS NATIONAL CO 3.5% 14/APR/2033	0.00 XS2242422397
ANTHEM 3.60% 15/03/2051	0.00 US036752AS28
BANK OF AMERICA 3.248% 21/10/2027	0.00 US06051GGA13
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00 US015857AF21
FIRST SOLAR INC	0.00 US3364331070
LANDIS AND GYR GROUP AG	0.00 CH0371153492
MICROSOFT 2.50% 15/9/2050	0.00 US594918CW29
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
ASTRAZENECA PLC SPONS ADR	0.00 US0463531089
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.00 AU3FN0081790
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00 JP1201401C92
ENERGY TRANSFER 6.40% 1/12/2030	0.00 US29273VAT70
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00 CA135087ZS68
NATL. GRID	0.00 GB00BDR05C01
CHARTER HALL GRP.	0.00 AU000000CHCO
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00 JP1400091G59
LEGAL & GENERAL GROUP PLC	0.00 GB0005603997
JOHN DEERE CAP. 4.75% 8/6/20264.75% 08/06/2026	0.00 US24422EWX39
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00 IT0005538597
GEN. MOTORS 6.60% 01/04/2036	0.00 US37045VAK61
BANK OF AMERICA F2F 19/6/2041	0.00 US06051GJE08

CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.00 US13607HVE97
BIMBO BAKERIES USA 6.05% 15/1/2029	0.00 USU0901RAB34
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.00 AU0000274706
INTEL CORP	0.00 US4581401001
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.00 US644188BH66
ATHORA NETHERLANDS F2V 31/08/2032	0.00 XS2468390930
CAPITALAND INTEGRATED COMMERC	0.00 SG1M51904654
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00 US571903BG74
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00 JP1300261748
WIHLBORGS FAST. AB NPV	0.00 SE0018012635
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00 IT0005495731
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00 DE0001102572
MERLIN PROPERTIES SOCIMI SA	0.00 ES0105025003
WEA FIN. WESTFIELD 4.75% 17/09/2044NTS 17/09/2044 USD200000	0.00 USU94299AD35
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00 JP1300571HC4
SUNCOR ENERGY INC	0.00 CA8672241079
KROGER 5.00% 15/09/2034	0.00 US501044DV05
CUSTOMERS BANCORP INC	0.00 US23204G1004
HSBC HLDGS. F2F 11/8/2028	0.00 US404280DG12
LEGRAND SA	0.00 FR0010307819
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00 JP1400051C51
ITALY BUONI POLIEN 0.35% 01/02/20250	0.00 IT0005386245
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00 AU3FN0080883
SPIRAX SARCO ENG ORD	0.00 GB00BWFQGN14
INSULET CORP	0.00 US45784P1012
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00 IT0005398406
CHARTWELL RETIREME TRUST UNITS	0.00 CA16141A1030
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00 BE0000326356
CRODA INTL	0.00 GB00BJFFLV09
AIR TRANSPORT SERVICES GROUP INC	0.00 US00922R1059
LENNAR CORPORATION CLASS A	0.00 US5260571048
Outstanding Settlement Receipts - ZAR	0.00
ATHORA HOLDING LT 6.625% 16/6/2028	0.00 XS2628821790
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00 BE0000350596
TERNA RETE ELETTRICA NAZIONALE	0.00 IT0003242622
DOLLARAMA INC	0.00 CA25675T1075
TRANE TECHS. FINC. 5.10% 13/6/2034	0.00 US892938AB79
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.00 FR001400OHF4
ARCADIS NV	0.00 NL0006237562
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.00 US05584KAH14
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00 AU0000249302
INTEL 5.60% 21/2/2054	0.00 US458140CM03
NEXTDC	0.00 AU000000NXT8
UBER TECHS. 4.80% 15/09/2034	0.00 US90353TAP57
JBS USA LUX JBS US 3.00% 15/5/2032	0.00 US46590XAP15
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00 DE0001135143
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00 JP1300591J79
3M CO	0.00 US88579Y1010
GEN. MOTORS 6.25% 02/10/2043	0.00 US37045VAF76
MBANK F2F 11/09/2027	0.00 XS2680046021
NNN REIT INC	0.00 US6374171063
ORACLE 5.55% 6/2/2053	0.00 US68389XCQ60
TARGET CORPORATION	0.00 US87612E1064
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.00 XS2264978623
TARGA RESOURCES IN COM	0.00 US87612G1013
PAYPAL HOLDINGS INC	0.00 US70450Y1038
EMERSON ELECTRIC CO	0.00 US2910111044
BROADSTONE NET LEA COM	0.00 US11135E2037
KEURIG DR PEPPER INC	0.00 US49271V1008
NATL. AUSTRALIA BANK F2F 03/08/2032	0.00 AU3CB0291284
MARRIOTT INTL. MD 4.90% 15/04/2029	0.00 US571903BL69
VEEVA SYSTEMS INC	0.00 US9224751084
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00 BE0000320292
NATL. GRID NORTH 4.151% 12/9/2027	0.00 XS2680745119
AMPOL FRN 02/12/2081	0.00 AU3FN0064739
CDW CDW FIN. 5.10% 01/03/2030	0.00 US12513GBK40
WATTS WATER TECHNOLOGIES INC	0.00 US9427491025
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00 FR0014002JM6
QPH FIN. PTY 2.30% 29/7/2027	0.00 AU3CB0273365

JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00 JP1201601H38
NEWCASTLE GREATER MU FRN 14/02/2029	0.00 AU3FN0085023
MERCK & CO INC 4.9% SNR NTS 17/05/2044 USD2000	0.00 US58933YBL83
DAIWA SECURITIES GROUP INC.	0.00 JP3502200003
ENBRIDGE INC	0.00 CA29250N1050
GENERAL MILLS INC	0.00 US3703341046
COCA-COLA 5.40% 13/05/2064	0.00 US191216DT43
AGI FIN. PTY FRN 10/7/2030	0.00 AU3FN0079372
DELTA ELECTRONICS INC	0.00 TW0002308004
CREDIT AGRICOLE FRN 01/06/2028	0.00 AU3FN0078515
BANCO SANTANDER FRN 23/01/2029	0.00 AU3FN0084307
CUMMINS INC	0.00 US2310211063
VOLVO TSY. 2.625% 20/2/2026	0.00 XS2534276717
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00 JP1300391D69
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
JPM. CHASE F2F 23/01/2030	0.00 US46647PEB85
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
ABN AMRO BANK F2F 22/2/2033100000 290	0.00 XS2558022591
INS. AUSTRALIA GRP. FRN 15/06/2045	0.00 AU3FN0047544
ANTHEM 5.10% 15/1/2044	0.00 US94973VBF31
COOPERATIEVE RABOBAN FRN 22/05/2026	0.00 AU3FN0078150
ENEL FIN. INTL. 4.25% 15/6/20256/2025	0.00 US29278GAV05
NBN 4.75% 28/09/2026	0.00 AU3CB0292597
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
DENMARK GOV. BD. 0.50% 15/11/2027	0.00 DK0009923567
PACIFICORP 4.125% 15/01/2049	0.00 US695114CT39
JOHN DEERE FINL. 4.90% 28/07/2025	0.00 AU3CB0291078
ROTHESAY LIFE 8.0% 30/OCT/2025	0.00 XS1312953596
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
NIPPON BUILDING FUND INC TEMP	0.00 JP3027670003
METROPOLITAN LIFE GB FRN 01/12/2025	0.00 AU3FN0057451
NUTRIEN 5.25% 15/01/2045	0.00 US67077MAS70
DISCOVER FINANCIAL SERVICES	0.00 US2547091080
NSW PORTS FINANCE 5.042% 19/09/2031	0.00 AU3CB0313591
VICTORIA POWER NETWO FRN 21/04/2026	0.00 AU3FN0059994
ORIGIN ENERGY FIN. 5.35% 26/09/2031	0.00 AU3CB0313625
DOMINION ENERGY SOUTH CAROLINA INC 5.1% 1MTG BDS 01/06/2065 USD1000	0.00 US837004CJ73
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
CALIX LTD	0.00 AU0000017840
KBC GROUP NV	0.00 BE0003565737
DBNGP FIN. PTY 4.225% 28/05/2025	0.00 AU3CB0253417
HYUNDAI CAPITAL SE 3.50% 21/03/2025	0.00 AU3CB0287530
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00
SCENTRE GRP.	0.00 AU000000SCG8
IBIS INC	0.00 JP3105360006
INCITEC PIVOT 4.30% 18/03/2026	0.00 AU3CB0261576
SVENSKA HANDELSBAN 2.95% 24/03/2025	0.00 AU3CB0287605
LINEAGE INC ORD SHS REIT	0.00 US53566V1061
NETHERLANDS GOV. 0.00% 15/01/2029	0.00 NL0015000LS8
AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000	0.00 AU300ENL0021
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
HEALTH CARE SERV. 5.20% 15/06/2029	0.00 US42218SAK42
WOOLWORTHS GRP. 1.85% 20/5/2025	0.00 AU3CB0272219
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00 JP1400101H56
YANGZIJANG SHIPBUILDING NPV	0.00 SG1U76934819

INTERCONTINENTAL H 3.75% 14/8/2025	0.00 XS1275957121
EVEREST REINSURANCE HLDG 3.12% 15/OCT/2052	0.00 US299808AJ43
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
KOMMUNALBANKEN 3.40% 24/07/2028	0.00 AU3CB0250132
BRISBANE AIRPORT P 3.10% 30/6/2026	0.00 AU3CB0272847
MAPLETREE INDUSTRIAL TRUST	0.00 SG2C32962814
CIE DE SAINT-GOBAI 3.25% 09/08/2029	0.00 XS2874384279
SHINHAN BANK 5.00% 30/08/2028	0.00 AU3CB0256113
OCCIDENTAL PETROLE 5.20% 01/08/2029	0.00 US674599EJ04
BUNDESREPUBLIK DEU 6.50% 04/07/2027EURO.01 REGS	0.00 DE0001135044
DANSKE BANK FRN 10/04/2027	0.00 XS2798276270
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00 JP1201541F90
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00 NL0015001DQ7
COMMERZBANK F2V 05/12/203000 956	0.00 DE000CZ45V25
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.00 DE0001135432
DOORDASH INC	0.00 US25809K1051
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00 AU3CB0239754
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00 CA135087YQ12
CAD BNP PARIBAS A/C	0.00
VOLVO TSY. 3.125% 08/09/2026	0.00 XS2760218185
VERTIV HOLDINGS CO	0.00 US92537N1081
LAUREATE EDUCATION INC	0.00 US5186132032
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655% 22/08/2028	0.00 US749775SDR04
D POWER DEVELOPMENT CO LTD	0.00 CNE000000PC0
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00 CA135087N597
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00 AU3CB0268548
WHITESTONE REIT	0.00 US9660842041
DBS GROUP HOLDINGS LTD	0.00 SG1L01001701
TRANSDIGM GROUP INC	0.00 US8936411003
COMERICA F2F 30/01/2030	0.00 US200340AW72
ORACLE 4.10% 25/03/2061	0.00 US68389XCB91
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00 IT0005177909
DANSKE BANK F2V 13/4/2027	0.00 XS2586741543
PARKER HANNIFIN CORP	0.00 US7010941042
TRANSCANADA PIPEL 4.875% 15/05/2048	0.00 US89352HAY53
DENMARK GOV. BD. 2.25% 15/11/203301	0.00 DK0009924532
CENTENE CORPORATION	0.00 US15135B1017
CNA FINL. 5.125% 15/2/2034	0.00 US126117AY60
NORFOLK SOUTHERN CORP USD	0.00 US6558441084
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
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00 JP1300231675
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD	0.00 CNE100003G67
BARRICK GOLD CORP	0.00 CA0679011084
TELEFONICA BRASIL SA	0.00 BRVIVTACNORO
CONSTELLATION ENERGY CORP	0.00 US21037T1097
COMPAGNIE FINANCIERE RICHEMONT SA	0.00 CH0210483332
KKR AND CO INC	0.00 US48251W1045
AGI FINANCE PTY L 2.119% 24/06/2027	0.00 AU3CB0281145
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00 SG7J60932174
MARRIOTT INTL. MD 3.50% 15/10/2032USD1000 GG	0.00 US571903BF91
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00 JP1300661L47
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00 BE0000358672
MARS INC 4.75% 20/4/2033A	0.00 US571676AV71
POPULAR INC COM USD6 POST REV SPLIT	0.00 PR7331747001
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032	0.00 AU3FN0083036
HOST HOTELS & RESORTS INC	0.00 US44107P1049
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00 SE0017832488
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00 AU3CB0275253
BANK OF AMERICA F2F 7/2/2030	0.00 US06051GHQ55
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.00 US53079EBJ29
HEATHROW FNDG. 4.15% 11/10/2028	0.00 XS1891780691
FERRARI NV COM	0.00 NL0011585146
SALUTE SERIES 2024-1 1 A FRN 15/06/2056	0.00 AU3FN0086344
BAXTER INTL. 1.915% 1/2/2027USD1000	0.00 US071813CL19
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM BARCLAYS	0.00

NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00 NL0015001XZ6
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00 IT0005508590
MARS 3.60% 01/04/203444A	0.00 US571676AC90
NEXTERA ENERGY CAP 2.25% 1/6/2030	0.00 US65339KBR05
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00 AU3TB0000192
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.00 DK0030506886
CHROMA ATE INC	0.00 TW0002360005
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00 JP1201411CC4
FRANCE GOV. BD. 1.75% 25/5/2066	0.00 FR0013154028
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00 NZGOVDT437C0
AON PLC IE COM CL A	0.00 IE00BLP1HW54
ELECTRANET PTY L 2.4737% 15/12/2028	0.00 AU3CB0283034
BANQUE FEDERATIVE 1.875% 18/06/202918/06/2029	0.00 FR0013425162
EUR100000 487	
JAPAN PETROLEUM EXPLORATION	0.00 JP3421100003
FISERV 5.15% 15/03/2027	0.00 US337738BJ60
DWPF FIN. PTY 1.90% 04/08/2028	0.00 AU3CB0282010
APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055	0.00 AU3FN0086559
COGNIZANT TECH SOLUTIONS A	0.00 US1924461023
TETRA TECH ORD SHS	0.00 US88162G1031
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00 BE0000333428
VICINITY CENTRES	0.00 AU000000VCX7
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00 JP1201421D22
MEDTRONIC 4.15% 15/10/2053	0.00 XS2834368453
HENAN PINGGAO ELECTRIC CO LTD	0.00 CNE000001774
DBS BANK 0.375% 21/11/20240 6	0.00 XS1720526737
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00 JP1201341C38
PIEDMONT OFFICE REALTY TRU-A	0.00 US7201902068
CVS HEALTH CORP	0.00 US1266501006
DANSKE BANK F2V 22/9/202626	0.00 US23636BBE83
RIO TINTO PLC ORD	0.00 GB0007188757
NESTLE HLDGS. 5.25% 13/3/2026	0.00 USU64106CD47
CANON INC	0.00 JP3242800005
SEALED AIR 1.573% 15/10/2026D2000	0.00 US81211KAZ30
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
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00 JP1201321BC7
MS & AD INSURANCE GROUP HOLDINGS	0.00 JP3890310000
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00 NL0015001AM2
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00 JP1300601JA9
ENERGY LOUISIANA 4.20% 1/9/2048	0.00 US29364WBB37
NATIONAL AUSTRALIA BANK LIMITED	0.00 AU000000NAB4
GECINA	0.00 FR0010040865
QBE INSURANCE GROUP F2V 17/06/2046	0.00 XS1423722823
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00 NL0013552060
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.00 AU3FN0085361
GS. GRP. F2F 27/01/2032	0.00 US38141GXR00
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00 JP1201361C58
RETAIL OPPORTUNITY INVESTMENT	0.00 US76131N1019
KIMCO REALTY 2.25% 01/12/2031	0.00 US49446RAY53
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00 JP1400071E55
BARCLAYS 4.836% 09/05/2028	0.00 US06738EAW57
NBN 0.875% 08/10/2024	0.00 US62878V2C39
MARVELL TECHNOLOGY COM	0.00 US5738741041
UNIVERSAL HEALTH SERVICES - CLASS B	0.00 US9139031002
AEGON F2F 11/04/2048	0.00 US007924AJ23
PALANTIR TECHNOLOGIES INC	0.00 US69608A1088
AT&T INC 2.9% 04/DEC/2026	0.00 XS1879223565
INVESTORE PROPERTY LTD	0.00 NZIPLE0001S3
COUSINS PROPERTIES INC	0.00 US2227955026
ITALY BUONI POLIEN 1.45% 15/05/2025	0.00 IT0005327306
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00 JP1400021950
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00 JP1400121K57
SPAIN GOV. BD. 1.00% 31/10/2050	0.00 ES0000012G00
NORTHUMBRIAN WATER 4.50% 14/2/2031	0.00 XS2585804946
CONSUN PHARMACEUTICAL GROUP LTD	0.00 KYG2524A1031
NSW ELECTRICITY N 2.543% 23/9/2030	0.00 AU3CB0274645
MARATHON PETROL COM	0.00 US56585A1025
DIAGEO ORD	0.00 GB0002374006
SABINE PASS LIQUE 5.875% 30/6/2026	0.00 US785592AV86
DAI ICHI LIFE HOLD NPV	0.00 JP3476480003

JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00 JP1400111J52
EASTERN POWER NET 5.375% 26/2/2042	0.00 XS2741421973
CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029 EUR1000	0.00 XS2022084367
VALERO ENERGY CORP	0.00 US91913Y1001
NOMAD FOODS LTD	0.00 VGG6564A1057
ALEXANDRIA REAL ES 2.00% 18/05/20322	0.00 US015271AW93
MANAWA ENERGY LTD	0.00 NZTPXE000155
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00 JP1300531GCO
NITTO DENKO CORPORATION TEMP	0.00 JP3684000007
ICPF FINANCE PTY 2.725% 11/10/2030	0.00 AU3CB0283646
SKANDINAVISKA ENSK 3.70% 9/6/2025	0.00 USW8454EAR90
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00 NL0015000RP1
PULTE GROUP INC	0.00 US7458671010
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00 US853254CG39
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00 JP1300521G93
MANULIFE FINANCIAL CORP	0.00 CA56501R1064
YORKSHIRE WATER FINANCE 2.75% 18/APR/2041	0.00 XS1984257029
BUONI POLIENNALI DEL TES 3.25% 01/MAR/2038	0.00 IT0005496770
NORDEA BANK ABP	0.00 FI4000297767
UNITED THERAPEUTICS CORP	0.00 US91307C1027
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00 NL0015001RG8
INTL. BUSINESS MA 4.875% 06/02/2038	0.00 XS2583743047
DEUTSCHE BANK AG/NEW F2F 14/7/2026	0.00 US25160PAJ66
NXP SEMICONDUCTORS	0.00 NL0009538784
TUI TOPCO LIMITED - ORDINARY SHARES SES	0.00
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00 LU0088087324
AMERICAN HOMES 4 R 5.50% 01/02/2034	0.00 AU3FN0082608
COLUMBIA PIPELINE 6.036% 15/11/2033033	0.00 US02666TAG22
LEG IMMOBILIEN SE	0.00 US19828TAB26
DENMARK GOV. BD. 0.50% 15/11/2029	0.00 DE000LEG1110
BOOKING HOLDINGS 4.00% 15/11/2026	0.00 DK0009923807
TRUIST FINL. F2F 08/06/2034	0.00 XS2555218291
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00 US89788MAP77
PACCAR INC	0.00 JP1201441D44
RENASANT CORPORATION	0.00 US6937181088
EOG RESOURCES INC	0.00 US75970E1073
FUT PUT DEC 24 CBT 5Y T-NOTE 1095	0.00 US26875P1012
HOYA CORPORATION JPY	0.00
GE VERNOVA ORS SHS	0.00 JP3837800006
BNP PARIBAS FRN 24/02/2028	0.00 US36828A1016
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00 FR0014008M24
CANADIAN NATURAL RESOURCES ORD SHS	0.00 AU3FN0083648
NIPPON TEL AND TEL CP NPV	0.00 CA1363851017
BRITISH LAND CO GBP	0.00 JP3735400008
CBRE GROUP INC CLASS A	0.00 GB0001367019
SHIZUOKAGAS CO	0.00 US12504L1098
AIB GRP. F2V 30/5/2031000 5	0.00 JP3351150002
BANK OF NOVA SCOTIA CAD	0.00 XS2230399441
AGCO CORP	0.00 CA0641491075
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00 US0010841023
NETAPP INC	0.00 JP1300621K47
HOME CO DAILY NEEDS REIT	0.00 US64110D1046
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00 AU0000113136
CONSOLIDATED EDISON INC COM	0.00 BE0000346552
INTEL 4.75% 25/03/2050	0.00 US2091151041
ENEL SPA	0.00 US458140BM12
HA SUSTAINABLE INFRASTRUCTURE CAPITAL INC	0.00 IT0003128367
YORKSHIRE WATER F 3.625% 01/08/2029	0.00 US41068X1000
THAMES WATER UTIL FIN 5.5% 11/FEB/2041	0.00 XS0810290832
INTEL CORP 5.90% 10/02/2063	0.00
NUVEEN 5.55% 15/01/2030	0.00 US458140CK47
US TREASURY N/B 1.50% 15/02/2025025 USD1000 AK-2025	0.00 US67080LAC90
	0.00 US91282CDZ14
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00 NL0015000B11
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00 AU000XCLWAMO
BECTON DICKINSON AND COMPANY	0.00 US0758871091
HELMERICH & PAYNE 2.90% 29/9/2031	0.00 US423452AG66
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE	0.00
YICHANG HEC CHANGJIANG PHARMACEUTICAL CO LTD	0.00 CNE1000023R6

JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00 JP1300631K78
US BANCORP	0.00 US9029733048
CHARTER HALL PRIME OFFICE FUND	0.00
MITSUBISHI ELECTRIC	0.00 JP3902400005
HALLENSTEIN GLASSON HOLDINGS LTD	0.00 NZHLGE000154
UNICREDIT F2F 15/11/2027	0.00 XS2555420103
TRUIST FINL CORP COM	0.00 US89832Q1094
ENGIE 4.25% 6/9/2034	0.00 FR001400KHH8
HONDA MOTOR CO LTD	0.00 JP3854600008
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00 DE0001030757
PUBLIC SERVICE ELECTRIC 2.7% 01/MAY/2050	0.00 US74456QCD60
MITSUBISHI CORP	0.00 JP3898400001
MAPLETREE LOGISTICS TRUST	0.00 SG1503926213
LONDON STOCK EXCHANG	0.00 GB00B05WJX34
UTD. AIRLINES 4.625% 15/04/2029	0.00 US90932LAH06
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
AIR FRANCE-KLM 4.625% 23/05/2029	0.00 FR001400Q6Z9
COMPAGNIE DE SAINT-GOBAIN	0.00 FR0000125007
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00 JP1201331C14
FDXEX CORP COM	0.00 US31428X1063
UTD. UTLS. GRP.	0.00 GB00B39J2M42
CON EDISON OF NY 4.125% 15/05/2049049 USD2000 2019 A	0.00 US209111FV01
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00 ES0000012M93
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00 BE0000351602
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00 NL0015614579
SHAFTESBURY CAPITAL PLC	0.00 GB00B62G9D36
TURNERS AUTOMOTIVE GROUP LIMITED	0.00 NZVNL0001S1
KERING 3.375% 11/03/2032	0.00 FR001400OM10
NOMURA HOLDINGS INC ADR	0.00 US65535H2085
NORIA DE 2024 DE1 C FRN 25/02/2043	0.00 FR001400R8G4
STANDARD CHARTERED F2V 16/11/2028	0.00 USG84228FL77
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000 40	0.00 XS2434710799
ATLAS COPCO AB	0.00 SE0017486889
DENMARK GOV. BD. 1.75% 15/11/2025	0.00 DK0009923138
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
KINGSPAN GROUP PLC	0.00 IE0004927939
VERIZON COMMUNICA 2.987% 30/10/2056	0.00 US92343VFW90
VOLKSWAGEN AG	0.00 DE0007664039
OLD MUTUAL LTD NPV	0.00 ZAE000255360
AIR PROD & CHEMS INC COM USD	0.00 US0091581068
META PLATFORMS 5.55% 15/08/2064	0.00 US30303M8W51
EXPERIAN GROUP LTD	0.00 GB00B19NLV48
SEMPRA ORD	0.00 US8168511090
BANK OF MONTREAL CAD	0.00 CA0636711016
HEWLETT PACKARD ENTERPRISE CO	0.00 US42824C1099
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.00 US37045XDH61
MSD NETHERLANDS CA 3.75% 30/05/2054	0.00 XS2825486231
QUANTA SERVICES INC	0.00 US74762E1029
BANK RAKYAT INDONESIA	0.00 ID1000118201
ADVANCED DRAINAGE SYTEMS INC	0.00 US00790R1041
PANGAEA LOGISTICS SOLUTIONS ORD SHS	0.00 BMG6891L1054
GRAINGER W W INC	0.00 US3848021040
FORD MOTOR 3.25% 12/02/2032	0.00 US345370DA55
ORACLE 4.50% 6/5/2028	0.00 US68389XCM56
REDEXIS GAS FINANCE BV 1.875% GTD SNR EMTN 28/05/25 EUR100000 3	0.00 XS2178957077
CCP CITIGROUP GBP BROKER ACCOUNT	0.00
FP PARTNER INC	0.00 JP3167010002
JYSKE BANK - REG	0.00 DK0010307958
INGENIA COMMUNITIES GRP.	0.00 AU000000INA9
FINANCIAL PRODUCTS GROUP CO LTD	0.00 JP3166990006
VISTRY GROUP PLC	0.00 GB0001859296
PROSUS NV	0.00 NL0013654783
OTSUKA HLDGS CO NPV	0.00 JP3188220002
COOPERATIEVE RABOBAN F2V 24/09/2026	0.00 US74977SDJ87
LOEWS CORP	0.00 US5404241086

PPG INDS. 1.20% 15/03/2026	0.00 US693506BU04
TECNOGLASS INC	0.00 KYG872641009
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00
JPM. CHASE F2F 22/02/2048	0.00 US46647PAA49
BRAMBLES LIMITED	0.00 AU000000BXB1
PRUDENTIAL FINANCIAL INC	0.00 US7443201022
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00 IT0005542359
BANCO DE SABADELL F2V 16/08/203300000 5 REGS	0.00 XS2588884481
BT GROUP PLC	0.00 GB0030913577
WOLTERS KLUWER NV 0.25% 30/MAR/2028	0.00 XS2324836878
NIPPON PROLOGIS REIT INC	0.00 JP3047550003
ENEL FIN. INTL. 1.875% 12/7/2028	0.00 USN30706VD93
MANHATTAN ASSOCIATES INC	0.00 US5627501092
SANFORD LTD	0.00 NZSANE000150
ANHEUSER BUSCH INBEV SA NV	0.00 BE0974293251
COMMERZBANK F2F 25/03/2029	0.00 DE000CZ439B6
KRAFT HEINZ CO COM	0.00 US5007541064
KDDI CORP	0.00 JP3496400007
BANK OF AMERICA F2F 11/03/2032	0.00 US06051GJP54
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00 JP1300411DC2
DEN DANSKE BANK AS DKK	0.00 DK0010274414
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00 IT0005377152
BANCO BILBAO VIZCAYA - SP ADR	0.00 US05946K1016
SLOVENSKA SPORITELNA F2F 4/10/2028	0.00 AT0000A377W8
VODACOM GROUP PTY LTD	0.00 ZAE000132577
ASM INTERNATIONAL NV	0.00 NL0000334118
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.00 US19828TAA43
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00 JP1201211A94
FUJI FILM HOLDINGS CORP	0.00 JP3814000000
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00 JP1300501G30
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00 BE0000348574
DUPONT DE NEMOURS 5.419% 15/11/2048	0.00 US26078JAF75
OTIS WORLDWIDE COR COM	0.00 US68902V1070
WAREHOUSES DE PAUWNPV	0.00 BE0974349814
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.00 CA0194561027
RAIFFEISEN BANK INTL F2F 31/05/20302030 EUR100000 REGS	0.00 XS2826609971
METLIFE INC	0.00 US59156R1086
ONEOK INC 5.65% 1/11/2028	0.00 US682680BJ18
VINCI SA	0.00 FR0000125486
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00 IT0005217390
ING GROEP F2F 11/09/2027	0.00 US456837BF96
REMGRO LTD	0.00 ZAE000026480
SUN COMMUNITIES OPERATING LTD PARTN 5.7% GTD SNR	0.00 US866677AJ62
NTS 15/01/2033 USD1000	
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00 BE0000361700
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00 JP1201561G37
SKANDINAVISKA ENSKIL SEK	0.00 SE0000148884
AMERICAN INTERNATIONAL GROUP	0.00 US0268747849
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00 JP1400031A58
GLENCORE PLC	0.00 JE00B4T3BW64
DEUTSCHE BANK AG (REG)	0.00 DE0005140008
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00 JP1300561H93
DEUTSCHE BOERSE AG	0.00 DE0005810055
MERCK 5.15% 17/05/2063	0.00 US58933YBN40
MONOLITHIC POWER SYSTEMS INC	0.00 US6098391054
SCANSOURCE INC	0.00 US8060371072
COMCAST 5.35% 15/11/2027	0.00 US20030NEA54
SCHLUMBERGER LTD	0.00 AN8068571086
NEC ELECTRONICS CORP	0.00 JP3164720009
PHILLIPS COM	0.00 US7185461040
HEALTH CARE SERV. 5.875% 15/06/2054	0.00 US42218SAM08
PUBLIC STORAGE	0.00 US74460D1090
AMERICAN TOWER 5.80% 15/11/2028	0.00 US03027XCE85
AZIMUT HOLDING SPA	0.00 IT0003261697
FUT 06 DEC 24 EURX EUR-BOBL	0.00
ABBVIE 4.50% 14/05/2035	0.00 US00287YAR09
INTEL CORP 5.625% 10/02/2043	0.00 US458140CH18
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00 IT0005402117
REGIONS FINANCIAL CORP	0.00 US7591EP1005
CANADIAN IMP BANK COM NPV	0.00 CA1360691010
INGERSOLL RAND INC	0.00 US45687V1061

BROADCOM 3.50% 15/02/2041	0.00 US11135FBJ93
HCA 5.125% 15/6/2039	0.00 US404119BY43
WILLIAMS COMPANIES INC	0.00 US9694571004
KAWASAKI HEAVY INDUSTRIES LTD	0.00 JP3224200000
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00 JP1300221643
CF INDUSTRIES INC 5.375% 15/03/2044	0.00 US12527GAE35
MITSUI AND CO NPV	0.00 JP3893600001
CENTURIA INDUSTRIAL REIT	0.00 AU000000CIP0
WELLS FARGO & CO MEDIUM TERM SR NTS TRANCHE 5.013%04/04/2051	0.00 US95000U2M49
INTL. BANK FOR REC 1.25% 10/12/2030	0.00 NZIBDDT017C5
ARCH CAPITAL GROUPCOM	0.00 BMG0450A1053
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00 JP1300441E92
HCA 5.25% 15/04/2025	0.00 US404119BQ19
ASTRAZENECA FINANCE LLC 1.2% 28/MAY/2026	0.00 US04636NAA19
ASSA ABLOY AB	0.00 SE0007100581
OVERSEA-CHINESE BANKING CORP	0.00 SG1504926220
HUARONG FIN. II 0.75% 12/11/2029	0.00 SE0011281922
SOUTHERN CALIFORN 4.125% 01/03/2048	0.00 US842400GK35
WILLIAMS COS 5.30% 15/8/2052	0.00 US969457CA67
ABBVIE 4.70% 14/05/2045	0.00 US00287YAS81
JYSKE BANK A/S F2F 26/10/2028	0.00 XS2615271629
DAIWA HOUSE REIT I REIT	0.00 JP3046390005
GSK PLC SPON ADS EACH REP 2 ORD SHS	0.00 US37733W2044
SWEDEN GOV. BD. 2.50% 12/5/2025	0.00 SE0005676608
HKD BNP PARIBAS A/C	0.00
UNIVEST FINANCIAL COM USD5	0.00 US9152711001
REALTY INC. 1.80% 15/03/2033	0.00 US756109BA12
ZF FINANCE GMBH 3.75% 21/09/20280000 2	0.00 XS2231331260
PAYCHEX INC	0.00 US7043261079
GLP JREIT REIT	0.00 JP3047510007
JOHNSON CONTROLS INTERNATIONAL PLC	0.00 IE00BY7QL619
ALEXANDRIA REAL ES 4.75% 15/4/2035	0.00 US015271BA64
CROWN CASTLE INTL CORP	0.00 US22822V1017
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00 FR001400NEF3
AMERICAN ELECTRIC POWER COMPANY INC	0.00 US0255371017
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00 IT0005480980
STATE STREET CORP USD	0.00 US8574771031
SUN COMMUNITIES OP 4.20% 15/04/2032	0.00 US866677AH07
AIRBNB INC	0.00 US0090661010
CLEANAWAY WASTE MANAGEMENT LIMITED	0.00 AU000000CWY3
M&G F2V 20/10/2048	0.00 XS1888930150
SEKISUI HOUSE REIT INC	0.00 JP3047820000
PRYSMIAN SPA	0.00 IT0004176001
NEXTDC LIMITED ORDINARY FULLY PAID	0.00 AU000000NXT8
SK HYNIX 5.50% 16/01/2027	0.00 USY8085FBT67
ORSTED A/S	0.00 DK0060094928
SWEDBANK 6.136% 12/09/2026	0.00 XS2678312112
CIGNA CORP 4.80% 15/7/2046	0.00 US125523CF53
AMERICAN TOWER 5.25% 15/7/2028	0.00 US03027XCC20
ALEXANDER AND BALDWI	0.00 US0144911049
PROLOGIS PROPERTY MEXICO SA DE CV	0.00 MXCFF1700008
FAIRFAX FINANCIAL HLDGS LTD 5.625% SNR NTS 16/08/2032 USD1000	0.00 US303901BL51
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
SK HYNIX 6.25% 17/1/2026	0.00 USY8085FBJ85
NATWEST GRP. F2V 02/03/2027	0.00 US639057AJ71
BBVA BANCOMER SA/T 5.25% 10/09/20292029	0.00 USP1S81BAC21
RHEINMETALL AG	0.00 DE0007030009
ONEOK INC	0.00 US6826801036
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00 US65339KBW99
LA MONDIALE SAM F2V 26/1/2047EGS	0.00 XS1556395710
MERCK 3.90% 07/03/2039	0.00 US58933YAV74
BELGIUM KINGDOM 1.40% 22/06/2053	0.00 BE0000355645
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00 DE0001030724
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00 XS1580239207
GIVAUDAN - REG	0.00 CH0010645932
BARCLAYS 5.20% 12/05/2026	0.00 US06738EAP07
HEALTHPEAK OP 2.875% 15/01/20311 USD1000	0.00 US42250PAB94

DISCO CORPORATION NPV	0.00 JP3548600000
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00 IT0005438004
LOBLAW COMPANIES LTD	0.00 CA5394811015
COMMONWEALTH EDISON 2.2% 1MTG BDS 01/03/2030	0.00 US202795JR27
USD1000 128	
AUTONATION INC 1.95% SNR NTS 01/08/2028 USD1000	0.00 US05329WAR34
ABBVIE 5.40% 15/3/2054	0.00 US00287YDW66
NEXTRACKER INC	0.00 US65290E1010
SCENTRE GRP. TRUS 4.75% 24/09/2080SD200000 REGS	0.00 USQ8053LAA28
SUN LIFE FINANCIAL INC	0.00 CA8667961053
APOLLO GLOBAL MANA COM	0.00 US03769M1062
UK. GILT 0.50% 22/10/2061	0.00 GB00BMBL1D50
NATIONAL BANK OF CANADA	0.00 CA6330671034
PHIBRO ANIMAL HEALTH CORP	0.00 US71742Q1067
DENMARK GOV. BD. 0.25% 15/11/205201	0.00 DK0009924029
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.00 US24422EXB00
MERCEDES-BENZ GROUP AG	0.00 DE0007100000
BRISTOL-MYERS SQUI 4.90% 22/02/2027	0.00 US110122EE42
VERIZON COMMS. 2.55% 21/03/2031	0.00 US92343VGJ70
T-MOBILE USA 4.50% 15/04/2050	0.00 US87264AAZ84
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00 US233853AV24
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00 XS2027400063
BASF SE	0.00 DE000BASF111
FUT. LIF LONG GILT DEC24	0.00
LA MONDIALE SAM F2V 18/1/2048GS	0.00 XS1751476679
HONG KONG EXCHANGE & CLEAR	0.00 HK0388045442
CK ASSET HOLDINGS HK	0.00 KYG2177B1014
DUPONT DE NEMOURS INC	0.00 US26614N1028
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00 CA135087P329
CNH INDL. CAP. 5.50% 12/01/2029	0.00 US12592BAR50
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00 US694308HR19
HERITAGE FINANCIAL CORP	0.00 US42722X1063
SK HYNIX 1.50% 19/1/2026	0.00 USY8085FBA76
COVIVIO	0.00 FR0000064578
CITIZENS FINANCIAL GROUP INC	0.00 US1746101054
CHENIERE US CHRIS 5.125% 30/06/2027	0.00 US16412XAG07
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00 AU0000345241
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00 JP1300541H31
DANONE	0.00 FR0000120644
ROLLINS INC	0.00 US7757111049
BUONI POLIENNALI D 2.15% 01/03/2072	0.00 IT0005441883
AEP TEXAS 3.45% 15/5/2051	0.00 US00108WAN02
ASHTREAD CAP. 1.50% 12/08/2026	0.00 US045054AN37
SIEMENS ENERGY AG	0.00 DE000ENER6Y0
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00 JP1300551H61
MARS 2.375% 16/07/204044A	0.00 US571676AN55
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00 SE0007125927
UNITED OVERSEAS BANK	0.00 SG1M31001969
LENNOX INTL INC COM	0.00 US5261071071
MARS INC DEL 4.125% GTD SNR NTS 01/04/54 USD2000 144A	0.00 US571676AG05
VODAFONE GROUP ORD	0.00 GB00BH4HKS39
ADVANTEST CORP	0.00 JP3122400009
UK. GILT 1.125% 22/10/2073	0.00 GB00BLBDX619
TC ENERGY CORP	0.00 CA87807B1076
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00 JP1300151485
AUTO TRADER GROUP PLC	0.00 GB00BVYVFW23
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00 BE0000336454
BLACKROCK FUNDING 5.25% 14/03/2054	0.00 US09290DAC56
CHINA RESOURCES DOUBLE CRANE PHARMACEUTICAL CO LTD	0.00 CNE000000Q94
CRITERIA CAIXACORP SA	0.00 ES0140609019
FIDELITY NATIONAL INFORMATION SERVICES I	0.00 US31620M1062
COMMERZBANK AG NPV	0.00 DE000CBK1001
PERM. TSB GRP. HLDGS F2F 30/6/2029	0.00 XS2641927574
BANCO SANTANDER M 5.375% 17/4/2025	0.00 USP1507SAH06
KONINKLIJKE KPN NV	0.00 NL0000009082
KENVUE INC	0.00 US49177J1025
CAMDEN NATIONAL CORP	0.00 US1330341082
CRH PLC LONDON LISTING	0.00 IE0001827041
MS. F2F 18/04/2030	0.00 US61747YFQ35
SEAGATE TECH HLDGS	0.00 IE00BKVD2N49

DOMINION ENERGY INC	0.00 US25746U1097
SYNCHRONY FINANCIAL	0.00 US87165B1035
VOLVO AB - B	0.00 SE0000115446
FOOT LOCKER INC	0.00 US3448491049
HUATAI SECURITIES CO LTD	0.00 CNE100000LQ8
ROYAL CARIBBEAN GROUP	0.00 LR0008862868
MONSTER BEVERAGE SHS ORD	0.00 US61174X1090
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00 JP1300491FC9
PUBLIC SERVICE ENTERPRISE GROUP INC	0.00 US7445731067
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00 BE0000343526
CITIGROUP CCP AUD BROKER ACCOUNT	0.00
CENOVUS ENERGY INC COM NPV	0.00 CA15135U1093
AMERICAN HEALTHCARE REIT ORD SHS	0.00 US3981823038
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00 AU0000300535
BXP INC	0.00 US1011211018
KIMCO REALTY CORP 6.4% SNR NTS 01/03/2034 USD1000	0.00 US49447BAA17
DEUTSCHE POST AG	0.00 DE0005552004
AMETEK INC	0.00 US0311001004
ALIMENTATION COUCHE TARD INC	0.00 CA01626P1484
CGI INC	0.00 CA12532H1047
IDEXX LABORATORIES INC	0.00 US45168D1046
COINBASE GLOBAL INC	0.00 US19260Q1076
VERIS RESIDENTIAL INC	0.00 US5544891048
KROGER 4.60% 15/08/2027	0.00 US501044DS75
MARUBENI CORPORATION	0.00 JP3877600001
EXELON	0.00 US30161N1019
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00 JP1300431E60
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK N.A.	0.00
DARDEN RESTAURANTS INC	0.00 US2371941053
RBS COLLATERAL AC	0.00
SOMPO HOLDINGS INC NPV	0.00 JP3165000005
OMNICOM GROUP	0.00 US6819191064
SNOWFLAKE INC	0.00 US8334451098
WR BERKLEY ORD SHS	0.00 US0844231029
FASTENAL CO	0.00 US3119001044
ARISTOCRAT LEISURE LTD	0.00 AU000000ALL7
GENUS PLC	0.00 GB0002074580
KINDER MOR INC DEL COM	0.00 US49456B1017
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.00 US11133T1034
CHURCH & DWIGHT CO	0.00 US1713401024
JAPAN HOTEL REIT INVESTMENT CORP	0.00 JP3046400002
SYSCO CORPORATION COM	0.00 US8718291078
AVIO SPA	0.00 IT0005119810
TEVA PHARMACEUTICAL SP ADR	0.00 US8816242098
RECKITT BENCKISER GROUP PLC	0.00 GB00B24CGK77
PEMBINA PIPELINE	0.00 CA7063271034
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00 FR0014001NN8
ERICSSON LM - B SHS	0.00 SE0000108656
WESTINGHOUSE AIR 5.611% 11/3/2034034	0.00 US960386AR16
ADIDAS AG	0.00 DE000A1EWVW0
VISTRA CORP	0.00 US92840M1027
ARENA REIT	0.00 AU000000ARF6
SYSTEM ENERGY RES. 6.00% 15/4/2028	0.00 US871911AU71
TRACTOR SUPPLY COMPANY	0.00 US8923561067
FAIRFAX FINL HOLDINGS LTD CAD	0.00 CA3039011026
CORTEVA INC	0.00 US22052L1044
TECHTRONIC INDUSTRIES CO	0.00 HK0669013440
DELL TECHNOLOGIES INC	0.00 US24703L2025
SWISS RE AG	0.00 CH0126881561
NUCOR CORP	0.00 US6703461052
KOREA HOUSING FIN 3.714% 11/04/2027	0.00 XS2545732484
MICROCHIP TECHNOLOGY INC	0.00 US5950171042
VECTOR INC	0.00 JP3835500004
JAPAN EXCHANGE GROUP TEMP	0.00 JP3183200009
DNB BANK ASA	0.00 NO0010161896
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
ANGLO AMERICAN PLC	0.00 GB00B1XZS820
FORD MOTOR COMPANY	0.00 US3453708600

SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF	0.00
COMMERCE TORONTO CA	
CHENIERE ENERGY INC	0.00 US16411R2085
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
AGRICULTURAL BANK OF CHINA LTD	0.00 US00850M1027
ELECTRONIC ARTS INC	0.00 US2855121099
INFORMA PLC	0.00 GB00BMJ6DW54
FLUTTER ENTERTAINM ORD	0.00 IE00BWT6H894
CK HUTCHISON HOLDINGS LTD	0.00 KYG217651051
NETWEALTH GROUP LTD	0.00 AU000000NWL7
CONAGRA BRANDS INC	0.00 US2058871029
HUMANA INC	0.00 US4448591028
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00 BE0000359688
OSK MITSUI OSK LINES LTD	0.00 JP3362700001
UBS GROUP CHF0.10 REGD	0.00 CH0244767585
AZEK COMPANY INC	0.00 US05478C1053
SWEDISH KRONA	0.00
WHARF REAL ESTATE HKD	0.00 KYG9593A1040
YUM! BRANDS INC	0.00 US9884981013
NEW ZEALAND DOLLAR	0.00
HALEON PLC	0.00 GB00BMX86B70
WASION HOLDINGS LT HKD	0.00 KYG9463P1081
SIRIUS REAL ESTATE LTD	0.00 GG00B1W3VF54
SARTORIUS AG VORZUG	0.00 DE0007165631
HYDRO ONE LTD	0.00 CA4488112083
HENKEL AG & CO KGAA NON VTG PREF	0.00 DE0006048432
INDO RUPIAH	0.00
CITIGROUP CCP	0.00
PANASONIC HOLDINGS CORP	0.00 JP3866800000
GE HEALTHCARE HOLDING LLC	0.00 US36266G1076
SEVEN AND I HOLDINGS NPV	0.00 JP3422950000
CRH PUBLIC LIMITED ORD SHS	0.00 IE0001827041
INVINCIBLE INVESTMENT CORP REIT	0.00 JP3046190009
URBAN EDGE PPTYS COM USD	0.00 US91704F1049
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00 JP1300481F92
AIB GRP. F2F 17/11/2027REGS	0.00 XS2343340852
HENNES & MAURITZ	0.00 SE0000106270
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00 CA135087C939
DOW INC	0.00 US2605571031
TESCO ORD	0.00 GB00BLGZ9862
BAKER HUGHES COMPANY	0.00 US05722G1004
ENEOS HOLDINGS INC	0.00 JP3386450005
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00 XS2389757944
NATWEST MKTS. 6.625% 22/6/2026	0.00 XS2638487566
FUT. CBT ULT TNOTE DEC24	0.00
DUPONT DE NEMOURS 5.319% 15/11/2038	0.00 US26078JAE01
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00 US912810FG86
REALTY INC. 2.20% 15/06/2028	0.00 US756109BJ21
NEXT PLC	0.00 GB0032089863
DAIKIN INDUSTRIES	0.00 JP3481800005
SOFTBANK CORP	0.00 JP3732000009
EQT 5.70% 01/04/2028	0.00 US26884LAQ23
DSV A/S	0.00 DK0060079531
MIPS AB	0.00 SE0009216278
M & T BANK CORPORATION	0.00 US55261F1049
HESS CORP	0.00 US42809H1077
NOVA LTD	0.00 IL0010845571
CHECK POINT SOFTWARE TECH	0.00 IL0010824113
LENDLEASE GRP.	0.00 AU000000LLC3
QBE INSURANCE GROUP LTD	0.00 AU000000QBEB9
EDP RENOVAVEIS SA	0.00 ES0127797019
ALNYLAM PHARMACEUTICALS INC	0.00 US02043Q1076
VULCAN MATERIALS CO	0.00 US9291601097
WHITBREAD PLC	0.00 GB00B1KJJ408
EXPEDIA GROUP INC	0.00 US30212P3038
BANCO BPM 4.625% 29/11/2027	0.00 IT0005572166
ARGENX SE	0.00 NL0010832176
KINROSS GOLD CORP	0.00 CA4969024047
AMADEUS IT HLDGS	0.00 ES0109067019
N/WIDE. B/SOC. F2F 07/12/2027	0.00 XS2562898143

POWER ASSETS HOLDINGS LIMITED	0.00 HK0006000050
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.00 CA46071W2058
CHINA CONSTRUCTION BANK	0.00 CNE1000002H1
COREBRIDGE FINL. 4.35% 5/4/2042	0.00 US21871XAK54
STEEL DYNAMICS INC	0.00 US8581191009
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00 SE0004517290
XCEL ENERGY INC	0.00 US98389B1008
LIFESTYLE COMMUNITIES	0.00 AU000000LIC9
SHANGHAI TUNNEL ENGINEERING CO LTD	0.00 CNE000000B83
EQUITABLE HLDGS IN COM	0.00 US29452E1010
GPT	0.00 AU000000GPT8
CAPGEMINI SA	0.00 FR0000125338
KYOCERA CORP	0.00 JP3249600002
MEDIOBANCA BANCA DI ITL	0.00 IT0000062957
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00 US912810FJ26
ISUZU MOTORS	0.00 JP3137200006
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00 NZHNZD0230L2
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00 AU000XCLWAR9
SAMSUNG SDI CO LTD	0.00 KR7006400006
E.ON SE	0.00 DE000ENAG999
MARTIN MARIETTA MATERIALS	0.00 US5732841060
ASPEN GROUP LTD/AUSTRALIA	0.00 AU000000APZ8
CORNING INC	0.00 US2193501051
BAYER AG	0.00 DE000BAY0017
ASR NEDERLAND NV	0.00 NL0011872643
APARTMENT INV&MGMT COM	0.00 US03748R7474
IRON MTN INC NEW COM NPV	0.00 US46284V1017
INTESA SANPAOLO S P A SPONSORED ADR	0.00 US46115H1077
NICK SCALI FURNITURE	0.00 AU000000NCK1
HEIDELBERGCEMENT AG	0.00 DE0006047004
ZSCALER INC	0.00 US98980G1022
OCCIDENTAL PETROLEUM CORP	0.00 US6745991058
WATSCO INC	0.00 US9426222009
BUREAU VERITAS SA	0.00 FR0006174348
CHUGAI PHARMACEUTICAL JPY	0.00 JP3519400000
MURATA MANUFACTURING CO	0.00 JP3914400001
MAYVILLE ENGINEERING CO INC	0.00 US5786051079
SINGAPORE TECH ENG SGD	0.00 SG1F60858221
COSTAR GROUP INC COM	0.00 US22160N1090
ROCKWELL AUTOMATION INC	0.00 US7739031091
CHARTER COMMS. OP 4.908% 23/07/2025	0.00 US161175AY09
OWENS CORNING INC	0.00 US6907421019
BRIDGESTONE CORP	0.00 JP3830800003
INDEPENDENCE REALTY TRUST INC	0.00 US45378A1060
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00 BE0000344532
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000WOW2
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00 AU000XCLWAP3
PARTNERS GROUP	0.00 CH0024608827
WEC ENERGY GROUP INC	0.00 US92939U1060
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00 SE0013935319
UNITED MIZRAHI BANK LIMITED	0.00 IL0006954379
RIO TINTO LIMITED	0.00 AU000000RIO1
FIFTH THIRD BANCORP	0.00 US3167731005
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00 CA8849038085
ON SEMICONDUCTOR CORPORATION	0.00 US6821891057
ARES MANAGEMNT COR COM	0.00 US03990B1017
CAIXABANK F2F 23/2/2033	0.00 XS2558978883
AXON ENTERPRISE I COM USD 0.00001	0.00 US05464C1018
ESSENTIAL PROPERTIES REALTY TRUST INC	0.00 US29670E1073
HOKUETSU INDUSTRIES CO LTD	0.00 JP3841400009
FX OPTIONS	0.00
WOODSIDE ENERGY GROUP LTD ORDINARY FULLY PAID	0.00 AU0000224040
WHEATON PRECIOUS M COM NPV	0.00 CA9628791027
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.00
NOMURA HOLDINGS INC	0.00 JP3762600009
LOGICOR FINC. SAR 4.625% 25/07/2028	0.00 XS2753547673
VORNADO REALTY TRUST	0.00 US9290421091
ATMOS ENERGY CORP 3.375% SNR NTS 15/09/2049 USD2000	0.00 US049560AS49
DIAMONDBACK ENERGY INC	0.00 US25278X1090
Income Due - AUD	0.00
NN GROUP NV	0.00 NL0010773842

ADVANCE RES INV REIT	0.00 JP3047160001
VERISIGN INC	0.00 US92343E1029
OPEN TEXT CORP	0.00 CA6837151068
WESTPAC	0.00
TOYOTA INDUSTRIES CORPORATION	0.00 JP3634600005
ENERGY CORP NEW	0.00 US29364G1031
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.00 AU000000TCL6
FUJI ELECTRIC CO LTD	0.00 JP3820000002
AISIN CORPORATION NPV TEMP	0.00 JP3102000001
EVEREST GROUP LTD	0.00 BMG3223R1088
ATLAS COPCO AB SER`B` NPV (POST SPLIT)	0.00 SE0017486897
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00 ES0000012H58
MASCO CORP USD	0.00 US5745991068
ORIENTAL LAND CO LTD	0.00 JP3198900007
BOUYGUES	0.00 FR0000120503
CHARTER COMMS. OPE 3.70% 1/4/2051	0.00 US161175BV50
PERNOD-RICARD SA	0.00 FR0000120693
ENACT HLDGS INC COM	0.00 US29249E1091
COPT DEFENCE PROPERTIES	0.00 US22002T1088
WILLIS TOWERS WATS COM	0.00 IE00BDB6Q211
SOUTHERN CALIFORNI 4.00% 01/04/2047	0.00 US842400GG23
CHARTER COMMUN INC COM	0.00 US16119P1084
STELLANTIS N V	0.00 NL00150001Q9
CURTISS-WRIGHT CORP	0.00 US2315611010
KEYSIGHT TECHNOLOGCOM USD	0.00 US49338L1035
CHF BNP PARIBAS A/C	0.00
AJINOMOTO CO INC JPY	0.00 JP3119600009
ARCHER DANIELS MIDLAND CO COM STK NPV	0.00 US0394831020
SBA COMMUNICATIONS COM	0.00 US78410G1040
DOVER CORPORATION COM	0.00 US2600031080
THE WAREHOUSE GROUP LIMITED	0.00 NZWHSE0001S6
PPG INDUSTRIES INC	0.00 US6935061076
MIRVAC GRP.	0.00 AU000000MGR9
HOTEL PROP. INVS.	0.00 AU000000HP19
THE HERSHEY COMPANY	0.00 US4278661081
AKAMAI TECHNOLOGIES	0.00 US00971T1016
LULULEMON ATHLETIC	0.00 US5500211090
PRINCIPAL FINANCIAL GROUP	0.00 US74251V1026
BANK OF AMERICA F2F 04/02/2033	0.00 US06051GKK49
SSE PLC	0.00 GB0007908733
DENSO CORP NPV	0.00 JP3551500006
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00 JP13001614A6
KONINKLIJKE PHILIPS NV	0.00 NL0000009538
NOVOZYMES A S	0.00 DK0060336014
LASERTEC CORP NPV	0.00 JP3979200007
MICHELIN CGDE	0.00 FR001400AJ45
KOREAN WON	0.00
ASSURANT INC	0.00 US04621X1081
PURE STORAGE INC	0.00 US74624M1027
DTE ENERGY CO USD	0.00 US2333311072
FANUC CORP NPV	0.00 JP3802400006
SMURFIT WESTROCK P ORD USD0.001 DI	0.00 IE00028FXN24
HUBEI CHUTIAN SMART COMMUNICATION CO LTD	0.00 CNE000001GW5
WEYERHAEUSER CO USD	0.00 US9621661043
SUMITOMO ELECTRIC	0.00 JP3407400005
NOMURA RESEARCH INSTITUTE LTD	0.00 JP3762800005
GARMIN ORD	0.00 CH0114405324
HUBSPOT INC	0.00 US4435731009
NUTANIX INC	0.00 US67059N1081
CORECIVIC INC COM USD0.01	0.00 US21871N1019
UNUM GRP. 6.00% 15/06/2054	0.00 US91529YAT38
GLOBAL PAYMENTS INC	0.00 US37940X1028
BROWN BROWN INC	0.00 US1152361010
SINGAPORE GOV. BD. 2.25% 01/08/2036	0.00 SG31A9000002
PRUDENTIAL PLC	0.00 GB0007099541
BAYERISCHE MOTOREN WERKE AG	0.00 DE0005190003
SHANDONG WIT DYNE HEALTH CO LTD	0.00 CNE000000Z28
ANHUI EXPRESSWAY CO	0.00 CNE1000001X0
PUBLIC SERV. ELEC. 3.00% 01/03/2051USD2000 N	0.00 US74456QCG91
TYLER TECHNOLOGIES INC	0.00 US9022521051
ASICS ORD SHS	0.00 JP3118000003

DASSAULT SYSTEMES SE	0.00 FR0014003TT8
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.00 JP3585800000
SWISS LIFE HOLDING AG	0.00 CH0014852781
PUBLICIS GROUPE	0.00 FR0000130577
BIOGEN INC	0.00 US09062X1037
MARRIOTT VACATIONS WORLDWIDE CORP	0.00 US57164Y1073
SNAP ON INC	0.00 US8330341012
SWISSCOM AG	0.00 CH0008742519
ERSTE GROUP BANK AG	0.00 AT0000652011
FIRSTENERGY CORP USD	0.00 US3379321074
APLOVIN CORP	0.00 US03831W1080
INTL FLAVORS & FRAGRANCES USD	0.00 US4595061015
SANDVIK AB	0.00 SE0000667891
AMEREN CORP	0.00 US0236081024
HEINEKEN NV	0.00 NL0000009165
SMITH A.O CORP	0.00 US8318652091
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00 SE0017830730
MICROSTRATEGY COM USD0.001 CLASS A	0.00 US5949724083
ESTEE LAUDER COMPANIES	0.00 US5184391044
NIPPON ACCOMMODATIONS FUND	0.00 JP3046440008
T ROWE PRICE GROUP	0.00 US74144T1088
FORTIS INC	0.00 CA3495531079
KAWASAKI KISEN KAI NPV	0.00 JP3223800008
ATLAS ARTERIA	0.00 AU0000013559
RAYMOND JAMES FINL	0.00 US7547301090
TAKE TWO INTERACTIVE SOFTWARE INC	0.00 US8740541094
HANMI FINANCIAL CORP	0.00 US4104952043
MOLSON COORS BEVERAGE CO	0.00 US60871R2094
NUTRIEN LTD COM NPV	0.00 CA67077M1086
EMCOR GROUP INC	0.00 US29084Q1004
WSP GLOBAL INC	0.00 CA92938W2022
ROGERS COMMUNICATIONS INC-B	0.00 CA7751092007
NEXANS SA	0.00 FR0000044448
FORTESCUE LTD ORDINARY FULLY PAID	0.00 AU000000FMG4
RPM INTERNATIONAL INC	0.00 US7496851038
HUNTINGTON BANCSHARES INC	0.00 US4461501045
LOGITECH INTERNATIONAL SA	0.00 CH0025751329
KAO CORPORATION	0.00 JP3205800000
KONE CORPORATION NEW	0.00 FI0009013403
NORTHUMBRIAN WATER FIN 5.62% 29/APR/2033	0.00 XS0159898153
RWE AG	0.00 DE0007037129
KOMATSU LTD JPY	0.00 JP3304200003
TFI INTERNATIONAL INC	0.00 CA87241L1094
LYONDELLBASELL INDUSTRIES	0.00 NL0009434992
TECK RESOURCES LTD-CLS B	0.00 CA8787422044
NICE LTD	0.00 IL0002730112
DECKERS OUTDOOR ORD SHS A	0.00 US2435371073
HALLIBURTON CO	0.00 US4062161017
TDK CORP NPV TEMP	0.00 JP3538800008
SMC CORP	0.00 JP3162600005
FERROVIAL SE EURO.01	0.00 NL0015001FS8
DKK BNP PARIBAS A/C	0.00
CBOE GLOBAL MARKET	0.00 US12503M1080
RED ELECTRICA DE ES	0.00 ES0173093024
NAFCO CO LTD	0.00 JP3651160008
FRANCO NEVADA CORP	0.00 CA3518581051
HEXAGON AB	0.00 SE0015961909
COLES GROUP LTD	0.00 AU0000030678
TELEDYNE TECHNOLOGIES INC	0.00 US8793601050
STMICROELECTRONICS NV	0.00 NL0000226223
EVERSOURCE ENERGY COM	0.00 US30040W1080
MCCORMICK AND COMPANY INC	0.00 US5797802064
LINDT & SPRUENGLI AG-REG	0.00 CH0010570759
MERCK KGAA	0.00 DE0006599905
DEVON ENERGY CORPORATION	0.00 US25179M1036
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.00 ES0167050915
SWEDBANK AB	0.00 SE0000242455
FERGUSON ENTERPRIS USD0.0001	0.00 US31488V1070
SUZUKI MOTOR CORP	0.00 JP3397200001
KEYERA CORP COM	0.00 CA4932711001
OKTA INC	0.00 US6792951054

ITURAN LOCATION AND CONTROL	0.00 IL0010818685
MARKEL CORPORATION	0.00 US5705351048
AEON CO LTD	0.00 JP3388200002
CAPCOM CO LTD	0.00 JP3218900003
WEST PHARMACEUTICAL SERVICES	0.00 US9553061055
RESTAURANT BRNDS ICOM NPV	0.00 CA76131D1033
ASAHI GROUP HLD TEMP	0.00 JP3116000005
KELLANOVA	0.00 US4878361082
SUMITOMO CORP JPY	0.00 JP3404600003
STARHUB LTD	0.00 SG1V12936232
SAMPO PLC NPV A	0.00 FI4000552500
EQT CORPORATION	0.00 US26884L1098
HANCOCK WHITNEY CORP	0.00 US4101201097
UNIVERSAL MUSIC GROUP NV	0.00 NL0015000IY2
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00 BE0000340498
SUPER MICRO COMPUTER INC	0.00 US86800U1043
WESTERN DIGITAL CORP	0.00 US9581021055
STATE STREET	0.00
UNION CHIMIQUE UCB SA	0.00 BE0003739530
RPI GBP RCV 3.71% PAY RPI1D 16-MAY-2034	0.00
MEXICAN PESO	0.00
CMS ENERGY CORP	0.00 US1258961002
SANWA HOLDINGS CORPORATION	0.00 JP3344400001
SINGAPORE DOLLAR	0.00
TRANSUNION	0.00 US89400J1079
TELEFONICA SA	0.00 ES0178430E18
SHIONOGI AND CO TEMP	0.00 JP3347200002
EVOLUTION AB	0.00 SE0012673267
ALLY FINANCIAL INC	0.00 US02005N1000
KEYCORP	0.00 US4932671088
WILLIAMS SONOMA ORD SHS	0.00 US9699041011
SONOVA HOLDING AG - REG	0.00 CH0012549785
DOLLAR GENERAL	0.00 US2566771059
ATI INC	0.00 US01741R1023
COOPER COS INC COM USD0.10 (P/S)	0.00 US2166485019
ZIMMER BIOMET HOLDINGS INC	0.00 US98956P1021
ORANGE SA	0.00 FR0000133308
SEIKO EPSON CORP	0.00 US81603X1081
NOKIA OYJ	0.00 FI0009000681
OPTHEA LIMITED OPTION EXPIRING 300626	0.00 AU0000338162
DESCARTES SYSTEMS GROUP INC	0.00 CA2499061083
CLOROX CO DEL	0.00 US1890541097
DAIWA HOUSE INDUSTRY JPY	0.00 JP3505000004
GEBERIT AG-REG	0.00 CH0030170408
BEST BUY CO INC	0.00 US0865161014
COLOPLAST	0.00 DK0060448595
ESSITY AB SER B NPV	0.00 SE0009922164
NIDEC CORPORATION TEMP	0.00 DU06640682D1
COCA-COLA EUROPACIFIC PARTNERS	0.00 GB00BDCPN049
OLYMPUS CORP	0.00 JP3201200007
MONGODB INC	0.00 US60937P1066
LAS VEGAS SANDS CORP	0.00 US5178341070
TRADEWEB MARKETS INC	0.00 US8926721064
EXPEDITORS INTL WASH INC	0.00 US3021301094
HOLOGIC INC	0.00 US4364401012
ZEBRA TECHNOLOGIES CORP	0.00 US9892071054
CENOVUS ENERGY 6.75% 15/11/2039	0.00 US15135UAF66
AGEAS NPV POST SPLIT	0.00 BE0974264930
BAXTER INTL INC COM	0.00 US0718131099
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED	0.00 AU000000WTC3
SETTLEM	
LABCORP HOLDINGS I COM USD0.1	0.00 US5049221055
STANLEY BLACK & DECKER INC	0.00 US8545021011
SUNCORP GROUP LTD	0.00 AU000000SUN6
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE	0.00
BANK	
LPL FINANCIAL HOLDINGS INC	0.00 US50212V1008
CORPAY INC COM USD 0.001	0.00 US2199481068
SIEMENS HEALTHINEERS AG	0.00 DE000SHL1006
SMURFIT WESTROCK P COM USD0.001	0.00 IE00028FXN24
CINCINNATI FINANCIAL CORP	0.00 US1720621010
Income Due - EUR	0.00

GUANGDONG CHJ INDUSTRY CO LTD	0.00 CNE100000KZ1
ENTEGRIS INC	0.00 US29362U1043
ILLUMINA INC	0.00 US4523271090
MAIRE TECNIMONT SPA	0.00 IT0004931058
BALL CORP COM NPV	0.00 US0584981064
RPI GBP RCV 3.7% PAY RPI1D 05-APR-2034	0.00
JAPAN ELEVATOR SERVICE HOLDINGS CO LTD	0.00 JP3389510003
ASTELLAS PHARMA NPV	0.00 JP3942400007
INPOST SA	0.00 LU2290522684
HEALTHPEAK PROPERTIES INC	0.00 US42250P1030
DRAFTKINGS HOLDINGS INC	0.00 US26142V1052
PINTEREST INC	0.00 US72352L1061
FIDELITY NATL FINL FNF GROUP	0.00 US31620R3030
CIGNA 2.40% 15/03/2030	0.00 US125523CL22
LIVE NATION INC	0.00 US5380341090
INTEL 4.10% 11/5/2047	0.00 US458140AY68
QUEST DIAGNOSTICS	0.00 US74834L1008
ESSENT GROUP LTD	0.00 BMG3198U1027
NEUROCRINE BIOSCIENCES INC	0.00 US64125C1099
TEXAS PACIFIC LD COM USD0.01	0.00 US88262P1021
IMPERIAL OIL LTD	0.00 CA4530384086
SECOM CO NPV TEMP	0.00 JP3421800008
TOROMONT INDUSTRIES LTD	0.00 CA8911021050
GENUINE PARTS CO USD	0.00 US3724601055
FIRST CITIZENS BCSHS - CL A	0.00 US31946M1036
MEDPACE HOLDINGS INC	0.00 US58506Q1094
SS AND C TECHNOLOGIES HOLDINGS	0.00 US78467J1007
SGS SA	0.00 CH1256740924
BUNZL PLC	0.00 GB00B0744B38
MEGA FIRST CORPORATION BHD	0.00 MYL3069O0001
Outstanding Settlement Receipts - DKK	0.00
BEIERSDORF AG	0.00 DE0005200000
HANNOVER RUECK SE	0.00 DE0008402215
WIX COM LTD	0.00 IL0011301780
POWER CORP OF CANADA CAD	0.00 CA7392391016
FUT. AUST 10Y SFE DEC24	0.00
ALFA LAVAL AB	0.00 SE0000695876
BURLINGTON STORES INC	0.00 US1220171060
CENTERPOINT ENERGY INC	0.00 US15189T1079
MID-AMERICA APARTMENT COMMUNITIES	0.00 US59522J1034
AVANTOR INC	0.00 US05352A1007
DOLLAR TREE INC	0.00 US2567461080
REINSURANCE GROUP OF AMERICA	0.00 US7593516047
TRIMBLE INC COM NPV	0.00 US8962391004
TOURMALINE OIL CP COM	0.00 CA89156V1067
DOCUSIGN INC	0.00 US2561631068
WARNER BROS DISCOVERY INC	0.00 US9344231041
FACTSET RESEARCH SYSTEMS INC	0.00 US3030751057
ALIGN TECHNOLOGY INC	0.00 US0162551016
ZIJIN MINING GROUP CO LTD	0.00 CNE100000502
DAIMLER TRUCK HOLDING AG	0.00 DE000DTR0CK8
CF INDUSTRIES HOLDINGS INC	0.00 US1252691001
HOCHTIEF AG	0.00 DE0006070006
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00 US5312297550
NIPPON STEEL CORPORATION	0.00 JP3381000003
BANDAI NAMCO HOLDINGS NPV	0.00 JP3778630008
MARATHON OIL CORP	0.00 US5658491064
RESONA HOLDINGS INC	0.00 JP3500610005
NORTHERN TRUST CORP	0.00 US6658591044
NISOURCE INC	0.00 US65473P1057
AVIVA ORD	0.00 GB00BPQY8M80
DYNATRACE INC	0.00 US2681501092
POOL CORPORATION	0.00 US73278L1052
AVERY DENNISON CO US	0.00 US0536111091
RATIONAL AG	0.00 DE0007010803
ANHEUSER-BUSCH INB 4.60% 15/04/2048	0.00 US035240AN09
METRO INC - A	0.00 CA59162N1096
EAST JAPAN RAILWAY JPY	0.00 JP3783600004
CABOT OIL AND GAS CORP	0.00 US1270971039
CARNIVAL CORP USD	0.00 PA1436583006
RECORDATI SPA - NEW	0.00 IT0003828271
FRESENIUS SE CO KGAA	0.00 DE0005785604

OBUYASHI CORPORATION	0.00 JP3190000004
GEORGE WESTON LTD	0.00 CA9611485090
TRELLEBORG AB-B SHS	0.00 SE0000114837
DAVITA INC	0.00 US23918K1088
SMITH & NEPHEW PLC	0.00 GB0009223206
RELIANCE INC	0.00 US7595091023
REVVITY INC	0.00 US7140461093
INTL PAPER CO	0.00 US4601461035
STRAUMANN HLDG	0.00 CH1175448666
ALLIANT ENERGY CORP	0.00 US0188021085
CLP HOLDINGS LIMITED HKD	0.00 HK0002007356
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.00 CNE1000003G1
KAJEMA CORP	0.00 JP3210200006
ZOOM VIDEO COMMUNICATIONS INC	0.00 US98980L1017
EQT AB	0.00 SE0012853455
SUMITOMO FORESTRY CO LTD	0.00 JP3409800004
SANDOZ GROUP ORD SHS	0.00 CH1243598427
CENTRAL JAPAN RAILWAY CO	0.00 JP3566800003
UNI CHARM CORPORATION	0.00 JP3951600000
CANADIAN DOLLAR	0.00
GRACO INC	0.00 US3841091040
GREAT WEST LIFECO	0.00 CA39138C1068
HEALTHCO REIT	0.00 AU0000169302
SUMITOMO MITSUI TRUST HOLDINGS	0.00 JP3892100003
ACCESS CO LTD	0.00 JP3108060009
FUNDING CIRCLE HOLDINGS ORD	0.00 GB00BG0TPX62
THE JM SMUCKER COMPANY	0.00 US8326964058
ARDINE MATHESON HOLDINGS LTD	0.00 US4711154025
ALLEGION PLC	0.00 IE00BFRT3W74
HALMA PLC	0.00 GB0004052071
JULIUS BAER GROUP LTD	0.00 CH0102484968
W P CAREY INC	0.00 US92936U1097
JUNIPER NETWORK INC	0.00 US48203R1041
SVENSKA HANDELSBKN SER A NPV	0.00 SE0007100599
AKZO NOBEL NV	0.00 NL0013267909
SANTOS LIMITED	0.00 AU000000STO6
FUTU HOLDINGS LTD	0.00 US36118L1061
DOMINOS PIZZA INC	0.00 US25754A2015
GENMAB AS	0.00 DK0010272202
BUNGE GLOBAL SA COM USD0.01	0.00 CH1300646267
AMCOR PLC COM USD	0.00 JE00BJ1F3079
KUBOTA CORPORATION	0.00 JP3266400005
COCHLEAR LIMITED	0.00 AU000000COHS
BANK LEUMI LE-ISRAEL	0.00 IL0006046119
Income Due - GBP	0.00
BOC HONG KONG (HOLDINGS) LIMITED	0.00 HK2388011192
VIATRIS INC	0.00 US92556V1061
BIO TECHNE CORP	0.00 US09073M1045
FUGRO NV EURO.05	0.00 NL00150003E1
PANDORA	0.00 DK0060252690
CNY BNP PARIBAS A\C	0.00
NORTONLIFELOCK	0.00 US6687711084
AES CORP	0.00 US00130H1059
EXACT SCIENCES CORP	0.00 US30063P1057
CFS Finerge & NT overlay	0.00
JB HUNT TRANSPORT SERVICES INC	0.00 US4456581077
KIRIN HOLDINGS CO LTD	0.00 JP3258000003
SUMITOMO METAL MINING CO LTD	0.00 JP3402600005
FORTUNE BRANDS HOME AND SECURITY	0.00 US34964C1062
C.H. ROBINSON WORLDWIDE INC	0.00 US12541W2098
ROYALTY PHARMA PLC	0.00 GB00BMVP7Y09
AKER BP ASA NOK1	0.00 NO0010345853
INPEX CORPORATION	0.00 JP3294460005
EPIROC AB	0.00 SE0015658109
GALAXY ENTERTAINMENT GROUP LIMITED	0.00 HK0027032686
SWO_CD_X ITRAXX EUROPE SERIES 42 0.625 201124	0.00
SAUL CENTERS INC	0.00 US8043951016
INTERPUBLIC GROUP COS INC USD	0.00 US4606901001
TELEFLEX INC	0.00 US8793691069
EXOR NV	0.00 NL0012059018
KONAMI GROUP CORP	0.00 JP3300200007
KANSAI ELECTRIC POWER JPY	0.00 JP3228600007

BANK OF IRELAND GR EUR1	0.00 IE00BD1RP616
CARMAX INC	0.00 US1431301027
TOYOTA TSUSHO CORP	0.00 JP3635000007
JACK HENRY & ASSOCIATES INC	0.00 US4262811015
SKYWORKS SOLUTIONS INC	0.00 US83088M1027
RB GLOBAL INC COM NPV	0.00 CA74935Q1072
ROBINHOOD MARKETS INC	0.00 US7707001027
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.00 AU000000VCX7
EMERA INC	0.00 CA2908761018
BOLIDEN ORD SHS	0.00 SE0020050417
RPI EUR RCV 2.5% PAY CPTFE1D 21-MAR-2054	0.00
TORAY INDS INC	0.00 JP3621000003
Outstanding Settlement Receipts - SGD	0.00
TWILIO INC	0.00 US90138F1021
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000CAR3
YOKOGAWA ELECTRIC JPY	0.00 JP3955000009
MGIC INVESTMENT CORP	0.00 US5528481030
ERIE INDEMNITY CO	0.00 US29530P1021
EPAM SYSTEMS INC	0.00 US29414B1044
INCYTE CORP	0.00 US45337C1027
Income Due - CAD	0.00
ALBERMARLE CORP	0.00 US0126531013
BATH AND BODY WORKS INC	0.00 US0708301041
VAT GROUP AG	0.00 CH0311864901
UDR INC	0.00 US9026531049
SHISEIDO COMPANY LIMITED	0.00 JP3351600006
BIOMARIN PHARMACEUTICAL INC	0.00 US09061G1013
RAKUTEN GROUP INC	0.00 JP3967200001
FUTURES MARGIN-NZD	0.00
ZILLOW GROUP INC	0.00 US98954M2008
SAINSBURY (J) PLC	0.00 GB00B019KW72
FUT. OSE 10Y JGB DEC24	0.00
SYSMEX CORP	0.00 JP3351100007
ROCHE HOLDING AG	0.00 CH0012032113
NITORI CO LTD	0.00 JP3756100008
UNUMPROVIDENT CORPORATION	0.00 US91529Y1064
ANDRITZ AG	0.00 AT0000730007
ARMSTRONG WORLD INDUSTRIES INC	0.00 US04247X1028
ALIBABA GROUP HOLDING LTD	0.00 KYG017191142
BILIBILI INC	0.00 US0900401060
ORIGIN ENERGY LIMITED	0.00 AU000000ORG5
ROHTO PHARACEUTICAL CO LTD	0.00 JP3982400008
ADMIRAL GROUP PLC	0.00 GB00B02J6398
SVENSKA CELLULOSA AB - B SHARES	0.00 SE0000112724
HIMS & HERS HEALTH ORD SHS CLASS A	0.00 US4330001060
LUNDIN MINING CORP	0.00 CA5503721063
IMCD NV	0.00 NL0010801007
HYUNDAI ELECTRIC ENERGY SYST	0.00 KR7267260008
ESSENTIAL UTILS	0.00 US29670G1022
TRANSMEDICS GROUP INC	0.00 US89377M1099
RADIAN GROUP INC	0.00 US7502361014
ROKU INC	0.00 US77543R1023
MAGNA INTERNATIONAL INC	0.00 CA5592224011
HCA 3.50% 15/7/2051	0.00 US404119CB31
EBARA CORP NPV	0.00 JP3166000004
ASAHI KASEI CORPORATION	0.00 JP3111200006
CELANESE CORP SERIES A	0.00 US1508701034
DAYFORCE INC	0.00 US15677J1088
CAMDEN PROPERTY TRUST	0.00 US1331311027
FUTURE MARGINS-USD	0.00
YAMAHA MOTOR CO	0.00 JP3942800008
SUMITOMO REALTY & DEVELOPMENT CO	0.00 JP3409000001
PAN PACIFIC INTL H NPV	0.00 JP3639650005
1ST SOURCE CORPORATION	0.00 US3369011032
INSURANCE AUSTRALIA GROUP LIMITED	0.00 AU000000IAG3
MELROSE INDUSTRIES PLC	0.00 GB00BNGDN821
EVERGY INC COM NPV	0.00 US30034W1062
KUEHNE & NAGEL INTERNATIONAL AG	0.00 CH0025238863
CHARLES RIVER LABORATORIES INTERNATIONAL INC	0.00 US1598641074
NORDSON CORP	0.00 US6556631025
CDS_IX_CCP CDX.NA.IG.42 1%	0.00
20290620CHASUS33ICEEUS2I65BYEE1	

CCL INDUSTRIES INC	0.00 CA1249003098
TMX GROUP LTD COM NPV	0.00 CA87262K1057
IMI ORD GBP0.2857	0.00 GB00BGLP8L22
BANCO BPM SPA	0.00 IT0005218380
CARREFOUR SA	0.00 FR0000120172
KESKO OYJ-B SHS	0.00 FI0009000202
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST	0.00 US4281031058
EISAI CO LTD JPY	0.00 JP3160400002
SCHINDLER-HLDG AG REG	0.00 CH0024638212
MOWI ASA	0.00 NO0003054108
KNIGHT SWIFT TRANS CL A COM STK	0.00 US4990491049
EMPIRE CO LIMITED	0.00 CA2918434077
MONDAY COM LTD	0.00 IL0011762130
RENTOKIL INITIAL PLC	0.00 GB00B082RF11
NORSK HYDRO ASA	0.00 NO0005052605
BARRATT DEVELOPMENTS PLC	0.00 GB0000811801
FOX CORP	0.00 US35137L1052
FIRST HORIZON CORP	0.00 US3205171057
TOKYO STEEL MANUFACTURING CO LTD	0.00 JP3579800008
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00 SE0015193313
EDENRED	0.00 FR0010908533
NORTHERN STAR RESOURCES LTD	0.00 AU000000NST8
GAZTRANSPORT ET TECHNIGAZ SA	0.00 FR0011726835
LAMB WESTON HOLDINGS INC	0.00 US5132721045
SOLVENTUM ORD SHS	0.00 US83444M1018
ANTOFAGASTA PLC	0.00 GB0000456144
EASTMAN CHEMICAL COM	0.00 US2774321002
SCHINDLER HOLDING-PART CERT	0.00 CH0024638196
JERONIMO MARTINS SGPS SA	0.00 PTJMT0AE0001
QORVO INC	0.00 US74736K1016
EURONEXT NV	0.00 NL0006294274
JABIL INC	0.00 US4663131039
TOAST INC	0.00 US8887871080
HAFNIA ORD SHS	0.00 BMG4233B1090
RENAULT SA	0.00 FR0000131906
CONTINENTAL AG	0.00 DE0005439004
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00 AU000000S320
NESTE OYJ	0.00 FI0009013296
ALBERTSONS COMPANIES INC	0.00 US0130911037
MARKETAXESS HLDGS COM	0.00 US57060D1081
CNH INDUSTRIAL NV COM	0.00 NL0010545661
SEI INVESTMENTS COMPANY	0.00 US7841171033
CARLYLE GROUP INC	0.00 US14316J1088
BANCO DE SABADELL SA	0.00 ES0113860A34
ASSOCIATED BRITISH FOODS PLC	0.00 GB0006731235
DR ING HC F PORSCHE AG	0.00 DE000PAG9113
TORO CO	0.00 US8910921084
OSAKA GAS CO LTD JPY	0.00 JP3180400008
COVESTRO AG	0.00 DE0006062144
KIKKOMAN CORPORATION JPY	0.00 JP3240400006
CAMPBELL SOUP CO USD	0.00 US1344291091
EPIROC AB SER B NPV POST SPLIT	0.00 SE0015658117
JFE HOLDINGS INC	0.00 JP3386030005
CENTRICA PLC	0.00 GB00B033F229
HEINEKEN HOLDING NV	0.00 NL0000008977
SODEXO	0.00 FR0000121220
APA GROUP	0.00 AU000000APA1
SNAP INC	0.00 US83304A1060
EVONIK INDUSTRIES AG	0.00 DE000EVNK013
ENDESA SA	0.00 ES0130670112
PRO MEDICUS LTD	0.00 AU000000PME8
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00 JP3897700005
RICOH CO	0.00 JP3973400009
NEWMONT CORPORATION	0.00 AU0000297962
MONDI PLC ORD EURO.22	0.00 GB00BMWC6P49
OBIC CO LTD TEMP	0.00 JP3173400007
INTERTEK GROUP INC	0.00 GB0031638363
STORA ENSO OYJ-R SHS	0.00 FI0009005961
ELEMENT FINANCIAL CORP	0.00 CA2861812014
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00 SG1M77906915
MATCH GRP INC	0.00 US57667L1070
ASX LIMITED	0.00 AU000000ASX7

QIAGEN NV ORD EURO.01 POST REV SPLT	0.00 NL0015001WM6
PRESS KOGYO CO	0.00 JP3833600004
STANTEC INC	0.00 CA85472N1096
PAN AMERICAN SILVER CORP	0.00 CA6979001089
ARC RESOURCES COM NPV	0.00 CA00208D4084
TAISEI CORP	0.00 JP3443600006
TELIA COMPANY AB	0.00 SE0000667925
NEMETSCHKE AG	0.00 DE0006452907
CARLSBERG AS - B	0.00 DK0010181759
OVINTIV INC	0.00 US69047Q1022
IVANHOE MINES LTD COM NPV CL A	0.00 CA46579R1047
BARRY CALLEBAUT AG - REG	0.00 CH0009002962
TRYG AS	0.00 DK0060636678
NTT DATA GROUP CORPORATION	0.00 JP3165700000
DELTA AIR LINES INC	0.00 US2473617023
PILBARA MINERALS LTD	0.00 AU000000PLS0
BALOISE HOLDING-REG	0.00 CH0012410517
OMEGA HEALTHCARE INVESTORS	0.00 US6819361006
GILDAN ACTIVEWEAR INC	0.00 CA3759161035
GPE BRUXELLES LAM NPV	0.00 BE0003797140
HONG KONG CHINA GA	0.00 HK0003000038
TELSTRA CORPORATION LIMITED	0.00 AU000000TLS2
BIOMERIEUX NPV	0.00 FR0013280286
PARAMOUNT GLOBAL	0.00 US92556H2067
BNY USD COLLATERAL	0.00
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00 AU000000SHL7
COMPUTERSHARE LTD	0.00 AU000000CPU5
FUJIKURA LIMITED	0.00 JP3811000003
CATALENT INC	0.00 US1488061029
SUBARU CORP	0.00 JP3814800003
APA CORPORATION COM USD0.625	0.00 US03743Q1085
IDEMITSU KOSAN CO LTD	0.00 JP3142500002
POLISH ZLOTY	0.00
SANRIO CO LTD NPV	0.00 JP3343200006
ILS BNP PARIBAS A/C	0.00
ACCOR SA	0.00 FR0000120404
FIRSTSERVICE CORP COM NPV	0.00 CA33767E2024
SIMON PROPERTY GROUP L.P. 2.25% SNR NTS	0.00 US828807DQ71
15/01/2032USD2000	
BENTLEY SYSTEMS INC	0.00 US08265T2087
SWISS PRIME SITE AG	0.00 CH0008038389
ABN AMRO BANK N V DR EACH REP SHS	0.00 NL0011540547
VOLVO AB	0.00 SE0000115420
WALGREENS BOOTS AL COM	0.00 US9314271084
CHESAPEAKE ENERGY COM USD0.01	0.00 US1651677353
WPP PLC	0.00 JE00B8KF9B49
VIVENDI SE	0.00 FR0000127771
WILMAR INTERNATIONAL LTD	0.00 SG1T56930848
AMERICAN FINANCIAL GROUP INC	0.00 US0259321042
ZEALAND PHARMA A S	0.00 DK0060257814
FRANKLIN RESOURCES INC	0.00 US3546131018
ELISA CORPORATION OYJ-A S	0.00 FI0009007884
COCA COLA HBC AG ORD	0.00 CH0198251305
COREBRIDGE FINANCIAL ORD	0.00 US21871X1090
TELENOR ASA	0.00 NO0010063308
ENDEAVOUR GROUP LIMITED ORDINARY FULLY PAID	0.00 AU0000154833
DEFERRED SETTLEM	
LINDT & SPRUENGLI AG-PC	0.00 CH0010570767
HORMEL FOODS CORPORATION	0.00 US4404521001
ANNALY CAPITAL MGT COM	0.00 US0357108390
NEWS CORP	0.00 US65249B1098
MAKITA CORPORATION	0.00 JP3862400003
GFL ENVIRONMENTAL INC	0.00 CA36168Q1046
TECHNOLOGY ONE LIMITED	0.00 AU000000TNE8
MONOTARO CO LTD	0.00 JP3922950005
ASPEN TECHNOLOGY	0.00 US29109X1063
HANKYU HANSHIN HOLDINGS NPV	0.00 JP3774200004
A P MOLLER MAERSK AS	0.00 DK0010244425
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES	0.00 CA45075E1043
INC	
SINGAPORE EXCHANGE LTD	0.00 SG1J26887955
WEST JAPAN RAILWAY NPV	0.00 JP3659000008

SKANSKA AB	0.00 SE0000113250
MATSUKIYOCOCOKARA AND CO	0.00 JP3869010003
HENKEL AG & CO KGAA	0.00 DE0006048408
ADDTECH AB SER B NPV	0.00 SE0014781795
HANG SENG BANK	0.00 HK0011000095
FRESENIUS MEDICAL CARE AG & CO	0.00 DE0005785802
NOK BNP PARIBAS A/C	0.00
KNORR BREMSE AG	0.00 DE000KBX1006
ALSTOM SA	0.00 FR0010220475
LIFCO AB SER B NPV	0.00 SE0015949201
GRAB HOLDINGS LTD	0.00 KYG4124C1096
WH GROUP LTD	0.00 KYG960071028
PUMA SE	0.00 DE0006969603
TREND MICRO INCORPORATED	0.00 JP3637300009
VERBUND AG	0.00 AT0000746409
INDUTRADE AB	0.00 SE0001515552
GEDEON RICHTER PLC	0.00 HU0000123096
PAYCOM SOFTWARE INC	0.00 US70432V1026
OASIS PETROLEUM INC	0.00 US6742152076
AEGON ORD SHS	0.00 BMG0112X1056
SMITHS GROUP PLC	0.00 GB00B1WY2338
SIG COMBIBLOC GROUP AG	0.00 CH0435377954
SAAB ORD SHS CLASS B	0.00 SE0021921269
UNIQA INSURANCE GROUP AG	0.00 AT0000821103
CELSIUS HOLDINGS INC	0.00 US15118V2079
EUROFINS SCIENTIFIC	0.00 FR0014000MR3
SINGAPORE AIRLINES LTD	0.00 SG1V61937297
PERSIMMON PLC	0.00 GB0006825383
NMI HOLDINGS INC	0.00 US6292093050
KINGFISHER PLC GBP0.1571	0.00 GB0033195214
LG ELECTRONICS INC	0.00 KR7066570003
SAPUTO INC	0.00 CA8029121057
MOSAIC CO COM	0.00 US61945C1036
CONCORDIA FINANCIAL GROUP LTD	0.00 JP3305990008
WYNN RESORTS LTD	0.00 US9831341071
MINITUBISHI HC CAPITAL INC	0.00 JP3499800005
HENRY SCHEIN CORP COM	0.00 US8064071025
HONGKONG LAND HOLDINGS LTD	0.00 BMG4587L1090
LOTTERY CORPORATION LIMITED	0.00 AU0000219529
STIFEL FINANCIAL COM USD0.15	0.00 US8606301021
BROWN FORMAN CORP	0.00 US1156372096
ORICA LIMITED	0.00 AU000000OR11
REXEL SA	0.00 FR0010451203
DAITO TRUST CONSTRUCTION COMPANY LTD	0.00 JP3486800000
NIBE INDUSTRIER AB SER B NPV	0.00 SE0015988019
PRIMERICA INC	0.00 US74164M1080
LOGITECH INTERNATIONAL-REG	0.00 CH0025751329
Outstanding Settlement Receipts - CHF	0.00
ALTAGAS INCOME LTD	0.00 CA0213611001
GALP ENERGIA SGPS SA-B SHRS	0.00 PTGALOAM0009
MGM RESORTS INTERNATIONAL	0.00 US5529531015
YASKAWA ELECTRIC CORP	0.00 JP3932000007
TOTO LTD	0.00 JP3596200000
TREASURY WINE ESTATES LIMITED	0.00 AU000000TWE9
TOKAI HOLDINGS CORP	0.00 JP3552260006
MALAYAN BANKING BHD	0.00 MYL115500000
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
OLD REPUBLIC INTL CORP	0.00 US6802231042
MATSON INC	0.00 US57686G1058
MEG ENERGY CORP	0.00 CA5527041084
ZENSHO HOLDINGS CO LTD	0.00 JP3429300001
OMRON CORP	0.00 JP3197800000
JD.COM INC	0.00 KYG8208B1014
LY CORPORATION	0.00 JP3933800009
MEITEC CORPORATION NPV	0.00 JP3919200000
DENTSU GROUP INC	0.00 JP3551520004
ORKLA ASA	0.00 NO0003733800
DAI NIPPON PRINTNG NPV TEMP	0.00 JP3493800001
MAZDA MOTOR CORP	0.00 JP3868400007

M AND G PRUDENTIAL PLC ORD	0.00 GB00BKFB1C65
NEXON CO LTD	0.00 JP3758190007
DIETEREN GROUP	0.00 BE0974259880
AXIS CAPITAL HOLDING	0.00 BMG0692U1099
BLUESCOPE STEEL LIMITED	0.00 AU000000BSL0
MINEBEA MITSUMI INC	0.00 JP3906000009
EVERCORE INC COM USD 0.01 CLASS A	0.00 US29977A1051
JAPAN REAL ESTATE INVESTMENT	0.00 JP3027680002
EMS CHEMIE HLDS REG	0.00 CH0016440353
GUIDEWIRE SOFTWARE INC	0.00 US40171V1008
TOPPAN HOLDINGS INC	0.00 JP3629000005
S&P 500 EMINI 2412 F	0.00
MITSUBISHI GAS CHEMICAL CO	0.00 JP3896800004
XIAOMI CORP	0.00 KYG9830T1067
AZRIELI GROUP	0.00 IL0011194789
SHIMADZU CORP	0.00 JP3357200009
NIPPON PAINT HOLDINGS CO LTD	0.00 JP3749400002
LAND SECURITIES GROUP PLC	0.00 GB00BYW0PQ60
NISSAN MOTOR CO	0.00 JP3672400003
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.00 GB0005405286
SEB SA	0.00 FR0000121709
BIO RAD LABORATORIES INC CLASS A	0.00 US0905722072
DELIVERY HERO SE	0.00 DE000A2E4K43
CHUBU ELECTRIC POWER CO INC	0.00 JP3526600006
KEPPEL LTD	0.00 SG1U68934629
SPS COMMERCE INC COM USD0.001	0.00 US78463M1071
NIPPON SANZO HOLDINGS CORP	0.00 JP3711600001
SUMCO CORPORATION	0.00 JP3322930003
ONO PHARMACEUTICAL CO LTD	0.00 JP3197600004
TELEPERFORMANCE	0.00 FR0000051807
NGK INSULATORS LTD	0.00 JP3695200000
NISSIN FOOD HOLDINGS CO LTD NPV	0.00 JP3675600005
ICL GROUP LTD	0.00 IL0002810146
DAVIDE CAMPARI MIL	0.00 NL0015435975
SHOWA DENKO KK JPY50	0.00 JP3368000000
SYENSQO SA NPV	0.00 BE0974464977
ASIA VITAL COMPONE TWD10	0.00 TW0003017000
BERKELEY GP HLDGS ORD GBP0.05611047	0.00 GB00BPORG003
RANDSTAD NV	0.00 NL0000379121
CAPITALAND INT COM NPV REIT	0.00 DU06420129D9
A P MOLLER-MAERSK B	0.00 DK0010244508
DAIFUKU CO LTD NPV	0.00 JP3497400006
SAMSUNG ELECTRONICS CO LTD	0.00 KR7005930003
TELUS CORP NON-CANANDIAN	0.00 CA87971M9969
BYD CO LTD	0.00 CNE100000296
SWATCH GROUP	0.00 CH0012255151
DEXUS	0.00 AU000000DXS1
REA GROUP LTD	0.00 AU000000OREA9
SBI HOLDINGS INC NPV	0.00 JP3436120004
MEDIBANK PRIVATE LIMITED	0.00 AU000000MPL3
HF SINCLAIR CORPOR COM	0.00 US4039491000
YAKULT HONSHA	0.00 JP3931600005
SOUL PATTINSON (WH) LIMITED FPO	0.00 AU000000SOL3
METSO CORPORATION	0.00 FI0009014575
TENARIS SA	0.00 LU2598331598
SALMAR ASA	0.00 NO0010310956
GJENSIDIGE FORSIKR NOK	0.00 NO0010582521
INFRASTRUTTURA WIR NPV	0.00 IT0005090300
SUNTORY BEVERAGE AND FOOD LTD	0.00 JP3336560002
ACCTON TECHNOLOGY CORPORATION	0.00 TW0002345006
SARTORIUS STEDIM B EURO.1666	0.00 FR0013154002
JARDINE MATHESON HOLDINGS LIMITED	0.00 BMG507361001
LOTES CO LTD ORD	0.00 TW0003533006
HYATT HOTELS CORP-CL A	0.00 US4485791028
HENDERSON LAND DEVELOPMENT CO	0.00 HK0012000102
ZALANDO SE NPV	0.00 DE000ZAL1111
EUROBANK ERGASIAS SERVICES AND	0.00 GRS323003012
CITIGROUP CCP EUR BROKER ACCOUNT	0.00
PORSCHE AUTOMOBIL HOLDING SE	0.00 DE000PAH0038
BROTHER INDUSTRIES LTD	0.00 JP3830000000
NATL BK OF GREECE EUR	0.00 GRS003003035
DEXERIALS CORP	0.00 JP3548770001

HARGREAVES LANSDOWN PLC	0.00 GB00B1VZ0M25
GPT GROUP	0.00 AU000000GPT8
TOKYU CORP NPV	0.00 JP3574200006
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.00 CNE100000593
SECURITAS AB	0.00 SE0000163594
SANDS CHINA LIMITED	0.00 KYG7800X1079
AMERCO COM	0.00 US0235865062
AEROPORTS DE PARIS (ADP)	0.00 FR0010340141
WISE CL A ORD SHS	0.00 GB00BL9YR756
SKF AB	0.00 SE0000108227
ORACLE CORPORATION JAPAN	0.00 JP3689500001
MCDONALDS HOLDINGS CO JAPAN	0.00 JP3750500005
AGC INC	0.00 JP3112000009
FUT DEC 24 SFE 3Y T-BOND	0.00
TIS INC	0.00 JP3104890003
SCREEN HOLDINGS CONPV	0.00 JP3494600004
INVESTOR AB SER A NPV	0.00 SE0015811955
INDUSTRIVARDEN AB	0.00 SE0000190126
MITSUI CHEMICALS INC	0.00 JP3888300005
E INK HOLDINGS INC	0.00 TW0008069006
FOX CORP COM	0.00 US35137L2043
CGI INC COM NPV SUB VTG SHS CL A	0.00 CA12532H1047
SWISSQUOTE GROUP HOLDING SA	0.00 CH0010675863
NITERRA CO LTD	0.00 JP3738600000
HIKARI TSUSHIN INC	0.00 JP3783420007
BOLLORE SE	0.00 FR0000039299
SCOUT24 SE	0.00 DE000A12DM80
ARKEMA	0.00 FR0010313833
MEIJI HOLDINGS CO NPV	0.00 JP3918000005
IBIDEN CO LTD	0.00 JP3148800000
ENTAIN PLC	0.00 IM00B5VQMV65
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
DEUTSCHE LUFTHANSA AG	0.00 DE0008232125
RAMSAY HEALTH CARE	0.00 AU000000RHC8
IPSEN PROMESSES SA	0.00 FR0010259150
SUMITOMO RUBBER INDUSTRIES	0.00 JP3404200002
INVESTMENT AB LATOUR	0.00 SE0010100958
JDE PEETS BV	0.00 NL0014332678
ANA HOLDINGS INC	0.00 JP3429800000
SEKISUI CHEMICAL CO Y50	0.00 JP3419400001
AIR WATER INC	0.00 JP3160670000
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
FABRINET	0.00 KYG3323L1005
FUT. CBT UL T-BONDS DEC24	0.00
CLEAR SECURE INC	0.00 US18467V1098
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00 SE0000108847
SEIKO EPSON CORPORATION	0.00 JP3414750004
JD SPORTS FASHION ORD	0.00 GB00BM8Q5M07
BLOCK INC CDI	0.00 AU0000187353
KEISEI ELECTRIC RAILWAY CO	0.00 JP3278600006
TEMENOS AG	0.00 CH0012453913
AMCOR PLC CDI	0.00 AU000000AMC4
YARA INTERNATIONAL ASA	0.00 NO0010208051
BANK MANDIRI PERS IDR125	0.00 ID1000095003
GETINGE AB-B	0.00 SE0000202624
SINO LAND CO LTD HKG	0.00 HK0083000502
HOLMEN AB SER B NPV	0.00 SE0011090018
SWIRE PACIFIC	0.00 HK0019000162
NOK CORP	0.00 JP3164800009
M3 INC NPV	0.00 JP3435750009
HELLENIQ ENERGY HOLDINGS S.A.	0.00 GRS298343005
SITC INTERNATIONAL	0.00 KYG8187G1055
FUTURES MARGIN-CAD	0.00

FUTURES MARGIN-GBP	0.00
HUSQVARNA AB - B SHARES	0.00 SE0001662230
CK INFRASTRUCTURE	0.00 BMG2178K1009
FUT 06 DEC 24 EURO BUXL BND	0.00
TOHO CO LTD JPY	0.00 JP3598600009
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00 SE0016102115
ROHM CO LTD	0.00 JP3982800009
JAPAN POST INSURANCE CO LTD	0.00 JP3233250004
RPI_CCP USD RCV 2.562% PAY CPI1D 26-OCT- 2028CHASUS33LCHCUK	0.00
SOUTHWEST AIRLINES CO USD	0.00 US8447411088
CARL ZEISS MEDITEC NPV	0.00 DE0005313704
AMPLIFON SPA	0.00 IT0004056880
HAMAMATSU PHOTONICS KK TEMP	0.00 JP3771800004
GLOBAL E ONLINE ORD	0.00 IL0011741688
NEXI SPA ORD	0.00 IT0005366767
SEK BNP PARIBAS A/C	0.00
SHIZUOKA FINANCIAL NPV	0.00 JP3351500008
Income Due - BRL	0.00
TOLL BROTHERS INC	0.00 US8894781033
FUT. ME 10Y CDN BND DEC24	0.00
BANCO SANTANDER SA F2F 02/04/2029	0.00 XS2908735504
EXELIXIS INC	0.00 US30161Q1040
HITACHI CONSTRUCTION MACHINE	0.00 JP3787000003
HALOZYME THERAPEUT COM	0.00 US40637H1095
ZAR BNP PARIBAS A/C	0.00
BACHEM HOLDING AG CHF0.01 REGD SUBD	0.00 CH1176493729
HANG MINI 2410 FUT	0.00
MINI TPX IDX 2412 F	0.00
RAIFFEISEN BANK INTE F2V 02/01/2035	0.00 XS2904849879
IGM FINANCIAL INC	0.00 CA4495861060
MXN BNP PARIBAS A/C	0.00
EUROPEAN FINANCIAL STABILITY FACILT 2.5% 15/12/2027	0.00 EU000A2SCAQ2
VOESTALPINE AG	0.00 AT0000937503
S&P TSX IDX 2412	0.00 DU005XM24121
FUTURES MARGIN-JPY	0.00
TELUS CORPORATION COM NPV	0.00 CA87971M1032
Income Due - SGD	0.00
ING GROEP F2F 02/10/2029	0.00
Futures Margin - AUD	0.00
FUTURES MARGIN-EURO	0.00
SGD BNP PARIBAS A/C	0.00
FUTURES MARGIN-HKD	0.00
SVITZER GROUP A S DKK10	0.00 DK0062616637
Income Due - HKD	0.00
DJ EUR ST50 2412 FU	0.00 DE000C6XKBY2
PLN BNP PARIBAS A/C	0.00
FEE REBATES	0.00
FINABLR PLC	0.00 GB00BJ7HMMW26
FORTUNA CONSUMER LOAN SR 24-2 CL C FLTG RT 18/10/2034	0.00 XS2887887748
SWISS FRANC	0.00
KRW BNP PARIBAS A/C	0.00
DANISH KRONE	0.00
ESC MNLEHMAN BRTHRS HLDGRR 5.250%D011207M020612GL ESCROW	0.00
SWISS MKT IDX 2412 F	0.00 DE000C6XKEE8
MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT TRUSTPEX	0.00
SPI 200 2412 FUT	0.00
TRY BNP PARIBAS A/C	0.00
NEW ISRAELI SHEQEL	0.00
JPM CCP EUR BROKER ACCOUNT	0.00
Income Due - KRW	0.00
US TREASURY N/B 3.5% 30/SEP/2029	0.00 US91282CLN91
Outstanding Settlement Payments - SGD	0.00
Income Due - CHF	0.00
SWO EUR RCV EURIB 6M PAY 2.7 111024	0.00
Income Due - DKK	0.00
BNP New Zealand Dollar Custodial Account	0.00
INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100	0.00

ITALY BUONI POLIEN 4.05% 30/10/2037	0.00
Income Due - MXN	0.00
HANG LUNG PROPERTIES LIMITED	0.00 HK0101000591
MORTGAGE HOUSE RMBS OSMIUM SE 2 B FRN	0.00 AU3FN0090783
15/03/2056FRN 15/03/2056	
HUF BNP PARIBAS A/C	0.00
SOFI CONSUMER LOAN PROGRAM 1 A2 3.14% 25/02/2027	0.00 US83405RAB33
BARINGS CLO LTD 2016-I/BARINGS CLO 201 SER 16-1A CLS XR	0.00 US06759MAA99
144A VAR RT 23/07/2030	
REGIONAL MGMT ISSUANCE TR 2018-1 AST BACKED NT CLA	0.00 US75907PAA84
144A 3.83% 15/07/2027	
MARLETTE FNDG. TST. 2018-1 1A B 3.19% 15/03/2028	0.00 US57109TAB26
GOLDENTREE LOAN OPPS. X 10A XR FRN 20/07/2031	0.00 US38137PAN06
GOLDENTREE LOAN OPPS. XII 12A XR FRN 21/07/2030	0.00 US38137MAF41
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-	0.00 AU3FN0069027
A	
FANNIE MAE POOL 3.00% 01/12/2051	0.00 US3140XFX710
FREDDIE MAC POOL 3.00% 01/07/2050	0.00 US3133KJQ67
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
INVESTA EXT FDS MG HTPE	0.00
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00 AU3FN0058145
PRUDENTIAL PLC ELECTRONIC ELECTION ENTL DI RIGHTS	0.00 GB00BP6MXD84
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
SHURGARD SEL STO L SUBS RTS	0.00 GB00BP6MXD84
CONSTELLATION SOFT COM STK NPV TEMP	0.00 CA21037X1345
TWD BNP PARIBAS A/C	0.00
ABIOMED INC NPV	0.00 US003CVR0169
CBL CORPORATION LTD TEMP	0.00 NZCBLE000156
CZK BNP PARIBAS A/C	0.00
IDR BNP PARIBAS A/C	0.00
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN	0.00
IMPERIAL BANK OF COMMERCE	

TAKEON JPY	0.00
WYNYARD GROUP LTD TEMP	0.00 NZWYNE0001S2
BRL BNP PARIBAS A/C	0.00
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 30/09/2031 USD Q-2031	0.00
UK. GILT 4.375% 31/01/2040	0.00
CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE	0.00
COP BNP PARIBAS A/C	0.00
INTL. FIN. 4.00% 03/04/2025	0.00
FUTURES MARGIN-CHF	0.00
BROADCOM INC 4.35% 15/02/2030	0.00
DANSKE BANK A/S F2V 02/10/2030 4.613% 02/10/2030	0.00 US23636ABJ97
FTSE 100 IDX 2412 FU	0.00 GB00KKY7ZY67
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	0.00
AKER BP 5.125% 01/10/2034	0.00 US00973RAN35
FUT 06 DEC 24 EURX E-SCHATZ	0.00
CAMPBELL SOUP CO 4.75% 23/03/2035	0.00
KREDITANSTALT FUER 3.50% 27/08/2027	0.00 US500769KG83
ANZ BANK NZ 11AM A/C	0.00
CDS_IX_CCP CDX.NA.HY.39 5%	0.00
20271220CHASUS33ICEEUS2I65BRZH6	
CITIGROUP CCP CAD BROKER ACCOUNT	0.00
FUT. YR T-NOTES DEC24	0.00
FUT. US 2YR T-NOTE DEC24	0.00
RPI USD RCV CPI1D PAY 2.5% 21-MAR-2054	0.00
FUT 06 DEC 24 EUR FOAT	0.00
SWO_CD_X ITRAXX EUROPE SERIES 42 0.725 2011242I666VDK8	0.00
CDS_IX_CCP ITRAXX AUSTRALIA SERI 1%	0.00
20290620CHASUS33ICEEUS2I668IBO9	
FUT. CBT 5Y T-NOTE DEC24	0.00
BARCLAYS CCP	0.00
EQIX RCV IBOX \$ LI PAY SOFR 1D 20-03-25IBOXIG INDEX	0.00 DBIOCH3S
Outstanding Settlement Payments - MXN	0.00
Outstanding Settlement Payments - JPY	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BNP PARIBAS	0.00
STANDARD CHARTERED C	0.00
Outstanding Settlement Payments - HKD	0.00
OTC CASH COLLATERAL RECEIVABLE FROM USD J.P. MORGAN SECURITIES PLC.	0.00
UBS COLLATERAL A/C	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE	0.00
FUT. U.S. T-BONDS DEC24	0.00
JP MORGAN COLAT	0.00
Outstanding Settlement Payments - CHF	0.00
Outstanding Settlement Payments - GBP	0.00
Outstanding Settlement Payments - EUR	0.00
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK PLC BARCGB5G	0.00
OTC CASH COLLATERAL RECEIVABLE FROM WESTPAC	0.00
RPI_CCP GBP RCV RPI1D PAY 3.9662% 15-MAY- 2029CHASUS33LCHCUK	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MERRILL LYNCH INTL	0.00
JPM CCP	0.00
RPI_CCP GBP RCV RPI1D PAY 4.0426% 15-MAY- 2029CHASUS33LCHCUK	0.00
Outstanding Settlement Payments - AUD	-0.01
COMMONWEALTH BANK OF	-0.01
CDS_IX_CCP ITRAXX EUROPE SERIES 1%	-0.01
20291220GOLDUS33ICEEUS2I666VDK8	
FUT 06 DEC 24 EURX EUR-BUND	-0.01
CITIGROUP CCP USD BROKER ACCOUNT	-0.01
Outstanding Settlement Payments - DKK	-0.01
CDS_IX_CCP CDX.NA.IG.43 1%	-0.01
20291220GOLDUS33ICEEUS2I65BYEG6	
Outstanding Settlement Payments - NZD	-0.01

FUT 06 DEC 24 EUX EURO-BTP	-0.01
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN CHASEBANK N.A. CHASUS33	-0.01
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM	-0.02
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F	-0.02
BNZ NZD COLL	-0.02
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE	-0.02
OTC DER CASH COLL COLLATERAL PAY	-0.02
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG FRANKFURT	-0.03
Outstanding Settlement Payments - USD	-0.03
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAY	-0.03
OTC CASH COLLATERAL RECEIVABLE FROM USD SBILDEFFXXX 31/12/2050	-0.03
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	-0.03
JPM CCP USD BROKER ACCOUNT	-0.04
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	-0.04
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	-0.05
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.10
NZD Cash Adjustment	-0.29