

Offer name	New Zealand Defence Force FlexiSaver	Offer number	OFR10288
Fund name	Mercer Moderate fund	Fund number	FND55
Period disclosure applies [dd/mm/yyyy]	30/09/2024		
Asset name	% of fund net assets	Security code	
ROBECO CAP. GROWTH ROBECO GBL. CREDITS INC		4.08 LU1653089133	
Liquidity Identifier		3.00	
HOUSING NEW ZEALAND LTD 120625 3.36 GB		1.51 NZHNZD0625L3	
FISHER & PAYKEL HEALTHCARE CORPORATION L		1.49 NZFAPE0001S2	
NEW ZEALAND GOVERNMENT 150531 1.50 GB		1.18 NZGOVDT531C0	
NEW ZEALAND GOVERNMENT 140433 3.50 GB		1.11 NZGOVDT433C9	
NEW ZEALAND GOVERNMENT 150541 1.75 GB		1.03 NZGOVDT541C9	
NEW ZEALAND GOVERNMENT 150534 4.25 GB		1.03 NZGOVDT534C4	
NEW ZEALAND GOVERNMENT 150437 2.75 GB		1.02 NZGOVDT437C0	
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND		1.01 DU0FSIGLINZ2	
NEW ZEALAND GOVERNMENT 200429 3.0 GB		0.95 NZGOVDT429C7	
INFRATIL LIMITED		0.88 NZIFTE0003S3	
NEW ZEALAND GOVERNMENT 150532 2.00 GB		0.88 NZGOVDT532C8	
MICROSOFT CORP		0.85 US5949181045	
AUCKLAND INTERNATIONAL AIRPORT LTD		0.80 NZAIAE0002S6	
WSTP 45 day depo		0.77	
NEW ZEALAND GOVERNMENT 150536 4.25 GB		0.76 NZGOVDT536C9	
WESTPAC NEW ZEALAND LTD 291124 RCD		0.76	
NVIDIA CORP		0.73 US67066G1040	
USD BNP PARIBAS A/C		0.72	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY		0.66 NZLGBDT362C7	
201224 TBILL			
UNITED STATES DOLLAR		0.65	
APPLE INC		0.63 US0378331005	
NEW ZEALAND GOVERNMENT 150535 4.50 GB		0.61 NZGOVDT535C1	
NEW ZEALAND GOVERNMENT 150427 4.50 GB		0.60 NZGOVDT427C1	
CONTACT ENERGY LIMITED		0.60 NZCENE0001S6	
MAINFREIGHT LIMITED		0.57 NZMFTE0001S9	
US. TSY. INFL. 0.625% IL 15/1/2026		0.54 US912828N712	
NEW ZEALAND GOVERNMENT 150554 5.00 GB		0.52 NZGOVDT554C2	
MERIDIAN ENERGY LT NPV		0.51 NZMELE0002S7	
FX POSITIONS		0.49	
US. TSY. NOTE/BOND 1.00% 15/12/20244 USD1000 AV-2024		0.48 US91282CDN83	
NEW ZEALAND GOVERNMENT 150530 4.50 GB		0.48 NZGOVDT530C2	
BANK OF NEW ZEALAND 141024 RCD		0.48	
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND		0.47 NZIIBDT003C0	
AUCKLAND COUNCIL 170425 PNOTE		0.47 NZAKCDT610C5	
AMAZON COM INC		0.46 US0231351067	
EBOS GROUP LIMITED		0.45 NZEBOE0001S6	
BANK OF NEW ZEALAND		0.43	
NEW ZEALAND GOVERNMENT 150425 2.75 GB		0.42 NZGOVDT425C5	
TRANSPOWER NEW ZEALAND LIMITED 231224 PNOTE		0.41 NZTRPDO358L4	
THE A2 MILK COMPANY LIMITED		0.41 NZATME0002S8	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY		0.41 NZLGFDT008C2	
150425 2.75 GB			
SPARK NEW ZEALAND LIMITED		0.41 NZTELE0001S4	
CANADIAN GOV. BD. 4.00% 01/03/2029		0.38 CA135087Q988	
META PLATFORMS INC		0.38 US30303M1027	
BANK OF NEW ZEALAND 221024 RCD		0.38	
ANZ BANK NEWZEALAND LTD 291024 RCD		0.38	
WESTPAC NEW ZEALAND LTD 291024 RCD		0.38	
ASB BANK LTD 221124 RCD		0.38	
WESTPAC NEW ZEALAND LTD 271124 RCD		0.38	
TOYOTA FINANCE NEW ZEALAND LTD 051224 PNOTE		0.38 NZTFSDT888C5	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY		0.38 NZLGBDT338C7	
041224 TBILL			
WESTPAC NEW ZEALAND LTD 201224 RCD		0.38	
ANZ BANK NEWZEALAND LTD 201025 RCD		0.38	
NZD BNP PARIBAS A/C		0.38	
BANK OF NEW ZEALAND 270225 RCD		0.38	
Bank of China		0.37	

NEW ZEALAND GOVERNMENT 150526 0.50 GB	0.36 NZGOVDT526C0
NEW ZEALAND GOVERNMENT 150528 0.25 GB	0.35 NZGOVDT528C6
SUMMERSET GROUP HOLDINGS LTD	0.31 NZSUME0001S0
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE	0.30
TAIWAN SEMICON MANUFACTURING CO LTD	0.30 TW0002330008
ANZ BANK NEW ZEALAND LTD 161024 5.95 TD	0.29
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.29 NZIIBDT002C2
ASB BANK LTD 040625 5.92 TD	0.29
CHINA CONSTRUCT NZ 021224 5.50 TD	0.29
CHINA CONSTRUCT NZ 110925 5.35 TD	0.29
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAP)PE	0.29
NEW ZEALAND GOVERNMENT 140125 TBILL	0.28 NZLGBDT348C6
ASB BANK LTD 280225 RCD	0.28
ASB BANK LTD 230525 RCD	0.28
RYMAN HEALTHCARE LTD	0.27 NZRYME0001S4
ALPHABET INC CAP STK CL A	0.26 US02079K3059
TENCENT HLDGS LIMITED	0.25 KYG875721634
US. TSY. NOTE/BON 4.625% 28/02/20252025 USD1000 AY-2025	0.25 US91282CGN56
MASTERCARD INC - CLASS A	0.25 US57636Q1040
CASH	0.25
MERCURY NZ LIMITED	0.25 NZMRPE0001S2
WELLINGTON REGIONAL COUNCIL 201124 PNOTE	0.24 NZWRCDT278C8
INVESTA COMMERCIAL PROPERTY FUNDAFS	0.23
RABOBANK NEW ZEALAND LTD 041024 RCD	0.23
DUNEDIN CITY TREASURY 161224 PNOTE	0.23 NZDCTDT293C8
CHORUS LIMITED ORDINARY FULLY PAID	0.22 NZCNUE0001S2
US. TSY. NOTE/BON 3.875% 31/03/2025/2025 USD1000 AZ-2025	0.22 US91282CGU99
AUCKLAND COUNCIL 061224 PNOTE	0.21 NZAKCDT619C6
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.21 NZHNZD0001L7
FLETCHER BUILDING LTD	0.20 NZFBUE0001S0
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.20 NZAPTE0001S3
Accruals	0.20
TOYOTA FINANCE NEW ZEALAND LTD 301024 PNOTE	0.19 NZTFSDT885C1
WELLINGTON REGIONAL COUNCIL 281124 PNOTE	0.19 NZWRCDT289C5
DUNEDIN CITY TREASURY 291124 PNOTE	0.19 NZDCTDT292C0
ASB BANK LTD 201224 RCD	0.19
RABOBANK NEW ZEALAND LTD 210225 RCD	0.19
FREIGHTWAYS GROUP LTD	0.19 NZFREE0001S0
RABOBANK NEW ZEALAND LTD 160425 RCD	0.19
DEUTSCHLAND I/L BOND 0.1% 15/04/2026	0.18 DE0001030567
CSL LIMITED	0.18 AU000000CSL8
ASML HOLDING NV	0.18 NL0010273215
PORT OF TAURANGA LTD	0.17 NZPOTE0003S0
DUNEDIN CITY TREASURY 241024 PNOTE	0.17 NZDCTDT289C6
DEXUS WHOLESALE PROPERTY FUNDAUUT	0.17
SAP AG	0.17 DE0007164600
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.16
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD	0.16
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426 1.50 GB	0.16 NZLGFDT014C0
SWEDEN GOV. BD. 3.50% 30/03/2039	0.16 SE0002829192
CHARTER HALL RETAIL PARTNERSHIP NO. 6PE	0.16
LVMH MOET HENNESSY VUITTON SE	0.15 FR0000121014
US. T-BILL. 0.00% 17/04/20252025 USD1000	0.15 US912797KS58
CONSTELLATION SOFTWARE COM	0.15 CA21037X1006
WELLINGTON CITY COUNCIL 170225 PNOTE	0.15 NZWCCDT543C2
RABOBANK NEW ZEALAND 170225 RCD	0.15
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.15
LILLY (ELI) & CO USD	0.15 US5324571083
INTACT FINANCIAL CORPORATION	0.15 CA45823T1066
US TREASURY N/B 4.25% 30/JUN/2029	0.15 US91282CKX82
JP MORGAN CHASE & CO	0.14 US46625H1005
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.14
LOWE'S COS INC	0.14 US5486611073
US TREASURY N/B 4.5% 31/MAR/2026	0.14 US91282CKH33
AMERICAN EXPRESS USD	0.14 US0258161092
ELEVANCE HEALTH INC	0.14 US0367521038
QUALCOMM INC	0.13 US7475251036

NOVO NORDISK ORD SHS CLASS B	0.13 DK0062498333
SOFTBANK GROUP CORP	0.13 JP3436100006
TAUPO DISTRICT COUNCIL 101024 PNOTE	0.13 NZTDCDO284L3
DEUTSCHE BUNDESR 0.50% IL 15/04/2030	0.13 DE0001030559
US. TSY. NOTE/BON 4.375% 31/07/2026	0.13 US91282CLB53
MUFG BANK LTD 221124 RCD	0.13
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150125 TBILL	0.13 NZLGBDT346C0
BERKSHIRE HATHAWAY INC - CLASS B	0.13 US0846707026
THE CIGNA GROUP	0.13 US1255231003
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.13 NZIIBDT004C8
RESMED INC	0.13 AU000000RMD6
HEWLETT PACKARD CO	0.13 US40434L1052
AUTOZONE INC	0.12 US0533321024
CSX CORP COM	0.12 US1264081035
MEITUAN	0.11 KYG596691041
CHRISTCHURCH CITY HOLDINGS LIMITED 211024 PNOTE	0.11 NZCCHDT074C7
AUTOMATIC DATA PROC.	0.11 US0530151036
TOYOTA FINANCE NEW ZEALAND LTD 121224 PNOTE	0.11 NZTFSDT890C1
UNION PACIFIC CORP	0.11 US9078181081
HCA HEALTHCARE INC	0.11 US40412C1018
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.11 DE000BU2Z023
HDFC BANK LTD	0.11 US40415F1012
ISHARES MSCI SAUDI ARABIA ETF	0.11 US46434V4234
HMC WHF NO. 1 PTY LTD - AUDPE	0.11
FISERV INC COM	0.11 US3377381088
US. TSY. NOTE/BOND 0.25% 30/6/2025	0.11 US912828ZW33
KONINKLIJKE AHOLD DELHAIZE NV	0.11 NL0011794037
NEWMONT CORP	0.11 US6516391066
ALIBABA GROUP HOLDING LTD	0.11 KYG017191142
SAMSUNG ELECTRONICS CO LTD	0.10 KR7005930003
ZOETIS INC	0.10 US98978V1035
US. TSY. NOTE/BON 4.875% 31/10/20288	0.10 US91282CJF95
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.10 US912828YS30
ALPHABET INC CAP CL C	0.10 US02079K1079
PACKAGING CORP OF AMERICA	0.10 US6951561090
US TREASURY N/B 2.75% 15/AUG/2032	0.10 US91282CFF32
ITALY BUONI POLIEN 3.85% 15/09/2026	0.10 IT0005556011
JOHNSON & JOHNSON COM	0.10 US4781601046
KROGER CO COM	0.10 US5010441013
STONEPEAK ZENO HOLDINGS (CYM) LP - EUR	0.10
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 021024 TBILL	0.10 NZLGBDT327C0
GOLDMAN SACHS GROUP INC.	0.10 US38141G1040
US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100 BONDS05/2044	0.10 US912810UB25
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.10 US91282CJE21
DUNEDIN CITY TREASURY 201224 PNOTE	0.09 NZDCTDT294C6
KIWI PROPERTY GROUP LIMITED	0.09 NZKPGEO001S9
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE INCOMEFUND	0.09
SINGAPORE GOV. BD 2.875% 01/07/2029	0.09 SG3263998209
BROADCOM ORD SHS	0.09 US11135F1012
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.09 CH0012032048
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.09 JP1201631HC6
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.09 JP1400161P53
AMERICAN TWR REIT INC	0.09 US03027X1000
MERCADOLIBRE INC	0.09 US58733R1023
MCP REAL ESTATE DE BT FUND (AUD)	0.09
GOODMAN GROUP	0.09 AU000000GMG2
INDONESIA TSY. BD. 6.50% 15/02/2031	0.09 IDG000015207
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.09
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.09 JP1051661Q33
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.09
PERFORMANCE FOOD GROUP CO	0.09 US71377A1034
NETFLIX INC	0.09 US64110L1061
PINDUODUO INC	0.09 US7223041028
SKYCITY ENTERTAINMENT GROUP LIMITED	0.09 NZSKCE0001S2
INFRALEMOM SCA	0.09
FINECOBANK BANCO FINECO SPA	0.08 IT0000072170

TOTALENERGIES SE	0.08	FR0000120271
PROCTER & GAMBLE COMPANY	0.08	US7427181091
ARTHUR J GALLAGHER CO	0.08	US3635761097
AFLAC INC	0.08	US0010551028
FAIR ISAAC CORPORATION	0.08	US3032501047
TESLA INC	0.08	US88160R1014
ROPER TECHNOLOGIES INC	0.08	US7766961061
TJX COS INC	0.08	US8725401090
MTU AERO ENGINES AG	0.08	DE000A0D9PT0
WASTE CONNECTIONS COM NPV	0.08	CA94106B1013
GOODMAN PROPERTY TRUST	0.08	NZCPTE000159
INVESTOR AB SER B NPV	0.08	SE0015811963
MCKESSON CORP	0.08	US58155Q1031
WASTE MANAGEMENT INC COM	0.08	US94106L1098
COMPASS GROUP ORD	0.08	GB00BD6K4575
ENGIE	0.08	FR0010208488
BANK OF AMERICA CORPORATION	0.08	US0605051046
SCHWAB (CHARLES) CORP	0.08	US8085131055
ELECTROCOMPONENTS PLC	0.08	GB0003096442
GLOBE LIFE INC	0.08	US37959E1029
WELLINGTON REGIONAL COUNCIL 210125 PNOTE	0.08	NZWRCDT291C1
NOVARTIS AG	0.07	CH0012005267
MOTOROLA SOLUTIONS INC	0.07	US6200763075
BRENNTAG SE	0.07	DE000A1DAH00
US. T-BILL. 0.00% 15/05/20252025 USD1000	0.07	US912797LB15
KKR QUARTZ CO-INVEST GP LLCPE	0.07	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150528 2.25 GB	0.07	NZLGFDT018C1
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.07	JP1400171Q50
IQVIA HOLDINGS INC	0.07	US46266C1053
UNITED PARCEL SERVICE - B	0.07	US9113121068
INTUITIVE SURGICAL INC	0.07	US46120E6023
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.07	NZIIBDT004C8
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.07	NZHNZD0008L2
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.07	US912810SW99
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.07	US91282CBJ99
SHIMANO INC	0.07	JP3358000002
GARTNER INC CL-A	0.07	US3666511072
SONY CORP Y50	0.07	JP3435000009
VERISK ANALYTICS I COM	0.07	US92345Y1064
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.07	US91282CCB54
INTESA SANPAOLO SPA	0.07	IT0000072618
AIA GROUP LTD	0.07	HK0000069689
MOLINA HEALTHCARE INC	0.07	US60855R1005
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFERRED	0.07	AU000000TLX2
JAMES HARDIE INDUSTRIES PLC	0.07	AU000000JHX1
MACQUARIE GROUP LTD	0.07	AU000000MQG1
EURO	0.07	
VAUBAN IP ENERGY SOLUTIONS	0.07	
KKR DIVERSIFIED CORE INFRA B SR	0.07	
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.06	JP1103711P74
GS. GRP. F2F 22/04/2032	0.06	US38141GYB49
ITOCHU CORP JPY	0.06	JP3143600009
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.06	US912810SL35
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.06	
BUNDESobligation 2.10% 12/04/2029.01 .189	0.06	DE000BU25026
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.06	NZGOVDT551C8
GIP AQUARIUS FUND SECONDARY	0.06	
TAIWAN SEMICONDUCT MANUFACTURING USD	0.06	US8740391003
CINTAS CORP	0.06	US1729081059
KEYENCE CORP NPV	0.06	JP3236200006
AMERIPRISE FINANCIAL INC	0.06	US03076C1062
CLEAN HARBORS INC	0.06	US1844961078
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.06	MYBMO1500010
BOOKING HLDGS INC COM	0.06	US09857L1089
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.06	JP1300791P79
LONZA AG - REG	0.06	CH0013841017
ADYEN NV	0.06	NL0012969182
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.06	IT0005534141

TRADE DESK INC	0.06 US88339J1051
SHOPIFY INC COM NPV CL A	0.06 CA82509L1076
SINGAPORE GOV. BD 2.875% 01/09/2030	0.06 SG7U32949426
ADVANCED MICRO DEV	0.06 US0079031078
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.06 US91282CLC37
WELLTOWER INC	0.06 US95040Q1040
US. TSY. NOTE/BON 2.125% 15/5/2025	0.06 US912828XB14
NESTLE SA	0.06 CH0038863350
INTERMEDIATE CAPITAL GROUP PLC	0.06 GB00BYT1DJ19
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.06
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.06
SINGAPORE GOV. BD 2.375% 01/06/2025	0.06 SG31A0000001
GENTRACK GROUP LIMITED ORDINARY SHARES	0.06 NZGTKE0002S9
CONSTELLATION BRANDS INC-A	0.06 US21036P1084
US. TSY. INFL. 2.125% IL 15/02/2041	0.06 US912810QP66
KKR TAURUS CO-INVEST LPPE	0.06
VISA INC - A	0.06 US92826C8394
ASHTREAD GROUP PLC	0.06 GB0000536739
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.06 NZHNZD0935L6
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.06 NZGOVDT429C7
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.05
IIF AUSTRALIA 1 TRUSTPE	0.05
AMPHENOL ORD SHS CLASS A	0.05 US0320951017
UNIPOL GRUPPO FINANZIARIO SPA	0.05 IT0004810054
XERO LIMITED ORDINARY FULLY PAID	0.05 NZXROE0001S2
PTC INC	0.05 US69370C1009
FAST RETAILING CO LTD	0.05 JP3802300008
WELLS FARGO & COMPANY	0.05 US9497461015
NATIONAL GRID	0.05 GB00BDR05C01
EQUINIX INC COM	0.05 US29444U7000
CDW CORP	0.05 US12514G1085
ATMOS ENERGY CORP	0.05 US0495601058
AERCAP HOLDINGS NV	0.05 NL0000687663
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.05 US912810TT51
NORWAY GOV. BD. 1.375% 19/08/2030	0.05 NO0010875230
CORE INFRASTRUCTURE FUND IV SCA	0.05
BHP GROUP LIMITED ORDINARY FULLY PAID	0.05 AU000000BHP4
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.05
BANCO BPM SPA	0.05 IT0005218380
NASDAQ INC	0.05 US6311031081
WELLS FARGO F2F 22/7/2032	0.05 XS2865533462
ENI SPA	0.05 IT0003132476
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.05 JP1103431G66
Income Due - NZD	0.05
CADENCE DESIGN SYSTEMS INC	0.05 US1273871087
US TREASURY N/B 4.12% 15/NOV/2032	0.05 US91282CFV81
TENET HEALTHCARE COM USD 0.05 POST REV SPLIT	0.05 US88033G4073
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.05
Outstanding Settlement Receipts - NZD	0.05
TOKYO ELECTRON LTD JPY	0.05 JP3571400005
VERIZON COMMUNICATIONS	0.05 US92343V1044
SPAIN GOV. BD. 0.50% 30/04/2030	0.05 ES0000012F76
SERVICE CORPORATION INTERNATIONAL	0.05 US8175651046
JEFFERIES FINL GRP COM USD0.0001	0.05 US47233W1099
COMCAST CORP	0.05 US20030N1019
MEXICAN BONOS 7.75% 13/11/2042	0.05 MX0MGO0000R8
SERKO LTD	0.05 NZSKOE0001S7
UNITED KINGDOM GI 0.625% 07/06/2025	0.05 GB00BK5CVX03
AUSTRALIA GOV. BD. 0.25% 21/11/2024	0.05 AU0000083768
OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE PLC	0.05
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M BONOS	0.05 MX0MGO0000B2
MEXICAN BONOS 8.00% 7/11/2047	0.05 MX0MGO0000102
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.05 JP1201301B94
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.05 US91282CGP05
MAPFRE SA	0.05 ES0124244E34
OLD DOMINION FREIGHT LINE INC	0.05 US6795801009
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.05 AU0000018442

BAWAG GROUP AG	0.05 AT0000BAWAG2
SINGAPORE TELECOMM NPV B/L 100	0.05 SG1T75931496
NETHERLANDS GOV. B 2.50% 15/01/2033	0.05 NL0010071189
EDISON INTERNATIONAL	0.04 US2810201077
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.04 MYBMX1100044
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.04 US91282CAU53
NORWAY GOV. BD. 1.50% 19/02/2026	0.04 NO0010757925
US. TSY. NOTE/BON 0.625% 15/5/2030	0.04 US912828ZQ64
SEA LTD	0.04 US81141R1005
AGNICO EAGLE MINES	0.04 CA0084741085
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.04
CLOUDFLARE INC	0.04 US18915M1071
KYUSHU ELECTRIC POWER	0.04 JP3246400000
COUPANG INC COM CL A SHS ORD	0.04 US22266T1097
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.04
KERING	0.04 FR0000121485
TERNA SPA	0.04 IT0003242622
JPM. CHASE F2F 1/6/20341000	0.04 US46647PDR47
HON HAI PRECISION INDUSTRY	0.04 TW0002317005
ADOBE INC COM	0.04 US00724F1012
STANDARD CHARTERED	0.04 GB0004082847
NORWEGIAN GOVERN 1.25% 17/09/2031	0.04 NO0010930522
HOULIHAN LOKEY INC	0.04 US4415931009
BP P.L.C	0.04 GB0007980591
PEXA GROUP LTD PLC	0.04 AU0000158594
MEDIATEK INC	0.04 TW0002454006
SEVERN TRENT PLC	0.04 GB00B1FH8J72
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.04
SPOTIFY TECHNOLOGY COM	0.04 LU1778762911
MERCK & CO INC NEW COM	0.04 US58933Y1055
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.04 US7960508882
PROLOGIS INC COM	0.04 US74340W1036
VENTAS INC	0.04 US92276F1003
AIRSERVICES AUSTR 3.25% 15/05/2026	0.04 AU3CB0237444
MS. F2F 28/4/2032	0.04 US6174468X01
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.04 US9128286T26
KOREA TSY. BD. 2.00% 10/06/2031	0.04 KR103502GB66
BANCO BICAYA ARGENTARIA SA	0.04 ES0113211835
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.04
SAMSARA INC	0.04 US79589L1061
COPART INC	0.04 US2172041061
SCALES CORP LTD	0.04 NZSCLE0002S8
TYSON FOODS INC CLASS A	0.04 US9024941034
MICRON TECHNOLOGY INC USD	0.04 US5951121038
NU HOLDINGS LTD	0.04 KYG6683N1034
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.04 US91282CDY49
TAUPO DISTRICT COUNCIL 041224 PNOTE	0.04 NZTDCDO339L5
US. TSY. NOTE/BON 0.375% 30/4/2025	0.04 US912828ZL77
ICU MEDICAL INC	0.04 US44930G1076
NETHERLANDS GOV. B 0.25% 15/07/2029	0.04 NL0013332430
PING AN INSURANCE GROUP OF CHINA LIMITED	0.04 CNE1000003X6
VISTA GROUP INTERNATIONAL LTD	0.04 NZVGLE0003S1
ORACLE CORP	0.04 US68389X1054
TRANE TECHNOLOGIES PLC	0.04 IE00BK9ZQ967
T&D HOLDINGS INC NPV	0.04 JP3539220008
AT & T INC	0.04 US00206R1023
WOLTERS KLUWER	0.04 NL0000395903
UNITEDHEALTH GROUP INC COM STK	0.04 US91324P1021
HILTON WORLDWIDE H COM	0.04 US43300A2033
GS. GRP. F2F 25/4/2035	0.04 US38141GA955
SPAIN GOV. BD. 1.85% 30/07/2035	0.04 ES0000012E69
Outstanding Settlement Receipts - USD	0.04
ZIONS BANCORPORATION	0.04 US9897011071
LANDESKREDITBANK B 4.25% 07/08/2025	0.04 AU3CB0223097
AMDOCS LIMITED	0.04 GB0022569080
INTEREST RATE SWAPS	0.04
HOME DEPOT INC	0.04 US4370761029
INDRA SISTEMAS SA	0.04 ES0118594417
KKR AQUEDUCT CO-INVEST L.P.PE	0.04
COLOMBIAN TES 7.75% 18/09/2030	0.04 COL17CT03342

BANCO SANTANDER 5.439% 15/07/2031	0.04 US05964HBG92
NORWAY GOV. BD. 2.00% 26/04/2028	0.04 NO0010821598
DIF VI CO-INVEST PROJECT 3 C.V	0.03
UK. GILT 1.75% 7/9/2037	0.03 GB00BZB26Y51
WORKDAY INC	0.03 US98138H1014
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.03 CNE100003662
INDONESIA TSY. BD. 7.50% 15/06/2035	0.03 IDG000013509
AVNET INC	0.03 US0538071038
SCHNEIDER ELECTRIC SE	0.03 FR0000121972
CITIGROUP INC F2F 14/05/2032	0.03 XS2577826386
HERMES INTERNATIONAL	0.03 FR0000052292
ALTAMIRA CO-INVESTMENT SCA	0.03
MGC INVESTMENT CORP	0.03 US5528481030
AIR LIQUIDE	0.03 FR0000120073
SIMON PROPERTY GROUP INC USD	0.03 US8288061091
ATLASSIAN CL A ORD	0.03 US0494681010
MEXICAN BONOS 8.50% 18/11/2038	0.03 MX0MGO000005
4.50% 15/04/2027	0.03 NZGOVDT427C1
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.03 JP1103471H66
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.03 NZIIBDT005C5
NAPIER PORT HOLDINGS LTD	0.03 NZNPHE000552
SKECHERS USA CL A	0.03 US8305661055
WOODWARD INC	0.03 US9807451037
CARGURUS INC	0.03 US1417881091
VITAL HEALTHCARE PROPERTY TRUST	0.03 NZCHPE000154
ECOLAB LTD	0.03 US2788651006
THERMO FISHER SCIENTIFIC INC	0.03 US8835561023
AXIUM INFRASTRUCTUPE	0.03
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.03 JP1201111968
US. TSY. NOTE/BON 4.375% 30/11/2028	0.03 US91282CJN20
MANHATTAN ASSOCIATES INC	0.03 US5627501092
JPM. CHASE F2F 4/2/2032	0.03 US46647PBX33
MITSUBISHI UFJ FINL. F2V 17/4/2035.426% 17/04/2035	0.03 US606822DF83
UBS GROUP AG F2F 17/03/2032EGS	0.03 CH1255915014
VALE SA	0.03 BRVALEACNORO
DANAHER CORP	0.03 US2358511028
EUROPEAN UNION 2.0% 04/OCT/2027	0.03 EU000A3K4DS6
COLOMBIAN TES 6.00% 28/4/2028	0.03
SKY NETWORK TELEVISION LTD	0.03 NZSKTE000156
FUTURE MARGINS-USD	0.03
SES FDR	0.03 LU0088087324
KOREA TSY. BD. 1.25% 10/03/202600	0.03 KR103501GB34
SK HYNIX INC	0.03 KR7000660001
EXXON MOBIL CORPORATION	0.03 US30231G1022
JD.COM INC	0.03 KYG8208B1014
CIGNA 5.25% 15/2/2034	0.03 US125523CV04
AFRICAN DEVELOPMEN 3.50% 18/09/2029	0.03 US00828EFD67
EXELON CORPORATION	0.03 US30161N1019
AXA	0.03 FR0000120628
LINDE PLC	0.03 IE000S9YS762
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.03 JP1400141M51
MSTB03- WEST PAC	0.03
US. TSY. NOTE/BON 3.875% 31/12/2027	0.03 US91282CGC91
ISRAEL GOVERNMENT 2.80% 29/11/2052	0.03 IL0011840761
GAP INC COM STK USD0.05	0.03 US3647601083
TRAVEL PLUS LEISUR CO	0.03 US8941641024
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.03 NZGOVDT433C9
BEIGENE LTD	0.03 US07725L1026
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.03 US655844CU03
ECP TERRA-GEN GROW	0.03
COSTCO WHOLESALE CORP	0.03 US22160K1051
MASTERCARD 4.35% 15/01/2032	0.03 US57636QBB95
SILGAN HOLDINGS INC	0.03 US8270481091
COLOMBIAN TES 7.25% 18/10/2034	0.03 COL17CT03615
BANK OF NEW ZEALAND 290125 2.16 CB	0.03 NZBNZDT396C0
LKQ CORP COM	0.03 US5018892084
PROVINCE OF QUEBEC 4.20% 10/03/2025	0.03 AU3CB0223774
DIGITAL REALTY TRUST INC	0.03 US2538681030
INFOSYS LTD	0.03 US4567881085
OVERSEA-CHINESE BANK FRN 08/03/2027	0.03 AU3FN0085312
KSL CAPITAL PARTNERS CV I	0.03

INNER MONGOLIA MENGDIAN HUANENG THERMAL POWER ORD SHS	0.03 CNE000000GN6
MEXICAN BONOS 7.50% 03/06/2027	0.03 MX0MGO00000D8
ISETAN MITSUKOSHI HOLDINGS LTD	0.03 JP3894900004
SUMITOMO MITSUI TEMP	0.03 JP3890350006
PG AND E CORP	0.03 US69331C1080
CISCO SYSTEMS INC	0.03 US17275R1023
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.03 US9128282A70
MS. F2F 21/4/2034	0.03 US61747YFE05
MEDPACE HOLDINGS INC	0.03 US58506Q1094
ROSS STORES INC	0.03 US7782961038
US. T-BILL. 0.00% 26/11/20242024 USD1000	0.03 US912797MD61
QUILTER PLC ORD GBP 0.08167	0.03 GB00BNHSJN34
PEARSON PLC ORD	0.03 GB0006776081
MONCLER SPA	0.03 IT0004965148
ITAU UNIBANCO HOLDING SA	0.03 BRITUBACNPR1
TEIJIN LTD JPY50	0.03 JP3544000007
JYSKE BANK - REG	0.03 DK0010307958
TERADYNE INC	0.03 US8807701029
ORSTED AS	0.03 DK0060094928
ENSTAR GROUP LTD	0.03 BMG3075P1014
POSTS ITALIANE SPA	0.03 IT0003796171
T MOBILE US INC COM	0.03 US8725901040
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.03 US91282CHK09
BIMBO BAKERIES US 5.375% 09/01/2036	0.03 US09031WAE30
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA	0.03
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.03 JP1103641MA8
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.03
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000	0.03 US912810TX63
BONDS02/2054	
UNITED UTILITIES GROUP PLC	0.03 GB00B39J2M42
MALAYAN BANKING BHD	0.03 MYL1155O0000
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.03
JAPAN POST HOLDINGS CO LTD	0.03 JP3752900005
FRAPORT AG	0.03 DE0005773303
TARGET 4.50% 15/09/2034	0.03 US87612EBS46
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.03 US91282CBS98
SNAM SPA	0.03 IT0003153415
ALEXANDRIA REAL ES 4.70% 01/07/20301/07/2030 USD	0.03 US015271AN94
BIONTECH SE	0.02 US09075V1026
ACCIONA SA	0.02 ES0125220311
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD	0.02 CNE100003G67
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.02 CA135087Q236
BANCO DE SABADELL 5.00% 13/10/2029	0.02 XS2898158485
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.02 US9128283F58
PINNACLE WEST CAPITAL	0.02 US7234841010
DEXCOM INC	0.02 US2521311074
LANDIS AND GYR GROUP AG	0.02 CH0371153492
COMPASS GRP. 3.25% 6/2/2031	0.02 XS2758114321
EQUITY RESIDENTIAL	0.02 US29476L1070
UNITED KINGDOM GIL 1.25% 31/7/2051	0.02 GB00BLH38158
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.02 US91282CCH25
BOSTON SCIENTIFIC CORP COM USD	0.02 US1011371077
UNICREDIT 2.569% 22/9/2026	0.02 US904678AU32
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.02 US91282CJZ59
PORTLAND GENERAL ELECTRIC COMPANY	0.02 US7365088472
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.02
US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.02 US91282CKQ32
COLOMBIAN TES 7.50% 26/08/2026	0.02 COL17CT02625
WULIANGYE YIBIN CO LTD	0.02 CNE000000VQ8
CELLNEX FIN. 2.00% 15/09/203209/2032 EUR100000 7	0.02 XS2385393587
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.02 US91282CDJ71
ABBVIE INC COM	0.02 US00287Y1091
INVITATION HOMES INC	0.02 US46187W1071
IHG FINANCE LLC 3.625% 27/09/2031	0.02 XS2909822517
US TREASURY N/B 4.0% 15/NOV/2042	0.02 US912810TM09
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.02 US912810QB70



STELLANTIS 4.25% 16/6/2031	0.02 XS2634690114
ENPHASE ENERGY INC	0.02 US29355A1079
WEICHOW MOUTAI CO LTD	0.02 CNE0000018R8
AIRSERVICES AUSTRALIA 5.00% 15/05/2031	0.02 AU3CB0309938
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.02 NZGOVDT528C6
BRIGHTHOUSE FINANCIAL INC	0.02 US10922N1037
CARLISLE COS INC	0.02 US1423391002
WEICHAI POWER CO LTD	0.02 CNE1000004L9
SOCIETE GENERALE SA	0.02 FR0000130809
SUEZ SACA 5.00% 3/11/2032000 REGS	0.02 FR001400DQ92
EXPORT-IMPORT BANK O FRN 26/06/2026	0.02 AU3FN0079117
US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026	0.02 US91282CLH24
ASIAN DEV. BANK 3.75% 12/3/2025	0.02 AU3CB0223816
AENA SME S.A.	0.02 ES0105046009
CANADIAN GOV. BD. 2.25% 01/06/2025	0.02 CA135087D507
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.02 AU0000013740
US. TSY. NOTE/BOND 2.00% 15/02/2025	0.02 US912828J272
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.02 US91282CDL28
NOVA LTD	0.02 IL0010845571
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.02 US91282CCS89
CREDIT SUISSE GRP. F2F 1/3/2029	0.02 CH1214797172
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.02 US912810TL26
PROCTER & GAMBLE 4.55% 29/01/2034	0.02 US742718GG89
SCHLUMBERGER HLDGS 5.00% 15/11/2029	0.02 US806851AM38
PFIZER INV. ENTS. 5.34% 19/05/2063	0.02 US716973AH54
BANK OF AMERICA F2F 24/05/20324/05/2032 EUR100000	0.02 XS2345798271
RAIFFEISEN BANK INTL 7.37% 20/DEC/2032	0.02 XS2534786590
NEW YORK TIMES CO CLASS A COM USD0.10	0.02 US6501111073
US TREASURY N/B 3.5% 15/FEB/2033	0.02 US91282CGM73
CRELAN F2F 23/01/20320	0.02 BE0002989706
PETROLEO BRASILEIRO PETROBRAS SA	0.02 BRPETRACNPR6
GSK PLC	0.02 GB00BN75WP63
NZ EXCHANGE LTD	0.02 NZNZXE0001S7
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.02 US91282CHZ77
CHUBB INA HLDGS. 5.00% 15/03/2034	0.02 US171239AK24
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.02 US91282CJJ18
RCI BANQUE SA 3.875% 30/09/2030	0.02 FR001400SSO4
KOREA TSY. BD. 1.50% 10/12/2030	0.02 KR103502GAC2
US TREASURY N/B 4.0% 31/OCT/2029	0.02 US91282CFT36
ENERGIAS DE PORTUGAL SA	0.02 PTEDP0AM0009
ROBLOX CORPORATION COM CL A ORD SHS	0.02 US7710491033
VICTORIAS SECRET A COM USD0.01 WI	0.02 US9264001028
JDE PEET S 4.50% 23/1/2034REGS	0.02 XS2728560959
GS. GRP. F2F 23/04/2029	0.02 US38141GWV21
SALESFORCE INC	0.02 US79466L3024
THE WALT DISNEY CO	0.02 US2546871060
TAYLOR WIMPEY PLC GBP	0.02 GB0008782301
DANSKE BANK 1.50% 2/9/2030	0.02 XS2225893630
SOCIETE GENERALE F2V 19/01/202828	0.02 US83368RBH49
GETLINK SE	0.02 FR0010533075
COCA-COLA 5.20% 14/01/2055	0.02 US191216DZ03
MODERNA INC	0.02 US60770K1079
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000 BONDS05/2054	0.02 US912810UA42
UK. GILT 0.875% 22/10/2029	0.02 GB00BJMHB534
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.02 US912810RJ97
US TREASURY N/B 2.87% 15/MAY/2032	0.02 US91282CEP23
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.02 US912810S221
TEXAS INSTRUMENTS	0.02 US8825081040
FLOWERS FOODS INC	0.02 US3434981011
AGILENT TECHNOLOGIES INC	0.02 US00846U1016
WESTPAC NZD COLL	0.02
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.02 MYBMS1900047
ELIA GROUP SA/NV	0.02 BE0003822393
DR HORTON INC	0.02 US23331A1097

TAMRON CO LTD NPV	0.02 JP3471800007
MR COOPER GROUP INC	0.02 US62482R1077
MEXICAN BONOS 7.75% 23/11/2034	0.02
BNP PARIBAS NOMINEES	0.02
ARO A BIOSURGERY LIMITED ORDINARY FULLY PAID	0.02 NZARXE0001S1
EXTRA SPACE STORAGE INC	0.02 US30225T1025
NETEASE INC	0.02 KYG6427A1022
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.02 CA135087XG49
CHINA LIFE INSURANCE CO LTD	0.02 CNE1000002L3
RLGH FINANCE BERMU 8.25% 17/07/2031	0.02 XS2845154124
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.02 AU000XCLWAR9
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.02 DE0001102580
NORDIC INV. BANK 2.40% 22/09/2025	0.02 AU3CB0287639
AA BD. 5.50% 31/07/2027	0.02 XS2106054443
BANK OF AMERICA F2F 20/12/2028	0.02 US06051GHD43
KUWAIT FINANCE HOUSE KSCP	0.02 KW0EQ0100085
ISHARES MSCI QATAR CAPPED ETF	0.02 US46434V7799
OMV AG	0.02 AT0000743059
BRISTOL-MYERS SQUI 6.40% 15/11/2063	0.02 US110122EC85
ZIM INTEGRATED SHIPPING LTD	0.02 IL0065100930
BANK OF AMERICA F2F 23/07/2030	0.02 US06051GHV41
BPCE F2F 18/01/2027VAR DTD 5.975 18/01/2027	0.02 US05583JAN28
ACCENTURE PLC	0.02 IE00B4BNMY34
DUKE ENERGY FLORI 5.875% 15/11/2033	0.02 US26444HAQ48
WABTEC STP 15/09/2028	0.02 US960386AM29
MITSUI FUDOSAN CO	0.02 JP3893200000
COCA COLA BOTTLING CO CONSOLIDATED	0.02 US1910981026
OLD REPUBLIC INTL CORP	0.02 US6802231042
NINTENDO CO LTD	0.02 JP3756600007
SANTANDER UK GROUP HLDGS 6.83% 21/NOV/2026	0.02 US80281LAS43
INDONESIA TSY. BD 8.375% 15/09/2026	0.02 IDG000009507
STOCKLAND	0.02 AU000000SGP0
MIZUHO FINANCIAL GROUP 1.55% 09/JUL/2027	0.02 US60687YBS72
CORECIVIC INC COM USD0.01	0.02 US21871N1019
NEXTERA ENERGY INC	0.02 US65339F1012
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.02
UNUMPROVIDENT CORPORATION	0.02 US91529Y1064
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.02 US91282CBL46
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.02 US91282CHT18
BROADCOM 3.137% 15/11/2035	0.02 US11135FBP53
APTIV PLC COM	0.02 JE00B783TY65
ENBRIDGE 5.625% 5/4/2034	0.02 US29250NCC74
CBL AND ASSOCIATES PROPERTIES INC	0.02 US1248308785
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.02 US912810PT97
US. TSY. NOTE/BON 1.625% 15/08/2029	0.02 US912828YB05
CVS HEALTH 5.05% 25/03/2048	0.02 US126650CZ11
CNY BNP PARIBAS A\C	0.02
COCA COLA CO USD	0.02 US1912161007
TOHOKU ELECTRIC POWER JPY	0.02 JP3605400005
LINDE PLC 3.625% 12/6/2034	0.02 XS2634594076
GENPACT LTD	0.02 BMG3922B1072
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150531 2.25 GB	0.02 NZLGFDT017C3
US. TSY. NOTE/BOND 0.25% 31/5/2025	0.02 US912828ZT04
INTUIT INC	0.02 US4612021034
IBERDROLA SA	0.02 ES0144580Y14
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.02 US912828ZS21
AUTODESK INC	0.02 US0527691069
BUZZARD MIDSTREAM	0.02
NEW ZEALAND GOV. 1.75% 15/5/2041	0.02 NZGOVDT541C9
US. TSY. NOTE/BON 0.625% 15/8/2030	0.02 US91282CAE12
RYDER SYSTEM 6.60% 01/12/2033	0.02 US78355HKY44
Outstanding Settlement Receipts - JPY	0.02
TRI POINTS HOMES INC	0.02 US87265H1095
EXELON 5.60% 15/03/2053	0.02 US30161NBL47
EVERSOURCE ENERGY 5.50% 01/01/2034	0.02 US30040WAX65
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
TELE2 AB	0.02 SE0005190238
AVALONBAY COMMUNITIES INC	0.02 US0534841012
CANADIAN GOV. BD. 3.25% 1/9/2028	0.02 CA135087Q491

NATWEST GROUP PLC ORD	0.02 GB00BM8PJY71
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.02 BE0000304130
CASH COLLATERAL RECEIVABLE FROM BARCLAYS	0.02
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.02 US55903VBE20
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.02 US91282CBQ33
CHRISTCHURCH CITY HOLDINGS LIMITED 201224 PNOTE	0.02 NZCCHDT076C2
JPM. CHASE F2F 22/04/2030	0.02 US46647PEG72
BYD CO LTD	0.02 CNE100000296
AMERICAN WATER WORKS CO INC	0.02 US0304201033
GOODMAN GRP.	0.02 AU000000GGMG2
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.02 US4592001014
THE ISRAEL CORPORATION LIMITED	0.02 IL0005760173
COLOMBIAN TES 7.00% 30/06/2032	0.02 COL17CT03490
SIEMENS AG NPV EUR	0.02 DE0007236101
OMNES CO-INVEST TA G - EUR	0.02
ASTRAZENECA PLC	0.02 GB0009895292
BANK CENTRAL ASIA TBK PT	0.02 ID1000109507
EBAY INC	0.02 US2786421030
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
US. TSY. NOTE/BON 1.375% 31/10/2028	0.02 US91282CDF59
APPLIED MATERIALS US	0.02 US0382221051
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.02 US91282CCY57
METROPOLITAN LIFE GB FRN 11/07/2029	0.02 AU3FN0089405
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.02 US91282CCV19
KREDITANSTALT FUER 4.00% 27/02/2025	0.02 AU000KFWHAA3
GS. GRP. F2F 24/02/2028	0.02 US38141GZK39
ANHEUSER-BUSCH COS 4.90% 01/02/2046	0.02 US03522AAJ97
HCA 5.60% 01/04/2034	0.02 US404119CU12
WORLD CO LTD	0.02 JP3990210001
RYMAN HOSPITALITY PROPERTIES INC	0.02 US7837771079
GFL ENVIRON. 6.75% 15/01/2031	0.02 US36168QAQ73
YELP INC	0.02 US9858171054
MOTABILITY OPERAT 3.875% 24/01/2034	0.02 XS2742660660
PACIFIC EDGE LTD NPV	0.02 NZPEBE0002S1
EUROGRID 3.915% 01/02/2034	0.02 XS2756342122
UNITED STATES TREA 2.00% 15/8/2025	0.02 US912828K742
KINROSS GOLD CORP 4.5% 15/07/2027	0.02 US496902AQ09
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.02 BE0002939206
NVR INC	0.02 US62944T1051
GRUPO FINANCIERO BANORTE SAB DE CV SER O	0.02 MXP370711014
VOLKSWAGEN BANK 4.625% 3/5/2031	0.02 XS2617457127
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.02 JP1201031877
ARVIDA GROUP LIMITED	0.02 NZARVE0001S5
US. TSY. NOTE/BON 1.625% 15/2/2026	0.02 US912828P469
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.02 US912828V988
FORTINET INC COM	0.02 US34959E1091
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026 USD	0.02 US37190AAA79
CELLNEX TELECOM SA	0.02 ES0105066007
ALD 4.375% 23/11/2026	0.02 FR001400M8T2
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.02 US912828R06
ALIMENTATION COUC 4.011% 12/02/2036	0.02 XS2764880667
VIRGIN MONEY UK F2F 18/3/2028	0.02 XS2757511113
XIAOMI CORP	0.02 KYG9830T1067
GROUPE DES ASSURAN 3.75% 30/04/2029	0.02 FR001400PT38
CADILLAC FAIRVIEW PRP TR 2.5% 15/OCT/2031	0.02 US68327LAD82
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.02 US91282CBW01
COLGATE PALMOLIVE	0.02 US1941621039
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.02 US91282CCF68
MITSUBISHI HEAVY INDUSTRIES LTD	0.02 JP3900000005
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
UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053	0.02 US91324PES74
WESTPAC BANKING CORPORATION	0.02 AU000000WBC1
CAPITEC BANK HOLDINGS LTD	0.02 ZAE000035861

BP CAPITAL MARKETS 3.36% 12/09/2031	0.02 XS2902720171
CHENIERE ENERGY PA 5.75% 15/08/2034	0.02 US16411QAR20
CURTISS-WRIGHT CORP	0.02 US2315611010
DEUTSCHE BANK AG 4.0% 24/JUN/2032	0.02 DE000DL19WN3
RALPH LAUREN CORP COM	0.02 US7512121010
ALLSTATE CORP	0.02 US0200021014
CHINA CONSTRUCTION BANK	0.02 CNE1000002H1
Outstanding Settlement Receipts - EUR	0.02
WELLS FARGO F2F 25/7/20340798 5.78% 25/07/2034	0.02 US95000U3F88
TENNET HLDG. TENNET HLDG. F2V PERP	0.02 XS2207430120
HARTFORD FINANCIAL SERVICES GROUP INC	0.02 US4165151048
UBS GRP. F2V 30/01/2027	0.02 US902613AC28
AIB GROUP PLC	0.02 IE00BF0L3536
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.02 US91282CCW91
IWATANI INTL CORP TEMP	0.02 JP3151600008
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
TORONTO-DOMINION 3.563% 16/04/2031	0.02 XS2803424329
PALO ALTO NETWORKS INC	0.02 US6974351057
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.02 US91282CDW82
VOLKSWAGEN BANK GMBH FIXED 2.5% 31/07/2026	0.02 XS1944390597
UK. GILT 4.50% 7/6/2028	0.02 GB00BMF9LG83
LAM RESEARCH CORPORATION	0.02 US5128071082
BRIXMOR OPERATING 4.05% 1/7/2030	0.02 US11120VAJ26
FISERV 5.15% 12/08/2034	0.02 US337738BN72
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
CP ALL PCL NVDR	0.02 TH0737010R15
XYLEM INC COM	0.02 US98419M1009
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.02 US91282CDP32
EIFFAGE INC	0.02 FR0000130452
JPM. CHASE F2F 23/10/2034	0.02 US46647PDY97
ABBOTT LABS	0.02 US0028241000
ORION OYJ	0.02 FI0009014377
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.02 US912810SN90
GENESIS ENERGY LTD	0.02 NZGNEE000157
US. TSY. NOTE/BOND 2.25% 15/11/2025	0.02 US912828M565
ARMSTRONG WORLD INDUSTRIES INC	0.02 US04247X1028
AUSTRALIA & NEW ZEAL FRN 21/05/202727	0.02 XS2822525205
ELF BEAUTY INC	0.02 US26856L1035
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.02 CNE1000003G1
SAGE GROUP	0.02 GB00B8C3BL03
ZIJIN MINING GROUP ORDINARY SHARES	0.02 CNE100000B24
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.02 US912828ZN34
DATADOG INC	0.02 US23804L1035
WINGSTOP INC	0.02 US9741551033
ALLIANZ SE-REG	0.02 DE0008404005
CHINA COAL XINJI ENERGY CO LTD	0.02 CNE1000008D7
MICROCHIP TECHNOLO 4.25% 01/09/2025	0.02 US595017BA15
CUSHMAN AND WAKEFIELD PLC	0.02 GB00BFZ4N465
IBERDROLA INTL. IBERDROLA INTL. F2V PERP	0.02 XS2295335413
DEUTSCHE BAHN FIN. 3.25% 19/05/2033NTS 19/05/2033 EUR100000	0.02 XS2624017070
PRIMAX ELECTRONICS LTD	0.02 TW0004915004
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.02 AU000XCLWAS7
HOUSING NEW ZEALA 2.247% 05/10/20260000	0.02 NZHNZD0001L7
SEGRO PLC	0.02 GB00B5ZN1N88
PUBLIC BANK BERHAD	0.02 MYL12950O0004
RETAIL OPPORTUNITY INVESTMENT	0.02 US76131N1019
NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26 NZD10000 REGS	0.02 NZLGFDT014C0
REPUBLIC SERVICES INC	0.02 US7607591002
WEA FINANCE LLC 2.87% 15/01/2027	0.02 US92928QAH11
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.02 US37045XDW39
US TREASURY N/B 2.75% 30/APR/2027	0.02 US91282CEN74

AEP TEXAS 5.40% 01/06/2033	0.02 US00108WAR16
DELTA ELECTRONICS INC	0.02 TW0002308004
CITIGROUP F2F 13/02/2030	0.02 US172967PF20
BANK OF AMERICA F2F 21/07/2032	0.02 US06051GKA66
IG GROUP HOLDINGS PLC	0.02 GB00B06QFB75
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
JAPAN GOVERNMENT 0.005% 20/03/2026	0.02 JP1051471M45
ENI 5.95% 15/05/2054	0.02 US26874RAP38
PROPERTY FOR INDUSTRY LTD	0.02 NZPFIE0001S5
VERALTO ORD SHS	0.02 US92338C1036
H & R BLOCK INCORPORATED	0.02 US0936711052
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.02 JP1051531N75
US. TSY. NOTE/BON 0.375% 30/9/2027	0.02 US91282CAL54
TARGA RES. PARTNER 6.50% 30/3/2034	0.02 US87612GAF81
BANK OF MONTREAL F2F 10/7/2030	0.02 XS2856789511
DEUTSCHE BANK F2F 19/11/2030	0.02 DE000DL19VS4
HSBC HOLDINGS PLC F2F 14/9/2031	0.02 XS2685873908
US TREASURY N/B 3.62% 31/AUG/2029	0.02 US91282CLK52
BLACKSTONE PROP. P 1.00% 20/10/2026	0.02 XS2398745922
ASSURED GUARANTY LTD	0.02 BMG0585R1060
PEPSICO INC CAP 2/3	0.02 US7134481081
VICI PROPERTIES INC	0.02 US9256521090
HSBC HOLDINGS PLC F2F 17/08/2029	0.02 US404280CV97
TOYODA GOSEI CO LTD	0.02 JP3634200004
COLOMBIAN TES 13.25% 9/2/2033P1000 B	0.02
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.02 US91282CEB37
BNP PARIBAS F2F 11/07/2030	0.02 FR0014007LK5
CARDINAL HEALTH INC	0.02 US14149Y1082
TOKIO MARINE HOLDINGS INC	0.02 JP3910660004
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000 2023-6	0.02 XS2606297864
BNP PARIBAS SA	0.02 FR0000131104
3I GROUP PLC	0.02 GB00B1YW4400
HUBBELL INC	0.02 US4435106079
RECRUIT HLDGS CO LNPV	0.02 JP3970300004
DEUTSCHE BAHN FIN 1.875% 24/05/2030	0.02 XS2484327999
KOREA TSY. BD. 2.625% 10/09/2035000	0.01 KR103502G594
NORTHUMBRIAN WATER 5.50% 02/10/2037	0.01 XS2794482351
UK. GILT 3.50% 22/01/2045	0.01 GB00BN65R313
BIPROGY INC	0.01 JP3754200008
UNIBAIL RODAMCO WESTFIELD	0.01 FR0013326246
BNP PARIBAS F2V 31/03/2032EGS	0.01 FR0014009HA0
CHUBB LIMITED ORD	0.01 CH0044328745
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050	0.01
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN	0.01
FAIRFAX FINL. HLDG 6.00% 07/12/2033	0.01 US303901BM35
UNILEVER PLC	0.01 GB00B10RZP78
NOMURA HLDGS. 2.172% 14/07/20281000	0.01 US65535HAY53
US TREASURY N/B 1.87% 28/FEB/2027	0.01 US91282CEC10
VOLKSWAGEN FINL. S 6.50% 18/09/2027	0.01 XS2687917018
GEELY AUTOMOBILE HOLDINGS LT	0.01 KYG3777B1032
TOURISM HOLDINGS LTD	0.01 NZHELE0001S9
ZIMMER BIOMET HLDG 5.20% 15/09/2034	0.01 US98956PAZ53
HOWMET AEROSPACE I COM USD	0.01 US4432011082
CITIGROUP INC USD	0.01 US1729674242
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.01 US91282CES61
EAST WEST BANCORP INC	0.01 US27579R1041
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.01 US91282CCJ80
SWEDBANK FRN 30/08/2027	0.01 XS2889371840
COMMERZBANK F2V 06/12/20320 REGS	0.01 DE000CZ45W81
US. TSY. NOTE/BON 1.125% 31/10/2026	0.01 US91282CDG33
FIRSTRAND LTD	0.01 ZAE000066304
COOPERATIEVE RABOBAN FRN 16/07/20286/07/2028	0.01 XS2860946867
ONEMAIN HOLDINGS INC	0.01 US68268W1036
ESSEX PROPERTY TRUST INC	0.01 US2971781057
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.01 JP1051461M13

ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.01 AU000000ANZ3
MEXICAN BONOS 7.75% 29/05/2031	0.01 MX0MGO0000P2
CITIGROUP INC F2F 19/09/2030	0.01 US17327CAT09
SOLVAY FIN. AMERIC 5.85% 04/06/2034	0.01 US834423AF20
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.01 US91282CGH88
INTERACTIVE BROKERS GRO-CL	0.01 US45841N1072
LIBERTY MUTUAL GROUP 4.625% GTD SNR NTS 02/12/2030EUR100000	0.01 XS2561647368
REALTY INCOME CORPORATION	0.01 US7561091049
EUROBANK SA F2F 24/09/2030	0.01 XS2904504979
CATHAY FINANCIAL HOLDING CO	0.01 TW0002882008
INTESA SANPAOLO F2V 21/11/2033	0.01 US46115HBV87
NOVARTIS CAP. 3.80% 18/09/2029	0.01 US66989HAT59
CHEVRON CORP	0.01 US1667641005
GOLDMAN SACHS CCP USD BROKER ACCOUNT	0.01
RTE RESEAU DE TRAN 3.75% 4/7/203535	0.01 FR001400J150
KERING 3.625% 05/09/2031	0.01 FR001400KHW7
UK. GILT 4.50% 07/12/2042	0.01 GB00B1VWPJ53
SCENTRE GROUP	0.01 AU000000SCG8
DIAMONDBACK ENERGY 5.75% 18/04/2054	0.01 US25278XBA63
COX COMMS. 5.45% 15/09/202815/09/2028	0.01 US224044CR68
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.01 JP1103541K42
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.01
US TREASURY N/B 4.5% 31/MAY/2029	0.01 US91282CKT70
SYDNEY AIRPORT FI 4.375% 03/05/20333	0.01 XS2613209670
MCDONALD'S CORP	0.01 US5801351017
GALAXY PIPELINE AS 2.94% 30/09/2040	0.01 XS2300197030
DEERE & CO	0.01 US2441991054
HEWLETT PACKARD EN 5.00% 15/10/2034	0.01 US42824CBV00
STANDARD BANK GROUP	0.01 ZAE000109815
CHUGOKU ELECTRIC POWER CO	0.01 JP3522200009
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53	0.01 US912810TV08
NEDERLANDSE WATERS 3.40% 22/07/2025	0.01 AU3CB0226801
FUBON FINANCIAL HLDG	0.01 TW0002881000
SUNCORP GRP. FRN 27/06/2034	0.01 AU3FN0081386
NXP BV/NXP FDG/NXP 3.15% 01/05/2027	0.01 US62954HAX61
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.01 US91282CCR07
UTD. UTILITIES WAT 3.75% 23/05/20344	0.01 XS2771661357
MBANK SA F2F 27/09/2030	0.01 XS2907137736
SANTANDER UK GRP. HL F2V 08/05/2026	0.01 XS1816338914
ZHEJIANG JINGXIN PHARMACEUTICAL ORD SHS A	0.01 CNE000001K73
ASAHI GRP. HLDGS. 3.384% 16/04/2029	0.01 XS2799473637
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.01 JP1051501N14
SELP FIN. SARL 3.75% 10/8/2027	0.01 XS2511906310
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.01 JP1051511N46
ELIA GRP. SA/NV 3.875% 11/6/2031	0.01 BE6352705782
AMPRION 3.85% 27/08/2039	0.01 DE000A383QR0
JYSKE BANK A/S 0.25% 17/FEB/2028	0.01 XS2409134371
RIVIAN AUTOMOTIVE INC	0.01 US76954A1034
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD- 2026	0.01 US91282CCZ23
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.01 JP1103401F97
BOE TECHNOLOGY GROUP CO LTD	0.01 CNE0000016L5
SUN COMMUNITIES INC	0.01 US8666741041
TOTALENERGIES SE TOTALENERGIES SE F2V PERP	0.01 XS2432130610
OUTSURANCE GRP LTD ZAR0.0001	0.01 ZAE000314084
MACQUARIE BANK 5.272% 02/07/2027	0.01 US55608RBT68
VECTOR LIMITED	0.01 NZVCTE000157
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.01 FR0011883966
N/WIDE. B/SOC. 5.127% 29/07/20295.127% 29/07/2029	0.01 US63861VAK35
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.01 FR0014002WK3
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.01 JP1103601LA4
BANCO DE CHILE	0.01 CLP0939W1081
HSBC HOLDINGS PLC F2F 25/09/2035	0.01
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.01 JP1103621M43
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.01 AU3CB0234581
KLEPIERRE	0.01 FR0000121964
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.01 JP1103631M74
INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096	0.01 IDG000020801

MALAYSIA GOV. BD. 3.502% 31/05/2027	0.01 MYBMX0700034
NATIONAL GRID PLC 3.24% 30/MAR/2034	0.01 XS2486461523
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.01 JP1103521JA8
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.01 JP1103681NA2
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.01 US912828Z948
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.01 US91282CBH34
BPCE S A MEDIUM TERM NTS BOOK ENTRY MED TRM NTS 611 4.75% 19/07/2027	0.01 US05578AE465
US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031	0.01 US91282CKU44
SUN HUNG KAI PROPERTY HKD	0.01 HK0016000132
DEXUS WHOLESALE SHOPPING CENTRE FUNDPE	0.01
COREBRIDGE GBL. FN 5.20% 24/06/2029	0.01 US00138CBA53
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.01 FR0013286192
MPLX 5.50% 15/02/2049	0.01 US55336VAT70
VICI PROPS. 4.95% 15/02/2030	0.01 US925650AC72
UNICREDIT F2V 15/01/203200000	0.01 XS2101558307
BANK HAPOALIM LTD	0.01 IL0006625771
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.01 US912828ZV59
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.01 FR0011317783
AMBEV SA COM NPV	0.01 BRABEVACNOR1
DSM FIRMENICH AG EURO.01	0.01 CH1216478797
VIKING HOLDINGS ORD SHS	0.01 BMG93A5A1010
REPSOL SA	0.01 ES0173516115
BMW INTL. INV. 3.25% 17/11/2028	0.01 XS2823825711
E SUN FINANCIAL HOLDINGS COMPANY LTD	0.01 TW0002884004
ITALY BUONI POLIEN 2.45% 1/9/2033	0.01 IT0005240350
WNS HOLDINGS ORD SHS	0.01 JE00BQC4YW14
ARGAN INC	0.01 US04010E1091
PACIFICORP 5.35% 1MTG BDS 01/12/2053 USD1000	0.01 US695114CZ98
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.01 JP1103691P11
FMC 5.65% 18/05/2033	0.01 US302491AX31
ROYAL BANK OF CANADA	0.01 CA7800871021
SAMSUNG SECURITIES CO LTD	0.01 KR7016360000
WP CAREY 5.375% 30/06/2034	0.01 US92936UAM18
BEIJING TONGRENTANG CO LTD	0.01 CNE100001X92
SYNOPTSYS INC	0.01 US8716071076
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.01 US05964HAQ83
CIA TRANSM ENERGIAPRF NPV PREFERENCE SHARE	0.01 BRTRPLACNPR1
US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ- 2027	0.01 US91282CKZ31
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.01 US91282CJK80
US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC- 2026	0.01 US91282CKS97
COMCAST CORP 3.25% 26/09/2032	0.01 XS2909746310
T-MOBILE USA 3.875% 15/04/2030	0.01 US87264ABF12
SOUTHWEST AIRLINE 5.125% 15/06/2027D1000	0.01 US844741BK34
US TREASURY N/B 4.62% 30/JUN/2026	0.01 US91282CKY65
VONOVIA SE NPV SUBS RTS DIV CASH	0.01 DE000A1ML7J1
SKELLERUP HOLDINGS LIMITED	0.01 NZSKXE0001S8
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.01 US91282CCP41
CIP FNDG. PTY 3.026% 16/12/2027	0.01 AU3CB0285310
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY- 2026	0.01 US91282CKB62
ARGOSY PROPERTY LIMITED	0.01 NZARGE0010S7
SARTORIUS FINANCE 4.50% 14/9/2032	0.01 XS2676395317
SEKISUI HOUSE	0.01 JP3420600003
ROMANIAN GOV. INTL 5.25% 30/05/2032	0.01 XS2829209720
US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR- 2027	0.01 US91282CLG41
LLOYDS BANKING GRP. FRN 29/08/2034	0.01 AU3FN0090866
ELECTRICITE DE FRA 4.75% 17/06/2044	0.01
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.01 JP1103721PA1
PUBLIC SERV. ENT. 6.125% 15/10/203315/10/2033 USD1000	0.01 US744573AX43
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.01 JP1103591L73
CANADIAN IMPERIAL 5.26% 8/4/2029	0.01 US13608JAA51
MAN GROUP PLC N ORD	0.01 JE00BJ1DLW90

COMMONWEALTH BANK 2.552% 14/03/20270226 2.552% 14/03/2027	0.01 US2027A1KK25
SWEDBANK F2V 05/24/2029	0.01 XS2625137265
AFT PHARMACEUTICALS LTD	0.01 NZAFTE0001S4
NUTRIEN 5.40% 21/6/2034	0.01 US67077MBD92
EUROBANK ERGASIAS SERVICES AND AIR NEW ZEALAND LTD	0.01 GRS323003012 0.01 NZAIRE0001S2
JAPAN GOVERNMENT 0.005% 20/09/2026	0.01 JP1051491MA0
CANADIAN APARTMENT PROPERTIES REITS CITIBANK COLAT	0.01 CA1349211054 0.01
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.01 JP1051541NA0
MOTOMOTION CHINA CORP	0.01 CNE100004RH6
FORD MOTOR CREDIT 4.95% 28/05/2027	0.01 US345397C270
SERVICENOW INC	0.01 US81762P1021
CREDIT AGRICOLE 3.875% 20/04/2031	0.01 FR001400HCR4
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.01 JP1103701P43
CPPIB CAPITAL INC 1.50% 23/06/2028	0.01 XS2356317177
REGIONS FINL. F2F 06/09/2035	0.01 US7591EPAV24
KMD BRANDS LIMITED	0.01 NZKMDE0001S3
PLAINS ALL AMERICA 4.50% 15/12/2026	0.01 US72650RBL50
PERNOD RICARD SA 3.375% 07/11/2030	0.01 FR001400PX40
HEARTLAND GROUP HLNPV	0.01 NZHGHE0007S9
UBS 0.25% 01/09/2028	0.01 XS2381671671
IDOL 2024-1 TST. 1 A FRN 21/08/2054	0.01 AU3FN0087383
KIMCO REALTY CORP	0.01 US49446R1095
JOHN DEERE CAP. 4.90% 11/06/20270.0% 11/06/2027	0.01 US24422EXR51
BARRY CALLEBAUT SE 4.00% 14/06/2029	0.01 BE6352800765
KIMCO REALTY OP 1.90% 01/03/2028	0.01 US49446RAX70
CITIGROUP F2F 29/01/2031	0.01 US172967ML25
REALTY INC. 5.00% 15/10/2029	0.01 XS2892950622
BAIDU INC	0.01 KYG070341048
US. TSY. NOTE/BON 2.625% 15/02/2029	0.01 US9128286B18
OPTHEA LIMITED ORDINARY FULLY PAID	0.01 AU000000OPT2
NATIONAL FUEL GAS COMPANY	0.01 US6361801011
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.01 US12513GBG38
Outstanding Settlement Receipts - AUD	0.01
WELLS FARGO F2F 30/10/2030	0.01 US95000U2G70
HYUNDAI MARINE FIRE INC CO	0.01 KR7001450006
KON. PHILIPS 3.75% 31/05/2032	0.01 XS2826712551
MS. F2F 10/12/2026	0.01 US6174468V45
LOGICOR FINANCING 4.25% 18/07/2029	0.01 XS2860968085
SPAIN GOV. BD. 4.70% 30/07/2041	0.01 ES00000121S7
MONDELEZ INTERNATIONAL INC	0.01 US6092071058
P T ASTRA INTL	0.01 ID1000122807
ING GROEP F2V 26/08/2035	0.01 XS2886191589
ASAHI GRP. HLDGS. 3.464% 16/04/2032	0.01 XS2799473801
SIGNIFY NV EURO.01	0.01 NL0011821392
UNITED STATES TRE 4.625% 15/06/2027	0.01 US91282CKV27
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.01 FR0013313582
BANCO SANTANDER F2F 09/01/20280 205 REGS	0.01 XS2743029253
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.01 FR0012993103
AT&T INC 3.65% 15/09/2059	0.01 US00206RLV23
NEC CORPORATION	0.01 JP3733000008
TRUIST FINANCIAL CORPORATION TRANCHE # TR 9 5.9% 28/10/2026	0.01 US89788MAJ18
FEDERAL REALTY INVESTMENT TRUST	0.01 US3137451015
US BANCORP F2F 01/02/202902 4.89% 01/02/2029	0.01 US91159HJK77
S AND P GLOBAL INC COM	0.01 US78409V1044
BANQUE FEDERATIVE DU CR MUTUEL TRANCHE # SR 24 4.935% 26/01/2026	0.01 US06675FAZ09
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA- 2026	0.01 US91282CKK61
CITIGROUP F2F 20/03/2030	0.01 US172967ME81
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW- 2026	0.01 US91282CJV46
DANSKE BANK F2V 09/01/20266.466% 09/01/2026	0.01 US23636ABF75
NIPPON YUSEN KK NPV	0.01 JP3753000003
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
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.01



TELEFONICA BRASIL SA	0.01 BRVIVTACNORO
SEVERN TRENT UTIL 5.875% 31/07/2038	0.01 XS2870262859
HSBC HOLDINGS PLC F2F 12/09/20260000	0.01 US404280BX62
MITSUBISHI UFJ FINL. F2V 17/04/2030	0.01 US606822DE19
TOYO SUISAN KAISHA	0.01 JP3613000003
XIAMEN BANK CO LTD	0.01 CNE100004HT2
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.01 US912810SX72
INTERNATIONAL CONTAINER TERMINAL SERVICE	0.01 PHY411571011
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.01 FR0013341682
ATHORA HLDG. 5.875% 10/09/2034	0.01 XS2831758474
AMGEN INC	0.01 US0311621009
WISDOM MARINE LINES CO LTD	0.01 KYG9721M1033
SOCIETE GENERALE F2V 21/01/2026	0.01 US83368RBG65
CANTOR FITZGERALD LP 4.5% SNR NTS 14/04/2027 USD1000 144A	0.01 US138616AK34
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.01 JP1103551K72
AMERICAN TOWER 5.20% 15/02/2029	0.01 US03027XCG34
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.01 JP1103531K10
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000 BONDS_05/52	0.01 US912810TG31
US. TSY. NOTE/BOND 1.75% 31/12/2024	0.01 US912828YY08
ATLANTIC CITY ELECTRIC CO 2.3% 1MTG BDS 15/03/2031USD2000	0.01 US048303CJ83
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
BANK MANDIRI PERS IDR125	0.01 ID1000095003
SUMITOMO MITSUI TRUST BANK LTD 5.65% 144A 5.65% 09/03/2026	0.01 US86563VBG32
GILEAD SCIENCES INC	0.01 US3755581036
TRIP COM GROUP LTD	0.01 KYG9066F1019
GE AEROSPACE	0.01 US3696043013
MITSUBISHI UFJ FINANCIAL	0.01 JP3902900004
NATWEST GRP. F2F 14/9/2029	0.01 XS2387060259
BIG YELLOW GROUP PLC	0.01 GB0002869419
US. TSY. NOTE/BON 3.125% 15/11/2028	0.01 US9128285M81
ABBVIE 4.05% 21/11/2039	0.01 US00287YCA55
QUANTA COMPUTER INC	0.01 TW0002382009
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.01 US91282CBB63
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.01 US65364UAQ94
COMCAST 4.15% 15/10/2028	0.01 US20030NCT63
SPAIN GOV. BD. 2.90% 31/10/2046	0.01 ES00000128C6
VONOVIA 0.00% 01/12/2025	0.01 DE000A3MP4T1
BANCO SANTANDER CENTRAL HISP	0.01 ES0113900J37
US. TSY. NOTE/BON 2.875% 15/08/2028	0.01 US9128284V99
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.01 AU000XCLWAW3
MITSUBISHI UFJ FINL. F2V 13/09/202813/09/2028 USD	0.01 US606822CN27
LG CHEM LTD	0.01 KR7051910008
KB HOME	0.01 US48666K1097
TRANSCANADA PIPEL 4.625% 01/03/20344 USD1000	0.01 US89352HAM16
CARRIER GLOBAL COR COM	0.01 US14448C1045
DARLING INGREDIENTS INC	0.01 US2372661015
BANGKOK BANK PUBLIC CO NON VTD DEP RECEI	0.01 TH0001010R16
PROVINCE OF BRITIS 4.25% 27/11/2024	0.01 AU3CB0221232
PETROCHINA CO LTD H	0.01 CNE1000003W8
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.01 AU3FNO084414
US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029	0.01 US91282CKP58
AFG 2024-1 TRUST 1 A1L FRN 10/11/2055	0.01 AU3FNO088399
JAPAN GOVERNMENT 0.005% 20/06/2026	0.01 JP1051481M76
JPM. CHASE F2F 23/04/2029	0.01 US46647PAR73
BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN SNRMTN 18/01/2027 USD REGS	0.01 US05584KAN81
BANGKOK DUSIT MEDICAL SERVICES PCL	0.01 TH0264010R10
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
STRIDE STAPLED GRP NPV UNITS	0.01 NZSPGE0001S2
NAVER CORP	0.01 KR7035420009
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.01 JP1103511J74

UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.01 US91282CBT71
TOYOTA MOTOR CORP	0.01 JP3633400001
NIBC BANK 6.00% 16/11/2028	0.01 XS2713801780
US. TSY. NOTE/BON 2.875% 31/07/2025	0.01 US912828Y792
SHELL PLC ORD EUR0.07	0.01 GB00BP6MXD84
WELLTOWER 3.10% 15/01/2030	0.01 US95040QAJ31
RAC BD. 4.87% 06/05/2026	0.01 XS1404981141
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN 12/06/2055AUD500000 A-1	0.01 AU3FN0084703
WABTEC CORP	0.01 US9297401088
CITIGROUP F2F 11/6/2035	0.01 US172967PL97
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.01 US912810TD00
mitsui matsushima holdings co ltd	0.01 JP3894000003
WILLIAMS COS 5.15% 15/03/2034D1000	0.01 US88339WAC01
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.01 FR0013407236
NET ONE SYSTEMS CO	0.01 JP3758200004
UNICREDIT SPA	0.01 IT0005239360
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.01 US912810ST60
AMERICAN HOMES 4 RENT	0.01 US02665T3068
PROVINCE OF MANITO 4.25% 03/03/2025	0.01 AU3CB0223584
AENA SME 4.25% 13/10/2030	0.01 ES0205046008
RELX PLC	0.01 GB00B2B0DG97
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.01 XS2225207468
NRG ENERGY INC 2% GTD SNR SEC NTS 02/12/25 USD2000144A	0.01 US629377CN02
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.01 US9128283W81
TAMPA ELEC. 4.90% 01/03/2029	0.01 US875127BM30
VAR ENERGI 5.50% 04/05/2029REGS	0.01 XS2599156192
ELECTRICITE DE FRA 5.65% 22/04/2029	0.01 USF2893TBD75
MAGNA INTERNATIONA 5.05% 14/03/2029	0.01 US559222BA12
ALAMOS GOLD INC	0.01 CA0115321089
VOLKSWAGEN INTL. FIN.049	0.01 XS2342732646
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.01 US912828U246
CAIXABANK F2F 13/09/2027	0.01 US12803RAB06
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.01 US912810TA60
GBL. PAYMENTS 4.875% 17/03/2031	0.01 XS2597994065
INTCO MEDICAL TECHNOLOGY CO LTD	0.01 CNE100003456
ALLIANZ SE 4.851% -FRN SUB 26/07/2054 EUR100000 REGS	0.01 DE000A3823H4
UBS GROUP AG	0.01 CH0244767585
RAIFFEISEN BANK INTL F2F 15/09/2028	0.01 XS2682093526
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.01
BANK OF MONTREAL FRN 27/06/2029	0.01 AU3FN0089298
TD SYNnex CORP	0.01 US87162W1009
DEUTSCHE BANK AG F2F 05/09/2030	0.01 DE000A30VT06
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H- 2028	0.01 US91282CBP59
US TREASURY N/B 3.25% 30/JUN/2029	0.01 US91282CEV90
COLOMBIAN TES 9.25% 28/05/2042500000 B	0.01
Outstanding Settlement Receipts - TWD	0.01
ESSILORLUXOTTICA	0.01 FR0000121667
US. TSY. NOTE/BON 2.625% 15/4/2025/2025 USD1000 AM- 2025	0.01 US91282CEH07
NORTHERN GAS NETW 6.125% 2/6/2033	0.01 XS2619757185
EUR BNP PARIBAS A/C	0.01
AXIS CAPITAL HOLDING	0.01 BMG0692U1099
ZIJIN MINING GROUP CO LTD	0.01 CNE100000502
KINDER MORGAN INC 5.0% 01/02/2029	0.01 US494553AD27
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.01 FR001400HI98
PROVINCE OF QUEBEC 3.70% 20/5/2026	0.01 AU3CB0234029
POSTAL SAVINGS BANK OF CHINA CO LTD	0.01 CNE100003PZ4
BPCE F2F 2/3/2030	0.01 FR001400G6Y4
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.01 FR0000187635
GLP CAPITAL LP / F 4.00% 15/01/2031USD2000	0.01 US361841AQ25
NBN 4.125% 15/3/2029	0.01 XS2590621103
EMBOTELLADORAS ARCA SA - NOMINATIVE SHAR	0.01 MX01AC100006
CENTERPOINT ENERGY RES CORP 5.25% 01/03/2028	0.01 US15189YAG17
UNI-PRESIDENT ENTERPRISES CORPORATION	0.01 TW0001216000

BANK RAKYAT INDONESIA	0.01 ID1000118201
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
LOUISIANA-PACIFIC CORP	0.01 US5463471053
CATERPILLAR INC	0.01 US1491231015
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.01 US9128286L99
HUNTSMAN INTL. 4.50% 01/05/2029	0.01 US44701QBE17
DE VOLKSBANK 4.625% 23/11/2027R100000	0.01 XS2626691906
US. TSY. NOTE/BON 2.875% 15/05/2028	0.01 US9128284N73
ROTHESAY LIFE 7.019% 12/10/2034	0.01 XS2805328601
AMERICAN WATER CAP 5.15% 01/03/2034	0.01 US03040WBD65
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.01 JP1103731Q12
BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026	0.01 FR001400F794
VAR ENERGI ASA 5.0% 18/05/2027	0.01 US92212WAA80
US. TSY. NOTE/BON 3.125% 31/08/2029	0.01 US91282CFJ53
LEASYS 4.625% 16/2/2027	0.01 XS2720896047
JAPAN GOV. TEN YEA 0.80% 20/03/2034	0.01 JP1103741Q44
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029	0.01 US91282CEM91
ARISTA NETWORKS IN COM	0.01 US0404131064
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.01 FR0010773192
NORDEA BANK ABP 4.375% 10/09/2029	0.01 USX6000LAE49
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.01 US912810SY55
EQUIFAX INC	0.01 US2944291051
UNITED RENTALS INC	0.01 US9113631090
ABBVIE 4.95% 15/3/2031	0.01 US00287YDT38
RCI BANQUE SA MTN 4.5% 06/04/2027	0.01 FR001400H2O3
DUKE ENERGY CORP COM	0.01 US26441C2044
GEN. MILLS 3.65% 23/10/2030	0.01 XS2809270072
FERGUSON FINANCE PLC SNR NTS 20/04/2027 USD1000 144A	0.01 US314890AC87
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.01 US91282CAZ41
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-2031	0.01 US91282CLJ89
PROGRESSIVE CORP	0.01 US7433151039
CIE DE SAINT-GOBAI 3.75% 29/11/202600000 49 REGS	0.01 XS2723549528
CITIGROUP F2F 25/01/2033	0.01 US17327CAQ69
AMERICAN MEDICAL S 3.50% 08/03/2032	0.01 XS2772266693
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.01 JP1103671N74
AMPRION 3.125% 27/8/2030	0.01 DE000A383QQ2
WELLS FARGO F2F 23/10/20340800 .000001% 31/10/2034	0.01 US95000U3H45
JPM. CHASE F2F 26/04/20284/2028	0.01 US46647PDA12
NATL. GRID NORTH 4.061% 03/09/2036	0.01 XS2894931588
GEN. MOTORS FINL. 4.90% 06/10/2029	0.01 US37045XEZ50
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.01 US620076BU23
GENERALI	0.01 IT0000062072
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
PFIZER INV. ENTS. 4.45% 19/05/2026	0.01 US716973AB84
PFIZER INC COM	0.01 US7170811035
SPAIN GOV. BD. 3.45% 31/10/2034	0.01 ES0000012N35
UBS GRP. 2.746% 11/02/2033	0.01 US902613AK44
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.01 IT0005433690
US TREASURY N/B 3.62% 15/FEB/2053	0.01 US912810TN81
NTT FIN. 5.11% 2/7/2029	0.01 USJ5S39RAM64
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.01 US912810SJ88
FREEPORT-MCMORAN 4.375% 1/8/2028	0.01 US35671DCG88
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.01 US60687YCZ07
METTLER TOLEDO INTL	0.01 US5926881054
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.01 FR001400H7V7
BLACKROCK INC	0.01 US09247X1019
CANADIAN PAC KANS COM NPV	0.01 CA13646K1084
NYKREDIT REALKRED 3.875% 09/07/2029	0.01 DK0030394986
JUDO CAPITAL HOLDINGS LTD	0.01 AU0000182271
MUENCHENER RUECKVER RG-REG	0.01 DE0008430026

TE CONNECTIVITY COM USD 0.01 TEMP	0.01 IE000IVNQZ81
JAPAN GOV. FIVE YE 0.10% 20/6/2025	0.01 JP1051441L76
AGRICULTURAL BANK OF CHINA	0.01 CNE100000Q43
EMERA US FIN. 2.639% 15/6/2031USD1000	0.01 US29103DAT37
WEIR GROUP PLC (T 2.20% 13/05/2026	0.01 US94876QAA40
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.01 JP1051631PB2
CREDIT SUISSE GRP. F2F 10/13/2026	0.01 CH1174335732
UK. GILT 1.625% 22-OCT-28	0.01 GB00BFX0ZL78
STANDARD CHARTERED F2V 06/07/20277	0.01 USG84228FU76
BPCE 0.625% 28/04/2025	0.01 FR0013509726
STANDARD CHARTERED F2V 14/01/2027	0.01 US853254BZ29
ILLINOIS TOOL WORKS	0.01 US4523081093
LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055	0.01 AU3FN0087870
REGENCY CENTERS CORPORATION	0.01 US7588491032
Income Due - JPY	0.01
NTT FIN CORP 1.162% 03/04/2026	0.01 US62954WAC91
DE VOLKSBANK F2V 22/10/2030924 REGS	0.01 XS2202902636
COX COMMS. 5.45% 01/09/2034	0.01 US224044CU97
UBER TECHNOLOGIES INC	0.01 US90353T1007
TREASURY CORP OF V 2.00% 17/09/2035	0.01 AU3SG0002579
NATIONAL GRID PLC 0.25% 01/09/2028	0.01 XS2381853279
VALLOUREC SA	0.01 FR0013506730
J M SMUCKER 6.20% 15/11/2033	0.01 US832696AX63
B3 SA BRASIL BOLSA BALCAO	0.01 BRB3SAACNOR6
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.01 DE0001102507
US. TSY. NOTE/BOND 2.25% 15/11/2024	0.01
THAMES WATER UTIL 4.375% 18/1/2031SEC NTS 18/01/2031	0.01 XS2576550672
EUR	
HSBC HOLDINGS PLC	0.01 GB0005405286
SOCIETE GENERALE 4.875% 13/10/2026000	0.01 XS1503159219
BECTON DICKINSON 3.828% 7/6/2032R100000	0.01
P3 GRP. SARL 4.00% 19/04/2032	0.01 XS2901491261
CIMB GROUP HOLDINGS BERHAD	0.01 MYL1023O0000
NRG ENERGY INC	0.01 US6293775085
COREBRIDGE FINL. 5.75% 15/1/2034	0.01 US21871XAS80
SYMBOTIC ORD SHS CLASS A	0.01 US87151X1019
QBE INS. GRP. F2V 2/12/2044	0.01 XS1144495808
HUTCHISON WHAMPOA 3.625% 31/10/2024	0.01 USG46747AB00
BANK OF AMERICA F2F 13/02/2031	0.01 US06051GHZ54
HAMMERSON IRELAND 1.75% 3/6/2027	0.01 XS2344772426
TRANSURBAN QUEENSL 4.50% 19/04/2028	0.01 XS1808838434
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.01 USQ9194UAG78
AMERICA MOVIL SAB COM SER B NPV	0.01 MX01AM050019
UNITED STATES TREA 4.75% 15/11/20432043 USD1000 BONDS	0.01 US912810TW80
11/43	
AT&T 3.875% 15/01/2026	0.01 US00206RHT23
SYMRISE AG	0.01 DE000SYM9999
LOGICOR FINC. SAR 1.625% 15/07/2027	0.01 XS2027364327
PNC FINANCIAL SERVICES GROUP	0.01 US6934751057
ORACLE 3.60% 1/4/2050	0.01 US68389XBX21
EXPERIAN FINANCE PLC 2.75% GTD SNR NTS 08/03/30	0.01 US30217AAC71
USD1000 144A	
PENTAIR PLC COM	0.01 IE00BLS09M33
NEW RESIDENTIAL INVESTMENT CORP	0.01 US64828T2015
FURUKAWA ELECTRIC NPV	0.01 JP3827200001
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.01 JP1201681K44
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.01 XS1418635337
GODADDY INC	0.01 US3802371076
SYDNEY AIRPORT FI 3.625% 28/04/2026	0.01 USQ8809VAH26
AUSTRALIAN GOV. 3.00% 21/11/2033	0.01 AU0000217101
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.01 FR001400AIN5
US. TSY. NOTE/BON 2.375% 15/05/2027	0.01 US912828X885
DROPBOX INC	0.01 US26210C1045
BANK OF AMERICA F2F 22/04/2032	0.01 US06051GJT76
ALCON AG	0.01 CH0432492467
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.01 US912810EY02
ENERGY TRANSFER LP 6.05% SNR NTS 01/12/2026 USD1000	0.01 US29273VAR15
MS. F2F 1/2/2029	0.01 US61747YFA82
US. TSY. NOTE/BOND 0.25% 30/9/2025	0.01 US91282CAM38
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.01 US771196BY74

US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.01 US912810SS87
TUI TOPCO LIMITED - INTEREST BEARING LOAN	0.01
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.01 JP1103661N43
HYUNDAI CARD 5.75% 24/04/2029	0.01 XS2798085416
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH- 2025	0.01 US91282CBC47
AUCKLAND COUNCIL 240325 4.176 GB	0.01 NZAKCDT363C1
3SBIO INC	0.01 KYG8875G1029
TAMPA ELECTRIC CO 2.4% 15/MAR/2031	0.01 US875127BH45
WILL SEMICONDUCTOR CO LTD SHANGHAI	0.01 CNE100002XM8
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 US14040HHD57
SEVERN TRENT UTILI 4.00% 5/3/2034	0.01 XS2775728269
KIA CORPORATION	0.01 KR7000270009
US. TSY. NOTE/BON 1.375% 15/8/2050	0.01 US912810SP49
GEORGIA POWER CO 4.7% SNR NTS 15/05/2032 USD10002022A	0.01 US373334KQ30
SIKA AG	0.01 CH0418792922
INDONESIA TSY. BD. 7.00% 15/09/2030	0.01 IDG000013806
FORD MOTOR CREDIT 5.125% 05/11/2026	0.01 US345397F810
EASTMAN CHEM. 5.00% 01/08/2029	0.01 US277432AZ35
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.01 JP1103561KA2
P3 GRP. SARL 1.625% 26/01/2029000 2	0.01 XS2436807940
ITALY BUONI POLIEN 2.95% 01/09/2038	0.01 IT0005321325
AUTOSTRADA PER LI 2.25% 25/01/20322	0.01 XS2434702853
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.01 DE0001102390
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.01 CA135087Q723
WATERS CORPORATION	0.01 US9418481035
CRELAN F2F 28/02/2030	0.01 BE0002936178
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.01 US912810EW46
KB FINANCIAL GROUP INC	0.01 KR7105560007
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
REALTY INC. 4.125% 15/10/2026	0.01 US756109AR55
NEW YORK LIFE GBL. 4.95% 07/12/2029	0.01 XS2730682528
US TREASURY N/B 4.12% 31/MAR/2029	0.01 US91282CKG59
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.01 US91282CKR15
ONEOK INC 4.35% GTD SNR NTS 15/03/2029 USD2000	0.01 US682680AW38
CANADIAN GOV. 1.75% 01/12/2053	0.01 CA135087M680
ENT. PRODS. OPERAT 4.20% 31-JAN-50	0.01 US29379VVBW28
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
CHINATRUST FINANCIAL HOLDING CO LTD	0.01 TW0002891009
CEZ AS 4.125% 5/9/2031	0.01 XS2894908768
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.01 US91282CGQ87
PUBLIC SERVICE ELECTRIC & GAS CO 1.9% SNR SEC MTN15/08/2031 USD2000 N	0.01 US74456QCH74
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
JPM. CHASE F2F 22/04/2035	0.01 US46647PEH55
NIPPON SHOKUBAI JP50	0.01 JP3715200006
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.01 US91282CFY21
GLP CAP. GLP FINC. 3.25% 15/01/2032	0.01 US361841AR08
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.01 US91282CHU80
AIA GROUP LTD F2V 09/09/20330	0.01 XS2356311139
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
KBC GRP. F2F 28/11/2029	0.01 BE0002987684
LLOYDS BANKING GRP. FRN 06/03/2030	0.01 AU3FN0085296
PIRAEUS FINANCIAL HO F2V 18/09/2035	0.01 XS2901369897

JOHNSON CONTROLS I 5.50% 19/04/2029	0.01 US477921AA87
CHICONY ELECTRONICS CO LTD	0.01 TW0002385002
CME GROUP INC COM	0.01 US12572Q1058
WARNERMEDIA HLDGS 3.638% 15/3/2025	0.01 US55903VAZ67
DBS BANK FRN 26/06/2026	0.01 AU3FN0079018
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.01
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.01 US11135EAA29
MACQUARIE BANK FRN 12/2/2025	0.01 AU3FN0052908
NBN FRN 28/08/2027	0.01 AU3FN0090635
COLES GROUP TREASURY FRN 27/08/2025	0.01 AU3FN0055695
UNITE GROUP PLC	0.01 GB0006928617
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
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.01 US91282CAY75
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
US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026	0.01 US91282CGL90
AUSGRID FIN. PTY 3.75% 30/10/2024	0.01 AU3CB0248318
EXPORT-IMPORT BANK 1.25% 18/01/202525 USD1000	0.01 US302154DL06
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.01 AU3FN0060729
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53	0.01 US912810TR95
BLACKSTONE PROP. 1.625% 4/20/2030	0.01 XS2398746144
ENERGY P/SHIP. GA 3.642% 11/12/2024	0.01 AU3CB0249209
US TREASURY N/B 3.87% 15/JAN/2026	0.01 US91282CGE57
BURLINGTON NORTHER 5.50% 15/03/2055	0.01 US12189LBL45
CELLTRION INC	0.01 KR7068270008
US. TSY. NOTE/BON 3.375% 15/11/2048	0.01 US912810SE91
DANONE 3.481% 03/05/2030	0.01 FR001400PU35
US. TSY. NOTE/BOND 1.50% 30/11/2024	0.01
ING GROEP F2F 12/08/2029	0.01 XS2764264607
BNI FIN. 3.875% 01/12/2030UR100000	0.01 XS2726461986
STELLANTIS 4.375% 14/3/2030	0.01 XS2597110027
OREILLY AUTO NEW COM	0.01 US67103H1077
US. TSY. NOTE/BOND 2.50% 31/01/2025	0.01 US9128283V09
US. TSY. NOTE/BON 2.875% 30/04/2025	0.01 US9128284M90
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.01 JP1103581L42
RECKITT BENCKISER 3.875% 14/09/2033	0.01 XS2681384041
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.01 AU3CB0278653
AUTONATION 4.75% 01/06/2030	0.01 US05329WAQ50
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
INTESA SANPAOLO 7.00% 21/11/2025	0.01 US46115HBU05
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.01 JP1201171A43
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.01 JP1103611M11
SLM CORP	0.01 US78442P1066
BELFIUS BANK 4.125% 12/09/2029100000 REGS	0.01 BE0002963446
TENABLE HOLDINGS INC	0.01 US88025T1025
LINDE 3.50% 04/06/2034	0.01 XS2834282225
US. TSY. NOTE/BON 1.125% 15/8/2040	0.01 US912810SQ22
SK TELECOM	0.01 KR7017670001
INTERCONTINENTAL HOTELS GROUP PLC	0.01 GB00BHJYC057
NATL. GRID GAS 1.125% 14/1/2033	0.01 XS2284250284
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.01 FR0013516549
CHIPOTLE MEXICAN GRILL ORD	0.01 US1696561059
JPM. CHASE F2F 22/7/2030	0.01 US46647PE112
COMMONWEALTH BANK OF AUSTRALIA	0.01 AU000000CBA7
UK. GILT 4.50% 7/9/2034	0.01 GB00B52WS153
STRYKER CORP	0.01 US8636671013
JIANGSU HENGRUI MEDICINE CO LTD	0.01 CNE0000014W7
ORANO SA 4.00% 12/03/2031	0.01 FR0014000M36
COCA COLA FEMSA SAB DE CV	0.01 US1912411089
CHINA MERCHANTS BANK CO LTD	0.01 CNE000001B33
CISCO SYS. 4.85% 26/02/2029	0.01 US17275RBR21
FISERV 5.45% 15/3/2034	0.01 US337738BL17
BANCO SANTANDER F2V 14/09/2027D1000 114	0.01 US05964HAN52
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.01 US9128286X38

HOME DEPOT 5.15% 25/06/2026	0.01 US437076CZ34
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.01 US91282CEF41
CREDIT AGRICOLE ASSU F2V 27/09/2048	0.01 FR0013203734
ATHENE GLOBAL FUND 4.76% 21/04/2027	0.01 AU3CB0288553
P3 GRP. SARL 4.625% 13/02/2030	0.01 XS2764853425
UNICREDIT 4.00% 5/3/2034	0.01 IT0005585051
NVIDIA ORD SHS	0.01 US67066G1040
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS	0.01
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.01 US912810SU34
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.01 FR0013250560
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.01 JP1103491HC4
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026	0.01 US9128287B09
ING GROEP F2F 03/09/2030	0.01 XS2891742731
NEXTERA ENERGY CAP 4.90% 28/2/2028	0.01 US65339KCM09
GBP BNP PARIBAS A/C	0.01
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.01 US912810QL52
IBERDROLA FINANZA 2.625% 30/03/2028	0.01 XS2909821899
US. TSY. NOTE/BON 1.625% 15/5/2026	0.01 US912828R366
IMMUTEP LTD	0.01 AU000000IMM6
UNITED STATES TREA 0.25% 31/08/20252025 USD1000 AC-2025	0.01 US91282CAJ09
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.01 XS2611221032
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.01 FR001400QQL3
JPM. CHASE F2F 21/03/2034	0.01 XS2791972248
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.01 US912810TC27
ANHEUSER-BUSCH INB 3.75% 22/03/2037	0.01 BE6350703169
ROYAL BANK OF CANADA FRN 2/7/2028	0.01 XS2853494602
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
BPCE F2F 19/10/2034	0.01 USF11494BZ77
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026	0.01 US912828YQ73
ABN AMRO BANK F2V PERPS	0.01 XS2131567138
THE LINK REAL ESTATE INVESTMENT TRUST	0.01 HK0823032773
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
BANK OF NEW YORK MELLON CORP	0.01 US0640581007
ITOCHU ENEX CO LTD	0.01 JP3144000001
WELLS FARGO F2F 22/04/2028	0.01 US95000U3L56
BERRY GBL. 1.57% 15/01/2026	0.01 US08576PAH47
LG ENERGY SOLUTIO 5.375% 02/07/2027	0.01 USY555CGAK82
TERRENO REALTY COR COM	0.01 US88146M1018
CANADIAN GOV. BD. 0.50% 1/09/2025	0.01 CA135087K940
BANK OF AMERICA F2F 25/04/2029	0.01 US06051GLG28
MORGAN STANLEY F2F 20/4/2029	0.01 US61747YFD22
DEUTSCHE BANK AG/NEW F2F 16/11/2027	0.01 US251526CP29
GEN. MILLS 5.50% 17/10/2028	0.01 US370334CW20
UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-2031	0.01 US91282CKW00
NETWORK FIN. PTY 2.25% 11/11/2026	0.01 AU3CB0268035
MIDEA GROUP CO LTD	0.01 CNE100001QQ5
EQUINIX 1.80% 15/07/2027	0.01 US29444UBG04
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.01 US91282CKN01
INTESA SANPAOLO 7.80% 28/11/2053	0.01 US46115HCF29
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.01 JP1201571G68
TEREGA 4.00% 17/09/2034	0.01 FR001400SGZ5
ENTERGY LOUISIANA 3.05% 01/06/2031D	0.01 US29364WAX65
INDITEX	0.01 ES0148396007
CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81 REGS	0.01 FR001400CGA2
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.01 JP1201131990
VERTEX PHARMACEUTICALS INC	0.01 US92532F1003

RIGHTMOVE ORD GBP	0.01 GB00BGDT3G23
CREDIT AGRICOLE SA	0.01 FR0000045072
OSISKO GOLD ROYALTIES LTD	0.01 CA68827L1013
MERCURY NZ 2.918% 17/11/2028	0.01 AU3CB0284677
FRENCH REPUBLIC GO 0.00% 25/03/2025	0.01 FR0013415627
MLS ORD SHS A	0.01 CNE100001X19
AMERICOLD REALTY TRUST INC	0.01 US03064D1081
SOCIETE GENERALE F2V 10/01/2029	0.01 US83368RBR21
FIFTH THIRD BANCORP F2F 27/7/2029	0.01 US316773DK32
UK. GILT 3.50% 22/10/2025	0.01 GB00BPCJD880
PTT EXPLOR AND PROD PCL NVDR	0.01 TH0355010R16
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
WELLTOWER 2.75% 15/1/2031	0.01 US95040QAL86
AT&T INC 3.50% 15/9/2053	0.01 US00206RKJ04
CNH INDL. CAP. 5.10% 20/04/2029	0.01 US12592BAS34
GENERAL MOTORS CO	0.01 US37045V1008
US. TSY. NOTE/BON 3.625% 15/08/2043	0.01 US912810RC45
CF INDUSTRIES INC 4.5% GTD SNR SEC NTS	0.01 US12527GAH65
01/12/2026USD2000	
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.01 US912810TU25
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028 USD1000	0.01 US01309QAA67
144A	
ALEXANDRIA REAL ESTATE EQUITIES	0.01 US0152711091
CARRIER GBL. 5.90% 15/3/2034	0.01 US14448CBC73
TELEDYNE TECHNOLOGIES INC 2.75% SNR NTS	0.01 US879360AE54
01/04/2031USD2000	
ORACLE CORP 2.5% 01/04/2025	0.01 US68389XBT19
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.01 US91282CKC46
JPM. CHASE F2F 1/6/2029	0.01 US46647PCJ30
AKER BP 6.00% 13/6/2033	0.01 US00973RAM51
MORGAN STANLEY	0.01 US6174464486
CITIGROUP INC 3.106% -FRN SNR 08/04/2026 USD	0.01 US172967MQ12
ITALY BUONI POLIEN 3.35% 1/7/2029	0.01 IT0005584849
US. TSY. NOTE/BON 0.375% 31/7/2027	0.01 US91282CAD39
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.01 US912810QE10
SANOFI SA	0.01 FR0000120578
STOCKLAND TST. 2.30% 24/03/2028	0.01 AU3CB0278893
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.01 DE000BUZ2007
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.01 FR0014007L00
NSW ELECTRICITY N 2.732% 23/04/2029	0.01 AU3CB0279578
ENERGY TRANSFER 6.55% 1/12/2033	0.01 US29273VAU44
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
BIZLINK HOLDING INC	0.01 KYG114741062
SPAIN GOV. BD. 1.40% 30/04/2028	0.01 ES0000012B39
NATL. GRID 0.75% 1/9/2033	0.01 XS2381853436
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028	0.01 US05946KAL52
USD1000	
PERM. TSB GRP. HLDGS F2V 19/8/203131 EUR100000 3 REGS	0.01 XS2321520525
HYUNDAI MOTOR CO LTD	0.01 KR7005380001
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.01 US91282CJR34
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.01 US912810FT08
CHARTER COMMS. OP 5.375% 01/05/2047	0.01 US161175BL78
CITIGROUP 4.30% 20/11/2026	0.01 US172967JC62
HSBC HLDGS. F2F 16/09/2032	0.01 XS2898731471
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.01 JP1103451GCO
EDISON INTL.	0.01 US2810201077
SUN COMMUNITIES OP 5.50% 15/01/20299	0.01 US866677AK36
KILROY REALTY CORP	0.01 US49427F1084
JIANGLING MOTORS CORP LTD	0.01 CNE000000CV8
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.01 US299808AH86
POWSZECHNA KASA OS	0.01 PLPKO0000016
SILVERCORP METALS INC	0.01 CA82835P1036
MUELLER INDS INC COM USD0.01	0.01 US6247561029
LOJAS RENNER SA	0.01 BRLRENACNOR1
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.01 FR001400BKZ3



JAPAN GOV. THIRTY 2.00% 20/09/2041	0.01 JP1300351B93
MARSH & MCLENNAN COM	0.01 US5717481023
CUBESMART COM	0.01 US2296631094
MORGAN STANLEY F2F 18/01/2035	0.01 US61747YFL48
US TREASURY N/B 2.37% 15/FEB/2042	0.01 US912810TF57
UK. GILT 0.125% 30/01/2026	0.01 GB00BL68HJ26
REGENERON PHARMACEUTICALS INC	0.01 US75886F1075
NATL. STORAGE REIT	0.01 AU000000NSR2
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.01 US91324PFM95
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.01 US912810SF66
CHANNEL INFRASTRUCTURE NZ LTD	0.01 NZNZRE0001S9
CHINA RESOURCES LAND LIMITED	0.01 KYG2108Y1052
US. TSY. NOTE/BON 4.375% 15/11/2039	0.01 US912810QD37
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.01 USY555CGAA01
INTEL 4.875% 10/2/2028	0.01 US458140CE86
US. TSY. NOTE/BON 4.375% 15/05/2040	0.01 US912810QH41
TESCO COR. TSY. S 1.875% 02/11/2028	0.01 XS2403381069
MPLX 5.00% 01/03/2033	0.01 US55336VBV18
UK. GILT 4.25% 07/12/2027	0.01 GB00B16NNR78
CHARTER HALL LWR 2.656% 17/12/2029	0.01 AU3CB0280956
BANCO SANTANDER F2V 4/10/2032	0.01 XS2393518597
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.01 US912810QN19
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.01 US38869PAP99
ROYAL BANK OF CANADA F2F 23/7/2027	0.01 US78016HZX15
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.01 FR001400L834
ABBVIE 5.50% 15/3/2064	0.01 US00287YDX40
CROWN HOLDINGS INC	0.01 US2283681060
UK. GILT 0.375% 22/10/2030	0.01 GB00BL68HH02
SPAIN GOV. BD. 3.55% 31/10/2033	0.01 ES0000012L78
GEA GROUP AG	0.01 DE0006602006
BUNDESOBLIGATION 1.30% 15/10/2027.01 .186	0.01 DE0001141869
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.01 JP1103481H98
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.01 XS2001183164
STX PAN OCEAN CO LTD (KRW)	0.01 KR7028670008
DREAM INDUSTRIAL REAL ESTATE INVESTMENT TRUST	0.01 CA26153W1095
FREEMPORT MCMORAN INC	0.01 US35671D8570
MINTH GROUP LTD	0.01 KYG6145U1094
SK ON 5.375% 11/5/2026	0.01 XS2612749908
Income Due - USD	0.01
FUJI OIL CO LTD	0.01 JP3160300004
CENTURY COMMUNITIES INC	0.01 US1565043007
ING GROEP NV	0.01 NL0011821202
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.01 US912810SH23
NASPERS NPV POST REV SPLIT	0.01 ZAE000325783
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43	0.01 US912810TQ13
STORYTEL AB PUBL	0.01 SE0007439443
WESTERN MINING CO LTD	0.01 CNE100000619
MITSUBISHI ESTATE	0.01 JP3899600005
TRANSURBAN GRP.	0.01 AU000000TCL6
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.01 AU3FN0084224
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.01 FR0013451507
GXO LOGISTICS INC	0.01 US36262G1013
ANSYS INC	0.01 US03662Q1058
DEUTSCHE TELEKOM AG DEM	0.01 DE0005557508
Outstanding Settlement Receipts - HKD	0.01
JAPAN GOV. THIRTY 2.20% 20/06/2054	0.01 JP1300831Q70
AOFRIO LTD	0.01 NZWDTE0002S1
UK. GILT 1.00% 31/01/2032	0.01 GB00BM8Z2T38
MARRIOTT INTL INCUSD	0.01 US5719032022
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.01 ES0000012H41
BARCLAYS PLC F2F 12/03/2028	0.01 US06738ECP88
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
FOXCONN INDUSTRIAL INTERNET CO LTD	0.01 CNE1000031P3
SPAIN GOV. BD. 4.90% 30/7/2040	0.01 ES00000120N0
BPCE F2F 19/10/2029	0.01 US05571AAR68
BANCO SANTANDER 2.746% 28/05/2025200000 92	0.01 US05971KAE91
MS. F2F 28/4/2026	0.01 US6174468Q59
CHINA PACIFIC INSURANCE GR H	0.01 CNE1000009Q7
OTSUKA HOLDINGS CO LTD	0.01 US6891641010

PEOPLES INSURANCE COMPANY OF CHINA	0.01 CNE100001MK7
ORANGE 5.375% 13/01/2042	0.01 US35177PAX50
US. TSY. NOTE/BON 2.375% 15/11/2049	0.01 US912810SK51
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01 NZOCAE0002S0
BUNDESOBLIGATION 2.40% 19/10/2028.01 .188	0.01 DE000BU25018
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.01 BE0000338476
FONTERRA SHAREHOLDER FUND	0.01 NZFSFE0001S5
US. TSY. NOTE/BON 1.125% 28/2/2027	0.01 US912828ZB95
US TREASURY N/B 2.62% 31/MAY/2027	0.01 US91282CET45
Outstanding Settlement Receipts - BRL	0.01
TEXAS EASTERN TRANSMISSION LP 3.5% SNR NTS 15/01/2028	0.01 US882384AD28
USD2000 144A	
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.01 JP12009917C3
FRANCE GOV. BD. 0.50% 25/05/2025	0.01 FR0012517027
FIRST QUANTUM MINERALS LTD	0.01 CA3359341052
CHARTER HALL GRP.	0.01 AU000000CHCO
US. T-BILL. 0.00% 10/10/20242024 USD1000	0.01 US912797KT32
FLEURY SA	0.01 BRFLRYACNOR5
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.01 US233853AT77
HALEON UK CAPITAL 2.875% 18/09/2028	0.01 XS2902024772
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.01 AU000000NSR2
MS. F2F 13/02/2032	0.01 US6174468U61
REXFORD INDUSTRIAL REALTY INC	0.01 US76169C1009
VULCAN STEEL AUSTRALIA PTY LTD	0.01 AU0000181984
COSCO SHIPPING HOLDINGS CO LIMITED	0.01 CNE1000002J7
ANALOG DEVICES INCORPORATED COM	0.01 US0326541051
URBAN OUTFITTERS INC	0.01 US9170471026
T-MOBILE USA INC 5.25% 15/06/2055	0.01 US87264ADN28
HEWLETT PACKARD EN 5.60% 15/10/2054	0.01 US42824CBW82
HD KOREA SHIPBUILDING AND OFFSHORE ENGINEERING CO LTD	0.01 KR7009540006
ENT. PRODS. OPERAT 4.85% 31/01/2034	0.01 US29379VCF85
NIE FINANCE PLC 5.87% 01/DEC/2032	0.01 XS2528656080
US. TSY. NOTE/BON 4.375% 15/05/2041	0.01 US912810QQ40
OWENS CORNING 5.95% 15/06/2054	0.01 US690742AQ43
LINDE 3.375% 12/06/2029	0.01 XS2634593938
UK. GILT 0.25% 31/07/2031	0.01 GB00BMGR2809
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.01 US771196CF76
UNI PRESIDENT CHINA HOLDINGS LTD	0.01 KYG9222R1065
UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27	0.01 US911365BM59
USD2000	
BP CAP. MKTS. 5.773% 25/5/2038	0.01 XS2629395612
CORNING 3.875% 15/05/2026	0.01 XS2621757405
SPAIN GOV. BD. 0.80% 30/7/2029	0.01 ES0000012K53
UPM KYMMENE CORP	0.01 FI0009005987
CVS HEALTH 4.78% 25/03/2038	0.01 US126650CY46
JACKSON FINANCIAL COM USD0.01 CL A WI	0.01 US46817M1071
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.01 US55903VBD47
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.01 JP1201101944
NATIONALE-NEDERLAN 3.25% 28/5/20277	0.01 NL0015001BV1
VONTIER CORP	0.01 US9288811014
BNP PARIBAS 3.625% 1/9/2029	0.01 FR001400CFW8
SEVERN TRENT	0.01 GB00B1FH8J72
ORIX CORPORATION	0.01 JP3200450009
ENGIE 3.625% 6/12/2026	0.01 FR001400MF78
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 US91282CHF47
JOHNSON & JOHNSON 5.25% 01/06/2054	0.01 US478160CX03
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.01 US912810QY73
KOREA MIDLAND POWE 1.25% 9/8/2026	0.01 XS2367816076
FORTUM 4.50% 26/5/2033S	0.01 XS2606261597
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026	0.01 US91282CHB00
CANADIAN NATL RAILWAY CO	0.01 CA1363751027
Outstanding Settlement Receipts - ZAR	0.01
STRATTON MORTGAGE FUNDING 202 3 B FRN 25/06/2049	0.01 XS2819830592
ORBIA ADVANCE CO 1.875% 11/05/2026	0.01 USP7S81YAB11
REALTEK SEMICONDUCTOR CORP	0.01 TW0002379005
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.01 US912810QC53
LINDE 3.00% 14/2/2028	0.01 XS2765559799

DERWENT LONDON PLC	0.01 GB0002652740
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.01 US91282CHR51
VESTAS WIND SYSTEM	0.01 DK0061539921
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.01 DE000BU2Z015
T-MOBILE USA 3.75% 15/04/2027	0.01 US87264ABD63
NATWEST MKTS. FRN 23/08/2028	0.01 AU3FN0080586
UK. GILT 2.00% 7/9/2025	0.01 GB00BTHH2R79
STERIS PLC	0.01 IE00BFY8C754
N/WIDE. B/SOC. 5.35% 15/03/2028	0.01 AU3CB0297711
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.01 FR0013154044
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.01 DE000A3LWGF9
INTESA SANPAOLO FRN 16/04/2027	0.01 XS2804483381
FRANCE GOV. BD. 4.75% 25/04/2035	0.01 FR0010070060
ABB LTD	0.01 CH0012221716
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030	0.01 US91282CJM47
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
THINK TANK RESIDENTIAL TRUST SR 24-2 CL B FRN 10/08/2056	0.01 AU3FN0091237
MEDTRONIC PLC	0.01 IE00BTN1Y115
PROSPERITY BANCSHARES INC	0.01 US7436061052
T-MOBILE USA 5.05% 15/7/2033	0.01 US87264ACY91
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
PRINCIPAL FINANCIAL GROUP 3.1% GTD SNR NTS 15/11/2026 USD2000	0.01 US74251VAM46
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.01 JP1051561P27
WESTPAC BANKING FRN 20/05/2025/05/2025	0.01 AU3FN0069209
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.01 US91282CJQ50
JPM. CHASE F2F 22/4/2026	0.01 US46647PBK12
KERRY GROUP PLC-A	0.01 IE0004906560
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.01 US912810SD19
KCC CORPORATION KRW5000	0.01 KR7002380004
INTERSTATE POWER& LIGHT CO 3.6% DEB SNR 01/04/2029USD2000	0.01 US461070AQ74
NEXTDC	0.01 AU000000NXT8
QUEENSLAND TSY. 4.50% 22/8/2035	0.01 AU3CB0296580
ITALY BUONI POLIEN 3.50% 01/03/2030	0.01 IT0005024234
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.01 US91282CJG78
TSY. OF VICTORIA 5.25% 15/09/2038	0.01 AU3SG0002934
US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025	0.01 US91282CHD65
FAIRFAX FINANCIAL HLDGS LTD 3.375% SNR NTS 03/03/2031 USD1000	0.01 US303901BJ06
BUNDESobligation 2.20% 13/4/2028	0.01 DE000BU25000
US. TSY. NOTE/BON 3.375% 15/05/2044	0.01 US912810RG58
Outstanding Settlement Receipts - GBP	0.01
WK KELLOGG ORD SHS	0.01 US92942W1071
ABN AMRO BANK F2V 21/09/203300000 305	0.01 XS2637967139
CVS HEALTH 2.875% 1/6/2026	0.01 US126650CU24
NEW ZEALAND GOV. B 5.00% 15/05/2054	0.01 NZGOVDT554C2
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.01 US91282CGJ45
TELEFONICA EMISIO 4.895% 6/03/2048	0.01 US87938WAW38
US. TSY. NOTE/BON 3.125% 15/11/2041	0.01 US912810QT88
THE TORONTO DOMINION BANK	0.01 CA8911605092
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.01 US912810FM54
BARCLAYS PLC F2F 13/9/2027	0.01 US06738ECJ29
FORTUM OYJ	0.01 FI0009007132
IDEX CORP	0.01 US45167R1041
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.01 US9128285C00
ITALY BUONI POLIEN 4.00% 01/02/2037	0.01 IT0003934657
LAFARGEHOLCIM LTD	0.01 CH0012214059
WELLS FARGO F2F 23/01/20300801 5.365% 23/01/2030	0.01 US95000U3J01
UK. GILT 1.25% 22/07/2027	0.01 GB00BDRHNP05

BNP PARIBAS 2.518% 5/6/2025	0.01 FR0013515764
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.01 US912810SA79
CADENT FIN. 5.625% 11/01/2036	0.01 XS2743029923
BANCO BRADESCO SA-PREF	0.01 BRBBDACNPR8
US. TSY. NOTE/BON 3.875% 15/08/2040	0.01 US912810QK79
TOTALENERGIES CAP 5.425% 10/09/2064	0.01 US89157XAF87
ADVANCED INFO SERVICE PUBLIC COMPANY LIM	0.01 TH0268010R11
AUSTRALIAN CAP. TE 5.25% 23/10/2036	0.01 AU35G0003015
BANK OF AMERICA CORP F2F 22/7/2027	0.01 US06051GJS93
CHARTER COMMS. OPE 4.80% 01-03-50	0.01 US161175BT05
ITALY BUONI POLIEN 5.00% 01-MAR-25	0.01 IT0004513641
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027 EUR100000	0.01 PTBCPHOM0066
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
IJM CORPORATION BHD	0.01 MYL3336OO004
BWP TST. 3.30% 10/04/2026	0.01 AU3CB0262350
ELECTRIC POWER DEVELOPMENT CO LTD	0.01 JP3551200003
MIZUHO FINL. GRP. F2F 28/08/2029	0.01 XS2672744013
US. TSY. NOTE/BOND 0.50% 31/03/2025	0.01 US912828ZF00
ZF EUR. FIN. 4.75% 31/01/2029	0.01 XS2757520965
KLA TENCOR CORPORATION COM	0.01 US4824801009
BANCO SANTANDER SA FRN 17/07/2034	0.01 AU3CB0311298
AVI LTD	0.01 ZAE000049433
DEUTSCHE BANK F2F 23/02/2028	0.01 DE000DL19WL7
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.01 FR0000571218
ALLIANZ F2F 7/9/2038	0.01 DE000A30VTT8
CONOCOPHILLIPS	0.01 US20825C1045
L'OREAL	0.01 FR0000120321
SIEMENS ENERGY FIN 4.25% 5/4/2029	0.01 XS2601459162
ALLIANDER ALLIANDER F2V PERP	0.01 XS2829852842
NBN 3.75% 22/3/2034	0.01 XS2788379472
HARBIN PHARMACEUTICAL GROUP ORD SHS A	0.01 CNE0000009T3
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27 EUR100000 168	0.01 XS2322289385
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.01 DE0001102556
ASR NEDERLAND F2V 7/12/2043	0.01 XS2554581830
BANCO SANTANDER BRASIL SA	0.01 BRSANBCDAM13
STARBUCKS CORP	0.01 US8552441094
JBS SA	0.01 BRJBSSACNOR8
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.01 AU3CB0302685
CJ CORPORATION	0.01 KR7001040005
ERAC USA FIN. 4.90% 1/5/203300 144A	0.01 US26884TAW27
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.01 US912810QS06
AUSNET SERVS. HLD 1.625% 11/03/2081	0.01 XS2308313860
INTERCONTINENTAL E 5.25% 15/06/2031	0.01 US45866FBA12
SPAIN GOV. BD. 4.20% 31/01/2037	0.01 ES0000012932
US. TSY. NOTE/BON 1.625% 30/09/2026	0.01 US912828YG91
ANHEUSER-BUSCH INB 3.95% 22-03-2044	0.01 BE6350704175
VISA 4.30% 14/12/2045	0.01 US92826CAF95
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.01 US06051GKD06
NEXTERA ENERGY CAP 5.25% 28/02/205328/02/2053 USD1000 72	0.01 US65339KCCQ13
AYVENS 3.875% 16/07/2029	0.01 FR001400RGV6
ENGIE 4.25% 6/3/2044	0.01 FR001400OJE3
CYBERARK SOFTWARE LTD	0.01 IL0011334468
ALD 3.875% 22/02/2027	0.01 FR001400O457
UK. GILT 3.25% 31/1/2033	0.01 GB00BMV7TC88
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.01 DE0001102606
SANTANDER UK GRP. 3.625% 14/1/2026	0.01 XS1345415472
BLACKSTONE INC	0.01 US09260D1072
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.01 MXOMGO0001E4
NATL. AUSTRALIA BANK FRN 09/02/2034	0.01 AU3FN0084828
INDONESIA TSY. BD. 7.50% 15/4/2040	0.01 IDG000014101
JET2 PLC	0.01 GB00B1722W11
FORD MOTOR CREDIT 4.445% 14/02/2030	0.01 XS2767246908
INDONESIA TSY. BD. 7.00% 15/5/2027	0.01 IDG000009804
RYAN SPECIALTY HOLDINGS ORD SHS CLASS A	0.01 US78351F1075
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.01 JP1051581P56
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029	0.01 US91282CEE75

TOYOTA FINANCE AU 3.434% 18/06/2026	0.01 XS2785465860
SUNCORP-METWAY FRN 24/05/2027	0.01 AU3FN0083135
PETROCHINA CO LTD	0.01 CNE1000007Q1
SCENTRE GRP.	0.01 AU000000SCG8
MSCI INDIA 2412 FUT	0.01 DE000C6KG3R3
SANLAM LIMITED	0.01 ZAE000070660
NATL. GRID	0.01 GB00BDR05C01
WESTERN GAS PARTNE 4.75% 15/08/2028	0.01 US958254AK08
SPAIN GOV. BD. 0.00% 31/01/2026	0.01 ES0000012G91
TAG TEGERNSEE IMMOBILIEN- UND BETRILIGUN	0.01 DE0008303504
GAMING AND LEISURE P COM	0.01 US3646711088
LXP INDUSTRIAL TRUST	0.01 US5290431015
SPAIN GOV. BD. 0.00% 31/01/2028	0.01 ES0000012I08
JAPAN POST BANK CO LTD	0.01 JP3946750001
BANQUE FEDERATIVE DU FRN 24/05/2027	0.01 AU3FN0088043
METRO FINANCE TRUST SR 24-1 CL A FRN 17/09/2030	0.01 AU3FN0090536
ITALY BUONI POLIEN 6.00% 01/05/2031	0.01 IT0001444378
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.01 US912810RD28
MACQUARIE BANK FRN 20/02/2035	0.01 AU3FN0090262
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.01 DE0001102424
BANQUE FEDERATIVE 0.625% 19/11/2027	0.01 FR0014007PV3
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000	0.01 XS1843459782
SEC	
US. TSY. NOTE/BON 3.125% 15/02/2042	0.01 US912810QU51
TERUMO CORP	0.01 JP3546800008
BUILDERS FIRSTSOURCE INC	0.01 US12008R1077
DAIICHI SANKYO COMPANY LIMITED	0.01 JP3475350009
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.01 AU0000075681
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.01 JP1201051891
TOTALENERGIES CAP. 5.15% 05/04/2034	0.01 US89157XAA90
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.01 USG82296AG21
SMBC AVIATION CAP. 5.30% 03/04/20299	0.01 USG82296AK33
UNUM GROUP 4% SNR NTS 15/06/2029 USD2000	0.01 US91529YAN67
LOTES CO LTD ORD	0.01 TW0003533006
KOC HOLDING AS	0.01 TRAKCHOL91Q8
HITACHI NPV	0.01 JP3788600009
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.01 JP1201081914
FERGUSON ENTERPRISE USD 0.0001	0.01 US31488V1070
JPY BNP PARIBAS A/C	0.01
BANCO SANTANDER F2V 14/03/2030USD1000	0.01 US05964HBB06
SONOCO PRODS. 4.60% 01/09/2029	0.01 US835495AR34
US. TSY. NOTE/BON 3.625% 15/02/2044	0.01 US912810RE01
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.01 US912810RV26
MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028 EUR100000	0.01 XS2238789460
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EURO.01	0.01 DE0001102523
THERMO FISHER SCIE 5.00% 31/01/2029	0.01 US883556DA77
SHERWIN WILLIAMS COM	0.01 US8243481061
UK. GILT 0.50% 31/1/2029	0.01 GB00BLPK7227
SUN COMMUNITIES OP 2.70% 15/07/2031	0.01 US866677AE75
POWSZECHNY ZAKLAD UBEZPIECZEN SA	0.01 PLPZU0000011
SCOR SE	0.01 FR0010411983
PENSKE TRUCK LEASI 5.55% 01/05/20281/05/2028 USD1000	0.01 US709599BT09
144A	
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.01 AU3FN0079703
ENERGY TRANSFER 5.55% 15/2/2028	0.01 US29273VAP58
ROCHE HLDGS. 5.593% 13/11/2033	0.01 US771196CH33
SHINHAN FINANCIAL GROUP	0.01 KR7055550008
BERRY GBL. 5.50% 15/04/2028	0.01 US08576PAL58
DP WORLD 2.375% 25/09/2026	0.01 XS1883878966
BMW US CAP. 4.90% 02/04/2029	0.01 USU09513JW07
INTESA SANPAOLO 5.125% 29/08/2031	0.01 XS2673808726
SOUTHERN WATER SER 3.00% 28/5/2037	0.01 XS2180916871
LA TROBE FINANCIAL CAPITAL M 3 A2 FRN	0.01 AU3FN0089942
13/11/2055UD500000 A2	
SPAIN GOV. BD. 1.25% 31/10/2030	0.01 ES0000012G34
TERNA RETE ELETTRICA NAZIONALE	0.01 IT0003242622
GS. GRP. 1.25% 7/2/2029	0.01 XS2441552192
ULTA BEAUTY INC COM	0.01 US90384S3031
US. TSY. NOTE/BON 2.875% 15/11/2046	0.01 US912810RU43
ZHONGSHAN BROAD OCEAN MOTOR ORD SHS A	0.01 CNE100000C07

US. TSY. NOTE/BOND 3.00% 15/05/2042	0.01 US912810QW18
BAOSHAN IRON & STEEL	0.01 CNE0000015R4
PIRAEUS BANK F2F 05/12/202905/12/29 EUR100000 83	0.01 XS2728486536
APT PIPELINES 4.20% 23/03/2025	0.01 USQ04578AD42
PLAINS ALL AMERICAN PIPELINE LP 3.55% SNR NTS 15/12/2029 USD2000	0.01 US72650RBM34
BRISTOL MYERS SQUIBB COMPANY	0.01 US1101221083
BRAMBLES USA 4.125% 23/10/202500 REGS	0.01 USU10517AC12
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.01 US05253JAL52
KIMBERLY CLARK CORP	0.01 US4943681035
NORDSON 4.50% 15/12/2029	0.01 US655663AC62
ANZ COLLATERAL	0.01
NATIONAL AUSTRALI 1.388% 12/01/20250601 1.388% 12/01/2025	0.01 US6325C1D228
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.01 US64952WEY57
CANADIAN GOVERNMEN 1.00% 01/09/2026	0.01 CA135087L930
JAPAN GOV. TEN YEA 0.40% 20/6/2025	0.01 JP1103391F65
PARADE TECHNOLOGIES LTD	0.01 KYG6892A1085
SOLVAY FIN. AMERIC 5.65% 4/6/2029	0.01 US834423AE54
COMMVault SYSTEMS INC	0.01 US2041661024
MTG. HOUSE RMBS PRIME SERIES 1 B FRN 15/10/2055AUD500000 B	0.01 AU3FN0087318
BARCLAYS 5.501% 9/8/2028	0.01 US06738EBY05
INTL. DISTRIBUTIO 7.375% 14/09/2030	0.01 XS2677642717
AFG 2024-1 TRUST 1 A2 FRN 10/11/2055	0.01 AU3FN0088407
CREDIT SUISSE GRP. F2V 14/1/2028	0.01 CH0517825276
US TREASURY N/B 3.25% 15/MAY/2042	0.01 US912810TH14
LIBERTY FUNDING PTY LIMITED SR 24-1A CL B FLTG RT25/05/2032	0.01 AU3FN0088316
ZURICH FINANCIAL SERVICES	0.01 CH0011075394
GAIF BD. ISSUER PT 3.40% 30/09/202626 USD1000 REGS	0.01 USQ3958YAC77
NEWMONT NEWCREST F 5.30% 15/3/2026	0.01 US651631AQ23
SAFESTORE HOLDINGS PLC	0.01 GB00B1N7Z094
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.01 DE0001102499
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
PERSOL HOLDINGS CO NPV	0.01 JP3547670004
US. TSY. NOTE/BON 2.875% 15/05/2043	0.01 US912810RB61
WESFARMERS LIMITED	0.01 AU000000WES1
JBS USA LUX JBS US 3.00% 2/2/2029	0.01 US46590XAN66
SPAIN GOV. BD. 6.00% 31/01/2029	0.01 ES0000011868
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.01 US91282CHJ36
CONSTELLATION ENER 5.75% 15/03/2054	0.01 US210385AF78
AT&T INC 3.55% 15/09/2055	0.01 US00206RLJ94
NBK TIER 2 LTD F2V 24/11/2030	0.01 XS2252513713
SPAIN GOV. BD. 1.40% 30/07/2028	0.01 ES0000012B88
SCIENTIFIC GAMES CORP - A	0.01 US80874P1093
POST HOLDINGS INC	0.01 US7374461041
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.01 US91282CGS44
CAPITAL ONE FINANCIAL CORPORATION	0.01 US14040H1059
NETHERLANDS GOV. B 3.75% 15/01/2042	0.01 NL0009446418
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.01 DE0001102465
AKER BP ASA 5.60% 13/6/2028	0.01 US00973RAL78
KOREA NATL. OIL 0.875% 05/10/2025	0.01 US50066RAM88
ITALY BUONI POLIEN 3.85% 1/7/2034	0.01 IT0005584856
MIZUHO FINANCIAL GROUP INC	0.01 JP3885780001
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.01 FR0010870956
INTERCONTINENTAL EXCHANGE INC	0.01 US45866F1049
INFINEON TECHNOLOGIES AG	0.01 DE0006231004
AEGON FNDG. 5.50% 16/04/202704/2027	0.01 USU0158VAA62
FRANCE GOV. BD. 0.25% 25/11/2026	0.01 FR0013200813
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.01 US00774MAV72
US. TSY. NOTE/BON 2.625% 31/03/2025	0.01 US9128284F40
VERIZON COMMS. 1.45% 20/03/2026	0.01 US92343VGG32
XENIA HOTELS AND RESORTS INC	0.01 US9840171030
MIRVAC GROUP PROPERTY TRUST	0.01 AU000000MGR9
US. TSY. NOTE/BON 3.125% 15/2/2043	0.01 US912810QZ49
AES CORP/THE 2.45% 15/01/2031	0.01 US00130HCG83
NEW GOLD INC	0.01 CA6445351068

BANCO SANTANDER 5.375% 17/01/2031	0.01 XS2748853194
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.01 US22536PAH47
HYUNDAI CAPITAL AM 5.80% 26/6/2025	0.01 US44891CCF86
UNUM GROUP 4.125% 15/06/2051	0.01 US91529YAR71
W R BERKLEY 4.00% 12/05/2050	0.01 US084423AU64
SPAIN GOV. BD. 3.25% 30/4/2034	0.01 ES0000012M85
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.01 JP1201881Q46
BANCO SANTANDER SA FORMERLY BANCO 5.294% 18/08/2027	0.01 US05964HAS40
CVS HEALTH 5.40% 01/06/2029	0.01 US126650EB25
TRAVELERS COS INC / THE	0.01 US89417E1091
ITALY BUONI POLIEN 4.50% 1/3/2026	0.01 IT0004644735
ITALY BUONI POLIEN 5.25% 01/11/2029	0.01 IT0001278511
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.01 DE0001102432
EQUITY LIFESTYLE PROPERTIES INC	0.01 US29472R1086
ITALY BUONI POLIEN 3.45% 15/07/2031	0.01 IT0005595803
UK. GILT 5.00% 07/03/2025	0.01 GB0030880693
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.01 DE0001135481
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.01 DE000BU2F009
HUNTINGTON BANCSHARE F2F 02/02/2035	0.01
BANK OF AMERICA F2F 25/04/2034	0.01 US06051GLH01
LOGICOR FINC. SARL 3.25% 13-NOV-28	0.01 XS1909057645
UK. GILT 4.25% 07/12/2046	0.01 GB00B128DP45
WESTERN POWER DIS 3.949% 20/9/2032	0.01 XS2528341766
CO OPERATIVE BANK HL F2V 19/09/2028	0.01 XS2884724837
PUMA SERIES 2024-1 1 A FRN 23/09/2055	0.01 AU3FN0085999
G-III APPAREL GROUP LIMITED	0.01 US36237H1014
ENN ENERGY HOLDINGS LTD	0.01 KYG3066L1014
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
VICINITY CENTRES	0.01 AU000000VCX7
EDWARDS LIFESCIENCES CORP	0.01 US28176E1082
DUKE ENERGY INDIAN 3.25% 01/10/2049	0.01 US26443TAB26
CANADIAN GOV. BD. 0.25% 1/3/2026	0.01 CA135087L518
BLUESTONE PRIME 2024-1 TRUST 1 A2 FRN 14/07/2065	0.01 AU3FN0089025
JIANGSU CHANGSHU RURAL COMMERCIAL BANK CO LTD	0.01 CNE100002RJ6
TAKEDA PHARMACEUTICAL CO LTD	0.01 JP3463000004
ITALY BUONI POLIEN 5.00% 01/08/2039	0.01 IT0004286966
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.01 JP1201471DC6
UK. GILT 1.25% 22/10/2041	0.01 GB00BJQWYH73
POPULAR INC COM USD6 POST REV SPLIT	0.01 PR7331747001
MARKEL GRP. 6.00% 16/5/2054	0.01 US570535AY06
RCI BANQUE 4.625% 02/10/2026	0.01 FR001400KXW4
WESTERN POWER DIST 3.53% 20/9/2028	0.01 XS2528341501
NIKE INC CL B	0.01 US6541061031
BARCLAYS PLC	0.01 GB0031348658
ITALY BUONI POLIEN 3.35% 01/03/2035	0.01 IT0005358806
UBS GROUP AG F2V 08/02/2035	0.01 US902613BH06
DAIMLER TRUCK FIN 5.125% 25/09/2027	0.01 US233853AY62
SABRA HEALTHCARE REIT INC	0.01 US78573L1061
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.01 US912810RK60
US. TSY. NOTE/BON 3.125% 15/05/2048	0.01 US912810SC36
TESCO COR. TSY. S 5.125% 22/05/2034	0.01 XS2824047372
ALLIANZ FIN. II 3.25% 4/12/2029	0.01 DE000A3LZUB2
ITALY BUONI POLIEN 4.75% 01/09/2028	0.01 IT0004889033
REALTY INC. 2.85% 15/12/2032	0.01 US756109BL76
CJ LOGISTICS KRW5000	0.01 KR7000120006
FISERV 4.75% 15/03/2030	0.01 US337738BM99
UK. GILT 4.25% 07/12/2040	0.01 GB00B6460505
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.01 DE000DL19VB0
SARTORIUS FINANCE 4.25% 14/9/2026	0.01 XS2678111050
CREDIT AGRICOLE F2F 11/09/20281% 11/09/2028	0.01 US22535WAL19
NORTHUMBRIAN WATER FIN 6.37% 28/OCT/2034	0.01 XS2550206333
SUZANO AUSTRIA 6.00% 15/01/2029	0.01 US86964WAF95
FRANCE GOV. BD. 3.25% 25/05/2045	0.01 FR0011461037
DUKE ENERGY CORP NEW 3.1% 15/06/2028	0.01 XS2488626610
ITALY BUONI POLIEN 4.20% 01/03/2034	0.01 IT0005560948
DIAGEO FINANCE PL 3.125% 28/02/2031UR100000	0.01 XS2833390920
STANDARD CHARTERED F2V 14/05/2028	0.01 US853254DB33
SPAIN GOV. BD. 1.30% 31/10/2026	0.01 ES00000128H5

JONES LANG LASALLE INC	0.01 US48020Q1076
SINGAPORE GOV. BD 3.375% 01/09/2033	0.01 SG3261987691
MS. F2F 19/7/2035	0.01 US61747YFT73
AT&T INC 4.25% 1/6/2043	0.01 XS0932036154
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.01 XS1960678255
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
DIAMONDBACK ENERGY 6.25% 15/3/2033	0.01 US25278XAV10
RAYONIER INC	0.01 US7549071030
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.01 DE0001135275
COMFORT SYSTEMS USA INC	0.01 US1999081045
VERIZON COMMS. 2.10% 22/03/2028	0.01 US92343VGH15
CHANGHONG MEILING ORD SHS A	0.01 CNE000000BT4
VOLVO TSY. 3.125% 26/08/2029UR100000	0.01 XS2887184401
DEUTSCHE BANK AG/NEW F2F 07/01/2028	0.01 US25160PAH01
US. TSY. NOTE/BON 3.125% 15/08/2044	0.01 US912810RH32
CANADIAN GOV. BD. 1.25% 01/06/2030	0.01 CA135087K379
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.01 JP1200861647
CALIX LTD	0.01 AU0000017840
BP CAP. MKTS. F2V PERP	0.01 XS2193662728
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.01 DE0001102408
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.01 DE0001102341
CEZ AS 2.37% 06/APR/2027	0.01 XS2461786829
MSCI INC	0.01 US55354G1004
NATL BK OF GREECE EUR	0.01 GRS003003035
BUNDESobligation 0.00% 09/10/2026	0.01 DE0001141844
ALLISON TRANSMISSION HOLDINGS INC	0.01 US01973R1014
BLOCK INC	0.01 US8522341036
KAKAKU.COM INC	0.01 JP3206000006
UK. GILT 0.625% 31/7/2035	0.01 GB00BMGR2916
UK. GILT 3.75% 29/01/2038	0.01 GB00BQC4R999
F5 NETWORKS INC	0.01 US3156161024
KINROSS GOLD 6.25% 15/7/2033	0.01 US496902AT48
JOBY AVIATION INC	0.01 KYG651631007
SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS	0.01 XS2156510021
WELLS FARGO & CO 1.375% 26/10/2026	0.01 XS1400169931
PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.01 US709629AR06
BANK OF SUZHOU ORD SHS A	0.01 CNE100003LQ2
PNC FINL. SERVS. GRP F2F 20/10/2034	0.01 US693475BU84
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
BANK OF AMERICA CORP 4.94% 22/JUL/2028	0.01 US06051GKW86
COMCAST CORP 2.887% 1/11/2051	0.01 US20030NDS71
BE SEMICONDUCTOR EURO	0.01 NL0012866412
US TREASURY N/B 3.37% 15/AUG/2042	0.01 US912810TK43
UK. GILT 3.25% 22/1/2044	0.01 GB00B8429V04
MOODYS CORPORATION	0.01 US6153691059
SPAIN GOV. BD. 5.75% 30/07/2032	0.01 ES0000012411
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.01 JP1300301940
PPL CORPORATION	0.01 US69351T1060
BERKSHIRE HILLS BANCORP INC	0.01 US0846801076
AGREE REALTY CORP	0.01 US0084921008
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.01 JP1103501J35
LENOVO GROUP LTD	0.01 HK0992009065
LLOYDS BANKING GROUP PLC	0.01 GB0008706128
NEWAY VALVE ORD SHS A	0.01 CNE100001SJ6
US. TSY. NOTE/BON 1.125% 15/5/2040	0.01 US912810SR05
MARS INC 4.55% 20/04/2028	0.01 US571676AT26
IQVIA 6.25% 01/02/2029	0.01 US46266TAF57
COGNEX CORP COM USD	0.01 US1924221039
US. TSY. NOTE/BON 2.875% 15/08/2045	0.01 US912810RN00
BRITISH STERLING POUND	0.01
SOGECAP F2F 16/05/2044GS	0.01 FR001400M1X9
ITALY BUONI POLIEN 6.50% 01/11/2027	0.01 IT0001174611
UK. GILT 4.75% 22/10/2043	0.01 GB00BPJJKP77
TRANSCANADA PIPELI 5.10% 15/03/2049USD1000	0.01 US89352HAZ29
RENAISSANCERE HOLDINGS LTD	0.01 BMG7496G1033
SOUTHERN CO COM USD	0.01 US8425871071
UK. GILT 4.75% 07/12/2038	0.01 GB00B00NY175



JPMORGAN CHASE & CO F2F 08/11/2032	0.01 US46647PCR55
ADTALEM GLOBAL EDUCATION INC	0.01 US00737L1035
CITIGROUP F2F 01/05/2032	0.01 US172967MY46
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.01 XS2314246526
FRANCE GOV. BD. 1.00% 25/11/2025	0.01 FR0012938116
COMPAL ELECTRONICS	0.01 TW0002324001
EQUINOR ASA	0.01 NO0010096985
ENERGY TRANSFER OP 6.25% 15/04/2049	0.01 US29279FAA75
BOSIDENG INTERNATIONAL HOLDING	0.01 KYG126521064
CENCORA INC COM	0.01 US03073E1055
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.01 JP1300381D38
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.01 JP1300341B39
CROWDSTRIKE HOLDINGS INC	0.01 US22788C1053
ZTE CORP	0.01 CNE000000TK5
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.01 CA135087M276
SHIN-ETSU CHEMICAL NPV	0.01 JP3371200001
WARNERMEDIA HLDGS 3.75% 15/3/2027	0.01 US55903VBA08
US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND 08/54	0.01 US912810UC08
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.01 US83368TBQ04
UK. GILT 4.25% 07/03/2036	0.01 GB0032452392
VIER GAS TRANSPOR 4.625% 26/9/2032	0.01 XS2535725159
ALEXANDRIA REAL ES 2.95% 15/03/2034	0.01 US015271AY59
WELLS FARGO & CO F2F 24/04/2034	0.01 US95000U3D31
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.01 FR0010371401
ITALY BUONI POLIEN 5.00% 01/08/2034	0.01 IT0003535157
PENSKE TRUCK LEAS 1.70% 15/06/2026/06/2026 USD1000 144A	0.01 US709599BM55
APA INFRA. 2.00% 15/07/2030EUR100000 9	0.01 XS2164646304
CANADIAN GOV. BD. 3.00% 01/06/2034	0.01 CA135087R481
BERRY GLOBAL GROUP INC	0.01 US08579W1036
BPCE F2F 30/05/2035	0.01 US05571AAY10
FOX 6.50% 13/10/2033	0.01 US35137LAN55
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.01 JP1201831P14
UNITED STATES TRE 3.875% 30/09/2029	0.01 US91282CFL00
ITALY BUONI POLIEN 4.35% 1/11/2033	0.01 IT0005544082
OKLAHOMA GAS & ELECTRIC CO 3.3% SNR NTS 15/03/2030USD2000	0.01 US678858BU41
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.01 FR0013234333
CHINA MEDICAL SYS HOLDINGS	0.01 KYG211081248
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.01 US912810RQ31
CAIXABANK SA 6.87% 25/OCT/2033	0.01 XS2579488201
KROGER 4.65% 15/09/2029	0.01 US501044DT58
KE HOLDINGS INC ADR	0.01 US4824971042
SHURGARD SELF STORAGE EUROPE SARL	0.01 GG00BQZCBZ44
PROXIMUS SA 4.125% SNR EMTN 17/11/33 EUR100000 REGS	0.01 BE0002977586
COUNCIL OF EUR. DE 0.60% 08/10/2024/10/2024 AUD500000	0.01 AU3CB0283638
INTEL CORP	0.01 US4581401001
ENEL FIN. INTL. 4.25% 15/6/2025	0.01 USN30707AN87
TDF INFRA. SASU 5.625% 21/7/2028	0.01 FR001400J861
TRANSCANADA PIPELI 4.75% 15/5/2038	0.01 US89352HAX70
CANADIAN GOV. BD. 4.50% 01/11/2025	0.01 CA135087Q806
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.01 FR0013404969
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
SPAIN GOV. BD. 1.45% 31/10/2027	0.01 ES0000012A89
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.01 JP1201761M45
CAPITAL ONE FINANCA F2F 1/2/2029	0.01 US14040HCX17
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.01 US91282CGZ86
US. TSY. NOTE/BOND 2.25% 31/12/2024	0.01 US9128283P31
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.01 JP1300361C33
HOMECO DAILY NEEDS REIT	0.01 AU0000113136
ITALY BUONI POLIEN 5.75% 01/02/2033	0.01 IT0003256820
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.01 US912810RS96
MERCEDES-BENZ FINANCE NORTH AMERI 5% GTD SNR NTS 11/01/2034 USD1000 144A	0.01 US58769JAS69
NOW TRUST SR 24-1 CL B 14/06/2032	0.01 AU3FN0087730
ACHMEA F2V 02/11/2044	0.01 XS2809859536

US. TSY. NOTE/BOND 2.75% 30/06/2025	0.01 US912828XZ81
US. TSY. NOTE/BOND 3.00% 31/10/2025	0.01 US9128285J52
COMCAST 3.75% 1/4/2040	0.01 US20030NDH17
ONEOK INC 6.05% 1/9/2033	0.01 US682680BL63
CHROMA ATE INC	0.01 TW0002360005
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.01 JP1024571Q21
FIRST SOLAR INC	0.01 US3364331070
RENEW ENERGY GLOBAL PLC	0.01 GB00BNQMPN80
ENCOMPASS HLTH CRP COM USD	0.01 US29261A1007
FORD MOTOR CREDIT 5.85% 17/05/2027	0.01 US345397E748
BANK OF IRELAND GRP. F2V 06/12/2032	0.01 XS2528657567
US. TSY. NOTE/BON 2.625% 31/01/2026	0.01 US9128286A35
UK. GILT 3.75% 22/07/2052	0.01 GB00B6RNH572
SUNCOR ENERGY INC	0.01 CA8672241079
ERAC USA FIN. 4.50% 15/02/2045	0.01 US26884TAN28
SAMSUNG LIFE INSUR	0.01 KR7032830002
UK. GILT 0.375% 22/10/2026	0.01 GB00BNNGP668
AUSTRALIA GOV. BD. 0.50% 21/9/2026	0.01 AU0000106411
MORGAN STANLEY F2F 21/07/2032	0.01 US61747YED31
HAMBURG COMMER. BA 4.50% 24/7/2028	0.01 DE000HC80B44
BANK PEKAO SA	0.01 PLPEKAO00016
GS. GRP. F2F 10/8/2026	0.01 US38145GAM24
AUSTRALIA GOV. BD. 3.25% 21-04-2025	0.01 AU3TB0000168
CUSTOMERS BANCORP INC	0.01 US23204G1004
MOTABILITY OPERATI 4.00% 17/01/2030	0.01 XS2838537566
BEAZLEY P L C	0.01 GB00BYQ0JC66
GS. GRP. 4.223% 5/1/2029	0.01 US38141GWZ35
TRATON FIN. LUXEM 5.625% 16/01/2029	0.01 DE000A3LSV01
COOPERATIEVE RABOB 5.25% 14/09/2027	0.01 XS0827563452
ASTRAZENECA PLC SPONS ADR	0.01 US0463531089
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
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.01 BE0390128917
LENNAR CORPORATION CLASS A	0.01 US5260571048
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.01 US912810RM27
LEGRAND SA	0.01 FR0010307819
UK. GILT 3.75% 22/10/2053	0.01 GB00BPCJD997
LLOYDS BANKING GRP. VAR 31/08/2033	0.01 AU3CB0302115
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.01 DE000BU2Z031
SPAIN GOV. BD. 5.15% 31/10/2028	0.01 ES00000124C5
SKANDINAVISKA ENSK 4.00% 09/11/2026/26 EUR1000 323	0.01 XS2553798443
REGS	
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.01 US912810RP57
AIR TRANSPORT SERVICES GROUP INC	0.01 US00922R1059
MORGAN STANLEY F2F 04/05/2027	0.01 US61772BAB99
VIER GAS TRANSPORT 4.00% 26/09/202700000 4 REGS	0.01 XS2535724772
MS. F2F 21/07/2034	0.01 US61747YFG52
LEGAL & GENERAL GROUP PLC	0.01 GB0005603997
DEMETER INVESTMENTS F2F 8/15/2050	0.01 XS1261170515
TRATON FINANCE LUXEMBOURG S.A 4.5% GTD SNR NTS	0.01 DE000A3LQ9S2
23/11/26 EUR100000 REGS	
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.01 AU3TB0000135
CANADIAN GOV. BD. 2.00% 01/06/2028	0.01 CA135087H235
CHARTER HALL PRIME OFFICE FUND	0.01
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
VERIZON COMMS. 4.125% 16/03/2027	0.01 US92343VDY74
PUBLIC SERVICE ELECTRIC & GAS CO 4.9% MTN 15/12/2032	0.01 US74456QCK04
USD2000 P	
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.01 JP1201511EC7
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.01 US961214DF70
NATL. GRID ELECTR 5.818% 31/07/2041	0.01 XS2659226943
MACQUARIE BANK 2.30% 22/01/2025	0.01 US55608RBE99
KROGER 5.65% 15/09/2064	0.01 US501044DX60
CITIGROUP INC FRN 17/MAR/2026	0.01 US172967NL16
AMPRION 3.45% 22/09/2027EGS	0.01 DE000A30VPL3
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.01 DE0001102382
JIANGSU SUZHOU RURAL COMMERCIAL BANK ORD SHS A	0.01 CNE100003035
VERIZON COMMUNICAT 4.78% 15/02/2035	0.01 US92343VVGX64
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.01 AU3FN0082194

UFP INDUSTRIES INC COM USD1.00	0.01 US90278Q1085
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.01 DE000BU27006
CADENT FIN. 0.625% 19/03/2030EUR100000	0.01 XS2320438653
UNITED KINGDOM GI 0.875% 31/7/2033	0.01
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.01 US303075AA30
ELI LILLY 4.20% 14/08/2029	0.01 US532457CQ99
3M CO	0.01 US88579Y1010
TARGA RESOURCES IN COM	0.01 US87612G1013
MEXICAN BONOS 8.50% 01/03/202903/29 MXN100 M BONOS	0.01 MX0MGO0001F1
BANCO DE CHILE ADR	0.01 US0595201064
DOLLARAMA INC	0.01 CA25675T1075
SWEDBANK F2V 23/08/203200	0.01 XS2522879654
SPAIN GOV. BD. 5.15% 31/10/2044	0.01 ES00000124H4
CADENCE DESIGN SYS 4.70% 10/09/2034	0.01 US127387AP39
DCP MIDSTREAM OPERATING LP 3.25% GTD SNR NTS 15/02/2032 USD1000	0.01 US23311VAK35
TARGET CORPORATION	0.01 US87612E1064
MOTABILITY OPERATIONS GR 2.37% 03/JUL/2039	0.01 XS2021481663
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.01 JP1300281845
ELECTRICITE DE FRA 5.95% 22/04/2034	0.01 US268317AZ75
KEURIG DR PEPPER INC	0.01 US49271V1008
PAYPAL HOLDINGS INC	0.01 US70450Y1038
BANK OF AMERICA 3.248% 21/10/2027	0.01 US06051GGA13
WILLIAMS COS INC/T 2.60% 15/03/20311000	0.01 US969457BY52
SOGECAP SOGECAP F2V PERP	0.01 FR0012383982
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.01 DE000BU22031
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.01 JP1300811Q17
CANADIAN GOV. BD. 2.00% 1/12/2051	0.01 CA135087H722
ENBRIDGE INC	0.01 CA29250N1050
EMERSON ELECTRIC CO	0.01 US2910111044
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.01 DE0001102614
UK. GILT 4.25% 07/09/2039	0.01 GB00B3KJDS62
TUI TOPCO LIMITED - ORDINARY SHARES	0.01
INSULET CORP	0.01 US45784P1012
JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.01 JP1103411FC6
SES	0.01 LU0088087324
GENERAL MILLS INC	0.01 US3703341046
ILLUMINA 4.65% 09/09/2026	0.01 US452327AQ25
ANTERO MIDSTREAM C COM USD 1.00	0.01 US03676B1026
INVESTORE PROPERTY LTD	0.01 NZIPLE0001S3
ITALY BUONI POLIEN 3.45% 1/3/2048	0.01 IT0005273013
BUNDESSCHATZANWEIS 2.80% 12/06/2025.01	0.01 DE000BU22015
ITALY BUONI POLIEN 3.45% 01/03/2048	0.01 IT0005273013
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.01 AU3FN0081790
AEP TEX INC 4.7% SNR NTS 15/05/2032 USD1000 K	0.01 US00108WAP59
DAIWA SECURITIES GROUP INC.	0.01 JP3502200003
HOLDING D INFRASTRUCTURES DE TRANSP 2.5% SNR	0.01 FR0013510823
EMTN04/05/27 EUR100000 3 REGS	
SPIRAX SARCO ENG ORD	0.01 GB00BWFQGN14
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.01 FR0010171975
ROGERS COMMS. 5.30% 15/02/2034	0.01 US775109DF56
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.01 JP1300331A99
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.01 US91324PEX69
CRODA INTL	0.01 GB00BJFFLV09
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49 USD2000	0.01 US161175BS22
CAPITALAND INTEGRATED COMMERCIAL	0.01 SG1M51904654
ENERGY TRANSFER LP 4.2% SNR NTS 15/04/2027 USD2000	0.01 US29273RBK41
UK. GILT 1.75% 22-JUL-57	0.01 GB00BD0XH204
JOHN DEERE CAP. 4.75% 8/6/20264.75% 08/06/2026	0.01 US24422EWX39
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
ITALY BUONI POLIEN 2.00% 1/2/2028	0.00 IT0005323032
VOLKSWAGEN INTL. FIN. F2V PERP	0.00 XS1799939027
CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.00 US13607HVE97
DISCOVERY COMMS. 3.95% 15/06/2025	0.00 US25470DBE85
CUMMINS INC	0.00 US2310211063
WELLS FARGO F2F 11/02/2031	0.00 US95000U2J10

BIMBO BAKERIES USA 6.05% 15/1/2029	0.00	USU0901RAB34
VEEVA SYSTEMS INC	0.00	US9224751084
ARCADIS NV	0.00	NL0006237562
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00	ES0000012124
MANAWA ENERGY LTD	0.00	NZTPXE0001S5
WIHLBORGS FAST. AB NPV	0.00	SE0018012635
SPAIN GOV. BD. 1.50% 30/04/2027	0.00	ES00000128P8
MERLIN PROPERTIES SOCIMI SA	0.00	ES0105025003
UK. GILT 4.25% 31/07/2034	0.00	GB00BQC82C90
EVERGY METRO INC 4.2% SNR NTS 15/06/2047 USD2000	0.00	US485134BQ27
JPMORGAN CHASE & CO. 2.963% -FRN SNR 25/01/2033 USD2000	0.00	US46647PCU84
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.00	US912810RZ30
BUNDESOBLIGATION 0.00% 10/10/2025	0.00	DE0001141828
ANGLOGOLD ASHANTI ORD USD1	0.00	GB00BRXH2664
ELI LILLY 4.70% 09/02/2034	0.00	US532457CL03
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.00	AU0000101792
JAPAN PETROLEUM EXPLORATION	0.00	JP3421100003
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00	US912810PU60
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00	CA135087E679
BDO UNIBANK INC	0.00	PHY077751022
SIRIUSPOINT 7.00% 05/04/2029	0.00	US82969BAA08
BUNDESOBLIGATION 0.0% 10/04/2026	0.00	DE0001141836
DOWDUPONT 4.725% 15/11/2028	0.00	US26078JAD28
HSBC HLDGS. F2F 11/8/2028	0.00	US404280DG12
GEN. MOTORS 5.20% 1/4/2045	0.00	US37045VAJ98
DISCOVER FINANCIAL SERVICES	0.00	US2547091080
IBIS INC	0.00	JP3105360006
TRUE CORPORATION THB4 NVDR	0.00	THB231010R11
PUBLIC SERVICE CO OF COLORADO 4.1% 1MTG BDS 15/06/2048 USD 32	0.00	US744448CQ27
CF INDS. 4.95% 01/06/2043	0.00	US12527GAD51
CHARTWELL RETIREME TRUST UNITS	0.00	CA16141A1030
UK. GILT 0.125% 31/1/2028	0.00	GB00BMBL1G81
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00	US912810RT79
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00	AU3FN0080883
INGENIA COMMUNITIES GRP.	0.00	AU000000INA9
PACIFIC GAS & ELEC 4.95% 1/7/2050	0.00	US694308JN86
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00	FR0013257524
ITALY BUONI POLIEN 5.00% 1/9/2040	0.00	IT0004532559
COMCAST 3.999% 01/11/2049	0.00	US20030NCE94
WATTS WATER TECHNOLOGIES INC	0.00	US9427491025
UK. GILT 3.75% 7/3/2027	0.00	
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00	DE0001102440
MS. F2F 19/04/2035	0.00	US61747YFR18
ATHORA HOLDING LT 6.625% 16/6/2028	0.00	XS2628821790
YANGZIJIANG SHIPBUILDING NPV	0.00	SG1U76934819
YARA INTERNATIONAL ASA 3.148% SNR NTS 04/06/2030 USD1000 144A	0.00	US984851AG07
CAD BNP PARIBAS A/C	0.00	
BUNDESOBLIGATION 0.0% 16/APR/2027	0.00	DE0001141851
WESSEX WATER SERV 5.125% 31/10/2032	0.00	XS2569776136
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00	JP1201791N14
JACK TECHNOLOGY ORD SHS A	0.00	CNE100002Z81
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.00	US05584KAH14
HYUNDAI CAPITAL AM 4.55% 26/09/202929 USD A 144A	0.00	US44891ADG94
JAPAN GOV. TWENTY 1.80% 20/06/2031	0.00	JP1201291B88
GREAT WALL MOTOR CO LTD	0.00	CNE1000018V8
GOLDEN BAR SECURITISATION SR 24-1 CL C FLTG RT 22/09/2043	0.00	IT0005611394
ENI 5.50% 15/05/2034	0.00	US26874RAN89
WALLENIUS WILHELMS NOK0.52	0.00	NO0010571680
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00	JP1300781P48
TEXAS ROADHOUSE INC	0.00	US8826811098
DOORDASH INC	0.00	US25809K1051
NNN REIT INC	0.00	US6374171063
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00	JP1300801PA2
GIANT MANUFACTURING CO LTD	0.00	TW0009921007
BROADSTONE NET LEA COM	0.00	US11135E2037
LABORATORY CORP OF 4.80% 01/10/20342034	0.00	US50540RBB78
SINGAPORE GOV. BD. 2.75% 01/04/2042	0.00	SG3254976487
TRANSDIGM GROUP INC	0.00	US8936411003

MBANK F2F 11/09/2027	0.00 XS2680046021
KBC GROUP NV	0.00 BE0003565737
NEW CHINA LIFE INSURANCE CO LTD	0.00 CNE100001922
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.00 US015271BC21
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.00 XS2264978623
D POWER DEVELOPMENT CO LTD	0.00 CNE000000PC0
HUAIHE ENERGY GROUP CO ORD SHS	0.00 CNE000001DR2
VERTIV HOLDINGS CO	0.00 US92537N1081
NATL. AUSTRALIA BANK F2F 03/08/2032	0.00 AU3CB0291284
PARKER HANNIFIN CORP	0.00 US7010941042
TARGA RES. 5.50% 15/02/2035	0.00 US87612GAK76
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00 IT0005274805
LENS TECHNOLOGY CO LTD	0.00 CNE100001YW7
WHITESTONE REIT	0.00 US9660842041
NATL. GRID NORTH 4.151% 12/9/2027	0.00 XS2680745119
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00 IT0005413171
AMPOL FRN 02/12/2081	0.00 AU3FN0064739
CVS HEALTH 5.125% 20/07/2045	0.00 US126650CN80
UK. GILT 4.00% 22/1/2060	0.00 GB00B54QLM75
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00 DE0001102549
MARKEL GRP. 5.00% 05/04/2046	0.00 US570535AQ71
PECO ENERGY 4.60% 15/05/2052	0.00 US693304BD82
CENTENE CORPORATION	0.00 US15135B1017
QPH FIN. PTY 2.30% 29/7/2027	0.00 AU3CB0273365
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00 IT0005521981
NORFOLK SOUTHERN CORP USD	0.00 US6558441084
UNITEDHEALTH GRP. 3.70% 15/08/2049	0.00 US91324PDU30
DBS GROUP HOLDINGS LTD	0.00 SG1L01001701
CONSTELLATION ENERGY CORP	0.00 US21037T1097
ABN AMRO BANK F2V 13/10/20266.575% 13/10/2026	0.00 US00084DBC39
COMPAGNIE FINANCIERE RICHEMONT SA	0.00 CH0210483332
KKR AND CO INC	0.00 US48251W1045
SWISS CONFEDERATIO 3.50% 08/04/2033	0.00 CH0015803239
NEWCASTLE GREATER MU FRN 14/02/2029	0.00 AU3FN0085023
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00 ES0000012115
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00 JP1201841P46
BARRICK GOLD CORP	0.00 CA0679011084
CHINA MERCHANTS BANK CO LIMITED	0.00 CNE1000002M1
AGI FIN. PTY FRN 10/7/2030	0.00 AU3FN0079372
CREDIT AGRICOLE FRN 01/06/2028	0.00 AU3FN0078515
TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029	0.00 FR0014006TQ7
BANCO SANTANDER FRN 23/01/2029	0.00 AU3FN0084307
SPAIN GOV. BD. 4.65% 30-07-2025	0.00 ES00000122E5
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00 JP1300321A34
VOLVO TSY. 2.625% 20/2/2026	0.00 XS2534276717
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.00 JP1300711M79
OTIS WORLDWIDE 2.565% 15/2/2030	0.00 US68902VAK35
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.00 AU3FN0055687
WESTPAC BANKING FRN 27/01/2027	0.00 AU3FN0074563
OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI	0.00
UBS AG/AUSTRALIA FRN 24/11/2026	0.00 AU3FN0083150
ELAN MICROELECTRONICS CORP	0.00 TW0002458007
HSBC HLDGS. FRN 21/03/2034	0.00 AU3FN0085726
NIPPON BUILDING FUND INC TEMP	0.00 JP3027670003
WESTPAC BANKING FRN 03/04/2034	0.00 AU3FN0086328
SCENTRE GRP. TST. 1 FRN 10/09/2054	0.00 AU3FN0091567
US TREASURY N/B 3.87% 31/DEC/2029	0.00 US91282CGB19
ABN AMRO BANK F2F 22/2/2033100000 290	0.00 XS2558022591
GOLDMAN SACHS CCP EUR BROKER ACCOUNT	0.00
SPAIN GOV. BD. 2.80% 31/5/2026	0.00 ES0000012L29
INS. AUSTRALIA GRP. FRN 15/06/2045	0.00 AU3FN0047544
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.00 JP1300371C98
LINEAGE INC ORD SHS REIT	0.00 US53566V1061
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
OVINTIV 5.65% 15/5/2028	0.00 US69047QAB86
UTD. O/SEAS. BANK SY FRN 16/03/202626	0.00 AU3FN0076170
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00 JP1201691K75

JOHN DEERE FINL. 4.90% 28/07/2025	0.00 AU3CB0291078
CENTERRA GOLD INC	0.00 CA1520061021
ROTHESAY LIFE 8.0% 30/OCT/2025	0.00 XS1312953596
DOMINION ENERGY INC 4.7% SNR NTS 01/12/2044 USD 2014D	0.00 US25746UCC18
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
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00 JP1201811N77
METROPOLITAN LIFE GB FRN 01/12/2025	0.00 AU3FN0057451
SPAIN GOV. BD. 2.15% 31/10/2025	0.00 ES00000127G9
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00 JP1300581J30
SAMSUNG C AND T CORPORATION	0.00 KR7028260008
COMMONWEALTH EDISO 2.75% 01/09/2051000 131	0.00 US202795JU55
NSW PORTS FINANCE 5.042% 19/09/2031	0.00 AU3CB0313591
UTD. UTLS. GRP.	0.00 GB00B39J2M42
AUSTRALIA GOV. BD 0.25% 21/11/2025	0.00 AU0000095457
VICTORIA POWER NETWO FRN 21/04/2026	0.00 AU3FN0059994
ORIGIN ENERGY FIN. 5.35% 26/09/2031	0.00 AU3CB0313625
JAPAN GOV. TWENTY 2.00% 20/12/2025	0.00 JP1200841615
TARGA RES. 5.20% 01/07/20272027 USD1000	0.00 US87612KAA07
NBN 4.20% 14/04/20274/2027	0.00 AU3CB0288397
PACCAR FINL. PTY 4.05% 02/06/2025	0.00 AU3CB0289932
HUNTINGTON BANCSHARE F2F 8/21/2029	0.00 US446150BC73
UNIVERSITY OF SYDN 3.75% 28/8/2025	0.00 AU3CB0232288
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00 IT0004923998
DBNGP FIN. PTY 4.225% 28/05/2025	0.00 AU3CB0253417
PHILLIPS EDISON GR 5.75% 15/07/2034	0.00 US71845JAB44
FERRARI NV COM	0.00 NL0011585146
HYUNDAI CAPITAL SE 3.50% 21/03/2025	0.00 AU3CB0287530
LAUREATE EDUCATION INC	0.00 US5186132032
INCITEC PIVOT 4.30% 18/03/2026	0.00 AU3CB0261576
SVENSKA HANDELSBAN 2.95% 24/03/2025	0.00 AU3CB0287605
SPAIN GOV. BD. 2.55% 31/10/2032	0.00 ES0000012K61
HUGEL INC	0.00 KR7145020004
COCA-COLA 2.50% 15/3/2051	0.00 US191216DC18
US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.00 US912810UD80
US. TSY. NOTE/BON 2.875% 31/5/2025	0.00 US9128284R87
JPMORGAN CHASE & CO F2F 22/04/2032	0.00 US46647PCC86
AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000	0.00 AU300ENL0021
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.00 BE0000291972
BUNDESOBLIGATION 0.00% 11/04/20251	0.00 DE0001141810
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00 DE0001102531
MILLICOM INTERNATIONAL CELLULAR SDR	0.00 SE0001174970
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.00 US35805BAC28
US. TSY. NOTE/BOND 2.75% 31/8/2025	0.00 US9128284Z04
Outstanding Settlement Receipts - KRW	0.00
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
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00 FR001400FTH3
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.00 FR001400CMX2
AON PLC IE COM CL A	0.00 IE00BLP1HW54
WOOLWORTHS GRP. 1.85% 20/5/2025	0.00 AU3CB0272219
MAPLETREE INDUSTRIAL TRUST	0.00 SG2C32962814
JP MORGAN COLAT	0.00
INTERCONTINENTAL H 3.75% 14/8/2025	0.00 XS1275957121
PIXART IMAGING INC	0.00 TW0003227005
LX INTERNATIONAL CORP	0.00 KR7001120005
INTL. BANK FOR REC 3.30% 14/08/2028	0.00 AU3CB0250652
HALLENSTEIN GLASSON HOLDINGS LTD	0.00 NZHLMGE0001S4
OVINTIV 5.65% 15/05/2025	0.00 US69047QAA04
CIGNA CORP 4.375% 15/10/2028	0.00 US125523AH38
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
ALSEA SAB DE CV	0.00 MXP001391012
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.00 DE0001102564
TEREGA SA 0.87% 17/SEP/2030	0.00 FR0013534500
CIE DE SAINT-GOBAI 3.25% 09/08/2029	0.00 XS2874384279

NETHERLANDS GOV. B 0.50% 15/7/2026	0.00 NL0011819040
VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000	0.00 US922777GAN79
YARA INTL. 4.75% 01/06/2028D2000 144A	0.00 US984851AF24
COGNIZANT TECH SOLUTIONS A	0.00 US1924461023
SHINHAN BANK 5.00% 30/08/2028	0.00 AU3CB0256113
UK. GILT 4.25% 12/7/2049	0.00 GB00B39R3707
DANSKE BANK FRN 10/04/2027	0.00 XS2798276270
WELLS FARGO F2F 2/3/20330787 3.35% 02/03/2033	0.00 US95000U2U64
TOYOTA MOTOR CREDI 3.85% 24/07/2030EUR100000 639	0.00 XS2655865546
COMMERZBANK F2V 05/12/203000 956	0.00 DE000CZ45V25
SPAIN GOV. BD. 0.70% 30/04/2032	0.00 ES0000012K20
CVS HEALTH CORP	0.00 US1266501006
RIO TINTO PLC ORD	0.00 GB0007188757
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.00 DE0001102416
SAMSUNG FIRE MARINE INSURANCE	0.00 KR7000810002
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00 AU3CB0239754
CEZ 4.25% 11/6/2032	0.00 XS2838370414
INVITATION HOMES 4.875% 01/02/20355	0.00 US46188BAG77
SPAIN GOV. BD. 0.80% 30/07/2027	0.00 ES0000012G26
VOLVO TSY. 3.125% 08/09/2026	0.00 XS2760218185
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655% 22/08/2028	0.00 US749775DR04
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00 JP1201751M13
HYUNDAI MOBIS	0.00 KR7012330007
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00 AU0000047003
HENAN PINGGAO ELECTRIC CO LTD	0.00 CNE000001774
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00 US912828YX25
NATIONAL AUSTRALIA BANK LIMITED	0.00 AU000000NAB4
CANON INC	0.00 JP3242800005
MEDTRONIC GLOBAL HLDGS S C A 1.375% GTD SNR NTS	0.00 XS2238792332
15/10/2040 EUR100000	
PIEDMONT OFFICE REALTY TRU-A	0.00 US7201902068
US. TSY. NOTE/BON 1.375% 31/8/2026	0.00 US912828YD60
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00 AU3CB0268548
CENTURIA INDUSTRIAL REIT	0.00 AU000000CIP0
BRIXMOR OPERATING 4.125% 15/05/2029/05/2029 USD2000	0.00 US11120VAH69
PACIFIC GAS & ELEC 3.95% 01/12/2047	0.00 US694308HY69
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.00 JP1201861PA6
BANK MILLENNIUM SA F2F 25/09/2029	0.00 XS2905432584
NYL MSCI EMER 2412 F	0.00
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00 JP1201711L13
DANSKE BANK F2V 13/4/2027	0.00 XS2586741543
HOST HOTELS & RESORTS INC	0.00 US44107P1049
SWO EUR RCV EURIB 6M PAY 2.6 240325	0.00
LS CORP	0.00 KR7006260004
PALANTIR TECHNOLOGIES INC	0.00 US69608A1088
MS & AD INSURANCE GROUP HOLDINGS	0.00 JP3890310000
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00 AU000XCLWAX7
ICICI BANK SPON ADR	0.00 US45104G1040
TURNERS AUTOMOTIVE GROUP LIMITED	0.00 NZVNL0000151
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.00 AU0000087454
CPUK FIN. 6.136% 28/8/2031	0.00 XS2603557674
CANADIAN GOV. 0.50% 01/12/20303	0.00 CA135087L443
UNIVERSAL HEALTH SERVICES - CLASS B	0.00 US9139031002
MARVELL TECHNOLOGY COM	0.00 US5738741041
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00 JP1201671K12
MARCOPOLO SA	0.00 BRPOMOACNPR7
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00 SE0017832488
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00 JP1201461D98
AGI FINANCE PTY L 2.119% 24/06/2027	0.00 AU3CB0281145
AZEK COMPANY INC	0.00 US05478C1053
US BANCORP F2F 12/6/2034	0.00 US91159HJN17
ONEOK 4.85% 01/02/2049	0.00 US682680BZ59
ASUSTEK COMPUTER INC	0.00 TW0002357001
DIAGEO ORD	0.00 GB0002374006
BRISTOL-MYERS SQU 4.625% 15/05/2044	0.00 US110122DH81
PIRAEUS BANK SA FRN 17/07/2029	0.00 XS2845167613
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00 IT0005383309
XTEP INTERNATION HOLDINGS	0.00 KYG982771092
DOW CHEM. 6.90% 15/5/2053	0.00 US260543DH36

FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032	0.00 AU3FN0083036
APPLE INC 2.7% 05/AUG/2051	0.00 US037833EK23
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00 AU3CB0275253
UK. GILT 0.25% 31/01/2025	0.00 GB00BLPK7110
CONSUN PHARMACEUTICAL GROUP LTD	0.00 KYG2524A1031
SPAIN GOV. BD. 5.90% 30/07/2026	0.00 ES00000123C7
DTE ELECTRIC CO 3.7% 15/MAR/2045	0.00 US23338VAE65
BANK OF AMERICA F2F 7/2/2030	0.00 US06051GHQ55
HEATHROW FNDG. 4.15% 11/10/2028	0.00 XS1891780691
MARATHON PETROL COM	0.00 US56585A1025
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00 BE0000347568
TETRA TECH ORD SHS	0.00 US88162G1031
SALUTE SERIES 2024-1 1 A FRN 15/06/2056	0.00 AU3FN0086344
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00 IT0005580094
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00 DE0001135325
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.00 JP1201231AC0
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00 ES0000012L52
BAXTER INTL. 1.915% 1/2/2027USD1000	0.00 US071813CL19
JAPAN GOV. THIRTY 1.80% 20/03/2054	0.00 JP1300821Q49
UK. GILT 1.625% 10/22/2054	0.00 GB00BJLR0116
DAI ICHI LIFE HOLD NPV	0.00 JP3476480003
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00 JP1201281B64
DONGBU INSURANCE CO LTD	0.00 KR7005830005
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00 IT0005421703
BERKLEY(W.R.)CORP 4.75% SNR NTS 01/08/2044 USD	0.00 US084423AT91
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.00 DK0030506886
SUNNY OPTICAL TECHNOLOGY GROUP	0.00 KYG8586D1097
ORANGE 5.50% 06/02/2044	0.00 US685218AB52
NITTO DENKO CORPORATION TEMP	0.00 JP3684000007
VALERO ENERGY CORP	0.00 US91913Y1001
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.00 JP1201551FC0
ELECTRANET PTY L 2.4737% 15/12/2028	0.00 AU3CB0283034
T-MOBILE USA 3.00% 15/02/2041	0.00 US87264ABL89
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00 IT0005365165
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00 NL0010721999
FIFTH THIRD BANCORP F2F 06/09/2030	0.00 US316773DM97
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00 JP1201491E67
BANQUE FEDERATIVE 1.875% 18/06/202918/06/2029 EUR100000 487	0.00 FR0013425162
NORDEA BANK ABP	0.00 FI4000297767
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00 IT0005403396
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.00 DE0001102622
FISERV 5.15% 15/03/2027	0.00 US337738BJ60
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00 FR0014009O62
COMCAST 5.25% 26/09/2040	0.00 XS2909746666
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00 IT0005500068
PULTE GROUP INC	0.00 US7458671010
UK. GILT 1.125% 31/1/2039	0.00 GB00BLPK7334
SANFORD LTD	0.00 NZSANE000150
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00 JP1201731L76
MANULIFE FINANCIAL CORP	0.00 CA56501R1064
DWPF FIN. PTY 1.90% 04/08/2028	0.00 AU3CB0282010
JPM. CHASE F2F 22/7/2035	0.00 US46647PEK84
SK TELECOM ADR EA REP 0.55555 SHS P/S	0.00 US78440P3064
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00 BE0000331406
MIGROS TICARET AS	0.00 TREMGTI00012
APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055	0.00 AU3FN0086559
MARRIOTT INTERNATIONAL INC 5% SNR NTS 15/10/2027 USD1000 JJ	0.00 US571903BJ14
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00 JP1201851P76
PENSKE TRUCK LEAS 5.75% 24/5/20264/05/2026 USD1000 144A	0.00 US709599BU71
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00 JP1201741LA9
NXP SEMICONDUCTORS	0.00 NL0009538784
JBS USA LUX JBS US 5.75% 1/4/2033	0.00 US46590XAY22
REGAL REXNORD CORP 6.05% 15/02/2026	0.00 US758750AL75
GECINA	0.00 FR0010040865
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00 JP1201521F37
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00 IT0005127086
SPAIN GOV. BD. 1.60% 30/04/2025	0.00 ES00000126Z1
Outstanding Settlement Receipts - MYR	0.00



DBS BANK 0.375% 21/11/20240 6	0.00 XS1720526737
FMC 5.15% 18/05/2026	0.00 US302491AW57
EOG RESOURCES INC	0.00 US26875P1012
POP MART INTERNATIONAL GROUP LTD	0.00 KYG7170M1033
DANSKE BANK F2V 22/9/202626	0.00 US23636BBE83
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.00 MYBMO2000028
NESTLE HLDGS. 5.25% 13/3/2026	0.00 USU64106CD47
CAP. ONE FINL. F2F 30/10/2031	0.00 US14040HDC60
UNITED THERAPEUTICS CORP	0.00 US91307C1027
SEALED AIR 1.573% 15/10/2026D2000	0.00 US81211KAZ30
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.00 BE0000334434
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00 JP1201501E99
GE VERNOVA ORS SHS	0.00 US36828A1016
CANADIAN GOV. 1.50% 01/12/2031	0.00 CA135087N266
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.00 US53079EBN31
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00 JP13002918A0
HONG LEONG BANK BHD	0.00 MYL58190O007
NETHERLANDS GOV. B 0.25% 15/07/2025	0.00 NL0011220108
WELLS FARGO F2F 30/4/2041	0.00 US95000U2Q52
SPAIN GOV. BD. 0.00% 31/5/2025	0.00 ES0000012K38
PENSKE TRUCK LEASI 4.40% 01/07/2027/07/2027 USD1000 144A	0.00 US709599BN39
RENASANT CORPORATION	0.00 US75970E1073
QBE INSURANCE GROUP F2V 17/06/2046	0.00 XS1423722823
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.00 AU3FN0085361
NOMAD FOODS LTD	0.00 VGG6564A1057
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00 DE0001135366
PACCAR INC	0.00 US6937181088
CANADIAN NATURAL RESOURCES ORD SHS	0.00 CA1363851017
BUONI POLIENNALI D 1.25% 01/12/20260 REGS	0.00 IT0005210650
BARCLAYS 4.836% 09/05/2028	0.00 US06738EAW57
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00 IT0005519787
NBN 0.875% 08/10/2024	0.00 US62878V2C39
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00 AU000XCLWAG2
COUSINS PROPERTIES INC	0.00 US2227955026
AEGON F2F 11/04/2048	0.00 US007924AJ23
NIPPON TEL AND TEL CP NPV	0.00 JP3735400008
SPAIN GOV. BD. 2.35% 30/07/2033	0.00 ES00000128Q6
HOYA CORPORATION JPY	0.00 JP3837800006
BANK OF NOVA SCOTIA CAD	0.00 CA0641491075
HAMILTON INSURANCE GROUP ORD SHS CLASS B	0.00 BMG427061046
COREBRIDGE FINL. 3.65% 5/4/2027	0.00 US21871XAD12
AT&T INC 2.9% 04/DEC/2026	0.00 XS1879223565
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00 BE0000341504
UK. GILT 1.75% 22/1/2049	0.00 GB00BFWFPP71
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00 US912810QA97
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00 JP1400151N57
SINO BIOPHAMACEUTICAL	0.00 KYG8167W1380
SHIZUOKAGAS CO	0.00 JP3351150002
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00 CA135087M847
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00 JP1300611K15
UK. GILT 1.50% 31/7/2053	0.00 GB00BM8Z2V59
NSW ELECTRICITY N 2.543% 23/9/2030	0.00 AU3CB0274645
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.00 US842400HF31
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
SABINE PASS LIQUE 5.875% 30/6/2026	0.00 US785592AV86
MITSUBISHI UFJ FINL. F2V 20/07/2027	0.00 US606822BY90
TRUIST FINL. F2F 30/10/2029	0.00 US89788MAQ50
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00 DE0001102598
EVERGREEN MARINE	0.00 TW0002603008
ENEL SPA	0.00 IT0003128367
VENTAS REALTY LIMITED PARTNERSHIP 2.5% GTD SNR NTS01/09/2031 USD	0.00 US92277GAW78
CBRE GROUP INC CLASS A	0.00 US12504L1098
NETAPP INC	0.00 US64110D1046
CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029 EUR1000	0.00 XS2022084367
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00 NL0000102317
BECTON DICKINSON AND COMPANY	0.00 US0758871091

TURKIYE GARANTI BANKASI	0.00 TRAGARAN91N1
ICPF FINANCE PTY 2.725% 11/10/2030	0.00 AU3CB0283646
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00 US797440BW34
SK NETWORKS CO LTD	0.00 KR7001740000
SKANDINAVISKA ENSK 3.70% 9/6/2025	0.00 USW8454EAR90
US BANCORP	0.00 US9029733048
CONSOLIDATED EDISON INC COM	0.00 US2091151041
UK. GILT 3.50% 22/07/2068	0.00 GB00BBJNQY21
SINOTRANS LTD-H	0.00 CNE1000004F1
GIANTEC SEMICONDUCTOR CORPORATION ORD SHS A	0.00 CNE100005X49
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00 US853254CG39
LEG IMMOBILIEN SE	0.00 DE000LEG1110
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00 IT0005445306
YICHANG HEC CHANGJIANG PHARMACEUTICAL CO LTD	0.00 CNE1000023R6
IDEX 4.95% 01/09/2029	0.00 US45167RAJ32
MITSUBISHI ELECTRIC	0.00 JP3902400005
CONS. EDISON OF NE 4.30% 01/12/2056	0.00 US209111FK46
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00 JP1300691M16
DEUTSCHE BANK AG/NEW F2F 14/7/2026	0.00 US25160PAJ66
TARGA RES. 6.50% 15/2/2053	0.00 US87612GAD34
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00 AU3FN0082608
MITSUBISHI CORP	0.00 JP3898400001
TRUIST FINL CORP COM	0.00 US89832Q1094
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00 FR0013515806
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00 JP1201771M76
HOCHSCHILD MINING PLC	0.00 GB00B1FW5029
SPAIN GOV. BD. 3.50% 31/5/2029	0.00 ES0000012M51
UK. GILT 6.00% 07/12/2028	0.00 GB0002404191
HONDA MOTOR CO LTD	0.00 JP3854600008
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00 DE0001102473
BOOKING HOLDINGS 4.00% 15/11/2026	0.00 XS2555218291
SPAIN GOV. BD. 0.60% 31/10/2029	0.00 ES0000012F43
AMGEN 5.65% 2/3/2053	0.00 US031162DT45
ORSTED A/S	0.00 DK0060094928
TAYLOR MORRISON HOME CORP	0.00 US87724P1066
ICON INVS. SIX DA 5.849% 08/05/2029	0.00 US45115AAB08
UNITED KINGDOM GI 4.125% 22/7/2029	0.00 GB00BQC82B83
LONDON STOCK EXCHANG	0.00 GB00B0S0WJX34
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00 IT0005467482
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00 BE0000335449
AGCO CORP	0.00 US0010841023
ITALY BUONI POLIEN 1.65% 01/03/2032	0.00 IT0005094088
BANK OF AMERICA CORP 3.59% 21/JUL/2028	0.00 US06051GGR48
LG ELECTRONICS INC	0.00 KR7066570003
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00 JP1201531F68
WOWPRIME CORP	0.00 TW0002727005
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00 CA135087J397
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00 DE0001135176
CHINA RAILWAY GROUP	0.00 CNE100000722
NATIONAL BANK OF KUWAIT SAKP	0.00 KW0EQ0100010
TREASURY CORP VICT 2.25% 15/09/2033	0.00 AU3SG0002504
PACIFIC CORPORATION	0.00 KR7002790004
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00 BE0000357666
NEWDAY FUNDING MASTER ISSUER 2X C FRN 7/15/2032	0.00 XS2834467602
KPJ HEALTHCARE BHD	0.00 MYL5878O0003
FDXEX CORP COM	0.00 US31428X1063
COMCAST CORP 5.5% GTD SNR NTS 15/05/2064 USD1000	0.00 US20030NEG25
BNP PARIBAS FRN 24/02/2028	0.00 FR0014008M24
BRITISH LAND CO GBP	0.00 GB0001367019
KIMBERLY CLARK DE MEXICO A	0.00 MXP606941179
HA SUSTAINABLE INFRASTRUCTURE CAPITAL INC	0.00 US41068X1000
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00 AU3FN0083648
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00 JP1300141445
TARGA RES. 6.125% 15/3/2033	0.00 US87612GAC50
SKANDINAVISKA ENS 5.125% 5/3/2027	0.00 US830505AZ66
INDORAMA VENTURES PCL	0.00 TH1027010R10
ENERGY TRANSFER OP 5.00% 15/05/2050	0.00 US29278NAR44
COMPAGNIE DE SAINT-GOBAIN	0.00 FR0000125007
NOMURA HOLDINGS INC ADR	0.00 US65535H2085
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
BANQUE FEDERATIVE 4.125% 13/3/2029	0.00 FR001400GGZ0
PHISON ELECTRONICS CORP	0.00 TW0008299009
AIB GRP. F2V 30/5/2031000 5	0.00 XS2230399441
KIMCO REALTY OP LL 4.85% 01/03/2035	0.00 US49447BAB99
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00 CA135087XW98
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00 IT0005422891
AIR PROD & CHEMS INC COM USD	0.00 US0091581068
ATLAS COPCO AB	0.00 SE0017486889
ERAC USA FIN LLC 4.6% 01/05/2028	0.00 US26884TAV44
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00 JP1400041B55
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00 IT0005345183
VOLKSWAGEN AG	0.00 DE0007664039
T-MOBILE USA 2.55% 15/02/2031	0.00 US87264ACB98
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00 CA135087F825
BANK OF MONTREAL CAD	0.00 CA0636711016
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
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00 ES0000012729
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00 JP13003119A4
ITALY BUONI POLIEN 1.85% 1/7/2025	0.00 IT0005408502
BUONI POLIENNALI D 0.95% 01/12/2031	0.00 IT0005449969
SEMPRA ORD	0.00 US8168511090
CCP INITIAL MARGIN	0.00
ITALY BUONI POLIEN 1.50% 1/6/2025	0.00 IT0005090318
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.00 JP1201821NA5
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00 FR0013480613
EXPERIAN GROUP LTD	0.00 GB00B19NLV48
MEXICHEM SAB DE CV COM NPV SERIE UNICA	0.00 MX01OR010004
JERSEY CENTRAL POWER & LIGHT CO 4.3% SNR NTS	0.00 US476556DC60
15/01/2026 USD2000 144A	
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00 IT0005170839
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00 US912810FP85
HEWLETT PACKARD ENTERPRISE CO	0.00 US42824C1099
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00 AU000XCLOWA8
PROSUS NV	0.00 NL0013654783
NUTRIEN LTD 4% SNR NTS 15/12/2026 USD2000	0.00 US67077MAE84
VONOVIA SE 1.50% 14/6/2041	0.00 DE000A3E5MK0
PANGAEA LOGISTICS SOLUTIONS ORD SHS	0.00 BMG6891L1054
QUANTA SERVICES INC	0.00 US74762E1029
TRANSURBAN FINANC 3.974% 12/03/2036	0.00 XS2778764188
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00 IT0005083057
GRAINGER W W INC	0.00 US3848021040
FP PARTNER INC	0.00 JP3167010002
OTSUKA HLDGS CO NPV	0.00 JP3188220002
FINANCIAL PRODUCTS GROUP CO LTD	0.00 JP3166990006
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.00 FR001400NBC6
VOLTRONIC POWER TECHNOLOGY CORP	0.00 TW0006409006
DAE FNDG. 3.375% 20/03/2028	0.00 XS2286303495
LOEWS CORP	0.00 US5404241086
KINGSPAN GROUP PLC	0.00 IE0004927939
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.00 ES00000127A2
ANHEUSER BUSCH INBEV SA NV	0.00 BE0974293251
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
UNICREDIT F2F 15/11/2027	0.00 XS2555420103
SIEMENS FINANCIER 3.625% 22/2/2044	0.00 XS2769892600
COX COMMS. 2.60% 15/06/20316% 15/06/2031	0.00 US224044CN54
BT GROUP PLC	0.00 GB0030913577
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00 IT0005162828
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.00 JP1201121975
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00 BE0000352618
SWO USD RCV SOFR 1D PAY 4 240325	0.00
SPAIN GOV. BD. 1.45% 30-APR-29	0.00 ES0000012E51
TARGA RES. 4.20% 01/02/2033	0.00 US87612GAA94
KOREA(REPUBLIC OF) 3.25% SNR BDS 10/06/2027 KRW100000	0.00 KR103501GE64
BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026	0.00 IT0005454241
FORD MOTOR CREDIT 7.35% 06/03/2030	0.00 US345397C684
MAPLETREE LOGISTICS TRUST	0.00 SG1503926213

UNION PACIFIC 5.15% 20/01/20630	0.00 US907818GD49
KRAFT HEINZ CO COM	0.00 US5007541064
PRUDENTIAL FINANCIAL INC	0.00 US7443201022
WESTERN MIDSTREAM 4.05% 01/02/2030	0.00 US958667AC17
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00
BRAMBLES LIMITED	0.00 AU000000BXB1
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00 IT0005433195
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00 NL0012818504
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00 JP1300421E39
DIAMONDBACK ENERGY 5.90% 18/04/2064	0.00 US25278XBB47
SAMSUNG SDI CO LTD	0.00 KR7006400006
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00 BE0000345547
POHANG IRON & STEEL COMPANY LIMITED	0.00 KR7005490008
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.00 JP1201801N46
OLD MUTUAL LTD NPV	0.00 ZAE000255360
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00 JP1300461F39
MICROSOFT CORP 2.525% 01/06/2050	0.00 US594918CC64
KDDI CORP	0.00 JP3496400007
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00 AU3TB0000150
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00 DE0001135085
ASM INTERNATIONAL NV	0.00 NL0000334118
HCA 5.45% 15/09/2034	0.00 US404121AK12
ATMOS ENERGY 5.75% 15/10/2052	0.00 US049560AY17
SPAIN GOV. BD. 1.20% 31/10/2040	0.00 ES0000012G42
BANCO BILBAO VIZCAYA - SP ADR	0.00 US05946K1016
DEN DANSKE BANK AS DKK	0.00 DK0010274414
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00 IT0001086567
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00 JP1200951760
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP PARIBAS	0.00
FUJI FILM HOLDINGS CORP	0.00 JP3814000000
SHAFTESBURY CAPITAL PLC	0.00 GB00B62G9D36
AEP TRANSMISSION CO LLC 2.75% SNR NTS 15/08/2051 USD1000 N	0.00 US00115AAN90
CANADIAN GOV. BD. 1.25% 1/3/2025	0.00 CA135087K528
ADVANCED DRAINAGE SYTEMS INC	0.00 US00790R1041
I MOBILE CO LTD NPV	0.00 JP3105210003
CREDIT SUISSE GRP. F2F 02/04/2032	0.00 CH1174335740
FORD MOTOR CREDIT CO LLC 7.122% SNR NTS 07/11/2033USD200000	0.00 US345397D674
VINCI SA	0.00 FR0000125486
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00 JP1200931739
STANDARD CHARTERED F2V 16/11/2028	0.00 USG84228FL77
VISTRY GROUP PLC	0.00 GB0001859296
BERKSHIRE HATHAWAY 4.50% 01/02/2045	0.00 US084659AF84
NRG ENERGY INC 2.45% GTD SNR SEC NTS 02/12/2027 USD2000	0.00 US629377CP59
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.00 JP12009216C0
METLIFE INC	0.00 US59156R1086
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000 40	0.00 XS2434710799
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00 JP1300731N17
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00 JP1300761NA3
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00 JP1200891685
OTIS WORLDWIDE COR COM	0.00 US68902V1070
ALIMENTATION COUC 5.267% 12/2/20344	0.00 US01626PAU03
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00 JP1201721L45
TECNOGLASS INC	0.00 KYG872641009
HUMANA 4.95% 01/10/2044	0.00 US444859BE13
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00 JP1200851630
GLENCORE PLC	0.00 JE00B4T3BW64
ARENA REIT	0.00 AU000000ARF6
REMGRO LTD	0.00 ZAE000026480
SPAIN GOV. BD. 3.90% 30/07/2039	0.00 ES0000012L60
THAI UNION GROUP	0.00 TH0450010R15
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00 DE0001135226
DEUTSCHE BANK AG (REG)	0.00 DE0005140008
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00 JP1201781MA3
AMERICAN INTERNATIONAL GROUP	0.00 US0268747849
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00 DE0001102515
SKANDINAVISKA ENSKIL SEK	0.00 SE0000148884
BUONI POLIENNALI DEL TES 4.1% 01/FEB/2029	0.00 IT0005566408

SCHLUMBERGER LTD	0.00	AN8068571086
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00	JP1200781563
ENGIE 5.625% 10/04/2034	0.00	US29286DAB10
JAPANESE YEN	0.00	
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00	JP1300751N79
ORACLE 4.50% 6/5/2028	0.00	US68389XCM56
DEUTSCHE BOERSE AG	0.00	DE0005810055
PING AN HEALTHCARE AND TECHNOLOGY CO LTD	0.00	KYG711391022
SCANSOURCE INC	0.00	US8060371072
MONOLITHIC POWER SYSTEMS INC	0.00	US6098391054
SPAIN GOV. BD. 1.90% 31/10/2052	0.00	ES0000012K46
THAMES WATER UTILI 8.25% 25/4/2040	0.00	
BROADCOM INC 3.419% 15/04/2033	0.00	US11135FBK66
PHILLIPS COM	0.00	US7185461040
JEFFERIES FINANCI 5.875% 21/07/2028	0.00	US47233WBM01
NESTLE CAPITAL COR 5.10% 12/03/2054	0.00	US64105MAD39
MEGA FINANCIAL HOLDING CO LTD	0.00	TW0002886009
PUBLIC STORAGE	0.00	US74460D1090
JAPAN GOV. TEN YEA 0.40% 20/03/2025	0.00	JP1103381F34
VODACOM GROUP PTY LTD	0.00	ZAE000132577
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00	IT0005582421
COOPERATIEVE RABOBAN F2V 24/09/2026	0.00	US74977SDJ87
COX COMMS. 2.95% 1/10/2050	0.00	US224044CM71
UK. GILT 2.50% 7/22/2065	0.00	GB00BYYMZX75
PPG INDS. 1.20% 15/03/2026	0.00	US693506BU04
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00	JP13002717A6
NIPPON PROLOGIS REIT INC	0.00	JP3047550003
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.00	JP1103441G98
SPAIN GOV. BD. 2.70% 31/10/2048	0.00	ES0000012B47
NINGBO SUNRISE ELC TECHNOLOGY ORD SHS A	0.00	CNE100003GG3
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00	JP1300681LA7
CANADIAN IMP BANK COM NPV	0.00	CA1360691010
BANCO DE SABADELL F2V 16/08/203300000 5 REGS	0.00	XS2588884481
WOLTERS KLUWER NV 0.25% 30/MAR/2028	0.00	XS2324836878
AZIMUT HOLDING SPA	0.00	IT0003261697
SOUTHERN CALIFORNI 4.65% 01/10/2043	0.00	US842400FZ13
ENEL FIN. INTL. 1.875% 12/7/2028	0.00	USN30706VD93
ALEXANDRIA REAL E 5.625% 15/05/205415/05/2054 USD1000	0.00	US015271BD04
WILLIAMS COMPANIES INC	0.00	US9694571004
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00	JP1201391C86
JEFFERIES FINANCIAL GROUP INC 2.75% 15/10/2032	0.00	US47233JDX37
DENMARK GOV. BD. 4.50% 15/11/2039	0.00	DK0009922320
COMMERZBANK F2F 25/03/2029	0.00	DE000CZ439B6
MITSUI AND CO NPV	0.00	JP3893600001
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00	BE0000349580
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00	IT0005556011
HCA 5.45% 1/4/2031	0.00	US404119CT49
HANA FINANCIAL GROUP	0.00	KR7086790003
ORACLE CORP 3.8% SNR NTS 15/11/2037 USD2000	0.00	US68389XBP96
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00	FR0014004J31
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00	CA135087P998
OCCIDENTAL PETROLE 5.55% 01/10/2034	0.00	US674599EL59
PIEDMONT NATURAL G 2.50% 15/3/2031	0.00	US720186AN51
REGIONS FINANCIAL CORP	0.00	US7591EP1005
CANADIAN GOV. BD. 3.50% 1/3/2028	0.00	CA135087P576
NEC ELECTRONICS CORP	0.00	JP3164720009
KAWASAKI HEAVY INDUSTRIES LTD	0.00	JP3224200000
CONOCOPHILLIPS 5.7% GTD SNR NTS 15/09/2063 USD1000	0.00	US20826FBH82
INGERSOLL RAND INC	0.00	US45687V1061
HKD BNP PARIBAS A/C	0.00	
KAZMUNAYGAS NATL. 6.375% 24/10/2048/10/2048 USD200000 15	0.00	XS1807299331
UK. GILT 0.875% 31/01/2046	0.00	GB00BNNGP775
POLY PROPERTY SERVICES CO LTD	0.00	CNE100003PV3
COLOMBIAN PESO	0.00	
KEYCORP F2F 06/03/2035	0.00	US49326EEP43
SLOVENSKA SPORITELNA F2F 4/10/2028	0.00	AT0000A377W8
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.00	FR001400PM68
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00	ES0000012I32
ARCH CAPITAL GROUPCOM	0.00	BMG0450A1053

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
FRENCH REPUBLIC GO 3.00% 25/11/2034	0.00
CAP. ONE FINL. F2F 26/7/2030	0.00 US14040HDG74
WAREHOUSES DE PAUWNPV	0.00 BE0974349814
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.00 CA0194561027
EXLSERVICE HLDGS I COM STK USD0.001	0.00 US3020811044
SOUTHERN GAS CAP. 4.40% 30/5/2047000 2017-A	0.00 US8426EPAC26
JIANGSU JIANGYIN RURAL COMMERCIAL BANK CO LTD	0.00 CNE100002BL6
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
BUONI POLIENALI 0.95% 01/06/2032	0.00 IT0005466013
OVERSEA-CHINESE BANKING CORP	0.00 SG1504926220
RAIFFEISEN BANK INTL F2F 31/05/20302030 EUR100000 REGS	0.00 XS2826609971
ASSA ABLOY AB	0.00 SE0007100581
AEP TEXAS 5.45% 15/05/2029	0.00 US00108WAS98
SANTOS FIN. 6.875% 19/09/20333	0.00 US803014AB57
EXELON	0.00 US30161N1019
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00 IT0005240830
SPAIN GOV. BD. 3.45% 30/7/2043	0.00 ES0000012K95
FLORIDA POWER & LI 3.95% 01/03/2048	0.00 US341081FQ54
JOHNSON CONTROLS INTERNATIONAL PLC	0.00 IE00BY7QL619
CROWN CASTLE INTL CORP	0.00 US22822V1017
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00 JP1200971792
AMERICAN ELECTRIC POWER COMPANY INC	0.00 US0255371017
UK. GILT 0.625% 22/10/2050	0.00 GB00BMBL1F74
ING GROEP F2F 11/09/2027	0.00 US456837BF96
UNIVEST FINANCIAL COM USD5	0.00 US9152711001
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.00 US969457CN88
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00 JP1201641J38
LX SEMICON CO LTD	0.00 KR7108320003
SAMSUNG BIOLOGICS CO LTD	0.00 KR7207940008
PAYCHEX INC	0.00 US7043261079
ITALY BUONI POLIEN 1.20% 15/08/2025	0.00 IT0005493298
AIRBNB INC	0.00 US0090661010
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00 BE0000354630
WEA FIN. WESTFIELD 4.75% 17/09/2044	0.00 US92890HAD44
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00 JP1201591GC4
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00 JP1201651J76
STATE STREET CORP USD	0.00 US8574771031
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00 BE0000337460
PRYSMIAN SPA	0.00 IT0004176001
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00 JP1201581G90
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00 IT0005419848
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00 NL0015000QL2
CITIGROUP INC F2F 13/02/2035	0.00 US172967PG03
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00 JP1201621H91
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
COMCAST 5.35% 15/11/2027	0.00 US20030NEA54
ALEXANDER AND BALDWI	0.00 US0144911049
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00 IT0005437147
DOCEBO ORD SHS	0.00 CA25609L1058
CENTERPOINT ENERGY 4.10% 1/9/2047	0.00 US15189WAJ99
UK. GILT 1.50% 7/22/2047	0.00 GB00BDCHBW80
DIAMONDBACK ENERGY 5.40% 18/04/2034	0.00 US25278XAZ24
GEMTEK TECHNOLOGY CO LTD	0.00 TW0004906003
JEFFERIES FINL. G 2.625% 15/10/2031/2031 USD1000	0.00 US47233JGT97
ONEOK INC	0.00 US6826801036
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00 IT0005416570
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00 IT0005494239
WESTERN GAS PARTNE 4.65% 01/07/2026	0.00 US958254AF13
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00 NL0015031501
GIVAUDAN - REG	0.00 CH0010645932
RHEINMETALL AG	0.00 DE0007030009
AMERICAN TOWER 5.80% 15/11/2028	0.00 US03027XCE85
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00 IT0005561888

WESTLAKE CORPORATION 2.875% SNR NTS 15/08/2041 USD1000	0.00 US960413AY89
GSK PLC SPON ADS EACH REP 2 ORD SHS	0.00 US37733W2044
DISCO CORPORATION NPV	0.00 JP3548600000
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00 IT0005514473
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00 US912810PW27
VIENNA INSURANCE GROUP AG WIENER	0.00 AT0000908504
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00 NL0014555419
UBS GRP. F2F 13/08/2030	0.00 US902613AA61
ZHENGZHOU YUTONG BUS CO LTD ORD SHS A	0.00 CNE000000PY4
UTD. AIRLINES 4.375% 15/04/2026	0.00 US90932LAG23
BUONI POLIENALI D 0.60% 01/08/2031	0.00 IT0005436693
APOLLO GLOBAL MANA COM	0.00 US03769M1062
PEGATRON CORP	0.00 TW0004938006
UK. GILT 1.625% 22-OCT-71	0.00 GB00BFMCM652
MERCEDES-BENZ GROUP AG	0.00 DE0007100000
INTL. BANK FOR REC 1.25% 10/12/2030	0.00 NZIBDDT017C5
CLEANAWAY WASTE MANAGEMENT LIMITED	0.00 AU000000CWY3
HCA 5.25% 15/04/2025	0.00 US404119BQ19
EMPRESAS COPEC SA	0.00 CLP7847L1080
SPAIN GOV. BD. 3.45% 30/07/2066	0.00 ES00000128E2
PHIBRO ANIMAL HEALTH CORP	0.00 US71742Q1067
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.00 US744448DA65
LENDLEASE GRP.	0.00 AU000000LLC3
BANQUE OUEST AFRIC 4.70% 22/10/2031/2031 USD1000 REGS	0.00 XS2063540038
DAIWA HOUSE REIT I REIT	0.00 JP3046390005
BASF SE	0.00 DE000BASF111
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00 JP1400131L54
TENNET HLDG. 0.875% 03/06/20300000 16	0.00 XS2002491780
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00 JP1201251B37
LOBLAW COMPANIES LTD	0.00 CA5394811015
FUT PUT DEC 24 T-NOTE OPTION 1135	0.00
AXA SA F2F 11/7/2043	0.00 XS2610457967
LIFE HEALTHCARE GROUP HOLDINGS LTD	0.00 ZAE000145892
DONGFENG MOTOR CORPORATION	0.00 CNE100000312
JYSKE BANK A/S F2F 26/10/2028	0.00 XS2615271629
SUN LIFE FINANCIAL INC	0.00 CA8667961053
HONG KONG EXCHANGE & CLEAR	0.00 HK0388045442
NATIONAL BANK OF CANADA	0.00 CA6330671034
GLP JREIT REIT	0.00 JP3047510007
ZF FINANCE GMBH 3.75% 21/09/20280000 2	0.00 XS2231331260
DUPONT DE NEMOURS INC	0.00 US26614N1028
UK. GILT 4.00% 22/10/2063	0.00 GB00BMF9LF76
SEKISUI HOUSE REIT INC	0.00 JP3047820000
HERITAGE FINANCIAL CORP	0.00 US42722X1063
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.00 JP1201451D66
NEXTDC LIMITED ORDINARY FULLY PAID	0.00 AU000000NXT8
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00 NL0012171458
M&G F2V 20/10/2048	0.00 XS1888930150
DANONE	0.00 FR0000120644
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00 JP1300401D91
AKER BP 3.10% 15/7/2031	0.00 US55037AAB44
COVIVIO	0.00 FR0000064578
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00 JP1201431D38
LIFESTYLE COMMUNITIES	0.00 AU000000LIC9
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00 DE0001030708
SK HYNIX 5.50% 16/01/2027	0.00 USY8085FBT67
PERMIAN RES. OPERA 6.25% 01/02/2033	0.00 US71424VAB62
MEDY TOX INC	0.00 KR7086900008
CITIZENS FINANCIAL GROUP INC	0.00 US1746101054
PROLOGIS PROPERTY MEXICO SA DE CV	0.00 MXCFFI170008
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00 NL00150012X2
KAZMUNAYGAS NATIONAL CO 3.5% 14/APR/2033	0.00 XS2242422397
SWEDBANK 6.136% 12/09/2026	0.00 XS2678312112
ANTHEM 3.60% 15/03/2051	0.00 US036752AS28
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.00 JP1201701KA5
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00 US015857AF21
SIEMENS ENERGY AG	0.00 DE000ENER6Y0
GPT	0.00 AU000000GPT8
AMERICAN TOWER 5.25% 15/7/2028	0.00 US03027XCC20

NEXTRACKER INC	0.00	US65290E1010
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00	JP1300671L78
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00	JP1201481E36
MICROSOFT 2.50% 15/9/2050	0.00	US594918CW29
NVENT ELECTRIC PLC COM USD0.01	0.00	IE00BDVJJQ56
SK HYNIX 6.25% 17/1/2026	0.00	USY8085FBJ85
NATWEST GRP. F2V 02/03/2027	0.00	US639057AJ71
ENERGY TRANSFER 6.40% 1/12/2030	0.00	US29273VAT70
BBVA BANCOMER SA/T 5.25% 10/09/20292029	0.00	USP1S81BAC21
ASPEN GROUP LTD/AUSTRALIA	0.00	AU000000APZ8
FIRST HORIZON CORP	0.00	US3205171057
THE AARONS COMPAN COM USD0.5 WI	0.00	US00258W1080
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00	US65339KBW99
LA MONDIALE SAM F2V 26/1/2047EGS	0.00	XS1556395710
VODAFONE GROUP ORD	0.00	GB00BH4HKS39
TC ENERGY CORP	0.00	CA87807B1076
GEN. MOTORS 6.60% 01/04/2036	0.00	US37045VAK61
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00	XS1580239207
BANK OF AMERICA F2F 19/6/2041	0.00	US06051GJE08
BARCLAYS 5.20% 12/05/2026	0.00	US06738EAP07
UNITED OVERSEAS BANK	0.00	SG1M31001969
ROLLINS INC	0.00	US7757111049
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.00	US644188BH66
ATHORA NETHERLANDS F2V 31/08/2032	0.00	XS2468390930
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00	IT0005425233
ADVANTEST CORP	0.00	JP3122400009
NETHERLANDS GOVER 0.00% 15/07/2031	0.00	NL00150006U0
FIDELITY NATIONAL INFORMATION SERVICES I	0.00	US31620M1062
KINGDOM OF BELGIUM 4.50% 28/03/2026	0.00	BE0000324336
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00	US571903BG74
SCENTRE GRP. TRUS 4.75% 24/09/2080SD200000 REGS	0.00	USQ8053LAA28
CRITERIA CAIXACORP SA	0.00	ES0140609019
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00	JP1201401C92
CHINA RESOURCES DOUBLE CRANE PHARMACEUTICAL CO LTD	0.00	CNE000000Q94
GRUPO MEXICO SAB DE CV-SER B	0.00	MXP370841019
MAKEMYTRIP LTD	0.00	MU0295S00016
WEA FIN. WESTFIELD 4.75% 17/09/2044NTS 17/09/2044 USD200000	0.00	USU94299AD35
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00	CA135087ZS68
LENNOX INTL INC COM	0.00	US5261071071
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.00	US24422EXB00
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00	JP1400091G59
COMMERZBANK AG NPV	0.00	DE000CBK1001
KENVUE INC	0.00	US49177J1025
MACYS INC	0.00	US55616P1049
KROGER 5.00% 15/09/2034	0.00	US501044DV05
CK ASSET HOLDINGS HK	0.00	KYG2177B1014
BRISTOL-MYERS SQUI 4.90% 22/02/2027	0.00	US110122EE42
AUTO TRADER GROUP PLC	0.00	GB00BVYVFW23
GS ENGINEERING AND CONSTRUCTION CORP	0.00	KR7006360002
CRH PLC LONDON LISTING	0.00	IE0001827041
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00	IT0005538597
KANGWON LAND INC	0.00	KR7035250000
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00	US233853AV24
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.00	AU0000274706
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00	XS2027400063
CAMDEN NATIONAL CORP	0.00	US1330341082
IOCHPE MAXION SA	0.00	BRMYPKACNOR7
AMERICA MOVIL ADR REP 20 SR B ORD	0.00	US02390A1016
LA MONDIALE SAM F2V 18/1/2048GS	0.00	XS1751476679
TRANE TECHS. FINC. 5.10% 13/6/2034	0.00	US892938AB79
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00	JP1300261748
DOMINION ENERGY INC	0.00	US25746U1097
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00	IT0005495731
TOPSPORTS INTERNATIONAL HOLDINGS LTD	0.00	KYG8924B1041
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00	DE0001102572
VOLVO AB - B	0.00	SE0000115446
CNH INDL. CAP. 5.50% 12/01/2029	0.00	US12592BAR50
INTEL 5.60% 21/2/2054	0.00	US458140CM03
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00	JP1300571HC4
ROYAL CARIBBEAN GROUP	0.00	LR0008862868



TP ICAP PLC	0.00 JE00BMDZN391
SYNCHRONY FINANCIAL	0.00 US87165B1035
SEAGATE TECH HLDGS	0.00 IE00BKVD2N49
SK HYNIX 1.50% 19/1/2026	0.00 USY8085FBA76
PUBLIC SERVICE ENTERPRISE GROUP INC	0.00 US7445731067
UBER TECHS. 4.80% 15/09/2034	0.00 US90353TAP57
JBS USA LUX JBS US 3.00% 15/5/2032	0.00 US46590XAP15
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00 JP1400051C51
ITALY BUONI POLIEN 0.35% 01/02/20250	0.00 IT0005386245
GEN. MOTORS 6.25% 02/10/2043	0.00 US37045VAF76
FOOT LOCKER INC	0.00 US3448491049
HUATAI SECURITIES CO LTD	0.00 CNE100000LQ8
MONSTER BEVERAGE SHS ORD	0.00 US61174X1090
ORACLE 5.55% 6/2/2053	0.00 US68389XCQ60
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00 IT0005398406
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00 BE0000326356
CHENIERE US CHRIS 5.125% 30/06/2027	0.00 US16412XAG07
MARRIOTT INTL. MD 4.90% 15/04/2029	0.00 US571903BL69
KONINKLIJKE KPN NV	0.00 NL0000009082
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00 BE0000350596
GUANGDONG GOWORLD ORD SHS A	0.00 CNE000000T26
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.00 FR001400OHF4
ASHTED CAP. 1.50% 12/08/2026	0.00 US045054AN37
CDW CDW FIN. 5.10% 01/03/2030	0.00 US12513GBK40
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00 AU0000249302
CENOVUS ENERGY INC COM NPV	0.00 CA15135U1093
DEUTSCHE POST AG	0.00 DE0005552004
AMETEK INC	0.00 US0311001004
ALIMENTATION COUCHE TARD INC	0.00 CA01626P1484
MERCK & CO INC 4.9% SNR NTS 17/05/2044 USD2000	0.00 US58933YBL83
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00 DE0001135143
COCA-COLA 5.40% 13/05/2064	0.00 US191216DT43
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00 JP1300591J79
IDEXX LABORATORIES INC	0.00 US45168D1046
CGI INC	0.00 CA12532H1047
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00 BE0000320292
JPM. CHASE F2F 23/01/2030	0.00 US46647PEB85
MARUBENI CORPORATION	0.00 JP3877600001
ANTHEM 5.10% 15/1/2044	0.00 US94973VBF31
VERIS RESIDENTIAL INC	0.00 US5544891048
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00 FR0014002JM6
COINBASE GLOBAL INC	0.00 US19260Q1076
PACIFICORP 4.125% 15/01/2049	0.00 US695114CT39
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00 JP1201601H38
SUMITOMO FORESTRY CO LTD	0.00 JP3409800004
DARDEN RESTAURANTS INC	0.00 US2371941053
NUTRIEN 5.25% 15/01/2045	0.00 US67077MAS70
SOUTHERN COPPER CORPORATION	0.00 US84265V1052
SOMPO HOLDINGS INC NPV	0.00 JP3165000005
DOMINION ENERGY SOUTH CAROLINA INC 5.1% 1MTG BDS 01/06/2065 USD1000	0.00 US837004CJ73
SHANGHAI ALLIST PHARMACEUTICALS ORD SHS A	0.00 CNE100005XJ7
FASTENAL CO	0.00 US3119001044
WR BERKLEY ORD SHS	0.00 US0844231029
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00 JP1300391D69
KINDER MOR INC DEL COM	0.00 US49456B1017
TITULOS DE TESORER 6.25% 09/07/203609/07/2036 COP100000 TES	0.00 COL17CT03748
PERM. TSB GRP. HLDGS F2F 30/6/2029	0.00 XS2641927574
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00 JP1201611H69
SNOWFLAKE INC	0.00 US8334451098
BANCO SANTANDER M 5.375% 17/4/2025	0.00 USP1507SAH06
ARISTOCRAT LEISURE LTD	0.00 AU000000ALL7
HEALTH CARE SERV. 5.20% 15/06/2029	0.00 US42218SAK42
SYSCO CORPORATION COM	0.00 US8718291078
RECKITT BENCKISER GROUP PLC	0.00 GB00B24CGK77
EVEREST REINSURANCE HLDG 3.12% 15/OCT/2052	0.00 US299808AJ43
DENMARK GOV. BD. 0.50% 15/11/2027	0.00 DK0009923567
ADIDAS AG	0.00 DE000A1EWWW0
MS. F2F 18/04/2030	0.00 US61747YFQ35
TEVA PHARMACEUTICAL SP ADR	0.00 US8816242098
VISTRA CORP	0.00 US92840M1027

EASTROC BEVERAGE GROUP CO LTD	0.00	CNE100005576
ERICSSON LM - B SHS	0.00	SE0000108656
AVIO SPA	0.00	IT0005119810
BXP INC	0.00	US1011211018
OCCIDENTAL PETROLE 5.20% 01/08/2029	0.00	US674599E104
OMNICOM GROUP	0.00	US6819191064
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00	
CORTEVA INC	0.00	US22052L1044
CHURCH & DWIGHT CO	0.00	US1713401024
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.00	US11133T1034
NETHERLANDS GOV. 0.00% 15/01/2029	0.00	NL0015000LS8
SWISS RE AG	0.00	CH0126881561
TECHTRONIC INDUSTRIES CO	0.00	HK0669013440
GIGADEVICE SEMICONDUCTOR BEIJING INC	0.00	CNE100003059
MICROCHIP TECHNOLOGY INC	0.00	US5950171042
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00	JP1400101H56
PEMBINA PIPELINE	0.00	CA7063271034
DELL TECHNOLOGIES INC	0.00	US24703L2025
NUCOR CORP	0.00	US6703461052
ONTO INNOVATION INCOM	0.00	US6833441057
TRACTOR SUPPLY COMPANY	0.00	US8923561067
ANGLO AMERICAN PLC	0.00	GB00B1XZS820
DNB BANK ASA	0.00	NO0010161896
FORD MOTOR COMPANY	0.00	US3453708600
COMERICA F2F 30/01/2030	0.00	US200340AW72
ORACLE 4.10% 25/03/2061	0.00	US68389XCB91
CHENIERE ENERGY INC	0.00	US16411R2085
VECTOR INC	0.00	JP3835500004
AMERICAN HEALTHCARE REIT ORD SHS	0.00	US3981823038
TRANSCANADA PIPEL 4.875% 15/05/2048	0.00	US89352HAY53
BUNDESREPUBLIK DEU 6.50% 04/07/2027EURO.01 REGS	0.00	DE0001135044
FAIRFAX FINL HOLDINGS LTD CAD	0.00	CA3039011026
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00	JP1201541F90
CNA FINL. 5.125% 15/2/2034	0.00	US126117AY60
JAPAN EXCHANGE GROUP TEMP	0.00	JP3183200009
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00	NL0015001DQ7
PRESIDENT CHAIN STORE CORP	0.00	TW0002912003
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.00	DE0001135432
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00	CA135087YQ12
FLUTTER ENTERTAINM ORD	0.00	IE00BWT6H894
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00	CA135087N597
AGRICULTURAL BANK OF CHINA LTD	0.00	US00850M1027
INFORMA PLC	0.00	GB00BMJ6DW54
MARRIOTT INTL. MD 3.50% 15/10/2032USD1000 GG	0.00	US571903BF91
GENUS PLC	0.00	GB0002074580
GRUPO AEROPORTUARIO DEL SURESTE SAB	0.00	MXP001661018
CK HUTCHISON HOLDINGS LTD	0.00	KYG217651051
MARS INC 4.75% 20/4/2033A	0.00	US571676AV71
ELECTRONIC ARTS INC	0.00	US2855121099
CONAGRA BRANDS INC	0.00	US2058871029
HUMANA INC	0.00	US4448591028
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00	IT0005177909
KROGER 4.60% 15/08/2027	0.00	US501044DS75
NETWEALTH GROUP LTD	0.00	AU000000NWL7
DENMARK GOV. BD. 2.25% 15/11/203301	0.00	DK0009924532
OSK MITSUI OSK LINES LTD	0.00	JP3362700001
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.00	US53079EBJ29
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00	JP1300641KA3
YUM! BRANDS INC	0.00	US9884981013
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK N.A.	0.00	
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00	JP1400061D58
UBS GROUP CHF0.10 REGD	0.00	CH0244767585
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.00	NZGOVDT531C0
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00	JP1300231675
HALEON PLC	0.00	GB00BMX86B70
MARS 3.60% 01/04/203444A	0.00	US571676AC90
MIRVAC GRP.	0.00	AU000000MGR9
HOTEL PROP. INVS.	0.00	AU000000HP19
NEXTERA ENERGY CAP 2.25% 1/6/2030	0.00	US65339KBR05
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00	SG7J60932174
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00	JP1300661L47

KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00 BE0000358672
SOC GEN COLLATERAL	0.00
JIANGSU CHANGJIANG ELECTRONICS TECHNOLOGY CO LTD	0.00 CNE000001F05
WASION HOLDINGS LT HKD	0.00 KYG9463P1081
JAPAN HOTEL REIT INVESTMENT CORP	0.00 JP3046400002
GE HEALTHCARE HOLDING LLC	0.00 US36266G1076
SEVEN AND I HOLDINGS NPV	0.00 JP3422950000
PANASONIC HOLDINGS CORP	0.00 JP3866800000
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
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00 AU3TB0000192
DOW INC	0.00 US2605571031
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00 JP1201411CC4
MEDTRONIC 4.15% 15/10/2053	0.00 XS2834368453
HENNES & MAURITZ	0.00 SE0000106270
TESCO ORD	0.00 GB00BLGZ9862
FRANCE GOV. BD. 1.75% 25/5/2066	0.00 FR0013154028
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00 NZGOVDT437C0
SHENZHEN HEUNGKONG HOLDING CO LTD	0.00 CNE000000WGW7
HENKEL AG & CO KGAA NON VTG PREF	0.00 DE0006048432
HYDRO ONE LTD	0.00 CA4488112083
MAGAZINE LUIZA SA COM NPV	0.00 BRMGLUACNOR2
APPLE INC 3.75% SNR NTS 12/09/2047 USD2000	0.00 US037833DD98
KOREA HOUSING FIN 3.714% 11/04/2027	0.00 XS2545732484
NEXTERA ENERGY CAP 3.00% 15/1/2052/01/2052 USD1000 60	0.00 US65339KCA60
BAKER HUGHES COMPANY	0.00 US05722G1004
FOSCHINI GP ZAR	0.00 ZAE000148466
GREAT WALL MOTOR COMPANY H	0.00 CNE100000338
ENTERGY LOUISIANA 4.20% 1/9/2048	0.00 US29364WBB37
CRH PUBLIC LIMITED ORD SHS	0.00 IE0001827041
GS. GRP. F2F 27/01/2032	0.00 US38141GXR00
KIMCO REALTY 2.25% 01/12/2031	0.00 US49446RAY53
SARTORIUS AG VORZUG	0.00 DE0007165631
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00 BE0000333428
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00 JP1201421D22
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00 JP1201341C38
DAIKIN INDUSTRIES	0.00 JP3481800005
SOFTBANK CORP	0.00 JP3732000009
ENEOS HOLDINGS INC	0.00 JP3386450005
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00 JP1201321BC7
BANK OF XI AN CO LTD	0.00 CNE100003JB8
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00 NL0015001AM2
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00 JP1300601JA9
NORTHUMBRIAN WATER 4.50% 14/2/2031	0.00 XS2585804946
DSV A/S	0.00 DK0060079531
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00 NL0013552060
WHARF REAL ESTATE HKD	0.00 KYG9593A1040
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00 JP1201361C58
NEXT PLC	0.00 GB0032089863
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00 JP1400071E55
WONIK IPS CO LTD	0.00 KR7240810002
HESS CORP	0.00 US42809H1077
EASTERN POWER NET 5.375% 26/2/2042	0.00 XS2741421973
HYUNDAI CONSTRUCTION EQUIPMENT	0.00 KR7267270007
ALEXANDRIA REAL ES 2.00% 18/05/20322	0.00 US015271AW93
PRESS METAL ALUMIN NPV	0.00 MYL8869O0009
ALNYLAM PHARMACEUTICALS INC	0.00 US02043Q1076
CHECK POINT SOFTWARE TECH	0.00 IL0010824113
VULCAN MATERIALS CO	0.00 US9291601097
TURKIYE IS BANKASI-C	0.00 TRAI5CTR91N2
ITALY BUONI POLIEN 1.45% 15/05/2025	0.00 IT0005327306
M & T BANK CORPORATION	0.00 US55261F1049
QBE INSURANCE GROUP LTD	0.00 AU000000QBE9
SIRIUS REAL ESTATE LTD	0.00 GG00B1W3VF54
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00 JP1400021950
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00 JP1400121K57
ARGENX SE	0.00 NL0010832176
SPAIN GOV. BD. 1.00% 31/10/2050	0.00 ES0000012G00
EXPEDIA GROUP INC	0.00 US30212P3038

WHITBREAD PLC	0.00	GB00B1KJJ408
AMADEUS IT HLDGS	0.00	ES0109067019
YORKSHIRE WATER FINANCE 2.75% 18/APR/2041	0.00	XS1984257029
INVINCIBLE INVESTMENT CORP REIT	0.00	JP3046190009
URBAN EDGE PPTYS COM USD	0.00	US91704F1049
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00	JP1400111J52
KINROSS GOLD CORP	0.00	CA4969024047
INTL. BUSINESS MA 4.875% 06/02/2038	0.00	XS2583743047
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00	JP1300531GCO
POWER ASSETS HOLDINGS LIMITED	0.00	HK0006000050
AMERICAN HOMES 4 R 5.50% 01/02/2034	0.00	US02666TAG22
XCEL ENERGY INC	0.00	US98389B1008
COLUMBIA PIPELINE 6.036% 15/11/2033033	0.00	US19828TAB26
TAV HAVALIMANLARI HOLDING AS	0.00	TRETAVH00018
TRUIST FINL. F2F 08/06/2034	0.00	US89788MAP77
AIB GRP. F2F 17/11/2027REGS	0.00	XS2343340852
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00	NL0015000RP1
EQUITABLE HLDGS IN COM	0.00	US29452E1010
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00	JP1300521G93
CAPGEMINI SA	0.00	FR0000125338
BUONI POLIENNALI DEL TES 3.25% 01/MAR/2038	0.00	IT0005496770
SHANGHAI TUNNEL ENGINEERING CO LTD	0.00	CNE000000B83
KYOCERA CORP	0.00	JP3249600002
MIPS AB	0.00	SE0009216278
Income Due - BRL	0.00	
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00	NL0015001RG8
STEEL DYNAMICS INC	0.00	US8581191009
E.ON SE	0.00	DE000ENAG999
MARTIN MARIETTA MATERIALS	0.00	US5732841060
EDP RENOVAVEIS SA	0.00	ES0127797019
CORNING INC	0.00	US2193501051
BAYER AG	0.00	DE000BAY0017
DENMARK GOV. BD. 0.50% 15/11/2029	0.00	DK0009923807
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00	XS2389757944
ISUZU MOTORS	0.00	JP3137200006
NATWEST MKTS. 6.625% 22/6/2026	0.00	XS2638487566
MEDIOBANCA BANCA DI ITL	0.00	IT0000062957
YOUNGOR GROUP CO LTD	0.00	CNE000000XR2
IRON MTN INC NEW COM NPV	0.00	US46284V1017
COCA-COLA FEMSA S.UNITS	0.00	MX01KO000002
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00	JP1201441D44
FUT PUT DEC 24 CBT 5Y T-NOTE 1095	0.00	
APARTMENT INV&MGMT COM	0.00	US03748R7474
OCCIDENTAL PETROLEUM CORP	0.00	US6745991058
INTESA SANPAOLO S P A SPONSORED ADR	0.00	US46115H1077
Income Due - AUD	0.00	
HEIDELBERGCEMENT AG	0.00	DE0006047004
EQT 5.70% 01/04/2028	0.00	US26884LAQ23
Outstanding Settlement Receipts - PLN	0.00	
ASR NEDERLAND NV	0.00	NL0011872643
THE WAREHOUSE GROUP LIMITED	0.00	NZWHSE0001S6
NICK SCALI FURNITURE	0.00	AU000000NCK1
INTEL 4.75% 25/03/2050	0.00	US458140BM12
BILIBILI INC ORD SHS	0.00	KYG1098A1013
YORKSHIRE WATER F 3.625% 01/08/2029	0.00	XS0810290832
THAMES WATER UTIL FIN 5.5% 11/FEB/2041	0.00	
CHUGAI PHARMACEUTICAL JPY	0.00	JP3519400000
INTEL CORP 5.90% 10/02/2063	0.00	US458140CK47
NUVEEN 5.55% 15/01/2030	0.00	US67080LAC90
MURATA MANUFACTURING CO	0.00	JP3914400001
KUAISHOU TECHNOLOGY	0.00	KYG532631028
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00	JP1300621K47
HELMERICH & PAYNE 2.90% 29/9/2031	0.00	US423452AG66
COSTAR GROUP INC COM	0.00	US22160N1090
ROCKWELL AUTOMATION INC	0.00	US7739031091
ZSCALER INC	0.00	US98980G1022
BANCO BPM 4.625% 29/11/2027	0.00	IT0005572166
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00	BE0000346552
SINGAPORE TECH ENG SGD	0.00	SG1F60858221
MAYVILLE ENGINEERING CO INC	0.00	US5786051079
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.00	CA46071W2058
WATSCO INC	0.00	US9426222009

WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000WOW2
GOERTEK INC	0.00 CNE100000BP1
SK Inc	0.00 KR7034730002
N/WIDE. B/SOC. F2F 07/12/2027	0.00 XS2562898143
ENGIE 4.25% 6/9/2034	0.00 FRO01400KHH8
PUBLIC SERVICE ELECTRIC 2.7% 01/MAY/2050	0.00 US74456QCD60
BRIDGESTONE CORP	0.00 JP3830800003
US TREASURY N/B 1.50% 15/02/2025025 USD1000 AK-2025	0.00 US91282CDZ14
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00 NL0015000B11
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00 AU000XCLWAM0
PARTNERS GROUP	0.00 CH0024608827
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE	0.00
WEC ENERGY GROUP INC	0.00 US92939U1060
BUREAU VERITAS SA	0.00 FRO006174348
OWENS CORNING INC	0.00 US6907421019
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00 JP1300631K78
UTD. AIRLINES 4.625% 15/04/2029	0.00 US90932LAH06
RYOHIN KEIKAKU CO NPV	0.00 JP3976300008
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 FRO01400Q629
RIO TINTO LIMITED	0.00 AU000000RIO1
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00 DE0001030757
UNITED MIZRAHI BANK LIMITED	0.00 IL0006954379
CON EDISON OF NY 4.125% 15/05/2049049 USD2000 2019 A	0.00 US209111FV01
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00 CA8849038085
KERING 3.375% 11/03/2032	0.00 FRO01400OM10
ATLAS ARTERIA	0.00 AU0000013559
ON SEMICONDUCTOR CORPORATION	0.00 US6821891057
NORIA DE 2024 DE1 C FRN 25/02/2043	0.00 FRO01400R8G4
FIFTH THIRD BANCORP	0.00 US3167731005
ARES MANAGEMNT COR COM	0.00 US03990B1017
HD HYUNDAI	0.00 KR7267250009
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
BIM BIRLESIK MAGAZALAR AS	0.00 TREBIMM00018
RELX FIN. 3.375% 20/3/2033	0.00 XS2779010300
AXON ENTERPRISE I COM USD 0.00001	0.00 US05464C1018
VERIZON COMMUNICA 2.987% 30/10/2056	0.00 US92343VFW90
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00 JP1201331C14
INDEPENDENCE REALTY TRUST INC	0.00 US45378A1060
META PLATFORMS 5.55% 15/08/2064	0.00 US30303M8W51
HYUNDAI ROTEM CO	0.00 KR7064350002
HAIER SMART HOME C	0.00 CNE1000048K8
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
WOODSIDE ENERGY GROUP LTD ORDINARY FULLY PAID	0.00 AU0000224040
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.00 US37045XDH61
MSD NETHERLANDS CA 3.75% 30/05/2054	0.00 XS2825486231
GENOMMA LAB INTERNACIONAL- B	0.00 MX01LA010006
WHEATON PRECIOUS M COM NPV	0.00 CA9628791027
HOKUETSU INDUSTRIES CO LTD	0.00 JP3841400009
FORD MOTOR 3.25% 12/02/2032	0.00 US345370DA55
DENMARK GOV. BD. 1.75% 15/11/2025	0.00 DK0009923138
REDEXIS GAS FINANCE BV 1.875% GTD SNR EMTN 28/05/25 EUR100000 3	0.00 XS2178957077
CCP CITIGROUP GBP BROKER ACCOUNT	0.00
NOMURA HOLDINGS INC	0.00 JP3762600009
DIAMONDBACK ENERGY INC	0.00 US25278X1090
CHARTER COMMS. OP 4.908% 23/07/2025	0.00 US161175AY09
JPM. CHASE F2F 22/02/2048	0.00 US46647PAA49
VERISIGN INC	0.00 US92343E1029
OPEN TEXT CORP	0.00 CA6837151068
ENTERGY CORP NEW	0.00 US29364G1031
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.00 AU000000TCL6
TOYOTA INDUSTRIES CORPORATION	0.00 JP3634600005

BANK OF AMERICA F2F 11/03/2032	0.00	US06051GJP54
ATLAS COPCO AB SER 'B' NPV (POST SPLIT)	0.00	SE0017486897
ORIENTAL LAND CO LTD	0.00	JP3198900007
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00	
NN GROUP NV	0.00	NL0010773842
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.00	US19828TAA43
PERNOD-RICARD SA	0.00	FR0000120693
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00	IT0005542359
AISIN CORPORATION NPV TEMP	0.00	JP3102000001
DUPONT DE NEMOURS 5.419% 15/11/2048	0.00	US26078JAF75
MEBUKIFINANCIAL G NPV	0.00	JP3117700009
SUMITOMO RUBBER INDUSTRIES	0.00	JP3404200002
ONEOK INC 5.65% 1/11/2028	0.00	US682680BJ18
MASCO CORP USD	0.00	US5745991068
BOUYGUES	0.00	FR0000120503
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00	JP1300411DC2
FUJI ELECTRIC CO LTD	0.00	JP3820000002
ENACT HLDGS INC COM	0.00	US29249E1091
WILLIS TOWERS WATS COM	0.00	IE00BDB6Q211
RANDON SA IMPLEMENTOS E PARTICIPACOES	0.00	BRRAPTACNPR4
EVEREST GROUP LTD	0.00	BMG3223R1088
CHARTER COMMUN INC COM	0.00	US16119P1084
STELLANTIS N V	0.00	NL00150001Q9
KEYSIGHT TECHNOLOGCOM USD	0.00	US49338L1035
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00	IT0005377152
GRUPO FINANCIERO INBURSA SAB DE CV	0.00	MXP370641013
ARCHER DANIELS MIDLAND CO COM STK NPV	0.00	US0394831020
SBA COMMUNICATIONS COM	0.00	US78410G1040
DOVER CORPORATION COM	0.00	US2600031080
AMBANK HOLDING BHD	0.00	MYL1015O0006
CHOW TAI FOOK JEWELRY	0.00	KYG211461085
PPG INDUSTRIES INC	0.00	US6935061076
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00	JP1201211A94
CAIXABANK F2F 23/2/2033	0.00	XS2558978883
SUN COMMUNITIES OPERATING LTD PARTN 5.7% GTD SNR	0.00	US866677AJ62
NTS 15/01/2033 USD1000		
ESSENTIAL PROPERTIES REALTY TRUST INC	0.00	US29670E1073
THE HERSHEY COMPANY	0.00	US4278661081
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00	JP1300501G30
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00	BE0000348574
ALFA SAB DE CV	0.00	MXP000511016
LULULEMON ATHLETIC	0.00	US5500211090
CHF BNP PARIBAS A/C	0.00	
SSE PLC	0.00	GB0007908733
DENSO CORP NPV	0.00	JP3551500006
MERCK 5.15% 17/05/2063	0.00	US58933YBN40
AKAMAI TECHNOLOGIES	0.00	US00971T1016
AJINOMOTO CO INC JPY	0.00	JP3119600009
KONINKLIJKE PHILIPS NV	0.00	NL0000009538
NOVOZYMES A S	0.00	DK0060336014
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00	IT0005217390
MICHELIN CGDE	0.00	FR001400AJ45
VORNADO REALTY TRUST	0.00	US9290421091
RYDER SYS INC USD	0.00	US7835491082
LASERTEC CORP NPV	0.00	JP3979200007
CIA ENERGETICA MINAS GER PRF	0.00	BRCMIGACNPR3
LOGICOR FINC. SAR 4.625% 25/07/2028	0.00	XS2753547673
DTE ENERGY CO USD	0.00	US2333311072
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00	BE0000361700
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00	JP1201561G37
PRINCIPAL FINANCIAL GROUP	0.00	US74251V1026
HEALTH CARE SERV. 5.875% 15/06/2054	0.00	US42218SAM08
FANUC CORP NPV	0.00	JP3802400006
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00	JP1400031A58
ADVANCE RES INV REIT	0.00	JP3047160001
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00	JP1300561H93
ABBVIE 4.50% 14/05/2035	0.00	US00287YAR09
COMMERCIAL INTL BK GDR REP 1 ORD EGP10 R	0.00	US2017122050
INTEL CORP 5.625% 10/02/2043	0.00	US458140CH18
WEYERHAEUSER CO USD	0.00	US9621661043
BROADCOM 3.50% 15/02/2041	0.00	US11135FBJ93
HCA 5.125% 15/6/2039	0.00	US404119BY43

PURE STORAGE INC	0.00	US74624M1027
GARMIN ORD	0.00	CH0114405324
HUBEI CHUTIAN SMART COMMUNICATION CO LTD	0.00	CNE000001GW5
CF INDUSTRIES INC 5.375% 15/03/2044	0.00	US12527GAE35
HUBSPOT INC	0.00	US4435731009
WELLS FARGO & CO MEDIUM TERM SR NTS TRANCHE 5.013%04/04/2051	0.00	US95000U2M49
ASSURANT INC	0.00	US04621X1081
ASTRAZENECA FINANCE LLC 1.2% 28/MAY/2026	0.00	US04636NAA19
GLOBAL PAYMENTS INC	0.00	US37940X1028
SOUTHERN CALIFORN 4.125% 01/03/2048	0.00	US842400GK35
WILLIAMS COS 5.30% 15/8/2052	0.00	US969457CA67
NOMURA RESEARCH INSTITUTE LTD	0.00	JP3762800005
BROWN BROWN INC	0.00	US1152361010
MAXIS BHD	0.00	MYL6012O0008
PRUDENTIAL PLC	0.00	GB0007099541
ABBVIE 4.70% 14/05/2045	0.00	US00287YAS81
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00	IT0005402117
SUMITOMO ELECTRIC	0.00	JP3407400005
BAYERISCHE MOTOREN WERKE AG	0.00	DE0005190003
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00	JP1300221643
VESUVIUS PLC ORD GBP 0.00	0.00	GB00B82YXW83
AU OPTRONICS CORP	0.00	TW0002409000
COPT DEFENCE PROPERTIES	0.00	US22002T1088
SMURFIT WESTROCK P ORD USD0.001 DI	0.00	IE00028FXN24
REALTY INC. 1.80% 15/03/2033	0.00	US756109BA12
TYLER TECHNOLOGIES INC	0.00	US9022521051
CELESTICA INC COM NPV	0.00	CA15101Q2071
DASSAULT SYSTEMES SE	0.00	FR0014003TT8
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00	JP1300441E92
SWISS LIFE HOLDING AG	0.00	CH0014852781
SHANDONG WIT DYNE HEALTH CO LTD	0.00	CNE000000Z28
PUBLICIS GROUPE	0.00	FR0000130577
HUARONG FIN. II 0.75% 12/11/2029	0.00	SE0011281922
ANHUI EXPRESSWAY CO	0.00	CNE1000001X0
ALEXANDRIA REAL ES 4.75% 15/4/2035	0.00	US015271BA64
BIOGEN INC	0.00	US09062X1037
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.00	JP3585800000
NEW ZEALAND DOLLAR	0.00	
SUN COMMUNITIES OP 4.20% 15/04/2032	0.00	US866677AH07
METROPOLITAN BANK & TRUST COMPANY	0.00	PHY6028G1361
FIRSTENERGY CORP USD	0.00	US3379321074
APPLOVIN CORP	0.00	US03831W1080
INTL FLAVORS & FRAGRANCES USD	0.00	US4595061015
SWEDEN GOV. BD. 2.50% 12/5/2025	0.00	SE0005676608
SANDVIK AB	0.00	SE0000667891
CIGNA CORP 4.80% 15/7/2046	0.00	US125523CF53
AMEREN CORP	0.00	US0236081024
FAIRFAX FINANCIAL HLDGS LTD 5.625% SNR NTS 16/08/2032 USD1000	0.00	US303901BL51
ERSTE GROUP BANK AG	0.00	AT0000652011
SWISSCOM AG	0.00	CH0008742519
HEINEKEN NV	0.00	NL0000009165
SNAP ON INC	0.00	US8330341012
ASICS ORD SHS	0.00	JP3118000003
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00	FR001400NEF3
MICROSTRATEGY COM USD0.001 CLASS A	0.00	US5949724083
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00	IT0005480980
NUTANIX INC	0.00	US67059N1081
ESTEE LAUDER COMPANIES	0.00	US5184391044
T ROWE PRICE GROUP	0.00	US74144T1088
FORTIS INC	0.00	CA3495531079
RAYMOND JAMES FINL	0.00	US7547301090
MERCK 3.90% 07/03/2039	0.00	US58933YAV74
KAWASAKI KISEN KAI NPV	0.00	JP3223800008
TAKE TWO INTERACTIVE SOFTWARE INC	0.00	US8740541094
HEALTHPEAK OP 2.875% 15/01/20311 USD1000	0.00	US42250PAB94
NUTRIEN LTD COM NPV	0.00	CA67077M1086
EMCOR GROUP INC	0.00	US29084Q1004
WSP GLOBAL INC	0.00	CA92938W2022
SWEDISH GOV. 0.75% 12/05/2028060	0.00	SE0009496367

FORTESCUE LTD ORDINARY FULLY PAID	0.00 AU000000FMG4
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00 JP1201261B43
MOLSON COORS BEVERAGE CO	0.00 US60871R2094
NORWEGIAN KRONOR	0.00
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00 ES0000012J07
ROGERS COMMUNICATIONS INC-B	0.00 CA7751092007
COMMONWEALTH EDISON 2.2% 1MTG BDS 01/03/2030	0.00 US202795JR27
USD1000 128	
HANMI FINANCIAL CORP	0.00 US4104952043
AUTONATION INC 1.95% SNR NTS 01/08/2028 USD1000	0.00 US05329WAR34
ABBVIE 5.40% 15/3/2054	0.00 US00287YDW66
KAO CORPORATION	0.00 JP3205800000
TOYTA BOSHOKU CORPORATION	0.00 JP3635400009
KONE CORPORATION NEW	0.00 FI0009013403
SMITH A.O CORP	0.00 US8318652091
LOGITECH INTERNATIONAL SA	0.00 CH0025751329
FUT. LIF LONG GILT DEC24	0.00
SANWA HOLDINGS CORPORATION	0.00 JP3344400001
VERIZON COMMS. 2.55% 21/03/2031	0.00 US92343VVGJ70
HUNTINGTON BANCSHARES INC	0.00 US4461501045
RWE AG	0.00 DE0007037129
DKK BNP PARIBAS A/C	0.00
BELGIUM KINGDOM 1.40% 22/06/2053	0.00 BE0000355645
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00 DE0001030724
KOMATSU LTD JPY	0.00 JP3304200003
T-MOBILE USA 4.50% 15/04/2050	0.00 US87264AAZ84
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00 IT0005438004
RPM INTERNATIONAL INC	0.00 US7496851038
Income Due - GBP	0.00
LYONDELLBASELL INDUSTRIES	0.00 NL0009434992
TFI INTERNATIONAL INC	0.00 CA87241L1094
TECK RESOURCES LTD-CLS B	0.00 CA8787422044
DECKERS OUTDOOR ORD SHS A	0.00 US2435371073
HALLIBURTON CO	0.00 US4062161017
TDK CORP NPV TEMP	0.00 JP3538800008
OPTHEA LIMITED OPTION EXPIRING 300626	0.00 AU0000338162
NICE LTD	0.00 IL0002730112
UK. GILT 0.50% 22/10/2061	0.00 GB00BMBL1D50
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00 US694308HR19
SMC CORP	0.00 JP3162600005
DENMARK GOV. BD. 0.25% 15/11/205201	0.00 DK0009924029
FERROVIAL SE EURO.01	0.00 NL0015001FS8
MARRIOTT VACATIONS WORLDWIDE CORP	0.00 US57164Y1073
DL E&C CO LTD KRW500	0.00 KR7375500006
CBOE GLOBAL MARKET	0.00 US12503M1080
AEP TEXAS 3.45% 15/5/2051	0.00 US00108WAN02
NEXANS SA	0.00 FR0000044448
FRANCO NEVADA CORP	0.00 CA3518581051
YUANTA FINANCIAL HOLDINGS CO	0.00 TW0002885001
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00 CA135087P329
MARS 2.375% 16/07/204044A	0.00 US571676AN55
NAFCO CO LTD	0.00 JP3651160008
HEXAGON AB	0.00 SE0015961909
KRAFTON INC	0.00 KR7259960003
PIRAEUS FINANCIAL EUR1.00 POST CONS WTOF	0.00 GRS014003032
NH INVESTMENT AND SECURITIES CO LTD	0.00 KR7005940002
NIPPON ACCOMMODATIONS FUND	0.00 JP3046440008
COLES GROUP LTD	0.00 AU0000030678
TELEDYNE TECHNOLOGIES INC	0.00 US8793601050
STMICROELECTRONICS NV	0.00 NL0000226223
MARS INC DEL 4.125% GTD SNR NTS 01/04/54 USD2000 144A	0.00 US571676AG05
EVERSOURCE ENERGY COM	0.00 US30040W1080
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00 AU0000345241
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00 JP1300541H31
MCCORMICK AND COMPANY INC	0.00 US5797802064
Income Due - TWD	0.00
FIBRA UNO ADMINISTRACION SA DE CV	0.00 MXCFFU000001
BUONI POLIENALI D 2.15% 01/03/2072	0.00 IT0005441883
LINDT & SPRUENGLI AG-REG	0.00 CH0010570759
RED ELECTRICA DE ES	0.00 ES0173093024
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00 JP1300551H61



MERCK KGAA	0.00 DE0006599905
DEVON ENERGY CORPORATION	0.00 US25179M1036
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00 SE0007125927
BLACKROCK FUNDING 5.25% 14/03/2054	0.00 US09290DAC56
FERGUSON ENTERPRIS USD0.0001	0.00 US31488V1070
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.00 ES0167050915
MARKEL CORPORATION	0.00 US5705351048
AEON CO LTD	0.00 JP3388200002
SWEDBANK AB	0.00 SE0000242455
GOLD FIELDS LTD	0.00 ZAE000018123
SUZUKI MOTOR CORP	0.00 JP3397200001
WEST PHARMACEUTICAL SERVICES	0.00 US9553061055
RESTAURANT BRNDS ICOM NPV	0.00 CA76131D1033
ASAHI GROUP HLD TEMP	0.00 JP3116000005
UK. GILT 1.125% 22/10/2073	0.00 GB00BLBDX619
KELLANOVA	0.00 US4878361082
ITURAN LOCATION AND CONTROL	0.00 IL0010818685
SUMITOMO CORP JPY	0.00 JP3404600003
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00 JP1300151485
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00 BE0000336454
CTCI CORP	0.00 TW0009933002
GOLDCUP ELEC ORD APPARATUS ORD SHS A	0.00 CNE100000YK4
OKTA INC	0.00 US6792951054
STARHUB LTD	0.00 SG1V12936232
CAPCOM CO LTD	0.00 JP3218900003
GRUPA KETY SA	0.00 PLKETY000011
SAMPO PLC NPV A	0.00 FI4000552500
KEYERA CORP COM	0.00 CA4932711001
EQT CORPORATION	0.00 US26884L1098
KONECRANES OYJ	0.00 FI0009005870
UNIVERSAL MUSIC GROUP NV	0.00 NL0015000IY2
SUPER MICRO COMPUTER INC	0.00 US86800U1043
WESTERN DIGITAL CORP	0.00 US9581021055
CITIGROUP CCP AUD BROKER ACCOUNT	0.00
UNION CHIMIQUE UCB SA	0.00 BE0003739530
HANCOCK WHITNEY CORP	0.00 US4101201097
CMS ENERGY CORP	0.00 US1258961002
STATE STREET	0.00
KIMCO REALTY CORP 6.4% SNR NTS 01/03/2034 USD1000	0.00 US49447BAA17
TRANSUNION	0.00 US89400J1079
YTL CORPORATION BERHAD	0.00 MYL4677O0000
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00 JP1300491FC9
TELEFONICA SA	0.00 ES0178430E18
HEALTHCO REIT	0.00 AU0000169302
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00 BE0000343526
EVOLUTION AB	0.00 SE0012673267
SHIONOGI AND CO TEMP	0.00 JP3347200002
ALLY FINANCIAL INC	0.00 US02005N1000
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00 AU0000300535
CHINA MOLYBDENUM CO LTD	0.00 CNE100001NR0
WILLIAMS SONOMA ORD SHS	0.00 US9699041011
ULTRAPAR PARTICIPACOM NPV	0.00 BRUGPAACNOR8
SONOVA HOLDING AG - REG	0.00 CH0012549785
KEYCORP	0.00 US4932671088
DOLLAR GENERAL	0.00 US2566771059
COOPER COS INC COM USD0.10 (P/S)	0.00 US2166485019
ARCADYAN TECHNOLOGY CORP	0.00 TW0003596003
EMPRESAS CMPC SA	0.00 CL0000001314
ZIMMER BIOMET HOLDINGS INC	0.00 US98956P1021
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00 JP1300431E60
ORANGE SA	0.00 FR0000133308
NOKIA OYJ	0.00 FI0009000681
WESTINGHOUSE AIR 5.611% 11/3/2034034	0.00 US960386AR16
CLOROX CO DEL	0.00 US1890541097
DAIWA HOUSE INDUSTRY JPY	0.00 JP3505000004
DESCARTES SYSTEMS GROUP INC	0.00 CA2499061083
SEIBU HOLDINGS INC	0.00 JP3417200007
SEIKO EPSON CORP	0.00 US81603X1081
SYSTEM ENERGY RES. 6.00% 15/4/2028	0.00 US871911AU71
GEBERIT AG-REG	0.00 CH0030170408
BEST BUY CO INC	0.00 US0865161014

ESSITY AB SER B NPV	0.00 SE0009922164
BANK OZK COM USD0.01	0.00 US06417N1037
NIDEC CORPORATION TEMP	0.00 DU06640682D1
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00 FR0014001NN8
COLOPLAST	0.00 DK0060448595
COCA-COLA EUROPACIFIC PARTNERS	0.00 GB00BDCPN049
OLYMPUS CORP	0.00 JP3201200007
KOREA LIFE INSURANCE	0.00 KR7088350004
Income Due - HKD	0.00
MONGODB INC	0.00 US60937P1066
LAS VEGAS SANDS CORP	0.00 US5178341070
EXPEDITORS INTL WASH INC	0.00 US3021301094
HOLOGIC INC	0.00 US4364401012
ATI INC	0.00 US01741R1023
LARGAN PRECISION CO LTD	0.00 TW0003008009
ZEBRA TECHNOLOGIES CORP	0.00 US9892071054
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00 BE0000353624
SOJITZ CORPORATION	0.00 JP3663900003
TRADEWEB MARKETS INC	0.00 US8926721064
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00 JP1201201A88
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00 BE0000356650
STANLEY AGRICULTURE GROUP ORD SHS A	0.00 CNE1000013W7
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF	0.00
COMMERCE TORONTO CA	
BAXTER INTL INC COM	0.00 US0718131099
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00 DK0009924102
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00 CA135087D358
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED	0.00 AU000000WTC3
SETTLEM	
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00 CA135087WL43
SWEDISH KRONA	0.00
LABCORP HOLDINGS I COM USD0.1	0.00 US5049221055
STANLEY BLACK & DECKER INC	0.00 US8545021011
SUNCORP GROUP LTD	0.00 AU000000SUN6
WHITECAP RESOURCES INC	0.00 CA96467A2002
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00 BE0000359688
AGEAS NPV POST SPLIT	0.00 BE0974264930
LPL FINANCIAL HOLDINGS INC	0.00 US50212V1008
CITIGROUP CCP	0.00
KAKAOPAY CORP	0.00 KR7377300009
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
ENTEGRIS INC	0.00 US29362U1043
ILLUMINA INC	0.00 US4523271090
BALL CORP COM NPV	0.00 US0584981064
INDO RUPIAH	0.00
CHIPMOS TECHNOLOGIES INC	0.00 TW0008150004
GUANGDONG CHJ INDUSTRY CO LTD	0.00 CNE100000KZ1
Outstanding Settlement Receipts - TRY	0.00
Income Due - EUR	0.00
ASTELLAS PHARMA NPV	0.00 JP3942400007
MAIRE TECNIMONT SPA	0.00 IT0004931058
HEALTHPEAK PROPERTIES INC	0.00 US42250P1030
DRAFTKINGS HOLDINGS INC	0.00 US26142V1052
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00 JP1300481F92
PINTEREST INC	0.00 US72352L1061
FIDELITY NATL FINL FNF GROUP	0.00 US31620R3030
LIVE NATION INC	0.00 US5380341090
FUT. CBT ULT TNOTE DEC24	0.00
CFS Finerge & NT overlay	0.00
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00 CA135087C939
DUPONT DE NEMOURS 5.319% 15/11/2038	0.00 US26078JAE01
QUEST DIAGNOSTICS	0.00 US74834L1008
REALTY INC. 2.20% 15/06/2028	0.00 US756109BJ21
TEXAS PACIFIC LD COM USD0.01	0.00 US88262P1021
IMPERIAL OIL LTD	0.00 CA4530384086
SECOM CO NPV TEMP	0.00 JP3421800008
GENUINE PARTS CO USD	0.00 US3724601055
FIRST CITIZENS BCSHS - CL A	0.00 US31946M1036
SS AND C TECHNOLOGIES HOLDINGS	0.00 US78467J1007

SGS SA	0.00	CH1256740924
BUNZL PLC	0.00	GB00B0744B38
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00	US912810FG86
NEUROCRINE BIOSCIENCES INC	0.00	US64125C1099
SEEGENE INC	0.00	KR7096530001
BEIERSDORF AG	0.00	DE0005200000
HANNOVER RUECK SE	0.00	DE0008402215
Outstanding Settlement Receipts - MXN	0.00	
POWER CORP OF CANADA CAD	0.00	CA7392391016
TOROMONT INDUSTRIES LTD	0.00	CA8911021050
ALFA LAVAL AB	0.00	SE0000695876
INABATA & CO LTD	0.00	JP3146000009
JAPAN ELEVATOR SERVICE HOLDINGS CO LTD	0.00	JP3389510003
BURLINGTON STORES INC	0.00	US1220171060
COCA COLA BOTTLERS JAPAN HOLDINGS	0.00	JP3293200006
WIX COM LTD	0.00	IL0011301780
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK	0.00	
PVH CORP COM USD1.00	0.00	US6936561009
INPOST SA	0.00	LU2290522684
CENTERPOINT ENERGY INC	0.00	US15189T1079
MID-AMERICA APARTMENT COMMUNITIES	0.00	US59522J1034
AVANTOR INC	0.00	US05352A1007
COREBRIDGE FINL. 4.35% 5/4/2042	0.00	US21871XAK54
DOLLAR TREE INC	0.00	US2567461080
TRIMBLE INC COM NPV	0.00	US8962391004
TOURMALINE OIL CP COM	0.00	CA89156V1067
ITAU UNIBANCO HOLDING SA ADR	0.00	US4655621062
DOCUSIGN INC	0.00	US2561631068
WARNER BROS DISCOVERY INC	0.00	US9344231041
ESSENT GROUP LTD	0.00	BMG3198U1027
FACTSET RESEARCH SYSTEMS INC	0.00	US3030751057
ALIGN TECHNOLOGY INC	0.00	US0162551016
DAIMLER TRUCK HOLDING AG	0.00	DE000DTR0CK8
CF INDUSTRIES HOLDINGS INC	0.00	US1252691001
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00	US5312297550
SBM OFFSHORE NV	0.00	NL0000360618
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
BUZZI S.P.A	0.00	IT0001347308
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00	SE0004517290
NISOURCE INC	0.00	US65473P1057
AVIVA ORD	0.00	GB00BPQY8M80
DYNATRACE INC	0.00	US2681501092
MEGA FIRST CORPORATION BHD	0.00	MYL306900001
POOL CORPORATION	0.00	US73278L1052
Outstanding Settlement Receipts - DKK	0.00	
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00	US912810FJ26
AVERY DENNISON CO US	0.00	US0536111091
METRO INC - A	0.00	CA59162N1096
EAST JAPAN RAILWAY JPY	0.00	JP3783600004
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00	AU000XCLWAR9
CABOT OIL AND GAS CORP	0.00	US1270971039
CARNIVAL CORP USD	0.00	PA1436583006
FRESENIUS SE CO KGAA	0.00	DE0005785604
REINSURANCE GROUP OF AMERICA	0.00	US7593516047
GEORGE WESTON LTD	0.00	CA9611485090
SMITH & NEPHEW PLC	0.00	GB0009223206
Income Due - CNY	0.00	
TRELLEBORG AB-B SHS	0.00	SE0000114837
RELIANCE INC	0.00	US7595091023
HOCHTIEF AG	0.00	DE0006070006
REVVITY INC	0.00	US7140461093
RATIONAL AG	0.00	DE0007010803
INTL PAPER CO	0.00	US4601461035
STRAUMANN HLDG	0.00	CH1175448666
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00	NZHNZD0230L2
ALLIANT ENERGY CORP	0.00	US0188021085
CLP HOLDINGS LIMITED HKD	0.00	HK0002007356

OBYASHI CORPORATION	0.00 JP3190000004
ZOOM VIDEO COMMUNICATIONS INC	0.00 US98980L1017
EQT AB	0.00 SE0012853455
DAVITA INC	0.00 US23918K1088
RECORDATI SPA - NEW	0.00 IT0003828271
SANDOZ GROUP ORD SHS	0.00 CH1243598427
CENTRAL JAPAN RAILWAY CO	0.00 JP3566800003
UNI CHARM CORPORATION	0.00 JP3951600000
GRACO INC	0.00 US3841091040
CHINA CONSTRUCUTION ENINGEERING CORP LTD	0.00 CNE100000F46
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00 BE0000344532
MI HOMES INC	0.00 US55305B1017
KAJEMA CORP	0.00 JP3210200006
SUMITOMO MITSUI TRUST HOLDINGS	0.00 JP3892100003
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00 AU000XCLWAP3
THE JM SMUCKER COMPANY	0.00 US8326964058
GREAT WEST LIFECO	0.00 CA39138C1068
ACCESS CO LTD	0.00 JP3108060009
ALLEGION PLC	0.00 IE00BFRT3W74
FUNDING CIRCLE HOLDINGS ORD	0.00 GB00BG0TPX62
HALMA PLC	0.00 GB0004052071
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00 SE0013935319
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
ARDINE MATHESON HOLDINGS LTD	0.00 US4711154025
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 AU000000COH5
BANK LEUMI LE-ISRAEL	0.00 IL0006046119
BOC HONG KONG (HOLDINGS) LIMITED	0.00 HK2388011192
VIATRIS INC	0.00 US92556V1061
BIO TECHNE CORP	0.00 US09073M1045
PANDORA	0.00 DK0060252690
ATMOS ENERGY CORP 3.375% SNR NTS 15/09/2049 USD2000	0.00 US049560AS49
NORTONLIFELOCK	0.00 US6687711084
AES CORP	0.00 US00130H1059
EXACT SCIENCES CORP	0.00 US30063P1057
FX OPTIONS	0.00
JB HUNT TRANSPORT SERVICES INC	0.00 US4456581077
KIRIN HOLDINGS CO LTD	0.00 JP3258000003
LOJAS QUERO QUERO SA	0.00 BRLJQQACNOR5
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.00
SUMITOMO METAL MINING CO LTD	0.00 JP3402600005
FORTUNE BRANDS HOME AND SECURITY	0.00 US34964C1062
HD HYUNDAI INFRACORE CO LTD	0.00 KR7042670000
C.H. ROBINSON WORLDWIDE INC	0.00 US12541W2098
HYOSUNG ADVANCED MATERIALS CORP	0.00 KR7298050006
FUTU HOLDINGS LTD	0.00 US36118L1061
ROYALTY PHARMA PLC	0.00 GB00BMVP7Y09
INPEX CORPORATION	0.00 JP3294460005
EPIROC AB	0.00 SE0015658109
Outstanding Settlement Receipts - PHP	0.00
GALAXY ENTERTAINMENT GROUP LIMITED	0.00 HK0027032686
AKER BP ASA NOK1	0.00 NO0010345853
INTERPUBLIC GROUP COS INC USD	0.00 US4606901001
TELEFLEX INC	0.00 US8793691069
EXOR NV	0.00 NL0012059018
CHARTER COMMS. OPE 3.70% 1/4/2051	0.00 US161175BV50
KONAMI GROUP CORP	0.00 JP3300200007
KANSAI ELECTRIC POWER JPY	0.00 JP3228600007
BANK OF IRELAND GR EUR1	0.00 IE00BD1RP616
FUGRO NV EURO.05	0.00 NL00150003E1
CARMAX INC	0.00 US1431301027
SOUTHERN CALIFORNI 4.00% 01/04/2047	0.00 US842400GG23

BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00 ES0000012H58
TOYOTA TSUSHO CORP	0.00 JP3635000007
HUDBAY MINERALS INC	0.00 CA4436281022
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
EMERA INC	0.00 CA2908761018
BANK OF AMERICA F2F 04/02/2033	0.00 US06051GKK49
Income Due - CAD	0.00
BOLIDEN ORD SHS	0.00 SE0020050417
TWILIO INC	0.00 US90138F1021
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000CAR3
ERIE INDEMNITY CO	0.00 US29530P1021
EPAM SYSTEMS INC	0.00 US29414B1044
BRF BRASIL FOODS SA	0.00 BRBRFSACNOR8
INCYTE CORP	0.00 US45337C1027
JD LOGISTICS INC	0.00 KYG5074S1012
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.00 AU000000VCX7
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00 JP13001614A6
CHINA MERCHANTS PO NPV	0.00 HK0144000764
TORAY INDS INC	0.00 JP3621000003
YOKOGAWA ELECTRIC JPY	0.00 JP3955000009
ALBERMARLE CORP	0.00 US0126531013
KOREAN WON	0.00
VAT GROUP AG	0.00 CH0311864901
UDR INC	0.00 US9026531049
SHISEIDO COMPANY LIMITED	0.00 JP3351600006
BIOMARIN PHARMACEUTICAL INC	0.00 US09061G1013
SAUL CENTERS INC	0.00 US8043951016
BATH AND BODY WORKS INC	0.00 US0708301041
GROUP 1 AUTOMOTIVE INC	0.00 US3989051095
RAKUTEN GROUP INC	0.00 JP3967200001
ZILLOW GROUP INC	0.00 US98954M2008
UNUM GRP. 6.00% 15/06/2054	0.00 US91529YAT38
SAINSBURY (J) PLC	0.00 GB00B019KW72
Income Due - KRW	0.00
SYSMEX CORP	0.00 JP3351100007
ROCHE HOLDING AG	0.00 CH0012032113
NITORI CO LTD	0.00 JP3756100008
Outstanding Settlement Receipts - SGD	0.00
PUBLIC SERV. ELEC. 3.00% 01/03/2051USD2000 N	0.00 US74456QCG91
ORIGIN ENERGY LIMITED	0.00 AU000000ORG5
FUBON FINANCIAL HL TWD10 TEMP	0.00 TW0002881000
ADMIRAL GROUP PLC	0.00 GB00B02J6398
SVENSKA CELLULOSA AB - B SHARES	0.00 SE0000112724
IMCD NV	0.00 NL0010801007
SINGAPORE GOV. BD. 2.25% 01/08/2036	0.00 SG31A9000002
SHANXI LANHUA SCI TECH VENTURE ORD SHS A	0.00 CNE000000XZ5
ESSENTIAL UTILS	0.00 US29670G1022
ROKU INC	0.00 US77543R1023
LUNDIN MINING CORP	0.00 CA5503721063
MAGNA INTERNATIONAL INC	0.00 CA5592224011
ASAHI KASEI CORPORATION	0.00 JP3111200006
CELANESE CORP SERIES A	0.00 US1508701034
DAYFORCE INC	0.00 US15677J1088
CAMDEN PROPERTY TRUST	0.00 US1331311027
FUTURES MARGIN-NZD	0.00
SUMITOMO REALTY & DEVELOPMENT CO	0.00 JP3409000001
PAN PACIFIC INTL H NPV	0.00 JP3639650005
ANDRITZ AG	0.00 AT0000730007
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00 SE0017830730
YAMAHA MOTOR CO	0.00 JP3942800008
BILIBILI INC	0.00 US0900401060
ROHTO PHARACEUTICAL CO LTD	0.00 JP3982400008
INSURANCE AUSTRALIA GROUP LIMITED	0.00 AU000000IAG3
MELROSE INDUSTRIES PLC	0.00 GB00BNGDN821
EVERGY INC COM NPV	0.00 US30034W1062
NORTHUMBRIAN WATER FIN 5.62% 29/APR/2033	0.00 XS0159898153
KUEHNE & NAGEL INTERNATIONAL AG	0.00 CH0025238863
HIMS & HERS HEALTH ORD SHS CLASS A	0.00 US4330001060
1ST SOURCE CORPORATION	0.00 US3369011032

CHARLES RIVER LABORATORIES INTERNATIONAL INC	0.00 US1598641074
CRRC CORP LIMITED	0.00 CNE100000CP9
NORDSON CORP	0.00 US6556631025
HYUNDAI ELECTRIC ENERGY SYST	0.00 KR7267260008
TRANSMEDICS GROUP INC	0.00 US89377M1099
RADIAN GROUP INC	0.00 US7502361014
CCL INDUSTRIES INC	0.00 CA1249003098
EBARA CORP NPV	0.00 JP3166000004
TMX GROUP LTD COM NPV	0.00 CA87262K1057
CARREFOUR SA	0.00 FR0000120172
KESKO OYJ-B SHS	0.00 FI0009000202
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
DIALOG GROUP BHD	0.00 MYL7277O0006
EDENRED	0.00 FR0010908533
NORTHERN STAR RESOURCES LTD	0.00 AU000000NST8
LAMB WESTON HOLDINGS INC	0.00 US5132721045
IMI ORD GBP0.2857	0.00 GB00BGLP8L22
SOLVENTUM ORD SHS	0.00 US83444M1018
ANTOFAGASTA PLC	0.00 GB0000456144
EASTMAN CHEMICAL COM	0.00 US2774321002
HON HAI PRECISION INDUSTRY CO LTD	0.00 US4380908057
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST	0.00 US4281031058
KB FINANCIAL GROUP INC - ADR	0.00 US48241A1051
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
RENAULT SA	0.00 FR0000131906
SAMSUNG E AND A CO LTD	0.00 KR7028050003
CDS_IX_CCP CDX.NA.IG.42 1%	0.00
20290620CHASUS33ICEEUS2I65BYEE1	
CHINA UNITED NETWORK COMMUNICATIONS LTD	0.00 CNE000001CS2
CONTINENTAL AG	0.00 DE0005439004
TOKYO STEEL MANUFACTURING CO LTD	0.00 JP3579800008
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00 AU000000S320
NESTE OYJ	0.00 FI0009013296
ALBERTSONS COMPANIES INC	0.00 US0130911037
WESTPAC	0.00
MARKETAXESS HLDGS COM	0.00 US57060D1081
GAZTRANSPORT ET TECHNIGAZ SA	0.00 FR0011726835
CNH INDUSTRIAL NV COM	0.00 NL0010545661
RPI GBP RCV 3.71% PAY RPI1D 16-MAY-2034	0.00
SEI INVESTMENTS COMPANY	0.00 US7841171033
CARLYLE GROUP INC	0.00 US14316J1088
BANCO DE SABADELL SA	0.00 ES0113860A34
FUT. AUST 10Y SFE DEC24	0.00
ASSOCIATED BRITISH FOODS PLC	0.00 GB0006731235
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00 BE0000340498
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
MEXICAN PESO	0.00
EPIROC AB SER B NPV POST SPLIT	0.00 SE0015658117
HAFNIA ORD SHS	0.00 BMG4233B1090
JFE HOLDINGS INC	0.00 JP3386030005
Income Due - PLN	0.00
SINGAPORE DOLLAR	0.00
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
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
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00 JP3897700005
MATCH GRP INC	0.00 US57667L1070
ASX LIMITED	0.00 AU000000ASX7
CENOVUS ENERGY 6.75% 15/11/2039	0.00 US15135UAF66
QIAGEN NV ORD EURO.01 POST REV SPLT	0.00 NL0015001WM6
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
PRESS KOGYO CO	0.00 JP3833600004
CARLSBERG AS - B	0.00 DK0010181759
JOLLIBEE FOODS CORPORATION	0.00 PHY4466S1007
SE GYUNG HI TECH CO LTD	0.00 KR7148150006
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
GILDAN ACTIVEWEAR INC	0.00 CA3759161035
RPI GBP RCV 3.7% PAY RPI1D 05-APR-2034	0.00
GPE BRUXELLES LAM NPV	0.00 BE0003797140
Outstanding Settlement Receipts - KWD	0.00
ULVAC INC	0.00 JP3126190002
HONG KONG CHINA GA	0.00 HK0003000038
TELSTRA CORPORATION LIMITED	0.00 AU000000TSL2
CIGNA 2.40% 15/03/2030	0.00 US125523CL22
BIOMERIEUX NPV	0.00 FR0013280286
PARAMOUNT GLOBAL	0.00 US92556H2067
INTEL 4.10% 11/5/2047	0.00 US458140AY68
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00 AU000000SHL7
COMPUTERSHARE LTD	0.00 AU000000CPU5
BNY USD COLLATERAL	0.00
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
ACCOR SA	0.00 FR0000120404
FIRSTSERVICE CORP COM NPV	0.00 CA33767E2024
OMEGA HEALTHCARE INVESTORS	0.00 US6819361006
BENTLEY SYSTEMS INC	0.00 US08265T2087
ILS BNP PARIBAS A/C	0.00
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
FUJIKURA LIMITED	0.00 JP3811000003
ZEALAND PHARMA A S	0.00 DK0060257814

FRANKLIN RESOURCES INC	0.00 US3546131018
SANRIO CO LTD NPV	0.00 JP3343200006
ELISA CORPORATION OYJ-A S	0.00 FI0009007884
COCA COLA HBC AG ORD	0.00 CH0198251305
COREBRIDGE FINANCIAL ORD	0.00 US21871X1090
ANHEUSER-BUSCH INB 4.60% 15/04/2048	0.00 US035240AN09
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
MURPHY OIL CORP	0.00 US6267171022
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
ADDETECH AB SER B NPV	0.00 SE0014781795
AMANO CORP	0.00 JP3124400007
CANADIAN DOLLAR	0.00
MONOTARO CO LTD	0.00 JP3922950005
HANG SENG BANK	0.00 HK0011000095
FRESENIUS MEDICAL CARE AG & CO	0.00 DE0005785802
KGI FINANCIAL HOLDING CO LTD	0.00 TW0002883006
XP INC	0.00 KYG982391099
NOK BNP PARIBAS A/C	0.00
TECHNOLOGY ONE LIMITED	0.00 AU000000TNE8
KNORR BREMSE AG	0.00 DE000KBX1006
ALSTOM SA	0.00 FR0010220475
LIFCO AB SER B NPV	0.00 SE0015949201
GRAB HOLDINGS LTD	0.00 KYG4124C1096
WH GROUP LTD	0.00 KYG960071028
PUMA SE	0.00 DE0006969603
TREND MICRO INCORPORATED	0.00 JP3637300009
VERBUND AG	0.00 AT0000746409
INDUTRADE AB	0.00 SE0001515552
PAYCOM SOFTWARE INC	0.00 US70432V1026
OASIS PETROLEUM INC	0.00 US6742152076
AEGON ORD SHS	0.00 BMG0112X1056
SMITHS GROUP PLC	0.00 GB00B1WY2338
SIG COMBIBLOC GROUP AG	0.00 CH0435377954
SAAB ORD SHS CLASS B	0.00 SE0021921269
EUROFINS SCIENTIFIC	0.00 FR0014000MR3
SINGAPORE AIRLINES LTD	0.00 SG1V61937297
UNIQA INSURANCE GROUP AG	0.00 AT0000821103
PERSIMMON PLC	0.00 GB0006825383
KINGFISHER PLC GBP0.1571	0.00 GB0033195214
UNIVERSAL SCIENTIFIC INDUSTRIAL SHANGHAI CO LTD	0.00 CNE100001BZ8
SAPPI LIMITED	0.00 ZAE000006284
SAPUTO INC	0.00 CA8029121057
MOSAIC CO COM	0.00 US61945C1036
CONCORDIA FINANCIAL GROUP LTD	0.00 JP3305990008
WYNN RESORTS LTD	0.00 US9831341071
SWO_CD_X ITRAXX EUROPE SERIES 42 0.625 201124	0.00
CELSIUS HOLDINGS INC	0.00 US15118V2079
MITSUBISHI HC CAPITAL INC	0.00 JP3499800005
HENRY SCHEIN CORP COM	0.00 US8064071025
HONGKONG LAND HOLDINGS LTD	0.00 BMG4587L1090
LOTTERY CORPORATION LIMITED	0.00 AU0000219529
GEDEON RICHTER PLC	0.00 HU0000123096
BROWN FORMAN CORP	0.00 US1156372096
ORICA LIMITED	0.00 AU000000ORI1
DAITO TRUST CONSTRUCTION COMPANY LTD	0.00 JP3486800000



NMI HOLDINGS INC	0.00 US6292093050
NIBE INDUSTRIER AB SER B NPV	0.00 SE0015988019
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
RPI EUR RCV 2.5% PAY CPTFE1D 21-MAR-2054	0.00
TOTO LTD	0.00 JP3596200000
LOGITECH INTERNATIONAL-REG	0.00 CH0025751329
TREASURY WINE ESTATES LIMITED	0.00 AU000000TWE9
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
MEG ENERGY CORP	0.00 CA5527041084
ZENSHO HOLDINGS CO LTD	0.00 JP3429300001
OMRON CORP	0.00 JP3197800000
STIFEL FINANCIAL COM USD0.15	0.00 US8606301021
LY CORPORATION	0.00 JP3933800009
DENTSU GROUP INC	0.00 JP3551520004
ORKLA ASA	0.00 NO0003733800
REXEL SA	0.00 FR0010451203
DAI NIPPON PRINTNG NPV TEMP	0.00 JP3493800001
M AND G PRUDENTIAL PLC ORD	0.00 GB00BKFB1C65
PRIMERICA INC	0.00 US74164M1080
Outstanding Settlement Receipts - CHF	0.00
NEXON CO LTD	0.00 JP3758190007
DIETEREN GROUP	0.00 BE0974259880
FUT 06 DEC 24 EURX EUR-BOBL	0.00
TOKAI HOLDINGS CORP	0.00 JP3552260006
FUT. OSE 10Y JGB DEC24	0.00
BLUESCOPE STEEL LIMITED	0.00 AU000000BSLO
MINEBEA MITSUMI INC	0.00 JP3906000009
MATSON INC	0.00 US57686G1058
MAZDA MOTOR CORP	0.00 JP3868400007
JAPAN REAL ESTATE INVESTMENT	0.00 JP3027680002
EMS CHEMIE HLDS REG	0.00 CH0016440353
HCA 3.50% 15/7/2051	0.00 US404119CB31
MEITEC CORPORATION NPV	0.00 JP3919200000
TOPPAN HOLDINGS INC	0.00 JP3629000005
HL MANDO CO LTD	0.00 KR7204320006
S&P 500 EMINI 2412 F	0.00
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
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
NIPPON SANSO HOLDINGS CORP	0.00 JP3711600001
EVERCORE INC COM USD 0.01 CLASS A	0.00 US29977A1051
GRUPO AEROPORTUARIO DEL CENTRO NORT	0.00 MX010M000018
SUMCO CORPORATION	0.00 JP3322930003
ONO PHARMACEUTICAL CO LTD	0.00 JP3197600004
TELEPERFORMANCE	0.00 FR0000051807
GUIDEWIRE SOFTWARE INC	0.00 US40171V1008
NISSIN FOOD HOLDINGS CO LTD NPV	0.00 JP3675600005
ICL GROUP LTD	0.00 IL0002810146
DAVIDE CAMPARI MIL	0.00 NL0015435975
MITSUBISHI GAS CHEMICAL CO	0.00 JP3896800004
SYENSQO SA NPV	0.00 BE0974464977
BERKELEY GP HLDGS ORD GBP0.05611047	0.00 GB00BP0RGD03
RANDSTAD NV	0.00 NL0000379121
TRIPADVISOR INC COM USD0.001	0.00 US8969452015
A P MOLLER-MAERSK B	0.00 DK0010244508
DAIFUKU CO LTD NPV	0.00 JP3497400006
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.00 GB0005405286
TELUS CORP NON-CANANDIAN	0.00 CA87971M9969
SPS COMMERCE INC COM USD0.001	0.00 US78463M1071

SWATCH GROUP	0.00 CH0012255151
DEXUS	0.00 AU000000DXS1
REA GROUP LTD	0.00 AU000000REA9
SBI HOLDINGS INC NPV	0.00 JP3436120004
NGK INSULATORS LTD	0.00 JP3695200000
MEDIBANK PRIVATE LIMITED	0.00 AU000000MPL3
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00 SE0015193313
SHOWA DENKO KK JPY50	0.00 JP3368000000
ASIA VITAL COMPONE TWD10	0.00 TW0003017000
HF SINCLAIR CORPOR COM	0.00 US4039491000
SOK MARKETLER TICARET AS	0.00 TRESOKM00022
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
CAPITALAND INT COM NPV REIT	0.00 DU06420129D9
GJENSIDIGE FORSIKR NOK	0.00 NO0010582521
INFRASTRUTTURE WIR NPV	0.00 IT0005090300
SUNTORY BEVERAGE AND FOOD LTD	0.00 JP3336560002
SARTORIUS STEDIM B EURO.1666	0.00 FR0013154002
JARDINE MATHESON HOLDINGS LIMITED	0.00 BMG507361001
HYATT HOTELS CORP-CL A	0.00 US4485791028
HENDERSON LAND DEVELOPMENT CO	0.00 HK0012000102
ZALANDO SE NPV	0.00 DE000ZAL1111
ACCTON TECHNOLOGY CORPORATION	0.00 TW0002345006
PORSCHE AUTOMOBIL HOLDING SE	0.00 DE000PAH0038
BROTHER INDUSTRIES LTD	0.00 JP3830000000
HARGREAVES LANSDOWN PLC	0.00 GB00B1VZ0M25
GPT GROUP	0.00 AU000000GPT8
TOKYU CORP NPV	0.00 JP3574200006
SECURITAS AB	0.00 SE0000163594
SANDS CHINA LIMITED	0.00 KYG7800X1079
AMERCO COM	0.00 US0235865062
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.00 CNE100000593
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
MAVI GIYIM SANAYI VE TICARET AS	0.00 TREMAVI00037
MCDONALDS HOLDINGS CO JAPAN	0.00 JP3750500005
AGC INC	0.00 JP3112000009
DEXERIALS CORP	0.00 JP3548770001
ARCELIK AS	0.00 TRAAARCLK91H5
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
FOX CORP COM	0.00 US35137L2043
SIMON PROPERTY GROUP L.P. 2.25% SNR NTS 15/01/2032USD2000	0.00 US828807DQ71
HIKARI TSUSHIN INC	0.00 JP3783420007
CGI INC COM NPV SUB VTG SHS CL A	0.00 CA12532H1047
POLISH ZLOTY	0.00
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
E INK HOLDINGS INC	0.00 TW0008069006
FUT DEC 24 SFE 3Y T-BOND	0.00
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
SWISSQUOTE GROUP HOLDING SA	0.00 CH0010675863
NITERRA CO LTD	0.00 JP3738600000
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
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
CANSINO BIOLOGICS IN	0.00 CNE100003F01
FEDERATED HERMES COM NPV CLASS B	0.00 US3142111034
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
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00 SE0000108847
AIR WATER INC	0.00 JP3160670000
FABRINET	0.00 KYG3323L1005
SEIKO EPSON CORPORATION	0.00 JP3414750004
CLEAR SECURE INC	0.00 US18467V1098
JD SPORTS FASHION ORD	0.00 GB00BM8Q5M07
SGD BNP PARIBAS A/C	0.00
BLOCK INC CDI	0.00 AU0000187353
SHENNAN CIRCUITS CO LTD	0.00 CNE100003373
KEISEI ELECTRIC RAILWAY CO	0.00 JP3278600006
TEMENOS AG	0.00 CH0012453913
AMCOR PLC CDI	0.00 AU000000AMC4
WAN HAI LINES LTD	0.00 TW0002615002
YARA INTERNATIONAL ASA	0.00 NO0010208051
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
M3 INC NPV	0.00 JP3435750009
SITC INTERNATIONAL	0.00 KYG8187G1055
FUTURES MARGIN-CAD	0.00
NOK CORP	0.00 JP3164800009
FUTURES MARGIN-GBP	0.00
PEPCO GROUP NV	0.00 NL0015000AU7
HUSQVARNA AB - B SHARES	0.00 SE0001662230
HELLENIQ ENERGY HOLDINGS S.A.	0.00 GRS298343005
CK INFRASTRUCTURE	0.00 BMG2178K1009
TOHO CO LTD JPY	0.00 JP3598600009
ROHM CO LTD	0.00 JP3982800009
JAPAN POST INSURANCE CO LTD	0.00 JP3233250004
SOUTHWEST AIRLINES CO USD	0.00 US8447411088
CARL ZEISS MEDITEC NPV	0.00 DE0005313704
CITIGROUP CCP EUR BROKER ACCOUNT	0.00
MERRY ELECTRONICS CO LIMITED	0.00 TW0002439007
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
RPI_CCP USD RCV 2.562% PAY CPI1D 26-OCT-2028CHASUS33LCHCUK	0.00
TOLL BROTHERS INC	0.00 US8894781033
HITACHI CONSTRUCTION MACHINE	0.00 JP3787000003
EXELIXIS INC	0.00 US30161Q1040
BACHEM HOLDING AG CHF0.01 REGD SUBD	0.00 CH1176493729
ZAR BNP PARIBAS A/C	0.00
HALOZYME THERAPEUT COM	0.00 US40637H1095
HANG MINI 2410 FUT	0.00
MINI TPX IDX 2412 F	0.00
FUT. CBT UL T-BONDS DEC24	0.00
MXN BNP PARIBAS A/C	0.00
IGM FINANCIAL INC	0.00 CA4495861060
BRL BNP PARIBAS A/C	0.00
FUT 06 DEC 24 EURO BUXL BND	0.00
VOESTALPINE AG	0.00 AT0000937503
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00 SE0016102115
S&P TSX IDX 2412	0.00 DU00SXM24121
FUTURES MARGIN-JPY	0.00

TELUS CORPORATION COM NPV	0.00	CA87971M1032
FUT. ME 10Y CDN BND DEC24	0.00	
TRY BNP PARIBAS A/C	0.00	
BANCO SANTANDER SA F2F 02/04/2029	0.00	XS2908735504
Income Due - SGD	0.00	
RAIFFEISEN BANK INTE F2V 02/01/2035	0.00	XS2904849879
SM ENERGY COMPANY	0.00	US78454L1008
Futures Margin - AUD	0.00	
FUTURES MARGIN-EURO	0.00	
EUROPEAN FINANCIAL STABILITY FACILT 2.5% 15/12/2027	0.00	EU000A2SCAQ2
FUTURES MARGIN-HKD	0.00	
PHP BNP PARIBAS A/C	0.00	
SVITZER GROUP A S DKK10	0.00	DK0062616637
ING GROEP F2F 02/10/2029	0.00	
CLP BNP PARIBAS	0.00	
Income Due - MYR	0.00	
DJ EUR ST50 2412 FU	0.00	DE000C6XKBY2
WIENERBERGER AG	0.00	AT0000831706
PLN BNP PARIBAS A/C	0.00	
LEADCORP INC	0.00	KR7012700001
FINABL R PLC	0.00	GB00BJ7HMMW26
FEE REBATES	0.00	
KRW BNP PARIBAS A/C	0.00	
MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT	0.00	
TRUSTPEX		
Income Due - CLP	0.00	
SWISS MKT IDX 2412 F	0.00	DE000C6XKEE8
SPI 200 2412 FUT	0.00	
MYR BNP PARIBAS A/C	0.00	
FORTUNA CONSUMER LOAN SR 24-2 CL C FLTG RT 18/10/2034	0.00	XS2887887748
SWISS FRANC	0.00	
DANISH KRONE	0.00	
ESC MNLEHMAN BRTHRS HLDGRR 5.250%D011207M020612GL	0.00	
ESCROW		
NEW ISRAELI SHEQEL	0.00	
JPM CCP EUR BROKER ACCOUNT	0.00	
Income Due - CHF	0.00	
Outstanding Settlement Payments - SGD	0.00	
US TREASURY N/B 3.5% 30/SEP/2029	0.00	US91282CLN91
Income Due - DKK	0.00	
BNP New Zealand Dollar Custodial Account	0.00	
MOTOR OIL HELLAS CORINTH REFINERIES SA	0.00	GRS426003000
SWO EUR RCV EURIB 6M PAY 2.7 111024	0.00	
INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100	0.00	
Income Due - MXN	0.00	
HANG LUNG PROPERTIES LIMITED	0.00	HK0101000591
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00	
HUF BNP PARIBAS A/C	0.00	
MORTGAGE HOUSE RMBS OSMIUM SE 2 B FRN	0.00	AU3FN0090783
15/03/2056FRN 15/03/2056		
SOFI CONSUMER LOAN PROGRAM 1 A2 3.14% 25/02/2027	0.00	US83405RAB33
BARINGS CLO LTD 2016-I/BARINGS CLO 201 SER 16-1A CLS XR	0.00	US06759MAA99
144A VAR RT 23/07/2030		
REGIONAL MGMT ISSUANCE TR 2018-1 AST BACKED NT CLA	0.00	US75907PAA84
144A 3.83% 15/07/2027		
MARLETTE FNDG. TST. 2018-1 1A B 3.19% 15/03/2028	0.00	US57109TAB26
GOLDENTREE LOAN OPPS. X 10A XR FRN 20/07/2031	0.00	US38137PAN06
GOLDENTREE LOAN OPPS. XII 12A XR FRN 21/07/2030	0.00	US38137MAF41
GAZPROM PJSC-SPON ADR	0.00	US3682872078
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000 A1-	0.00	AU3FN0069027
A		
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
CZK BNP PARIBAS A/C	0.00	
INVESTA EXT FDS MG HTPE	0.00	
NK LUKOIL PAO	0.00	US69343P1057
SBERBANK OF RUSSIA DEPOSITARY RECEIPT	0.00	US80585Y3080
FANNIE MAE POOL 3.00% 01/12/2051	0.00	US3140XFX710

FREDDIE MAC POOL 3.00% 01/07/2050	0.00	US3133KJJQ67
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
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00	AU3FN0058145
MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY	0.00	US6074091090
PHOSAGRO PJSC GDR	0.00	US71922G3083
PRUDENTIAL PLC ELECTRONIC ELECTION ENTL DI RIGHTS	0.00	GB00BP6MXD84
FANNIE MAE POOL 2.50% 01/05/2051	0.00	US31418DYY20
FANNIE MAE POOL 3.00% 01/10/2051	0.00	US3140XDGU41
NOVATEK PJSC	0.00	US6698881090
SHURGARD SEL STO L SUBS RTS	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	US3140XMMW510
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	US36179VX53
GINNIE MAE II POOL 3.00% 20/04/2051	0.00	US36179WDS44
GINNIE MAE II POOL 3.50% 20/04/2048	0.00	US36179TV519
GINNIE MAE II POOL 3.50% 20/08/2047	0.00	US36179TEZ49
GINNIE MAE II POOL 3.50% 20/12/2052	0.00	US36179XNC64
GINNIE MAE II POOL 4.00% 20/2/2045	0.00	US36179Q3K59
CONSTELLATION SOFT COM STK NPV TEMP	0.00	CA21037X1345
ABIOMED INC NPV	0.00	US003CVR0169
CBL CORPORATION LTD TEMP	0.00	NZCBLE0001S6
GAZPROM NEFT PJSC	0.00	US36829G1076
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN	0.00	
IMPERIAL BANK OF COMMERCE		
PHOSAGRO PJSC GDR EACH REPR ORD SHS SPON	0.00	US71922G4073
TAKEON JPY	0.00	
WYNYARD GROUP LTD TEMP	0.00	NZWYNE0001S2
FREDDIE MAC GOLD POOL 4.00% 09/01/2044	0.00	US3132M9BZ64
FREDDIE MAC GOLD POOL 3.00% 12/1/2046	0.00	US3132WJEV96
IDR BNP PARIBAS A/C	0.00	
UNITED STATES OF AMER TREAS NOTES 3.625% NTS	0.00	
30/09/2031 USD Q-2031		
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	
BROADCOM INC 4.35% 15/02/2030	0.00	
FUTURES MARGIN-CHF	0.00	
DANSKE BANK A/S F2V 02/10/20304.613% 02/10/2030	0.00	US23636ABJ97
TWD BNP PARIBAS A/C	0.00	
AKER BP 5.125% 01/10/2034	0.00	US00973RAN35
FTSE 100 IDX 2412 FU	0.00	GB00KKY7ZY67
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	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	

CITIGROUP CCP CAD BROKER ACCOUNT	0.00
FUT. YR T-NOTES DEC24	0.00
CDS_IX_CCP CDX.NA.HY.39 5%	0.00
20271220CHASUS33ICEEUS2I65BRZH6	
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
RBS COLLATERAL AC	0.00
BARCLAYS CCP	0.00
FUT 06 DEC 24 EURX E-SCHATZ	0.00
EQIX RCV IBOXX \$ LI PAY SOFR 1D 20-03-25IBOXIG INDEX	0.00 DBIOCH3S
FUT. US 2YR T-NOTE DEC24	0.00
CDS_IX_CCP ITRAXX AUSTRALIA SERI 1%	0.00
20290620CHASUS33ICEEUS2I668IBO9	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BNP PARIBAS	0.00
FUT. CBT 5Y T-NOTE DEC24	0.00
OTC CASH COLLATERAL RECEIVABLE FROM USD J.P. MORGAN SECURITIES PLC.	0.00
Outstanding Settlement Payments - TRY	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE	0.00
FUT. U.S. T-BONDS DEC24	0.00
Outstanding Settlement Payments - PLN	0.00
Outstanding Settlement Payments - JPY	0.00
UBS COLLATERAL A/C	0.00
STANDARD CHARTERED C	0.00
Outstanding Settlement Payments - ZAR	0.00
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK PLC BARCGB5G	0.00
Outstanding Settlement Payments - CLP	0.00
Outstanding Settlement Payments - IDR	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
Outstanding Settlement Payments - CHF	0.00
RPI_CCP GBP RCV RPI1D PAY 4.0426% 15-MAY-2029CHASUS33LCHCUK	0.00
Outstanding Settlement Payments - EUR	0.00
Outstanding Settlement Payments - GBP	0.00
JPM CCP	0.00
COMMONWEALTH BANK OF	0.00
CDS_IX_CCP ITRAXX EUROPE SERIES 1%	0.00
20291220GOLDUS33ICEEUS2I666VDK8	
Outstanding Settlement Payments - MYR	0.00
FUT 06 DEC 24 EURX EUR-BUND	0.00
OTC CASH COLLATERAL RECEIVABLE FROM WESTPAC	0.00
CITIGROUP CCP USD BROKER ACCOUNT	0.00
Outstanding Settlement Payments - CAD	-0.01
CDS_IX_CCP CDX.NA.IG.43 1%	-0.01
20291220GOLDUS33ICEEUS2I65BYEG6	
Outstanding Settlement Payments - MXN	-0.01
Outstanding Settlement Payments - AUD	-0.01
Outstanding Settlement Payments - CNY	-0.01
FUT 06 DEC 24 EUX EURO-BTP	-0.01
Outstanding Settlement Payments - DKK	-0.01
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN CHASEBANK N.A. CHASUS33	-0.01
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM	-0.01
Outstanding Settlement Payments - TWD	-0.01
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F	-0.02
Outstanding Settlement Payments - BRL	-0.02
BNZ NZD COLL	-0.02
Outstanding Settlement Payments - KRW	-0.02
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE	-0.02
OTC DER CASH COLL COLLATERAL PAY	-0.02

Outstanding Settlement Payments - NZD	-0.02
Outstanding Settlement Payments - HKD	-0.02
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	-0.03
JPM CCP USD BROKER ACCOUNT	-0.03
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAY	-0.03
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	-0.04
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	-0.04
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG FRANKFURT	-0.04
OTC CASH COLLATERAL RECEIVABLE FROM USD SBILDEFFXX 31/12/2050	-0.05
Outstanding Settlement Payments - USD	-0.06
NZD Cash Adjustment	-0.14
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.15