

Offer name	New Zealand Defence Force FlexiSaver Scheme	Offer number	OFR10288
Fund name	Mercer Balanced fund	Fund number	FND56
Period disclosure applies [dd/mm/yyyy]	30/09/2024		
Asset name	% of fund net assets	Security code	
Liquidity Identifier		3.76	
ROBECO CAP. GROWTH ROBECO GBL. CREDITS INC		3.72 LU1653089133	
FISHER & PAYKEL HEALTHCARE CORPORATION L		2.09 NZFAPE0001S2	
MICROSOFT CORP		1.31 US5949181045	
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND		1.29 DU0FSIGLINZ2	
INFRATIL LIMITED		1.24 NZIFTE0003S3	
NVIDIA CORP		1.12 US67066G1040	
AUCKLAND INTERNATIONAL AIRPORT LTD		1.12 NZAIAE0002S6	
USD BNP PARIBAS A/C		1.08	
APPLE INC		0.97 US0378331005	
NEW ZEALAND GOVERNMENT 150531 1.50 GB		0.89 NZGOVDT531C0	
NEW ZEALAND GOVERNMENT 140433 3.50 GB		0.84 NZGOVDT433C9	
CONTACT ENERGY LIMITED		0.84 NZCENE0001S6	
MAINFREIGHT LIMITED		0.79 NZMFTE0001S9	
NEW ZEALAND GOVERNMENT 150541 1.75 GB		0.78 NZGOVDT541C9	
NEW ZEALAND GOVERNMENT 150534 4.25 GB		0.78 NZGOVDT534C4	
NEW ZEALAND GOVERNMENT 150437 2.75 GB		0.77 NZGOVDT437C0	
MERIDIAN ENERGY LT NPV		0.72 NZMELE0002S7	
NEW ZEALAND GOVERNMENT 200429 3.0 GB		0.72 NZGOVDT429C7	
HOUSING NEW ZEALAND LTD 120625 3.36 GB		0.71 NZHNZD0625L3	
AMAZON COM INC		0.70 US0231351067	
NEW ZEALAND GOVERNMENT 150532 2.00 GB		0.66 NZGOVDT532C8	
EBOS GROUP LIMITED		0.64 NZEBOE0001S6	
META PLATFORMS INC		0.59 US30303M1027	
NEW ZEALAND GOVERNMENT 150536 4.25 GB		0.58 NZGOVDT536C9	
THE A2 MILK COMPANY LIMITED		0.57 NZATME0002S8	
SPARK NEW ZEALAND LIMITED		0.57 NZTELE0001S4	
FX POSITIONS		0.56	
UNITED STATES DOLLAR		0.55	
NEW ZEALAND GOVERNMENT 150535 4.50 GB		0.46 NZGOVDT535C1	
NEW ZEALAND GOVERNMENT 150427 4.50 GB		0.45 NZGOVDT427C1	
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE		0.45	
TAIWAN SEMICON MANUFACTURING CO LTD		0.44 TW0002330008	
SUMMERSET GROUP HOLDINGS LTD		0.43 NZSUME0001S0	
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE		0.42	
US. TSY. INFL. 0.625% IL 15/1/2026		0.42 US912828N712	
ALPHABET INC CAP STK CL A		0.40 US02079K3059	
NZD BNP PARIBAS A/C		0.40	
NEW ZEALAND GOVERNMENT 150554 5.00 GB		0.39 NZGOVDT554C2	
MASTERCARD INC - CLASS A		0.39 US57636Q1040	
TENCENT HLDGS LIMITED		0.38 KYG875721634	
RYMAN HEALTHCARE LTD		0.37 NZRYME0001S4	
US. TSY. NOTE/BOND 1.00% 15/12/20244 USD1000 AV-2024		0.37 US91282CDN83	
NEW ZEALAND GOVERNMENT 150530 4.50 GB		0.36 NZGOVDT530C2	
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND		0.35 NZIIBDT003C0	
INVESTA COMMERCIAL PROPERTY FUNDAFS		0.35	
MERCURY NZ LIMITED		0.34 NZMRPE0001S2	
NEW ZEALAND GOVERNMENT 150425 2.75 GB		0.31 NZGOVDT425C5	
CHORUS LIMITED ORDINARY FULLY PAID		0.31 NZCNUOE0001S2	
CANADIAN GOV. BD. 4.00% 01/03/2029		0.30 CA135087Q988	
FLETCHER BUILDING LTD		0.28 NZFBUE0001S0	
PRECINCT PROPERTIES NEW ZEALAND LIMITED		0.28 NZAPTE0001S3	
NEW ZEALAND GOVERNMENT 150526 0.50 GB		0.27 NZGOVDT526C0	
ASML HOLDING NV		0.27 NL0010273215	
CASH		0.27	
NEW ZEALAND GOVERNMENT 150528 0.25 GB		0.26 NZGOVDT528C6	
FREIGHTWAYS GROUP LTD		0.26 NZFREE0001S0	
SAP AG		0.26 DE0007164600	
DEXUS WHOLESALE PROPERTY FUNDAUT		0.25	

CSL LIMITED	0.25 AU000000CSL8
PORT OF TAURANGA LTD	0.24 NZPOTE000350
LVMH MOET HENNESSY VUITTON SE	0.24 FR0000121014
CONSTELLATION SOFTWARE COM	0.24 CA21037X1006
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD	0.24
CHARTER HALL RETAIL PARTNERSHIP NO. 6PE	0.23
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.23
LILLY (ELI) & CO USD	0.23 US5324571083
INTACT FINANCIAL CORPORATION	0.23 CA45823T1066
JP MORGAN CHASE & CO	0.22 US46625H1005
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.22 NZIIBDT002C2
LOWE'S COS INC	0.21 US5486611073
AMERICAN EXPRESS USD	0.21 US0258161092
ELEVANCE HEALTH INC	0.21 US0367521038
QUALCOMM INC	0.21 US7475251036
SOFTBANK GROUP CORP	0.21 JP3436100006
NOVO NORDISK ORD SHS CLASS B	0.21 DK0062498333
BERKSHIRE HATHAWAY INC - CLASS B	0.20 US0846707026
THE CIGNA GROUP	0.20 US1255231003
HEWLETT PACKARD CO	0.19 US40434L1052
US. TSY. NOTE/BON 4.625% 28/02/20252025 USD1000 AY-2025	0.19 US91282CGN56
AUTOZONE INC	0.19 US0533321024
CSX CORP COM	0.18 US1264081035
RESMED INC	0.18 AU000000RMD6
AUTOMATIC DATA PROC.	0.18 US0530151036
MEITUAN	0.17 KYG596691041
UNION PACIFIC CORP	0.17 US9078181081
HCA HEALTHCARE INC	0.17 US40412C1018
Accruals	0.17
US. TSY. NOTE/BON 3.875% 31/03/2025/2025 USD1000 AZ-2025	0.17 US91282CGU99
HDFC BANK LTD	0.17 US40415F1012
FISERV INC COM	0.16 US3377381088
KONINKLIJKE AHOLD DELHAIZE NV	0.16 NL0011794037
NEWMONT CORP	0.16 US6516391066
ISHARES MSCI SAUDI ARABIA ETF	0.16 US46434V4234
HMC WHF NO. 1 PTY LTD - AUDPE	0.16
ZOETIS INC	0.16 US98978V1035
ALIBABA GROUP HOLDING LTD	0.16 KYG017191142
SAMSUNG ELECTRONICS CO LTD	0.16 KR7005930003
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.16 NZHNZD0001L7
ALPHABET INC CAP CL C	0.16 US02079K1079
PACKAGING CORP OF AMERICA	0.15 US6951561090
JOHNSON & JOHNSON COM	0.15 US4781601046
KROGER CO COM	0.15 US5010441013
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.15
GOLDMAN SACHS GROUP INC.	0.15 US38141G1040
BROADCOM ORD SHS	0.14 US11135F1012
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.14 CH0012032048
STONEPEAK ZENO HOLDINGS (CYM) LP - EUR	0.14
MERCADOLIBRE INC	0.14 US58733R1023
AMERICAN TWR REIT INC	0.14 US03027X1000
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE INCOME FUND	0.14
DEUTSCHLAND I/L BOND 0.1% 15/04/2026	0.14 DE0001030567
PERFORMANCE FOOD GROUP CO	0.13 US71377A1034
MCP REAL ESTATE DE BT FUND (AUD)	0.13
NETFLIX INC	0.13 US64110L1061
KIWI PROPERTY GROUP LIMITED	0.13 NZKPGE0001S9
PINDUODUO INC	0.13 US7223041028
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.13
FINECOBANK BANCO FINECO SPA	0.13 IT0000072170
TOTALENERGIES SE	0.13 FR0000120271
PROCTER & GAMBLE COMPANY	0.13 US7427181091
US TREASURY N/B 4.25% 30/JUN/2029	0.13 US91282CKX82
ARTHUR J GALLAGHER CO	0.13 US3635761097
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.13

AFLAC INC	0.13 US0010551028
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150425 2.75 GB	0.13 NZLGFDT008C2
TESLA INC	0.13 US88160R1014
FAIR ISAAC CORPORATION	0.13 US3032501047
INFRALEMON SCA	0.13
ROPER TECHNOLOGIES INC	0.13 US7766961061
TJX COS INC	0.13 US8725401090
GOODMAN GROUP	0.13 AU000000GMG2
MTU AERO ENGINES AG	0.12 DE000A0D9PT0
WASTE CONNECTIONS COM NPV	0.12 CA94106B1013
INVESTOR AB SER B NPV	0.12 SE0015811963
SWEDEN GOV. BD. 3.50% 30/03/2039	0.12 SE0002829192
MCKESSON CORP	0.12 US58155Q1031
SKYCITY ENTERTAINMENT GROUP LIMITED	0.12 NZSKCE0001S2
WASTE MANAGEMENT INC COM	0.12 US94106L1098
COMPASS GROUP ORD	0.12 GB00BD6K4575
ENGIE	0.12 FR0010208488
US. TSY. NOTE/BON 4.375% 31/07/2026	0.12 US91282CLB53
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426 1.50 GB	0.12 NZLGFDT014C0
US. T-BILL. 0.00% 17/04/20252025 USD1000	0.12 US912797KS58
BANK OF AMERICA CORPORATION	0.12 US0605051046
SCHWAB (CHARLES) CORP	0.12 US8085131055
ELECTROCOMPONENTS PLC	0.12 GB0003096442
GLOBE LIFE INC	0.12 US37959E1029
NOVARTIS AG	0.11 CH0012005267
MOTOROLA SOLUTIONS INC	0.11 US6200763075
BRENNTAG SE	0.11 DE000A1DAH00
GOODMAN PROPERTY TRUST	0.11 NZCPT0001S9
IQVIA HOLDINGS INC	0.11 US46266C1053
UNITED PARCEL SERVICE - B	0.11 US9113121068
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.11
INTUITIVE SURGICAL INC	0.11 US46120E6023
SHIMANO INC	0.11 JP3358000002
KKR QUARTZ CO-INVEST GP LLCPE	0.11
SONY CORP Y50	0.11 JP3435000009
GARTNER INC CL-A	0.11 US3666511072
VERISK ANALYTICS I COM	0.11 US92345Y1064
US TREASURY N/B 4.5% 31/MAR/2026	0.11 US91282CKH33
INTESA SANPAOLO SPA	0.11 IT0000072618
AIA GROUP LTD	0.10 HK0000069689
MOLINA HEALTHCARE INC	0.10 US60855R1005
DEUTSCHE BUNDESR 0.50% IL 15/04/2030	0.10 DE0001030559
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150125 TBILL	0.10 NZLGBDT346C0
ITOCHU CORP JPY	0.10 JP3143600009
WSTP 45 day depo	0.10
VAUBAN IP ENERGY SOLUTIONS	0.10
KKR DIVERSIFIED CORE INFRA B SR	0.10
CINTAS CORP	0.10 US1729081059
WESTPAC NEW ZEALAND LTD 291124 RCD	0.10
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.10 NZIIBDT004C8
KEYENCE CORP NPV	0.09 JP3236200006
AMERIPRISE FINANCIAL INC	0.09 US03076C1062
TAIWAN SEMICONDUCT MANUFACTURING USD	0.09 US8740391003
CLEAN HARBORS INC	0.09 US1844961078
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.09
MACQUARIE GROUP LTD	0.09 AU000000MQG1
JAMES HARDIE INDUSTRIES PLC	0.09 AU000000JHX1
BOOKING HLDGS INC COM	0.09 US09857L1089
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFERRED	0.09 AU000000TLX2
LONZA AG - REG	0.09 CH0013841017
GIP AQUARIUS FUND SECONDARY	0.09
ADYEN NV	0.09 NL0012969182
TRADE DESK INC	0.09 US88339J1051
SHOPIFY INC COM NPV CL A	0.09 CA82509L1076
ADVANCED MICRO DEV	0.09 US0079031078
NESTLE SA	0.09 CH0038863350
INTERMEDIATE CAPITAL GROUP PLC	0.09 GB00BYT1DJ19
CONSTELLATION BRANDS INC-A	0.09 US21036P1084

VISA INC - A	0.09	US92826C8394
ASHTREAD GROUP PLC	0.09	GB0000536739
US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100 BOND505/2044	0.09	US912810UB25
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.08	
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.08	
AMPHENOL ORD SHS CLASS A	0.08	US0320951017
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.08	DE000BU22023
UNIPOL GRUPPO FINANZIARIO SPA	0.08	IT0004810054
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 201224 TBILL	0.08	NZLGBDT362C7
KKR TAURUS CO-INVEST LPPE	0.08	
PTC INC	0.08	US69370C1009
US. TSY. NOTE/BOND 0.25% 30/6/2025	0.08	US912828ZW33
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.08	
FAST RETAILING CO LTD	0.08	JP3802300008
IIF AUSTRALIA 1 TRUSTPE	0.08	
WELLS FARGO & COMPANY	0.08	US9497461015
GENTRACK GROUP LIMITED ORDINARY SHARES	0.08	NZGTKE0002S9
WELLTOWER INC	0.08	US95040Q1040
CDW CORP	0.08	US12514G1085
ATMOS ENERGY CORP	0.08	US0495601058
US. TSY. NOTE/BON 4.875% 31/10/20288	0.08	US91282CJF95
AERCAP HOLDINGS NV	0.08	NL0000687663
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.08	US912828YS30
BANCO BPM SPA	0.08	IT0005218380
NASDAQ INC	0.08	US6311031081
US TREASURY N/B 2.75% 15/AUG/2032	0.08	US91282CFF32
ENI SPA	0.08	IT0003132476
CADENCE DESIGN SYSTEMS INC	0.08	US1273871087
ITALY BUONI POLIEN 3.85% 15/09/2026	0.08	IT0005556011
TENET HEALTHCARE COM USD 0.05 POST REV SPLIT	0.08	US88033G4073
TOKYO ELECTRON LTD JPY	0.08	JP3571400005
VERIZON COMMUNICATIONS	0.08	US92343V1044
XERO LIMITED ORDINARY FULLY PAID	0.07	NZXROE0001S2
CORE INFRASTRUCTURE FUND IV SCA	0.07	
COMCAST CORP	0.07	US20030N1019
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.07	
SERVICE CORPORATION INTERNATIONAL	0.07	US8175651046
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.07	US91282CJE21
JEFFERIES FINL GRP COM USD0.0001	0.07	US47233W1099
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.07	
SINGAPORE GOV. BD 2.875% 01/07/2029	0.07	SG3263998209
BHP GROUP LIMITED ORDINARY FULLY PAID	0.07	AU000000BHP4
MAPFRE SA	0.07	ES0124244E34
OLD DOMINION FREIGHT LINE INC	0.07	US6795801009
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.07	JP1201631HC6
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.07	JP1400161P53
BAWAG GROUP AG	0.07	AT0000BAWAG2
SINGAPORE TELECOMM NPV B/L 100	0.07	SG1T75931496
EQUINIX INC COM	0.07	US29444U7000
INDONESIA TSY. BD. 6.50% 15/02/2031	0.07	IDG000015207
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.07	JP1051661Q33
Outstanding Settlement Receipts - NZD	0.07	
NATIONAL GRID	0.07	GB00BDR05C01
Income Due - NZD	0.07	
AGNICO EAGLE MINES	0.07	CA0084741085
SEA LTD	0.07	US81141R1005
CLOUDFLARE INC	0.07	US18915M1071
KYUSHU ELECTRIC POWER	0.07	JP3246400000
COUPANG INC COM CL A SHS ORD	0.07	US22266T1097
KERING	0.07	FR0000121485
SERKO LTD	0.07	NZSKOE0001S7
ADOBE INC COM	0.07	US00724F1012
STANDARD CHARTERED	0.06	GB0004082847
HOULIHAN LOKEY INC	0.06	US4415931009
BP P.L.C	0.06	GB0007980591
HON HAI PRECISION INDUSTRY	0.06	TW0002317005
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.06	
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.06	
SPOTIFY TECHNOLOGY COM	0.06	LU1778762911

MERCK & CO INC NEW COM	0.06	US58933Y1055
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.06	US7960508882
BANCO BICAYA ARGENTARIA SA	0.06	ES0113211835
MEDIATEK INC	0.06	TW0002454006
SAMSARA INC	0.06	US79589L1061
COPART INC	0.06	US2172041061
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.06	
BANK OF NEW ZEALAND 141024 RCD	0.06	
TYSON FOODS INC CLASS A	0.06	US9024941034
MICRON TECHNOLOGY INC USD	0.06	US5951121038
AUCKLAND COUNCIL 170425 PNOTE	0.06	NZAKCDT610C5
GS. GRP. F2F 22/04/2032	0.06	US38141GYB49
NU HOLDINGS LTD	0.06	KYG6683N1034
ORACLE CORP	0.06	US68389X1054
UNITEDHEALTH GROUP INC COM STK	0.06	US91324P1021
ICU MEDICAL INC	0.06	US44930G1076
PEXA GROUP LTD PLC	0.06	AU0000158594
AT & T INC	0.06	US00206R1023
EDISON INTERNATIONAL	0.06	US2810201077
T&D HOLDINGS INC NPV	0.06	JP3539220008
WOLTERS KLUWER	0.06	NL0000395903
HILTON WORLDWIDE H COM	0.06	US43300A2033
US. T-BILL. 0.00% 15/05/20252025 USD1000	0.06	US912797LB15
ZIONS BANCORPORATION	0.06	US9897011071
BUNDESOBLIGATION 2.10% 12/04/2029.01 .189	0.06	DE000BU25026
TRANE TECHNOLOGIES PLC	0.06	IE00BK9ZQ967
PROLOGIS INC COM	0.06	US74340W1036
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.06	JP1400171Q50
PING AN INSURANCE GROUP OF CHINA LIMITED	0.06	CNE1000003X6
Outstanding Settlement Receipts - USD	0.06	
HOME DEPOT INC	0.06	US4370761029
AMDOCS LIMITED	0.06	GB0022569080
TERNA SPA	0.06	IT0003242622
INDRA SISTEMAS SA	0.05	ES0118594417
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.05	NZLGFDT018C1
150528 2.25 GB		
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.05	NZIIBDT004C8
SCALES CORP LTD	0.05	NZSCLE0002S8
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.05	US912810SW99
EURO	0.05	
VENTAS INC	0.05	US92276F1003
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.05	US91282CJB99
BANK OF NEW ZEALAND	0.05	
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.05	NZHNZD0008L2
WORKDAY INC	0.05	US98138H1014
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.05	US91282CCB54
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.05	CNE100003662
AVNET INC	0.05	US0538071038
SEVERN TRENT PLC	0.05	GB00B1FH8J72
VISTA GROUP INTERNATIONAL LTD	0.05	NZVGLLE0003S1
KKR AQUEDUCT CO-INVEST L.P.PE	0.05	
TRANSPower NEW ZEALAND LIMITED 231224 PNOTE	0.05	NZTRPDO358L4
HERMES INTERNATIONAL	0.05	FR0000052292
DIF VI CO-INVEST PROJECT 3 C.V	0.05	
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.05	US91282CLC37
SCHNEIDER ELECTRIC SE	0.05	FR0000121972
MGIC INVESTMENT CORP	0.05	US5528481030
SIMON PROPERTY GROUP INC USD	0.05	US8288061091
ATLASSIAN CL A ORD	0.05	US0494681010
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.05	JP1103711P74
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.05	US912810SL35
AIR LIQUIDE	0.05	FR0000120073
ALTAMIRA CO-INVESTMENT SCA	0.05	
SKECHERS USA CL A	0.05	US8305661055
WOODWARD INC	0.05	US9807451037
CARGURUS INC	0.05	US1417881091
BANK OF NEW ZEALAND 221024 RCD	0.05	
ANZ BANK NEWZEALAND LTD 291024 RCD	0.05	
WESTPAC NEW ZEALAND LTD 291024 RCD	0.05	
ASB BANK LTD 221124 RCD	0.05	

WESTPAC NEW ZEALAND LTD 271124 RCD	0.05
TOYOTA FINANCE NEW ZEALAND LTD 051224 PNOTE	0.05 NZTFSDT888C5
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 041224 TBILL	0.05 NZLGBDT338C7
WESTPAC NEW ZEALAND LTD 201224 RCD	0.05
ANZ BANK NEWZEALAND LTD 201025 RCD	0.05
BANK OF NEW ZEALAND 270225 RCD	0.05
Bank of China	0.05
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.05 NZGOVDT551C8
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.05 MYBMO1500010
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.05 JP1300791P79
THERMO FISHER SCIENTIFIC INC	0.05 US8835561023
MANHATTAN ASSOCIATES INC	0.05 US5627501092
OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE PLC	0.05
AUSTRALIA GOV. BD. 0.25% 21/11/2024	0.05 AU0000083768
ECOLAB LTD	0.05 US2788651006
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.05 IT0005534141
EXXON MOBIL CORPORATION	0.05 US30231G1022
SINGAPORE GOV. BD 2.875% 01/09/2030	0.05 SG7U32949426
WELLS FARGO F2F 22/7/2032	0.05 XS2865533462
AXIUM INFRASTRUCTUPE	0.04
DANAHER CORP	0.04 US2358511028
US. TSY. NOTE/BON 2.125% 15/5/2025	0.04 US912828XB14
AXA	0.04 FR0000120628
VALE SA	0.04 BRVALEACNORO
SINGAPORE GOV. BD 2.375% 01/06/2025	0.04 SG31A0000001
NAPIER PORT HOLDINGS LTD	0.04 NZNPHE0005S2
FUTURE MARGINS-USD	0.04
US. TSY. INFL. 2.125% IL 15/02/2041	0.04 US912810QP66
LINDE PLC	0.04 IE00059YS762
SK HYNIX INC	0.04 KR7000660001
COSTCO WHOLESALE CORP	0.04 US22160K1051
GAP INC COM STK USD0.05	0.04 US3647601083
TRAVEL PLUS LEISUR CO	0.04 US8941641024
JD.COM INC	0.04 KYG8208B1014
VITAL HEALTHCARE PROPERTY TRUST	0.04 NZCHPE0001S4
BEIGENE LTD	0.04 US07725L1026
SILGAN HOLDINGS INC	0.04 US8270481091
LKQ CORP COM	0.04 US5018892084
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.04 NZGOVDT429C7
INFOSYS LTD	0.04 US4567881085
INNER MONGOLIA MENGDIAN HUANENG THERMAL POWER ORD SHS	0.04 CNE000000GN6
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.04 NZHNZD0935L6
CISCO SYSTEMS INC	0.04 US17275R1023
SUMITOMO MITSUI TEMP	0.04 JP3890350006
ISETAN MITSUKOSHI HOLDINGS LTD	0.04 JP3894900004
ECP TERRA-GEN GROW	0.04
SKY NETWORK TELEVISION LTD	0.04 NZSKTE0001S6
ROSS STORES INC	0.04 US7782961038
MEDPACE HOLDINGS INC	0.04 US58506Q1094
QUILTER PLC ORD GBP 0.08167	0.04 GB00BNHSJN34
PEARSON PLC ORD	0.04 GB0006776081
MONCLER SPA	0.04 IT0004965148
TERADYNE INC	0.04 US8807701029
TEIJIN LTD JPY50	0.04 JP3544000007
JYSKE BANK - REG	0.04 DK0010307958
KSL CAPITAL PARTNERS CV I	0.04
ENSTAR GROUP LTD	0.04 BMG3075P1014
T MOBILE US INC COM	0.04 US8725901040
POSTS ITALIANE SPA	0.04 IT0003796171
AIRSERVICES AUSTRALIA 3.25% 15/05/2026	0.04 AU3CB0237444
ITAU UNIBANCO HOLDING SA	0.04 BRITUBACNPR1
JAPAN POST HOLDINGS CO LTD	0.04 JP3752900005
JPM. CHASE F2F 1/6/20341000	0.04 US46647PDR47
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.04 US912810TT51
NORWAY GOV. BD. 1.375% 19/08/2030	0.04 NO0010875230
BIONTECH SE	0.04 US09075V1026
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.04 JP1103431G66
EXELON CORPORATION	0.04 US30161N1019

US TREASURY N/B 4.12% 15/NOV/2032	0.04 US91282CFV81
DIGITAL REALTY TRUST INC	0.04 US2538681030
MALAYAN BANKING BHD	0.04 MYL115500000
DEXCOM INC	0.04 US2521311074
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.04
SES FDR	0.04 LU0088087324
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD	0.04 CNE100003G67
LANDIS AND GYR GROUP AG	0.04 CH0371153492
ANZ BANK NEW ZEALAND LTD 161024 5.95 TD	0.04
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.04
SPAIN GOV. BD. 0.50% 30/04/2030	0.04 ES0000012F76
ASB BANK LTD 040625 5.92 TD	0.04
BOSTON SCIENTIFIC CORP COM USD	0.04 US1011371077
MEXICAN BONOS 7.75% 13/11/2042	0.04 MX0MGO0000R8
MS. F2F 28/4/2032	0.04 US6174468X01
CHINA CONSTRUCT NZ 021224 5.50 TD	0.04
ABBVIE INC COM	0.04 US00287Y1091
CHINA CONSTRUCT NZ 110925 5.35 TD	0.04
UNITED KINGDOM GI 0.625% 07/06/2025	0.04 GB00BK5CVX03
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M	0.04 MX0MGO0000B2
BONOS	
MEXICAN BONOS 8.00% 7/11/2047	0.04 MX0MGO0000102
LANDESKREDITBANK B 4.25% 07/08/2025	0.04 AU3CB0223097
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.04 JP1201301B94
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.04 US91282CGP05
WEICHOW MOUTAI CO LTD	0.04 CNE0000018R8
NEW ZEALAND GOVERNMENT 140125 TBILL	0.04 NZLGBDT348C6
ENPHASE ENERGY INC	0.04 US29355A1079
BRIGHTHOUSE FINANCIAL INC	0.04 US10922N1037
ASB BANK LTD 280225 RCD	0.04
CARLISLE COS INC	0.04 US1423391002
SOCIETE GENERALE SA	0.04 FR0000130809
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.04 AU0000018442
ASB BANK LTD 230525 RCD	0.04
WULIANGYE YIBIN CO LTD	0.04 CNE000000VQ8
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.03
PG AND E CORP	0.03 US69331C1080
NETHERLANDS GOV. B 2.50% 15/01/2033	0.03 NL0010071189
NOVA LTD	0.03 IL0010845571
NEW YORK TIMES CO CLASS A COM USD0.10	0.03 US6501111073
WEICHAI POWER CO LTD	0.03 CNE1000004L9
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.03 MYBMX1100044
GSK PLC	0.03 GB00BN75W6P63
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.03 US91282CAU53
NORWAY GOV. BD. 1.50% 19/02/2026	0.03 NO0010757925
THE WALT DISNEY CO	0.03 US2546871060
US. TSY. NOTE/BON 0.625% 15/5/2030	0.03 US912828ZQ64
ROBLOX CORPORATION COM CL A ORD SHS	0.03 US7710491033
VICTORIAS SECRET A COM USD0.01 WI	0.03 US9264001028
SALESFORCE INC	0.03 US79466L3024
TAYLOR WIMPEY PLC GBP	0.03 GB0008782301
GS. GRP. F2F 25/4/2035	0.03 US38141GA955
ORSTED AS	0.03 DK0060094928
MODERNA INC	0.03 US60770K1079
PETROLEO BRASILEIRO PETROBRAS SA	0.03 BRPETRACNPR6
EQUITY RESIDENTIAL	0.03 US29476L1070
FLOWERS FOODS INC	0.03 US3434981011
DR HORTON INC	0.03 US23331A1097
UNITED UTILITIES GROUP PLC	0.03 GB00B39J2M42
TAMRON CO LTD NPV	0.03 JP3471800007
MR COOPER GROUP INC	0.03 US62482R1077
TEXAS INSTRUMENTS	0.03 US8825081040
NORWEGIAN GOVERN M 1.25% 17/09/2031	0.03 NO0010930522
SNAM SPA	0.03 IT0003153415
FRAPORT AG	0.03 DE0005773303
BANCO SANTANDER 5.439% 15/07/2031	0.03 US05964HBG92
ACCIONA SA	0.03 ES0125220311
OMV AG	0.03 AT0000743059
AGILENT TECHNOLOGIES INC	0.03 US00846U1016
ZIM INTEGRATED SHIPPING LTD	0.03 IL0065100930

INVITATION HOMES INC	0.03 US46187W1071
NINTENDO CO LTD	0.03 JP3756600007
ACCENTURE PLC	0.03 IE00B4BNMY34
COCA COLA BOTTLING CO CONSOLIDATED	0.03 US1910981026
NETEASE INC	0.03 KYG6427A1022
OLD REPUBLIC INTL CORP	0.03 US6802231042
PINNACLE WEST CAPITAL	0.03 US7234841010
NZ EXCHANGE LTD	0.03 NZNZXE0001S7
CORECIVIC INC COM USD0.01	0.03 US21871N1019
CHINA LIFE INSURANCE CO LTD	0.03 CNE1000002L3
UNUMPROVIDENT CORPORATION	0.03 US91529Y1064
COCA COLA CO USD	0.03 US1912161007
CBL AND ASSOCIATES PROPERTIES INC	0.03 US1248308785
KUWAIT FINANCE HOUSE KSCP	0.03 KW0EQ0100085
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.03 US9128286T26
NEXTERA ENERGY INC	0.03 US65339F1012
KOREA TSY. BD. 2.00% 10/06/2031	0.03 KR103502GB66
ISHARES MSCI QATAR CAPPED ETF	0.03 US46434V7799
CITIGROUP INC F2F 14/05/2032	0.03 XS2577826386
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.03
TOHOKU ELECTRIC POWER JPY	0.03 JP3605400005
INTUIT INC	0.03 US4612021034
PORTLAND GENERAL ELECTRIC COMPANY	0.03 US7365088472
WELLINGTON REGIONAL COUNCIL 201124 PNOTE	0.03 NZWRCDT278C8
TRI POINTS HOMES INC	0.03 US87265H1095
Outstanding Settlement Receipts - JPY	0.03
APTIV PLC COM	0.03 JE00B783TY65
CNY BNP PARIBAS A\C	0.03
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.03
TELE2 AB	0.03 SE0005190238
NATWEST GROUP PLC ORD	0.03 GB00BM8PJY71
AUTODESK INC	0.03 US0527691069
GENPACT LTD	0.03 BMG3922B1072
IBERDROLA SA	0.03 ES0144580Y14
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.03 NZARXE0001S1
BNP PARIBAS NOMINEES	0.03
AENA SME S.A.	0.03 ES0105046009
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.03 US91282CDY49
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.03 US4592001014
US. TSY. NOTE/BON 0.375% 30/4/2025	0.03 US912828ZL77
RABOBANK NEW ZEALAND LTD 041024 RCD	0.03
STOCKLAND	0.03 AU000000SGP0
NETHERLANDS GOV. B 0.25% 15/07/2029	0.03 NL0013332430
EXTRA SPACE STORAGE INC	0.03 US30225T1025
BUZZARD MIDSTREAM	0.03
THE ISRAEL CORPORATION LIMITED	0.03 IL0005760173
DUNEDIN CITY TREASURY 161224 PNOTE	0.03 NZDCTDT293C8
ASTRAZENECA PLC	0.03 GB0009895292
INTEREST RATE SWAPS	0.03
SPAIN GOV. BD. 1.85% 30/07/2035	0.03 ES0000012E69
SIEMENS AG NPV EUR	0.03 DE0007236101
MSTB03- WEST PAC	0.03
ENERGIAS DE PORTUGAL SA	0.03 PTEDP0AM0009
ELIA GROUP SA/NV	0.03 BE0003822393
BYD CO LTD	0.03 CNE100000296
APPLIED MATERIALS US	0.03 US0382221051
AMERICAN WATER WORKS CO INC	0.03 US0304201033
GOODMAN GRP.	0.03 AU000000GMG2
GETLINK SE	0.03 FR0010533075
MITSUI FUDOSAN CO	0.03 JP3893200000
WORLD CO LTD	0.03 JP3990210001
YELP INC	0.03 US9858171054
BANK CENTRAL ASIA TBK PT	0.03 ID1000109507
EBAY INC	0.03 US2786421030
JPM. CHASE F2F 4/2/2032	0.03 US46647PBX33
NVR INC	0.03 US62944T1051
PROVINCE OF QUEBEC 4.20% 10/03/2025	0.03 AU3CB0223774
MITSUBISHI UFJ FINL. F2V 17/4/2035.426% 17/04/2035	0.03 US606822DF83
OMNES CO-INVEST TA G - EUR	0.03
COLOMBIAN TES 7.75% 18/09/2030	0.03 COL17CT03342
UBS GROUP AG F2F 17/03/2032EGS	0.03 CH1255915014

FORTINET INC COM	0.03 US34959E1091
NORWAY GOV. BD. 2.00% 26/04/2028	0.03 NO0010821598
OVERSEA-CHINESE BANK FRN 08/03/2027	0.03 AU3FN0085312
EUROPEAN UNION 2.0% 04/OCT/2027	0.03 EU000A3K4DS6
MITSUBISHI HEAVY INDUSTRIES LTD	0.03 JP3900000005
COLGATE PALMOLIVE	0.03 US1941621039
UK. GILT 1.75% 7/9/2037	0.03 GB00BZB26Y51
GRUPO FINANCIERO BANORTE SAB DE CV SER O	0.03 MXP370711014
CIGNA 5.25% 15/2/2034	0.03 US125523CV04
AFRICAN DEVELOPMEN 3.50% 18/09/2029	0.03 US00828EFD67
ALLSTATE CORP	0.03 US0200021014
INDONESIA TSY. BD. 7.50% 15/06/2035	0.03 IDG000013509
RYMAN HOSPITALITY PROPERTIES INC	0.03 US78377T1079
CURTISS-WRIGHT CORP	0.03 US2315611010
AUCKLAND COUNCIL 061224 PNOTE	0.03 NZAKCDT619C6
RALPH LAUREN CORP COM	0.03 US7512121010
AVALONBAY COMMUNITIES INC	0.03 US0534841012
HARTFORD FINANCIAL SERVICES GROUP INC	0.03 US4165151048
AIB GROUP PLC	0.03 IE00BF0L3536
IWATANI INTL CORP TEMP	0.03 JP3151600008
US. T-BILL. 0.00% 26/11/20242024 USD1000	0.03 US912797MD61
LAM RESEARCH CORPORATION	0.03 US5128071082
XIAOMI CORP	0.03 KYG9830T1067
CAPITEC BANK HOLDINGS LTD	0.03 ZAE000035861
ABBOTT LABS	0.03 US0028241000
ORION OYJ	0.03 FI0009014377
PALO ALTO NETWORKS INC	0.03 US6974351057
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.03 US655844CU03
CHINA CONSTRUCTION BANK	0.03 CNE1000002H1
MASTERCARD 4.35% 15/01/2032	0.03 US57636QBB95
ALLIANZ SE-REG	0.03 DE0008404005
ELF BEAUTY INC	0.03 US26856L1035
ARMSTRONG WORLD INDUSTRIES INC	0.03 US04247X1028
SAGE GROUP	0.03 GB00B8C3BL03
ZIJIN MINING GROUP ORDINARY SHARES	0.03 CNE100000B24
DATADOG INC	0.03 US23804L1035
WINGSTOP INC	0.03 US9741551033
CHINA COAL XINJI ENERGY CO LTD	0.03 CNE1000008D7
CUSHMAN AND WAKEFIELD PLC	0.03 GB00BFZ4N465
PACIFIC EDGE LTD NPV	0.03 NZPEBE0002S1
MEXICAN BONOS 8.50% 18/11/2038	0.02 MX0MGO0000015
4.50% 15/04/2027	0.02 NZGOVDT427C1
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.02 JP1103471H66
WESTPAC BANKING CORPORATION	0.02 AU000000WBC1
CP ALL PCL NVDR	0.02 TH0737010R15
XYLEM INC COM	0.02 US98419M1009
ARVIDA GROUP LIMITED	0.02 NZARVE0001S5
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.02 CNE1000003G1
Outstanding Settlement Receipts - EUR	0.02
REPUBLIC SERVICES INC	0.02 US7607591002
IG GROUP HOLDINGS PLC	0.02 GB00B06QFB75
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.02 NZIIBDT005C5
H & R BLOCK INCORPORATED	0.02 US0936711052
PRIMAX ELECTRONICS LTD	0.02 TW0004915004
MS. F2F 21/4/2034	0.02 US61747YFE05
PUBLIC BANK BERHAD	0.02 MYL1295OO0004
RETAIL OPPORTUNITY INVESTMENT	0.02 US76131N1019
TOYOTA FINANCE NEW ZEALAND LTD 301024 PNOTE	0.02 NZTFSDT885C1
WELLINGTON REGIONAL COUNCIL 281124 PNOTE	0.02 NZWRCDT289C5
DUNEDIN CITY TREASURY 291124 PNOTE	0.02 NZDCTDT292C0
PEPSICO INC CAP 2/3	0.02 US7134481081
ASB BANK LTD 201224 RCD	0.02
DELTA ELECTRONICS INC	0.02 TW0002308004
RABOBANK NEW ZEALAND LTD 210225 RCD	0.02
ASSURED GUARANTY LTD	0.02 BMG0585R1060
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.02 JP1201111968
RABOBANK NEW ZEALAND LTD 160425 RCD	0.02
TOYODA GOSEI CO LTD	0.02 JP3634200004
CARDINAL HEALTH INC	0.02 US14149Y1082
US. TSY. NOTE/BON 4.375% 30/11/2028	0.02 US91282CJN20
TOKIO MARINE HOLDINGS INC	0.02 JP3910660004
VERALTO ORD SHS	0.02 US92338C1036

BNP PARIBAS SA	0.02	FR0000131104
BIMBO BAKERIES US 5.375% 09/01/2036	0.02	US09031WAE30
GENESIS ENERGY LTD	0.02	NZGNEE0001S7
CHUBB LIMITED ORD	0.02	CH0044328745
RECRUIT HLDGS CO LNPV	0.02	JP3970300004
BIPROGY INC	0.02	JP3754200008
CELLNEX TELECOM SA	0.02	ES0105066007
TARGET 4.50% 15/09/2034	0.02	US87612EBS46
AIRSERVICES AUSTRALIA 5.00% 15/05/2031	0.02	AU3CB0309938
ALEXANDRIA REAL ES 4.70% 01/07/20301/07/2030 USD	0.02	US015271AN94
CITIGROUP INC USD	0.02	US1729674242
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.02	NZGOVDT433C9
UNILEVER PLC	0.02	GB00B10RZP78
3I GROUP PLC	0.02	GB00B1YW4409
EAST WEST BANCORP INC	0.02	US27579R1041
COLOMBIAN TES 6.00% 28/4/2028	0.02	0.02
HOWMET AEROSPACE I COM USD	0.02	US4432011082
CHEVRON CORP	0.02	US1667641005
EXPORT-IMPORT BANK OF FRANCE 26/06/2026	0.02	AU3FN0079117
KOREA TSY. BD. 1.25% 10/03/202600	0.02	KR103501GB34
ONEMAIN HOLDINGS INC	0.02	US68268W1036
ASIAN DEV. BANK 3.75% 12/3/2025	0.02	AU3CB0223816
HUBBELL INC	0.02	US4435106079
BANCO DE SABADELL 5.00% 13/10/2029	0.02	XS2898158485
GEELY AUTOMOBILE HOLDINGS LTD	0.02	KYG3777B1032
MCDONALD'S CORP	0.02	US5801351017
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.02	JP1400141M51
COMPASS GRP. 3.25% 6/2/2031	0.02	XS2758114321
PROPERTY FOR INDUSTRY LTD	0.02	NZPFIE0001S5
SEGRE PLC	0.02	GB00B5ZN1N88
US. TSY. NOTE/BON 3.875% 31/12/2027	0.02	US91282CGC91
UNICREDIT 2.569% 22/9/2026	0.02	US904678AU32
ISRAEL GOVERNMENT 2.80% 29/11/2052	0.02	IL0011840761
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN	0.02	0.02
FIRSTSTRAND LTD	0.02	ZAE000066304
CHUGOKU ELECTRIC POWER CO	0.02	JP3522200009
CATHAY FINANCIAL HOLDING CO	0.02	TW0002882008
DEERE & CO	0.02	US2441991054
EIFFAGE INC	0.02	FR0000130452
DUNEDIN CITY TREASURY 241024 PNOTE	0.02	NZDCTDT289C6
INTERACTIVE BROKERS GRO-CL	0.02	US45841N1072
ZHEJIANG JINGXIN PHARMACEUTICAL ORD SHS A	0.02	CNE000001K73
COLOMBIAN TES 7.25% 18/10/2034	0.02	COL17CT03615
CELLNEX FIN. 2.00% 15/09/203209/2032 EUR100000 7	0.02	XS2385393587
RIVIAN AUTOMOTIVE INC	0.02	US76954A1034
IHG FINANCE LLC 3.625% 27/09/2031	0.02	XS2909822517
OUTSURANCE GRP LTD ZAR0.0001	0.02	ZAE000314084
STELLANTIS 4.25% 16/6/2031	0.02	XS2634690114
VICI PROPERTIES INC	0.02	US9256521090
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.02	AU000000ANZ3
STANDARD BANK GROUP	0.02	ZAE000109815
FUBON FINANCIAL HLDG	0.02	TW0002881000
SUEZ SACA 5.00% 3/11/2032000 REGS	0.02	FR001400DQ92
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.02	0.02
MEXICAN BONOS 7.50% 03/06/2027	0.02	MX0MGO0000D8
TOURISM HOLDINGS LTD	0.02	NZHELE0001S9
BANK HAPOALIM LTD	0.02	IL0006625771
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.02	US9128282A70
NORDIC INV. BANK 2.40% 22/09/2025	0.02	AU3CB0287639
BOE TECHNOLOGY GROUP CO LTD	0.02	CNE0000016L5
CREDIT SUISSE GRP. F2F 1/3/2029	0.02	CH1214797172
REPSOL SA	0.02	ES0173516115
PROCTER & GAMBLE 4.55% 29/01/2034	0.02	US742718GG89
VIKING HOLDINGS ORD SHS	0.02	BMG93A5A1010
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
ARGAN INC	0.02	US04010E1091
ROYAL BANK OF CANADA	0.02	CA7800871021

CRELAN F2F 23/01/20320	0.02 BE0002989706
BANCO DE CHILE	0.02 CLP0939W1081
UNIBAIL RODAMCO WESTFIELD	0.02 FR0013326246
REALTY INCOME CORPORATION	0.02 US7561091049
BEIJING TONGRENTANG CO LTD	0.02 CNE100001X92
CHUBB INA HLDGS. 5.00% 15/03/2034	0.02 US171239AK24
RCI BANQUE SA 3.875% 30/09/2030	0.02 FR001400SSO4
JDE PEET S 4.50% 23/1/2034REGS	0.02 XS2728560959
DEXUS WHOLESALE SHOPPING CENTRE FUNDPE	0.02
GS. GRP. F2F 23/04/2029	0.02 US38141GWV21
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.02 US91282CHK09
ESSEX PROPERTY TRUST INC	0.02 US2971781057
AMBEV SA COM NPV	0.02 BRABEVACNOR1
DANSKE BANK 1.50% 2/9/2030	0.02 XS2225893630
SOCIETE GENERALE F2V 19/01/202828	0.02 US83368RBH49
DSM FIRMENICH AG EURO.01	0.02 CH1216478797
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA	0.02
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.02 JP1103641MA8
COCA-COLA 5.20% 14/01/2055	0.02 US191216DZ03
E SUN FINANCIAL HOLDINGS COMPANY LTD	0.02 TW0002884004
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000	0.02 US912810TX63
BONDS02/2054	
SYNOPSIS INC	0.02 US8716071076
WNS HOLDINGS ORD SHS	0.02 JE00BQC4YW14
MAN GROUP PLC N ORD	0.02 JE00BJ1DLW90
SAMSUNG SECURITIES CO LTD	0.02 KR7016360000
SERVICENOW INC	0.02 US81762P1021
CITIBANK COLAT	0.02
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.02 US91282CBS98
CIA TRANSM ENERGIAPRF NPV PREFERENCE SHARE	0.02 BRTRPLACNPR1
MOTOMOTION CHINA CORP	0.02 CNE100004RH6
SCENTRE GROUP	0.02 AU000000SCG8
VECTOR LIMITED	0.02 NZVCTE000157
SUN COMMUNITIES INC	0.02 US8666741041
SEKISUI HOUSE	0.02 JP3420600003
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.02 CA135087Q236
WELLINGTON CITY COUNCIL 170225 PNOTE	0.02 NZWCCDT543C2
RABOBANK NEW ZEALAND 170225 RCD	0.02
RLGH FINANCE BERMU 8.25% 17/07/2031	0.02 XS2845154124
CASH COLLATERAL RECEIVABLE FROM BARCLAYS	0.02
MONDELEZ INTERNATIONAL INC	0.02 US6092071058
EUROBANK ERGASIAS SERVICES AND	0.02 GRS323003012
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.02 US9128283F58
AA BD. 5.50% 31/07/2027	0.02 XS2106054443
NATIONAL FUEL GAS COMPANY	0.02 US6361801011
BANK OF AMERICA F2F 20/12/2028	0.02 US06051GHD43
BRISTOL-MYERS SQUI 6.40% 15/11/2063	0.02 US110122EC85
S AND P GLOBAL INC COM	0.02 US78409V1044
BANK OF AMERICA F2F 23/07/2030	0.02 US06051GHV41
SIGNIFY NV EURO.01	0.02 NL0011821392
UNITED KINGDOM GIL 1.25% 31/7/2051	0.02 GB00BLH38158
BPCE F2F 18/01/2027VAR DTD 5.975 18/01/2027	0.02 US05583JAN28
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.02 US91282CCH25
DUKE ENERGY FLORI 5.875% 15/11/2033	0.02 US26444HAQ48
WABTEC STP 15/09/2028	0.02 US960386AM29
US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026	0.02 US91282CLH24
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.02 US91282CJZ59
SANTANDER UK GROUP HLDGS 6.83% 21/NOV/2026	0.02 US80281LAS43
NIPPON YUSEN KK NPV	0.02 JP3753000003
AMGEN INC	0.02 US0311621009
MIZUHO FINANCIAL GROUP 1.55% 09/JUL/2027	0.02 US60687YBS72
KLEPIERRE	0.02 FR0000121964
GE AEROSPACE	0.02 US3696043013
BROADCOM 3.137% 15/11/2035	0.02 US11135FBP53
US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.02 US91282CKQ32
TOYO SUISAN KAISHA	0.02 JP3613000003
COLOMBIAN TES 7.50% 26/08/2026	0.02 COL17CT02625

XIAMEN BANK CO LTD	0.02 CNE100004HT2
BAIDU INC	0.02 KYG070341048
ENBRIDGE 5.625% 5/4/2034	0.02 US29250NCC74
SUN HUNG KAI PROPERTY HKD	0.02 HK0016000132
MITSUBISHI UFJ FINANCIAL	0.02 JP3902900004
HYUNDAI MARINE FIRE INC CO	0.02 KR7001450006
GILEAD SCIENCES INC	0.02 US3755581036
P T ASTRA INTL	0.02 ID1000122807
CVS HEALTH 5.05% 25/03/2048	0.02 US126650CZ11
LINDE PLC 3.625% 12/6/2034	0.02 XS2634594076
SKELLERUP HOLDINGS LIMITED	0.02 NZSKXE000158
NEC CORPORATION	0.02 JP3733000008
ARGOSY PROPERTY LIMITED	0.02 NZARGE0010S7
METROPOLITAN LIFE GB FRN 11/07/2029	0.02 AU3FN0089405
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.02 US91282CDJ71
KREDITANSTALT FUER 4.00% 27/02/2025	0.02 AU000KFWHAA3
BANCO SANTANDER CENTRAL HISP	0.02 ES0113900J37
US TREASURY N/B 4.0% 15/NOV/2042	0.02 US912810TM09
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.02 US912810QB70
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.02 NZGOVDT528C6
AFT PHARMACEUTICALS LTD	0.02 NZAFTE0001S4
RYDER SYSTEM 6.60% 01/12/2033	0.02 US78355HKY44
AIR NEW ZEALAND LTD	0.02 NZAIRE0001S2
EXELON 5.60% 15/03/2053	0.02 US30161NBL47
TELEFONICA BRASIL SA	0.02 BRVIVTACNORO
INTERNATIONAL CONTAINER TERMINAL SERVICE	0.02 PHY411571011
VONOVIA SE NPV SUBS RTS DIV CASH	0.02 DE000A1ML7J1
EVERSOURCE ENERGY 5.50% 01/01/2034	0.02 US30040WAX65
SHELL PLC ORD EUR0.07	0.02 GB00BP6MXD84
WISDOM MARINE LINES CO LTD	0.02 KYG9721M1033
TOYOTA MOTOR CORP	0.02 JP3633400001
KB HOME	0.02 US48666K1097
CANADIAN GOV. BD. 3.25% 1/9/2028	0.02 CA135087Q491
CANADIAN GOV. BD. 2.25% 01/06/2025	0.02 CA135087D507
BANK MANDIRI PERS IDR125	0.02 ID1000095003
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.02 AU0000013740
US. TSY. NOTE/BOND 2.00% 15/02/2025	0.02 US912828J272
KMD BRANDS LIMITED	0.02 NZKMDE0001S3
TRIP COM GROUP LTD	0.02 KYG9066F1019
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.02 US55903VBE20
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.02 US91282CDL28
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.02 US91282CCS89
HEARTLAND GROUP HLNPV	0.02 NZHGHE0007S9
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.02 US912810TL26
QUANTA COMPUTER INC	0.02 TW0002382009
CARRIER GLOBAL COR COM	0.02 US14448C1045
US TREASURY N/B 3.5% 15/FEB/2033	0.02 US91282CGM73
UNICREDIT SPA	0.02 IT0005239360
JPM. CHASE F2F 22/04/2030	0.02 US46647PEG72
NET ONE SYSTEMS CO	0.02 JP3894000003
OPTHEA LIMITED ORDINARY FULLY PAID	0.02 JP3758200004
LG CHEM LTD	0.02 AU000000OPT2
Outstanding Settlement Receipts - AUD	0.02 KR7051910008
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.02
	0.02 US91282CHZ77
BANGKOK BANK PUBLIC CO NON VTG DEP RECEI	0.02 TH0001010R16
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.02 US91282CJJ18
PETROCHINA CO LTD H	0.02 CNE1000003W8
ALAMOS GOLD INC	0.02 CA0115321089
UBS GROUP AG	0.02 CH0244767585
KOREA TSY. BD. 1.50% 10/12/2030	0.02 KR103502GAC2
CANADIAN APARTMENT PROPERTIES REITS	0.02 CA1349211054
RELX PLC	0.02 GB00B2B0DG97
US TREASURY N/B 4.0% 31/OCT/2029	0.02 US91282CFT36
BANGKOK DUSIT MEDICAL SERVICES PCL	0.02 TH0264010R10
TAUPO DISTRICT COUNCIL 101024 PNOTE	0.02 NZTDCDO284L3
DARLING INGREDIENTS INC	0.02 US2372661015

INTCO MEDICAL TECHNOLOGY CO LTD	0.02 CNE100003456
NAVER CORP	0.02 KR7035420009
WABTEC CORP	0.02 US9297401088
CATERPILLAR INC	0.02 US1491231015
TD SYNnex CORP	0.02 US87162W1009
MUFG BANK LTD 221124 RCD	0.02
KIMCO REALTY CORP	0.02 US49446R1095
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
AXIS CAPITAL HOLDING	0.02 BMG0692U1099
POSTAL SAVINGS BANK OF CHINA CO LTD	0.02 CNE100003PZ4
EUR BNP PARIBAS A/C	0.02
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 US912810SZ21
GS. GRP. F2F 24/02/2028	0.02 US38141GZK39
ANHEUSER-BUSCH COS 4.90% 01/02/2046	0.02 US03522AAJ97
LOUISIANA-PACIFIC CORP	0.02 US5463471053
HCA 5.60% 01/04/2034	0.02 US404119CU12
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.02 MYBMS1900047
DUKE ENERGY CORP COM	0.02 US26441C2044
ARISTA NETWORKS IN COM	0.02 US0404131064
GFL ENVIRON. 6.75% 15/01/2031	0.02 US36168QAQ73
ESSILORLUXOTTICA	0.02 FR0000121667
MEXICAN BONOS 7.75% 23/11/2034	0.02
MOTABILITY OPERAT 3.875% 24/01/2034	0.02 XS2742660660
EUROGRID 3.915% 01/02/2034	0.02 XS2756342122
PROGRESSIVE CORP	0.02 US7433151039
AUSTRALIA & NEW ZEAL FRN 21/05/202727	0.02 XS2822525205
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.02
FEDERAL REALTY INVESTMENT TRUST	0.02 US3137451015
KINROSS GOLD CORP 4.5% 15/07/2027	0.02 US496902AQ09
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.02 BE0002939206
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.02 CA135087XG49
PFIZER INC COM	0.02 US7170811035
ZIJIN MINING GROUP CO LTD	0.02 CNE100000502
VOLKSWAGEN BANK 4.625% 3/5/2031	0.02 XS2617457127
Outstanding Settlement Receipts - TWD	0.02
WESTPAC NZD COLL	0.02
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.02 AU000XCLWAR9
GENERALI	0.02 IT0000062072
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.02 DE0001102580
EMBOTELLADORAS ARCA SA - NOMINATIVE SHAR	0.02 MX01AC100006
UNI-PRESIDENT ENTERPRISES CORPORATION	0.02 TW0001216000
HOUSING NEW ZEALA 2.247% 05/10/20260000	0.02 NZHZNZD0001L7
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026 USD	0.02 US37190AAA79
BLACKROCK INC	0.02 US09247X1019
BANK RAKYAT INDONESIA	0.02 ID1000118201
ALD 4.375% 23/11/2026	0.02 FR001400M8T2
NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26 NZD10000 REGS	0.02 NZLGFDT014C0
UNITED RENTALS INC	0.02 US9113631090
ALIMENTATION COUC 4.011% 12/02/2036	0.02 XS2764880667
VIRGIN MONEY UK F2F 18/3/2028	0.02 XS2757511113
GROUPE DES ASSURAN 3.75% 30/04/2029	0.02 FR001400PT38
STRIDE STAPLED GRP NPV UNITS	0.02 NZSPGE0001S2
CADILLAC FAIRVIEW PRP TR 2.5% 15/OCT/2031	0.02 US68327LAD82
EQUIFAX INC	0.02 US2944291051
MUENCHENER RUECKVER RG-REG	0.02 DE0008430026
ILLINOIS TOOL WORKS	0.02 US4523081093
UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053	0.02 US91324PES74
CANADIAN PAC KANS COM NPV	0.02 CA13646K1084
INDONESIA TSY. BD 8.375% 15/09/2026	0.02 IDG000009507
UBER TECHNOLOGIES INC	0.02 US90353T1007
BIG YELLOW GROUP PLC	0.02 GB0002869419
BP CAPITAL MARKETS 3.36% 12/09/2031	0.02 XS2902720171
CHENIERE ENERGY PA 5.75% 15/08/2034	0.02 US16411QAR20
Income Due - JPY	0.02
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.02 US91282CBL46

DEUTSCHE BANK AG 4.0% 24/JUN/2032	0.02 DE000DL19WN3
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.02 US91282CHT18
HSBC HOLDINGS PLC	0.02 GB0005405286
WELLS FARGO F2F 25/7/20340798 5.78% 25/07/2034	0.02 US95000U3F88
TENNET HLDG. TENNET HLDG. F2V PERP	0.02 XS2207430120
UBS GRP. F2V 30/01/2027	0.02 US902613AC28
VALLOUREC SA	0.02 FR0013506730
METTLER TOLEDO INTL	0.02 US5926881054
TORONTO-DOMINION 3.563% 16/04/2031	0.02 XS2803424329
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.02 US912810PT97
US. TSY. NOTE/BON 1.625% 15/08/2029	0.02 US912828YB05
VOLKSWAGEN BANK GMBH FIXED 2.5% 31/07/2026	0.02 XS1944390597
BRIXMOR OPERATING 4.05% 1/7/2030	0.02 US11120VAJ26
TE CONNECTIVITY COM USD 0.01 TEMP	0.02 IE000IVNQZ81
FISERV 5.15% 12/08/2034	0.02 US337738BN72
NRG ENERGY INC	0.02 US6293775085
US. TSY. NOTE/BOND 0.25% 31/5/2025	0.02 US912828ZT04
SYMBOTIC ORD SHS CLASS A	0.02 US87151X1019
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.02 US912828ZS21
AGRICULTURAL BANK OF CHINA	0.02 CNE100000Q43
PNC FINANCIAL SERVICES GROUP	0.02 US6934751057
JPM. CHASE F2F 23/10/2034	0.02 US46647PDY97
NEW ZEALAND GOV. 1.75% 15/5/2041	0.02 NZGOVDT541C9
NEW RESIDENTIAL INVESTMENT CORP	0.02 US64828T2015
AMERICAN HOMES 4 RENT	0.02 US02665T3068
FURUKAWA ELECTRIC NPV	0.02 JP3827200001
US. TSY. NOTE/BON 0.625% 15/8/2030	0.02 US91282CAE12
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000 2023-6	0.01 XS2606297864
DROPBOX INC	0.01 US26210C1045
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150531 2.25 GB	0.01 NZLGFDT017C3
B3 SA BRASIL BOLSA BALCAO	0.01 BRB3SAACNOR6
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.01 US91282CAV37
JAPAN GOV. FIVE YE 0.10% 20/09/2025	0.01 JP1051451LA6
MICROCHIP TECHNOLO 4.25% 01/09/2025	0.01 US595017BA15
IBERDROLA INTL. IBERDROLA INTL. F2V PERP	0.01 XS2295335413
DEUTSCHE BAHN FIN. 3.25% 19/05/2033NTS 19/05/2033 EUR100000	0.01 XS2624017070
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.01 BE0000304130
CIMB GROUP HOLDINGS BERHAD	0.01 MYL10230O0000
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.01 US91282CBQ33
WEA FINANCE LLC 2.87% 15/01/2027	0.01 US92928QAH11
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.01 US37045XDW39
AMERICA MOVIL SAB COM SER B NPV	0.01 MX01AM050019
GODADDY INC	0.01 US3802371076
SYMRISE AG	0.01 DE000SYM9999
AEP TEXAS 5.40% 01/06/2033	0.01 US00108WAR16
ALCON AG	0.01 CH0432492467
PENTAIR PLC COM	0.01 IE00BLS09M33
CITIGROUP F2F 13/02/2030	0.01 US172967PF20
SWEDBANK FRN 30/08/2027	0.01 XS2889371840
BANK OF AMERICA F2F 21/07/2032	0.01 US06051GKA66
COOPERATIEVE RABOBAN FRN 16/07/20286/07/2028	0.01 XS2860946867
CHRISTCHURCH CITY HOLDINGS LIMITED 211024 PNOTE	0.01 NZCCCHDT074C7
ABN AMRO BK N V MEDIUM TERM SR SUB TRANCHE # TR 256.339% 18/09/2027	0.01 US00084DBA72
RECKITT BENCKISER 3.625% 20/6/2029	0.01 XS2842083235
COLOMBIAN TES 7.00% 30/06/2032	0.01 COL17CT03490
TOYOTA FINANCE NEW ZEALAND LTD 121224 PNOTE	0.01 NZTFSDT890C1
ENI 5.95% 15/05/2054	0.01 US26874RAP38
JUDO CAPITAL HOLDINGS LTD	0.01 AU0000182271
SIKA AG	0.01 CH0418792922
TARGA RES. PARTNER 6.50% 30/3/2034	0.01 US87612GAF81
CME GROUP INC COM	0.01 US12572Q1058
3SBIO INC	0.01 KYG8875G1029
BANK OF MONTREAL F2F 10/7/2030	0.01 XS2856789511
US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR-2025	0.01 US91282CFE66

WILL SEMICONDUCTOR CO LTD SHANGHAI	0.01 CNE100002XM8
NIPPON SHOKUBAI JP50	0.01 JP3715200006
DEUTSCHE BANK F2F 19/11/2030	0.01 DE000DL19V54
US TREASURY N/B 1.25% 30/04/2028	0.01 US91282CBZ32
KIA CORPORATION	0.01 KR7000270009
NOVARTIS CAP. 3.80% 18/09/2029	0.01 US66989HAT59
HSBC HOLDINGS PLC F2F 14/9/2031	0.01 XS2685873908
TUI TOPCO LIMITED - INTEREST BEARING LOAN	0.01
US. TSY. NOTE/BON 1.375% 31/10/2028	0.01 US91282CDF59
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.01 US91282CCY57
BLACKSTONE PROP. P 1.00% 20/10/2026	0.01 XS2398745922
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.01 US91282CCV19
UK. GILT 4.50% 7/6/2028	0.01 GB00BMF9LG83
COMMONWEALTH BANK OF AUSTRALIA	0.01 AU000000CBA7
WATERS CORPORATION	0.01 US9418481035
OREILLY AUTO NEW COM	0.01 US67103H1077
KB FINANCIAL GROUP INC	0.01 KR7105560007
HSBC HOLDINGS PLC F2F 17/08/2029	0.01 US404280CV97
COX COMMS. 5.45% 15/09/202815/09/2028	0.01 US224044CR68
CHIPOTLE MEXICAN GRILL ORD	0.01 US1696561059
BNP PARIBAS F2F 11/07/2030	0.01 FR0014007LK5
NEDERLANDSE WATERS 3.40% 22/07/2025	0.01 AU3CB0226801
CHINATRUST FINANCIAL HOLDING CO LTD	0.01 TW0002891009
SUNCORP GRP. FRN 27/06/2034	0.01 AU3FN0081386
SLM CORP	0.01 US78442P1066
STRYKER CORP	0.01 US8636671013
UNITED STATES TREA 2.00% 15/8/2025	0.01 US912828K742
REGENCY CENTERS CORPORATION	0.01 US7588491032
SANTANDER UK GRP. HL F2V 08/05/2026	0.01 XS1816338914
DEUTSCHE BAHN FIN 1.875% 24/05/2030	0.01 XS2484327999
INTERCONTINENTAL HOTELS GROUP PLC	0.01 GB00BHHJYC057
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.01 JP1201031877
CHINA MERCHANTS BANK CO LTD	0.01 CNE000001B33
CHICONY ELECTRONICS CO LTD	0.01 TW0002385002
JYSKE BANK A/S 0.25% 17/FEB/2028	0.01 XS2409134371
NORTHUMBRIAN WATER 5.50% 02/10/2037	0.01 XS2794482351
NVIDIA ORD SHS	0.01 US67066G1040
US. TSY. NOTE/BON 1.625% 15/2/2026	0.01 US912828P469
BNP PARIBAS F2V 31/03/2032EGS	0.01 FR0014009HA0
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.01 US912828V988
FAIRFAX FINL. HLDG 6.00% 07/12/2033	0.01 US303901BM35
NOMURA HLDGS. 2.172% 14/07/20281000	0.01 US65535HAY53
CELLTRION INC	0.01 KR7068270008
MACQUARIE BANK 5.272% 02/07/2027	0.01 US55608RBT68
VOLKSWAGEN FINL. S 6.50% 18/09/2027	0.01 XS2687917018
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.01 US9128282R06
N/WIDE. B/SOC. 5.127% 29/07/20295.127% 29/07/2029	0.01 US63861VAK35
ZIMMER BIOMET HLDG 5.20% 15/09/2034	0.01 US98956PAZ53
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.01 AU3CB0234581
ITOCHE ENEX CO LTD	0.01 JP3144000001
INDITEX	0.01 ES0148396007
BANK OF NEW YORK MELLON CORP	0.01 US0640581007
COMMERZBANK F2V 06/12/20320 REGS	0.01 DE000CZ45W81
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.01 US91282CBW01
EUROBANK SA F2F 24/09/2030	0.01 XS2904504979
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.01 US91282CCF68
MIDEA GROUP CO LTD	0.01 CNE100001QQ5
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.01 US91282CDK45
SK TELECOM	0.01 KR7017670001
VERTEX PHARMACEUTICALS INC	0.01 US92532F1003
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026	0.01 US91282CDQ15
GBP BNP PARIBAS A/C	0.01
CITIGROUP INC F2F 19/09/2030	0.01 US17327CAT09
JIANGSU HENGRUI MEDICINE CO LTD	0.01 CNE0000014W7
COCA COLA FEMSA SAB DE CV	0.01 US1912411089
SOLVAY FIN. AMERIC 5.85% 04/06/2034	0.01 US834423AF20
TENABLE HOLDINGS INC	0.01 US88025T1025

LIBERTY MUTUAL GROUP 4.625% GTD SNR NTS 02/12/2030EUR100000	0.01 XS2561647368
OSISKO GOLD ROYALTIES LTD	0.01 CA68827L1013
INTESA SANPAOLO F2V 21/11/2033	0.01 US46115HBV87
MLS ORD SHS A	0.01 CNE100001X19
GENERAL MOTORS CO	0.01 US37045V1008
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.01 US91282CCW91
BMW INTL. INV. 3.25% 17/11/2028	0.01 XS2823825711
GOLDMAN SACHS CCP USD BROKER ACCOUNT	0.01
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.01
CREDIT AGRICOLE SA	0.01 FR0000045072
RTE RESEAU DE TRAN 3.75% 4/7/203535	0.01 FR001400J150
MORGAN STANLEY	0.01 US6174464486
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.01 US912828Z781
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.01 US91282CDW82
KERING 3.625% 05/09/2031	0.01 FR001400KHW7
SANOFI SA	0.01 FR0000120578
US TREASURY N/B 3.37% 15/MAY/2033	0.01 US91282CHC82
DIAMONDBACK ENERGY 5.75% 18/04/2054	0.01 US25278XBA63
SYDNEY AIRPORT FI 4.375% 03/05/20333	0.01 XS2613209670
SINGAPORE GOV. BD 2.125% 01/06/2026	0.01 SG31A8000003
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.01 US91282CCE93
GALAXY PIPELINE AS 2.94% 30/09/2040	0.01 XS2300197030
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.01 US05964HAQ83
HEWLETT PACKARD EN 5.00% 15/10/2034	0.01 US42824CBV00
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.01 US91282CDP32
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.01 US912810SN90
NXP BV/NXP FDG/NXP 3.15% 01/05/2027	0.01 US62954HAX61
US. TSY. NOTE/BOND 2.25% 15/11/2025	0.01 US912828M565
CIP FNDG. PTY 3.026% 16/12/2027	0.01 AU3CB0285310
UTD. UTILITIES WAT 3.75% 23/05/20344	0.01 XS2771661357
MBANK SA F2F 27/09/2030	0.01 XS2907137736
MARSH & MCLENNAN COM	0.01 US5717481023
REGENERON PHARMACEUTICALS INC	0.01 US75886F1075
RIGHTMOVE ORD GBP	0.01 GB00BGDT3G23
ASAHI GRP. HLDGS. 3.384% 16/04/2029	0.01 XS2799473637
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.01 US912828ZN34
JIANGLING MOTORS CORP LTD	0.01 CNE000000CV8
SELP FIN. SARL 3.75% 10/8/2027	0.01 XS2511906310
LLOYDS BANKING GRP. FRN 29/08/2034	0.01 AU3FN0090866
PTT EXPLOR AND PROD PCL NVDR	0.01 TH0355010R16
ELIA GRP. SA/NV 3.875% 11/6/2031	0.01 BE6352705782
AMPRION 3.85% 27/08/2039	0.01 DE000A383QR0
SILVERCORP METALS INC	0.01 CA82835P1036
MUELLER INDS INC COM USD0.01	0.01 US6247561029
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552% 14/03/2027	0.01 US2027A1KK25
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.01 AU000XCLWAS7
TOTALENERGIES SE TOTALENERGIES SE F2V PERP	0.01 XS2432130610
FREEMPORT MCMORAN INC	0.01 US35671D8570
HSBC HOLDINGS PLC F2F 25/09/2035	0.01
US TREASURY N/B 2.75% 30/APR/2027	0.01 US91282CEN74
BIZLINK HOLDING INC	0.01 KYG114741062
IMMUTEP LTD	0.01 AU000000IMM6
CPPIB CAPITAL INC 1.50% 23/06/2028	0.01 XS2356317177
HYUNDAI MOTOR CO LTD	0.01 KR7005380001
NATIONAL GRID PLC 3.24% 30/MAR/2034	0.01 XS2486461523
UNITE GROUP PLC	0.01 GB0006928617
ING GROEP NV	0.01 NL0011821202
UK. GILT 4.50% 07/12/2042	0.01 GB00B1VWPJ53
DREAM INDUSTRIAL REAL ESTATE INVESTMENT TRUST	0.01 CA26153W1095
BPCE S A MEDIUM TERM NTS BOOK ENTRY MED TRM NTS 611 4.75% 19/07/2027	0.01 US05578AE465
COREBRIDGE GBL. FN 5.20% 24/06/2029	0.01 US00138CBA53
POWSZECHNA KASA OS	0.01 PLPKO0000016
FUJI OIL CO LTD	0.01 JP3160300004

MPLX 5.50% 15/02/2049	0.01 US55336VAT70
CENTURY COMMUNITIES INC	0.01 US1565043007
VICI PROPS. 4.95% 15/02/2030	0.01 US925650AC72
JAPAN GOVERNMENT 0.005% 20/03/2026	0.01 JP1051471M45
UNICREDIT F2V 15/01/203200000	0.01 XS2101558307
LOJAS RENNER SA	0.01 BRLRENACNOR1
IDOL 2024-1 TST. 1 A FRN 21/08/2054	0.01 AU3FN0087383
STORYTEL AB PUBL	0.01 SE0007439443
DEUTSCHE TELEKOM AG DEM	0.01 DE0005557508
JOHN DEERE CAP. 4.90% 11/06/20270.0% 11/06/2027	0.01 US24422EXR51
MARRIOTT INTL INCUSD	0.01 US5719032022
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.01 JP1051531N75
US. TSY. NOTE/BON 0.375% 30/9/2027	0.01 US91282CAL54
NATL. STORAGE REIT	0.01 AU000000NSR2
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 021024 TBILL	0.01 NZLGBDT327C0
CHINA RESOURCES LAND LIMITED	0.01 KYG2108Y1052
EDISON INTL.	0.01 US2810201077
PACIFICORP 5.35% 1MTG BDS 01/12/2053 USD1000	0.01 US695114CZ98
OTSUKA HOLDINGS CO LTD	0.01 US6891641010
FMC 5.65% 18/05/2033	0.01 US302491AX31
DUNEDIN CITY TREASURY 201224 PNOTE	0.01 NZDCTDT294C6
US TREASURY N/B 3.62% 31/AUG/2029	0.01 US91282CLK52
THE LINK REAL ESTATE INVESTMENT TRUST	0.01 HK0823032773
WP CAREY 5.375% 30/06/2034	0.01 US92936UAM18
STX PAN OCEAN CO LTD (KRW)	0.01 KR7028670008
CROWN HOLDINGS INC	0.01 US2283681060
ANALOG DEVICES INCORPORATED COM	0.01 US0326541051
Income Due - USD	0.01
MINTH GROUP LTD	0.01 KYG6145U1094
GEA GROUP AG	0.01 DE0006602006
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
NASPERS NPV POST REV SPLIT	0.01 ZAE000325783
WESTERN MINING CO LTD	0.01 CNE100000619
COLOMBIAN TES 13.25% 9/2/2033P1000 B	0.01
TERRENO REALTY COR COM	0.01 US88146M1018
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.01 US91282CEB37
URBAN OUTFITTERS INC	0.01 US9170471026
ANSYS INC	0.01 US03662Q1058
SARTORIUS FINANCE 4.50% 14/9/2032	0.01 XS2676395317
Outstanding Settlement Receipts - HKD	0.01
ROMANIAN GOV. INTL 5.25% 30/05/2032	0.01 XS2829209720
ELECTRICITE DE FRA 4.75% 17/06/2044	0.01
GXO LOGISTICS INC	0.01 US36262G1013
FOXCONN INDUSTRIAL INTERNET CO LTD	0.01 CNE1000031P3
PUBLIC SERV. ENT. 6.125% 15/10/203315/10/2033 USD1000	0.01 US744573AX43
CANADIAN NATL RAILWAY CO	0.01 CA1363751027
KOREA TSY. BD. 2.625% 10/09/2035000	0.01 KR103502G594
CANADIAN IMPERIAL 5.26% 8/4/2029	0.01 US13608JAA51
JACKSON FINANCIAL COM USD0.01 CL A WI	0.01 US46817M1071
CHINA PACIFIC INSURANCE GR H	0.01 CNE1000009Q7
PEOPLES INSURANCE COMPANY OF CHINA	0.01 CNE100001MK7
TRANSURBAN GRP.	0.01 AU000000TCL6
ORIX CORPORATION	0.01 JP3200450009
SWEDBANK F2V 05/24/2029	0.01 XS2625137265
UK. GILT 3.50% 22/01/2045	0.01 GB00BN65R313
NUTRIEN 5.40% 21/6/2034	0.01 US67077MBD92
VONTIER CORP	0.01 US9288811014
ALEXANDRIA REAL ESTATE EQUITIES	0.01 US0152711091
Outstanding Settlement Receipts - BRL	0.01
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050	0.01
NATWEST GRP. F2F 14/9/2029	0.01 XS2387060259
MEDTRONIC PLC	0.01 IE00BTN1Y115
FLEURY SA	0.01 BRFLRYACNOR5
US TREASURY N/B 1.87% 28/FEB/2027	0.01 US91282CEC10
ABB LTD	0.01 CH0012221716
COMCAST 4.15% 15/10/2028	0.01 US20030NCT63

FIRST QUANTUM MINERALS LTD	0.01 CA3359341052
CHARTER HALL GRP.	0.01 AU000000CHCO
FORD MOTOR CREDIT 4.95% 28/05/2027	0.01 US345397C270
AMERICOLD REALTY TRUST INC	0.01 US03064D1081
CREDIT AGRICOLE 3.875% 20/04/2031	0.01 FR001400HCR4
COSCO SHIPPING HOLDINGS CO LIMITED	0.01 CNE1000002J7
Outstanding Settlement Receipts - ZAR	0.01
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.01 US91282CES61
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.01 US91282CCJ80
REGIONS FINL. F2F 06/09/2035	0.01 US7591EPAV24
CHANNEL INFRASTRUCTURE NZ LTD	0.01 NZNZRE0001S9
HD KOREA SHIPBUILDING AND OFFSHORE ENGINEERING CO LTD	0.01 KR7009540006
PROSPERITY BANCSHARES INC	0.01 US7436061052
US. TSY. NOTE/BON 1.125% 31/10/2026	0.01 US91282CDG33
PLAINS ALL AMERICA 4.50% 15/12/2026	0.01 US72650RBL50
PERNOD RICARD SA 3.375% 07/11/2030	0.01 FR001400PX40
UNI PRESIDENT CHINA HOLDINGS LTD	0.01 KYG9222R1065
THE TORONTO DOMINION BANK	0.01 CA8911605092
UBS 0.25% 01/09/2028	0.01 XS2381671671
PROVINCE OF BRITIS 4.25% 27/11/2024	0.01 AU3CB0221232
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.01 JP1051461M13
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.01 AU3FN0084414
AFG 2024-1 TRUST 1 A1L FRN 10/11/2055	0.01 AU3FN0088399
MEXICAN BONOS 7.75% 29/05/2031	0.01 MX0MGO0000P2
UPM KYMMENE CORP	0.01 FI0009005987
BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN SNRMTN 18/01/2027 USD REGS	0.01 US05584KAN81
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.01 AU000000NSR2
WK KELLOGG ORD SHS	0.01 US92942W1071
BARRY CALLEBAUT SE 4.00% 14/06/2029	0.01 BE6352800765
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.01 US91282CGH88
KIMCO REALTY OP 1.90% 01/03/2028	0.01 US49446RAX70
CONOCOPHILLIPS	0.01 US20825C1045
CITIGROUP F2F 29/01/2031	0.01 US172967ML25
Outstanding Settlement Receipts - GBP	0.01
REALTY INC. 5.00% 15/10/2029	0.01 XS2892950622
NIBC BANK 6.00% 16/11/2028	0.01 XS2713801780
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.01 US12513GBG38
WELLS FARGO F2F 30/10/2030	0.01 US95000U2G70
KLA TENCOR CORPORATION COM	0.01 US4824801009
LAFARGEHOLCIM LTD	0.01 CH0012214059
KON. PHILIPS 3.75% 31/05/2032	0.01 XS2826712551
VESTAS WIND SYSTEM	0.01 DK0061539921
REALTEK SEMICONDUCTOR CORP	0.01 TW0002379005
MS. F2F 10/12/2026	0.01 US6174468V45
LOGICOR FINANCING 4.25% 18/07/2029	0.01 XS2860968085
STERIS PLC	0.01 IE00BFY8C754
L'OREAL	0.01 FR0000120321
ING GROEP F2V 26/08/2035	0.01 XS2886191589
ASAHI GRP. HLDGS. 3.464% 16/04/2032	0.01 XS2799473801
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN 12/06/2055AUD500000 A-1	0.01 AU3FN0084703
BANCO SANTANDER F2F 09/01/20280 205 REGS	0.01 XS2743029253
AT&T INC 3.65% 15/09/2059	0.01 US00206RLV23
KILROY REALTY CORP	0.01 US49427F1084
ELECTRIC POWER DEVELOPMENT CO LTD	0.01 JP3551200003
TRUIST FINANCIAL CORPORATION TRANCHE # TR 9 5.9% 28/10/2026	0.01 US89788MAJ18
STARBUCKS CORP	0.01 US8552441094
SEVERN TRENT	0.01 GB00B1FH8J72
US BANCORP F2F 01/02/202902 4.89% 01/02/2029	0.01 US91159HJK77
CUBESMART COM	0.01 US2296631094
BANQUE FEDERATIVE DU CR MUTUEL TRANCHE # SR 24 4.935% 26/01/2026	0.01 US06675FAZ09
PROVINCE OF MANITO 4.25% 03/03/2025	0.01 AU3CB0223584
AOFRIO LTD	0.01 NZWDTE0002S1
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.01 JP1103541K42
US TREASURY N/B 4.5% 31/MAY/2029	0.01 US91282CKT70

CITIGROUP F2F 20/03/2030	0.01 US172967ME81
MITSUBISHI ESTATE	0.01 JP3899600005
DANSKE BANK F2V 09/01/20266.466% 09/01/2026	0.01 US23636ABF75
KERRY GROUP PLC-A	0.01 IE0004906560
ELECTRICITE DE FRA 5.65% 22/04/2029	0.01 USF2893TBD75
CREDIT AGRICOLE SA F2F 26/01/2029	0.01 FR001400SVD1
HARBIN PHARMACEUTICAL GROUP ORD SHS A	0.01 CNE0000009T3
BLACKSTONE INC	0.01 US09260D1072
KCC CORPORATION KRW5000	0.01 KR7002380004
EQUIFAX INC 2.35% SNR NTS 15/09/2031 USD2000	0.01 US294429AT25
TSY. OF VICTORIA 2.25% 20/11/2034	0.01 AU0000048274
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01 NZOCAE0002S0
SEVERN TRENT UTIL 5.875% 31/07/2038	0.01 XS2870262859
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53	0.01 US912810TV08
NEXTDC	0.01 AU000000NXT8
HSBC HOLDINGS PLC F2F 12/09/20260000	0.01 US404280BX62
FONTERRA SHAREHOLDER FUND	0.01 NZZFSFE0001S5
MITSUBISHI UFJ FINL. F2V 17/04/2030	0.01 US606822DE19
ATHORA HLDG. 5.875% 10/09/2034	0.01 XS2831758474
RAIFFEISEN BANK INTL F2F 15/09/2028	0.01 XS2682093526
BANK OF MONTREAL FRN 27/06/2029	0.01 AU3FN0089298
SOCIETE GENERALE F2V 21/01/2026	0.01 US83368RBG65
CANTOR FITZGERALD LP 4.5% SNR NTS 14/04/2027 USD1000 144A	0.01 US138616AK34
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.01 US91282CCR07
IDEX CORP	0.01 US45167R1041
AMERICAN TOWER 5.20% 15/02/2029	0.01 US03027XCG34
JET2 PLC	0.01 GB00B1722W11
BANCO BRADESCO SA-PREF	0.01 BRBBDCACNPR8
VULCAN STEEL AUSTRALIA PTY LTD	0.01 AU0000181984
FORTUM OYJ	0.01 FI0009007132
ADVANCED INFO SERVICE PUBLIC COMPANY LIM	0.01 TH0268010R11
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.01 JP1051501N14
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.01 JP1051511N46
ATLANTIC CITY ELECTRIC CO 2.3% 1MTG BDS 15/03/2031USD2000	0.01 US048303CJ83
IJM CORPORATION BHD	0.01 MYL3336OO0004
SUMITOMO MITSUI TRUST BANK LTD 5.65% 144A 5.65% 09/03/2026	0.01 US86563VVG32
PROVINCE OF QUEBEC 3.70% 20/5/2026	0.01 AU3CB0234029
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD- 2026	0.01 US91282CCZ23
HITACHI NPV	0.01 JP3788600009
AVI LTD	0.01 ZAE000049433
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.01 JP1103401F97
JAPAN POST BANK CO LTD	0.01 JP3946750001
DAIICHI SANKYO COMPANY LIMITED	0.01 JP3475350009
LXP INDUSTRIAL TRUST	0.01 US5290431015
ABBVIE 4.05% 21/11/2039	0.01 US00287YCA55
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.01 FR0011883966
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.01 US65364UAQ94
BANCO SANTANDER BRASIL SA	0.01 BRSANBCDAM13
DE VOLKSBANK 4.625% 23/11/2027R100000	0.01 XS2626691906
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.01 FR0014002WK3
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.01 JP1103601LA4
JBS SA	0.01 BRJBSSACNOR8
VONOVIA 0.00% 01/12/2025	0.01 DE000A3MP4T1
CJ CORPORATION	0.01 KR7001040005
MITSUBISHI UFJ FINL. F2V 13/09/202813/09/2028 USD	0.01 US606822CN27
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.01 JP1103621M43
BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026	0.01 FR001400F794
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.01 JP1103631M74
CYBERARK SOFTWARE LTD	0.01 IL0011334468
NORDEA BANK ABP 4.375% 10/09/2029	0.01 USX6000LAE49
INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096	0.01 IDG000020801
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.01 MYBMX0700034
TRANSCANADA PIPEL 4.625% 01/03/20344 USD1000	0.01 US89352HAM16
SHERWIN WILLIAMS COM	0.01 US8243481061
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
US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031	0.01 US91282CKU44
JPM. CHASE F2F 23/04/2029	0.01 US46647PAR73
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.01 FR0013286192
CIE DE SAINT-GOBAI 3.75% 29/11/202600000 49 REGS	0.01 XS2723549528
JPY BNP PARIBAS A/C	0.01
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.01 US912828ZV59
PETROCHINA CO LTD	0.01 CNE1000007Q1
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.01 FR0011317783
MSCI INDIA 2412 FUT	0.01 DE000C6KG3R3
REXFORD INDUSTRIAL REALTY INC	0.01 US76169C1009
SANLAM LIMITED	0.01 ZAE000070660
SCOR SE	0.01 FR0010411983
PFIZER INV. ENTS. 4.45% 19/05/2026	0.01 US716973AB84
BRISTOL MYERS SQUIBB COMPANY	0.01 US1101221083
SCENTRE GRP.	0.01 AU000000SCG8
RYAN SPECIALTY HOLDINGS ORD SHS CLASS A	0.01 US78351F1075
WELLTOWER 3.10% 15/01/2030	0.01 US95040QAJ31
RAC BD. 4.87% 06/05/2026	0.01 XS1404981141
TERUMO CORP	0.01 JP3546800008
NTT FIN. 5.11% 2/7/2029	0.01 USJ5S39RAM64
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.01 US60687YCZ07
ITALY BUONI POLIEN 2.45% 1/9/2033	0.01 IT0005240350
CITIGROUP F2F 11/6/2035	0.01 US172967PL97
BUILDERS FIRSTSOURCE INC	0.01 US12008R1077
WILLIAMS COS 5.15% 15/03/2034D1000	0.01 US88339WAC01
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.01 JP1103691P11
NYKREDIT REALKRED 3.875% 09/07/2029	0.01 DK0030394986
ZHONGSHAN BROAD OCEAN MOTOR ORD SHS A	0.01 CNE100000C07
NATL. GRID	0.01 GB00BDR05C01
KIMBERLY CLARK CORP	0.01 US4943681035
AENA SME 4.25% 13/10/2030	0.01 ES0205046008
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.01 XS2225207468
NRG ENERGY INC 2% GTD SNR SEC NTS 02/12/25	0.01 US629377CN02
USD2000144A	
KOC HOLDING AS	0.01 TRAKCHOL91Q8
FERGUSON ENTERPRISE USD 0.0001	0.01 US31488V1070
LOTES CO LTD ORD	0.01 TW0003533006
TAMPA ELEC. 4.90% 01/03/2029	0.01 US875127BM30
VAR ENERGI 5.50% 04/05/2029REGS	0.01 XS2599156192
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.01 AU000XCLWAU3
MAGNA INTERNATIONA 5.05% 14/03/2029	0.01 US559222BA12
ZURICH FINANCIAL SERVICES	0.01 CH0011075394
VOLKSWAGEN INTL. FIN.049	0.01 XS2342732646
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
CAIXABANK F2F 13/09/2027	0.01 US12803RAB06
WESFARMERS LIMITED	0.01 AU000000WES1
STANDARD CHARTERED F2V 06/07/20277	0.01 USG84228FU76
BPCE 0.625% 28/04/2025	0.01 FR0013509726
US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC-2026	0.01 US91282CKS97
COMMVAULT SYSTEMS INC	0.01 US2041661024
LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055	0.01 AU3FN0087870
POWSZECHNY ZAKLAD UBEZPIECZEN SA	0.01 PLPZU0000011
DERWENT LONDON PLC	0.01 GB0002652740
GBL. PAYMENTS 4.875% 17/03/2031	0.01 XS2597994065
ALLIANZ SE 4.851% -FRN SUB 26/07/2054 EUR100000 REGS	0.01 DE000A3823H4
US TREASURY N/B 4.62% 30/JUN/2026	0.01 US91282CKY65
DE VOLKSBANK F2V 22/10/2030924 REGS	0.01 XS2202902636
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.01 US91282CCP41
CAPITAL ONE FINANCIAL CORPORATION	0.01 US14040H1059
DEUTSCHE BANK AG F2F 05/09/2030	0.01 DE000A30VT06
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-2026	0.01 US91282CKB62

NATIONAL GRID PLC 0.25% 01/09/2028	0.01 XS2381853279
SHINHAN FINANCIAL GROUP	0.01 KR7055550008
PERSOL HOLDINGS CO NPV	0.01 JP3547670004
INTERCONTINENTAL EXCHANGE INC	0.01 US45866F1049
US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR-2027	0.01 US91282CLG41
NORTHERN GAS NETW 6.125% 2/6/2033	0.01 XS2619757185
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.01 JP1103721PA1
ULTA BEAUTY INC COM	0.01 US90384S3031
KINDER MORGAN INC 5.0% 01/02/2029	0.01 US494553AD27
SCIENTIFIC GAMES CORP - A	0.01 US80874P1093
POST HOLDINGS INC	0.01 US7374461041
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.01 JP1103591L73
BPCE F2F 2/3/2030	0.01 FR001400G6Y4
GLP CAPITAL LP / F 4.00% 15/01/2031USD2000	0.01 US361841AQ25
BAOSHAN IRON & STEEL	0.01 CNE0000015R4
NBN 4.125% 15/3/2029	0.01 XS2590621103
MIZUHO FINANCIAL GROUP INC	0.01 JP3885780001
CENTERPOINT ENERGY RES CORP 5.25% 01/03/2028	0.01 US15189YAG17
SOCIETE GENERALE 4.875% 13/10/2026000	0.01 XS1503159219
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
TRAVELERS COS INC / THE	0.01 US89417E1091
XENIA HOTELS AND RESORTS INC	0.01 US9840171030
QBE INS. GRP. F2V 2/12/2044	0.01 XS1144495808
JAPAN GOVERNMENT 0.005% 20/09/2026	0.01 JP1051491MA0
HUTCHISON WHAMPOA 3.625% 31/10/2024	0.01 USG46747AB00
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.01 JP1051541NA0
HUNTSMAN INTL. 4.50% 01/05/2029	0.01 US44701QBE17
TRANSURBAN QUEENSL 4.50% 19/04/2028	0.01 XS1808838434
TERNA RETE ELETTRICA NAZIONALE	0.01 IT0003242622
NEW GOLD INC	0.01 CA6445351068
PARADE TECHNOLOGIES LTD	0.01 KYG6892A1085
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.01 USQ9194UAG78
AT&T 3.875% 15/01/2026	0.01 US00206RHT23
ROTHESAY LIFE 7.019% 12/10/2034	0.01 XS2805328601
AMERICAN WATER CAP 5.15% 01/03/2034	0.01 US03040WBD65
VAR ENERGI ASA 5.0% 18/05/2027	0.01 US92212WAA80
LEASYS 4.625% 16/2/2027	0.01 XS2720896047
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026	0.01 US91282CJV46
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.01 JP1103701P43
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.01 XS1418635337
ABBVIE 4.95% 15/3/2031	0.01 US00287YDT38
SYDNEY AIRPORT FI 3.625% 28/04/2026	0.01 USQ8809VAH26
INFINEON TECHNOLOGIES AG	0.01 DE0006231004
NIKE INC CL B	0.01 US6541061031
RCI BANQUE SA MTN 4.5% 06/04/2027	0.01 FR001400H2O3
GEN. MILLS 3.65% 23/10/2030	0.01 XS2809270072
TAKEDA PHARMACEUTICAL CO LTD	0.01 JP3463000004
FERGUSON FINANCE PLC SNR NTS 20/04/2027 USD1000 144A	0.01 US314890AC87
WELLINGTON REGIONAL COUNCIL 210125 PNOTE	0.01 NZWRCDT291C1
CITIGROUP F2F 25/01/2033	0.01 US17327CAQ69
AMERICAN MEDICAL S 3.50% 08/03/2032	0.01 XS2772266693
AMPRION 3.125% 27/8/2030	0.01 DE000A383QQ2
G-III APPAREL GROUP LIMITED	0.01 US36237H1014
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
JIANGSU CHANGSHU RURAL COMMERCIAL BANK CO LTD	0.01 CNE100002RJ6
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.01 US620076BU23
HYUNDAI CARD 5.75% 24/04/2029	0.01 XS2798085416
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

BARCLAYS PLC	0.01	GB0031348658
GAMING AND LEISURE P COM	0.01	US3646711088
SPAIN GOV. BD. 3.45% 31/10/2034	0.01	ES0000012N35
US. TSY. NOTE/BON 2.625% 15/02/2029	0.01	US9128286B18
UBS GRP. 2.746% 11/02/2033	0.01	US902613AK44
FREEMPORT-MCMORAN 4.375% 1/8/2028	0.01	US35671DCG88
SPAIN GOV. BD. 4.70% 30/07/2041	0.01	ES00000121S7
UNITED STATES TRE 4.625% 15/06/2027	0.01	US91282CKV27
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.01	FR0013313582
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.01	FR0012993103
EASTMAN CHEM. 5.00% 01/08/2029	0.01	US277432AZ35
EDWARDS LIFESCIENCES CORP	0.01	US28176E1082
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-2026	0.01	US91282CKK61
EMERA US FIN. 2.639% 15/6/2031USD1000	0.01	US29103DAT37
WEIR GROUP PLC (T 2.20% 13/05/2026	0.01	US94876QAA40
TAG TEGERNSEE IMMOBILIEN- UND BETRILIGUN	0.01	DE0008303504
CREDIT SUISSE GRP. F2F 10/13/2026	0.01	CH1174335732
STANDARD CHARTERED F2V 14/01/2027	0.01	US853254BZ29
ENN ENERGY HOLDINGS LTD	0.01	KYG3066L1014
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.01	
JONES LANG LASALLE INC	0.01	US48020Q1076
NTT FIN CORP 1.162% 03/04/2026	0.01	US62954WAC91
NEW YORK LIFE GBL. 4.95% 07/12/2029	0.01	XS2730682528
COX COMMS. 5.45% 01/09/2034	0.01	US224044CU97
TREASURY CORP OF V 2.00% 17/09/2035	0.01	AU35G0002579
VICINITY CENTRES	0.01	AU000000VCX7
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.01	US912810SX72
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.01	FR0013341682
COMFORT SYSTEMS USA INC	0.01	US1999081045
J M SMUCKER 6.20% 15/11/2033	0.01	US832696AX63
POPULAR INC COM USD6 POST REV SPLIT	0.01	PR7331747001
CHANGHONG MEILING ORD SHS A	0.01	CNE000000BT4
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.01	JP1103551K72
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.01	JP11035531K10
MSCI INC	0.01	US55354G1004
KBC GRP. F2F 28/11/2029	0.01	BE0002987684
LLOYDS BANKING GRP. FRN 06/03/2030	0.01	AU3FN0085296
THAMES WATER UTIL 4.375% 18/1/2031SEC NTS 18/01/2031 EUR	0.01	XS2576550672
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
JOHNSON CONTROLS I 5.50% 19/04/2029	0.01	US477921AA87
WARNERMEDIA HLDGS 3.638% 15/3/2025	0.01	US55903VAZ67
DBS BANK FRN 26/06/2026	0.01	AU3FN0079018
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
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
ALLISON TRANSMISSION HOLDINGS INC	0.01	US01973R1014
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
BENDIGO & ADELAIDE B FRN 02/12/2025	0.01	AU3FN0057634
UTD. ENERGY DIST. 3.85% 23/10/2024	0.01	AU3CB0247971
NEW YORK LIFE GBL. F FRN 24/07/2029	0.01	AU3FN0089843
AUSGRID FIN. PTY 3.75% 30/10/2024	0.01	AU3CB0248318
KAKAKU.COM INC	0.01	JP3206000006
BECTON DICKINSON 3.828% 7/6/2032R100000	0.01	
EXPORT-IMPORT BANK 1.25% 18/01/202525 USD1000	0.01	US302154DL06
P3 GRP. SARL 4.00% 19/04/2032	0.01	XS2901491261
CJ LOGISTICS KRW5000	0.01	KR7000120006
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.01	AU3FN0060729
ENERGY P/SHIP. GA 3.642% 11/12/2024	0.01	AU3CB0249209
COREBRIDGE FINL. 5.75% 15/1/2034	0.01	US21871XAS80
BANK OF AMERICA F2F 13/02/2031	0.01	US06051GHZ54
JOBY AVIATION INC	0.01	KYG651631007
HAMMERSON IRELAND 1.75% 3/6/2027	0.01	XS2344772426

US. TSY. NOTE/BON 3.125% 15/11/2028	0.01 US9128285M81
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.01 US91282CBB63
DANONE 3.481% 03/05/2030	0.01 FR001400PU35
BANK OF SUZHOU ORD SHS A	0.01 CNE100003LQ2
ING GROEP F2F 12/08/2029	0.01 XS2764264607
LOGICOR FINC. SAR 1.625% 15/07/2027	0.01 XS2027364327
SOUTHERN CO COM USD	0.01 US8425871071
ORACLE 3.60% 1/4/2050	0.01 US68389XBX21
EXPERIAN FINANCE PLC 2.75% GTD SNR NTS 08/03/30 USD1000 144A	0.01 US30217AAC71
MOODYS CORPORATION	0.01 US6153691059
SPAIN GOV. BD. 2.90% 31/10/2046	0.01 ES00000128C6
LLOYDS BANKING GROUP PLC	0.01 GB0008706128
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.01 AU3CB0278653
PPL CORPORATION	0.01 US69351T1060
US. TSY. NOTE/BON 2.875% 15/08/2028	0.01 US9128284V99
BLOCK INC	0.01 US8522341036
BANK OF AMERICA F2F 22/04/2032	0.01 US06051GJT76
BERKSHIRE HILLS BANCORP INC	0.01 US0846801076
ENERGY TRANSFER LP 6.05% SNR NTS 01/12/2026 USD1000	0.01 US29273VAR15
NEWAY VALVE ORD SHS A	0.01 CNE100001SJ6
MS. F2F 1/2/2029	0.01 US61747YFA82
RAYONIER INC	0.01 US7549071030
US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029	0.01 US91282CKP58
JAPAN GOVERNMENT 0.005% 20/06/2026	0.01 JP1051481M76
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.01 US771196BY74
CISCO SYS. 4.85% 26/02/2029	0.01 US17275RBR21
HOME DEPOT 5.15% 25/06/2026	0.01 US437076CZ34
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.01 FR0013131877
NATL BK OF GREECE EUR	0.01 GRS003003035
ATHENE GLOBAL FUND 4.76% 21/04/2027	0.01 AU3CB0288553
EQUINOR ASA	0.01 NO0010096985
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.01 US912810TJ79
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
TAMPA ELECTRIC CO 2.4% 15/MAR/2031	0.01 US875127BH45
NEXTERA ENERGY CAP 4.90% 28/2/2028	0.01 US65339KCM09
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 US14040HHDH57
IBERDROLA FINANZA 2.625% 30/03/2028	0.01 XS2909821899
US. TSY. NOTE/BON 2.875% 31/07/2025	0.01 US912828Y792
SEVERN TRENT UTILI 4.00% 5/3/2034	0.01 XS2775728269
CENCORA INC COM	0.01 US03073E1055
F5 NETWORKS INC	0.01 US3156161024
GEORGIA POWER CO 4.7% SNR NTS 15/05/2032 USD10002022A	0.01 US373334KQ30
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.01 XS2611221032
SHIN-ETSU CHEMICAL NPV	0.01 JP3371200001
SAFESTORE HOLDINGS PLC	0.01 GB00B1N7Z094
ROYAL BANK OF CANADA FRN 2/7/2028	0.01 XS2853494602
INTEL CORP	0.01 US4581401001
FORD MOTOR CREDIT 5.125% 05/11/2026	0.01 US345397F810
ABN AMRO BANK F2V PERPS	0.01 XS2131567138
CROWDSTRIKE HOLDINGS INC	0.01 US22788C1053
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.01 US912810TD00
P3 GRP. SARL 1.625% 26/01/2029000 2	0.01 XS2436807940
AUTOSTRAD PER LI 2.25% 25/01/20322	0.01 XS2434702853
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.01 FR0013407236
LG ENERGY SOLUTIO 5.375% 02/07/2027	0.01 USY555CGAK82
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.01 US912810ST60
BE SEMICONDUCTOR EURO	0.01 NL0012866412
BANK OF AMERICA F2F 25/04/2029	0.01 US06051GLG28
MORGAN STANLEY F2F 20/4/2029	0.01 US61747YFD22

GEN. MILLS 5.50% 17/10/2028	0.01 US370334CW20
EQUITY LIFESTYLE PROPERTIES INC	0.01 US29472R1086
NETWORK FIN. PTY 2.25% 11/11/2026	0.01 AU3CB0268035
CRELAN F2F 28/02/2030	0.01 BE0002936178
EQUINIX 1.80% 15/07/2027	0.01 US29444UBG04
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.01 US9128283W81
BERRY GLOBAL GROUP INC	0.01 US08579W1036
LENOVO GROUP LTD	0.01 HK0992009065
MIRVAC GROUP PROPERTY TRUST	0.01 AU000000MGR9
REALTY INC. 4.125% 15/10/2026	0.01 US756109AR55
CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81	0.01 FR001400CGA2
REGS	
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.01 US912828U246
ONEOK INC 4.35% GTD SNR NTS 15/03/2029 USD2000	0.01 US682680AW38
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND	0.01 US912810TA60
08/41	
ENT. PRODS. OPERAT 4.20% 31-JAN-50	0.01 US29379VBW28
CEZ AS 4.125% 5/9/2031	0.01 XS2894908768
PUBLIC SERVICE ELECTRIC & GAS CO 1.9% SNR SEC	0.01 US74456QCH74
MTN15/08/2031 USD2000 N	
COGNEX CORP COM USD	0.01 US1924221039
COMPAL ELECTRONICS	0.01 TW0002324001
JPM. CHASE F2F 22/04/2035	0.01 US46647PEH55
MERCURY NZ 2.918% 17/11/2028	0.01 AU3CB0284677
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-	0.01 US91282CBP59
2028	
BOSIDENG INTERNATIONAL HOLDING	0.01 KYG126521064
GLP CAP. GLP FINC. 3.25% 15/01/2032	0.01 US361841AR08
INTESA SANPAOLO 7.00% 21/11/2025	0.01 US46115HBU05
AIA GROUP LTD F2V 09/09/20330	0.01 XS2356311139
RENAISSANCERE HOLDINGS LTD	0.01 BMG7496G1033
PIRAEUS FINANCIAL HO F2V 18/09/2035	0.01 XS2901369897
ADTALEM GLOBAL EDUCATION INC	0.01 US00737L1035
SUNCOR ENERGY INC	0.01 CA8672241079
US TREASURY N/B 3.25% 30/JUN/2029	0.01 US91282CEV90
COLOMBIAN TES 9.25% 28/05/2042500000 B	0.01
US. TSY. NOTE/BON 2.625% 15/4/2025/2025 USD1000 AM-	0.01 US91282CEH07
2025	
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.01 US11135EAA29
ZTE CORP	0.01 CNE000000TK5
CNH INDL. CAP. 5.10% 20/04/2029	0.01 US12592BAS34
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.01 FR001400HI98
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-2031	0.01 US91282CLJ89
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.01 CA135087Q723
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028 USD1000	0.01 US01309QAA67
144A	
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.01 FR0000187635
ENCOMPASS HLTH CRP COM USD	0.01 US29261A1007
BLACKSTONE PROP. 1.625% 4/20/2030	0.01 XS2398746144
ORACLE CORP 2.5% 01/04/2025	0.01 US68389XBT19
BURLINGTON NORTHER 5.50% 15/03/2055	0.01 US12189LBL45
LENNAR CORPORATION CLASS A	0.01 US5260571048
CALIX LTD	0.01 AU0000017840
BNI FIN. 3.875% 01/12/2030UR100000	0.01 XS2726461986
STELLANTIS 4.375% 14/3/2030	0.01 XS2597110027
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.01 US9128286L99
CUSTOMERS BANCORP INC	0.01 US23204G1004
CHINA MEDICAL SYS HOLDINGS	0.01 KYG211081248
US. TSY. NOTE/BON 2.875% 15/05/2028	0.01 US9128284N73
RECKITT BENCKISER 3.875% 14/09/2033	0.01 XS2681384041
KE HOLDINGS INC ADR	0.01 US4824971042
AUTONATION 4.75% 01/06/2030	0.01 US05329WAQ50
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.01 JP1103731Q12
STOCKLAND TST. 2.30% 24/03/2028	0.01 AU3CB0278893
NSW ELECTRICITY N 2.732% 23/04/2029	0.01 AU3CB0279578
US. TSY. NOTE/BON 3.125% 31/08/2029	0.01 US91282CFJ53
JAPAN GOV. TEN YEA 0.80% 20/03/2034	0.01 JP1103741Q44
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029	0.01 US91282CEM91
BELFIUS BANK 4.125% 12/09/2029100000 REGS	0.01 BE0002963446
LEGRAND SA	0.01 FR0010307819

FRENCH REPUBLIC GO 4.50% 25/04/2041	0.01	FR0010773192
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.01	US912810SY55
LINDE 3.50% 04/06/2034	0.01	XS2834282225
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028 USD1000	0.01	US05946KAL52
AIR TRANSPORT SERVICES GROUP INC	0.01	US00922R1059
SABRA HEALTHCARE REIT INC	0.01	US78573L1061
CITIGROUP 4.30% 20/11/2026	0.01	US172967JC62
NATL. GRID GAS 1.125% 14/1/2033	0.01	XS2284250284
JPM. CHASE F2F 22/7/2030	0.01	US46647PEJ12
FIRST SOLAR INC	0.01	US3364331070
ORANO SA 4.00% 12/03/2031	0.01	FR001400OM36
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.01	US91282CAZ41
3M CO	0.01	US88579Y1010
FISERV 5.45% 15/3/2034	0.01	US337738BL17
BANCO SANTANDER F2V 14/09/2027D1000 114	0.01	US05964HAN52
CREDIT AGRICOLE ASSU F2V 27/09/2048	0.01	FR0013203734
P3 GRP. SARL 4.625% 13/02/2030	0.01	XS2764853425
ENBRIDGE INC	0.01	CA29250N1050
UNICREDIT 4.00% 5/3/2034	0.01	IT0005585051
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.01	JP1103671N74
HOMECO DAILY NEEDS REIT	0.01	AU0000113136
TARGA RESOURCES IN COM	0.01	US87612G1013
RENEW ENERGY GLOBAL PLC	0.01	GB00BNQMPN80
JIANGSU SUZHOU RURAL COMMERCIAL BANK ORD SHS A	0.01	CNE100003035
TARGET CORPORATION	0.01	US87612E1064
ING GROEP F2F 03/09/2030	0.01	XS2891742731
UFP INDUSTRIES INC COM USD1.00	0.01	US90278Q1085
PAYPAL HOLDINGS INC	0.01	US70450Y1038
CANADIAN GOV. 1.75% 01/12/2053	0.01	CA135087M680
CHROMA ATE INC	0.01	TW0002360005
SAMSUNG LIFE INSUR	0.01	KR7032830002
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.01	FR001400QOL3
KEURIG DR PEPPER INC	0.01	US49271V1008
JPM. CHASE F2F 21/03/2034	0.01	XS2791972248
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.01	USY555CGAA01
INTEL 4.875% 10/2/2028	0.01	US458140CE86
ANHEUSER-BUSCH INB 3.75% 22/03/2037	0.01	BE6350703169
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.01	IT0005433690
ASTRAZENECA PLC SPONS ADR	0.01	US0463531089
US TREASURY N/B 3.62% 15/FEB/2053	0.01	US912810TN81
BANK PEKAO SA	0.01	PLPEKAO00016
TESCO COR. TSY. S 1.875% 02/11/2028	0.01	XS2403381069
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.01	US912810SJ88
BPCE F2F 19/10/2034	0.01	USF11494BZ77
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.01	FR001400H7V7
CHARTER HALL LWR 2.656% 17/12/2029	0.01	AU3CB0280956
GENERAL MILLS INC	0.01	US3703341046
BANCO SANTANDER F2V 4/10/2032	0.01	XS2393518597
WELLS FARGO F2F 22/04/2028	0.01	US95000U3L56
BERRY GBL. 1.57% 15/01/2026	0.01	US08576PAH47
EMERSON ELECTRIC CO	0.01	US2910111044
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.01	US38869PAP99
ROYAL BANK OF CANADA F2F 23/7/2027	0.01	US78016HZX15
DOLLARAMA INC	0.01	CA25675T1075
LEGAL & GENERAL GROUP PLC	0.01	GB0005603997
DEUTSCHE BANK AG/NEW F2F 16/11/2027	0.01	US251526CP29
BEAZLEY P L C	0.01	GB00BYQ0JC66
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.01	XS2001183164
INTESA SANPAOLO 7.80% 28/11/2053	0.01	US46115HCF29
TEREGA 4.00% 17/09/2034	0.01	FR001400SGZ5
JAPAN GOV. FIVE YE 0.10% 20/6/2025	0.01	JP1051441L76
DAIWA SECURITIES GROUP INC.	0.01	JP3502200003
SK ON 5.375% 11/5/2026	0.01	XS2612749908
ENTERGY LOUISIANA 3.05% 01/06/2031D	0.01	US29364WAX65
ANTERO MIDSTREAM C COM USD 1.00	0.01	US03676B1026
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.01	JP1051631PB2
UK. GILT 1.625% 22-OCT-28	0.01	GB00BFX0ZL78
CHARTER HALL PRIME OFFICE FUND	0.01	
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.01	AU3FN0084224

CUMMINS INC	0.01 US2310211063
SOCIETE GENERALE F2V 10/01/2029	0.01 US83368RBR21
BANCO DE CHILE ADR	0.01 US0595201064
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.01 DE0001102507
FIFTH THIRD BANCORP F2F 27/7/2029	0.01 US316773DK32
WELLTOWER 2.75% 15/1/2031	0.01 US95040QAL86
US. TSY. NOTE/BOND 2.25% 15/11/2024	0.01
AT&T INC 3.50% 15/9/2053	0.01 US00206RKJ04
AGREE REALTY CORP	0.01 US0084921008
BANCO SANTANDER 2.746% 28/05/2025200000 92	0.01 US05971KAE91
MS. F2F 28/4/2026	0.01 US6174468Q59
CF INDUSTRIES INC 4.5% GTD SNR SEC NTS	0.01 US12527GAH65
01/12/2026USD2000	
CARRIER GBL. 5.90% 15/3/2034	0.01 US14448CBC73
TELEDYNE TECHNOLOGIES INC 2.75% SNR NTS	0.01 US879360AE54
01/04/2031USD2000	
JAPAN PETROLEUM EXPLORATION	0.01 JP3421100003
INSULET CORP	0.01 US45784P1012
JPM. CHASE F2F 1/6/2029	0.01 US46647PCJ30
AKER BP 6.00% 13/6/2033	0.01 US00973RAM51
CITIGROUP INC 3.106% -FRN SNR 08/04/2026 USD	0.01 US172967MQ12
VEEVA SYSTEMS INC	0.01 US9224751084
DISCOVER FINANCIAL SERVICES	0.01 US2547091080
US. T-BILL. 0.00% 10/10/20242024 USD1000	0.01 US912797KT32
IBIS INC	0.01 JP3105360006
UNITED STATES TREA 4.75% 15/11/20432043 USD1000 BONDS	0.01 US912810TW80
11/43	
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.01 US233853AT77
HALEON UK CAPITAL 2.875% 18/09/2028	0.01 XS2902024772
ENERGY TRANSFER 6.55% 1/12/2033	0.01 US29273VAU44
CAD BNP PARIBAS A/C	0.01
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.01 JP1201681K44
SPIRAX SARCO ENG ORD	0.01 GB00BWFVQGN14
NATL. GRID 0.75% 1/9/2033	0.01 XS2381853436
PERM. TSB GRP. HLDGS F2V 19/8/203131 EUR100000 3 REGS	0.01 XS2321520525
AUSTRALIAN GOV. 3.00% 21/11/2033	0.01 AU0000217101
TRANSDIGM GROUP INC	0.01 US8936411003
CRODA INTL	0.01 GB00BJFFLV09
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.01 FR001400AIN5
CHARTER COMMS. OP 5.375% 01/05/2047	0.01 US161175BL78
TUI TOPCO LIMITED - ORDINARY SHARES	0.01
HSBC HLDGS. F2F 16/09/2032	0.01 XS2898731471
SES	0.01 LU0088087324
US. TSY. NOTE/BON 2.375% 15/05/2027	0.01 US912828X885
DOORDASH INC	0.01 US25809K1051
SUN COMMUNITIES OP 5.50% 15/01/20299	0.01 US866677AK36
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.01 US912810EY02
LINDE 3.375% 12/06/2029	0.01 XS2634593938
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.01 US299808AH86
PARKER HANNIFIN CORP	0.01 US7010941042
YANGZHIJIANG SHIPBUILDING NPV	0.01 SG1U76934819
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.01 US771196CF76
UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27	0.01 US911365BM59
USD2000	
US. TSY. NOTE/BOND 0.25% 30/9/2025	0.01 US91282CAM38
JACK TECHNOLOGY ORD SHS A	0.01 CNE100002Z81
CORNING 3.875% 15/05/2026	0.01 XS2621757405
MORGAN STANLEY F2F 18/01/2035	0.01 US61747YFL48
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS	0.01 US912810SS87
11/50	
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.01 JP1103661N43
WALLENUS WILHELMS NOK0.52	0.01 NO0010571680
NATIONALE-NEDERLAN 3.25% 28/5/20277	0.01 NL0015001BV1
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-	0.01 US91282CBC47
2025	
ANGLOGOLD ASHANTI ORD USD1	0.01 GB00BRXH2664
BNP PARIBAS 3.625% 1/9/2029	0.01 FR001400CFW8
ARCADIS NV	0.01 NL0006237562
TEXAS ROADHOUSE INC	0.01 US8826811098
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.01 US91324PFM95
SHURGARD SELF STORAGE EUROPE SARL	0.01 GG00BQZCBZ44

ENGIE 3.625% 6/12/2026	0.01	FR001400MF78
CONSTELLATION ENERGY CORP	0.01	US21037T1097
COMPAGNIE FINANCIERE RICHEMONT SA	0.01	CH0210483332
KKR AND CO INC	0.01	US48251W1045
KOREA MIDLAND POWE 1.25% 9/8/2026	0.01	XS2367816076
BDO UNIBANK INC	0.01	PHY077751022
NORFOLK SOUTHERN CORP USD	0.01	US6558441084
VERTIV HOLDINGS CO	0.01	US92537N1081
ORBIA ADVANCE CO 1.875% 11/05/2026	0.01	USP7S81YAB11
US. TSY. NOTE/BON 1.375% 15/8/2050	0.01	US912810SP49
LINDE 3.00% 14/2/2028	0.01	XS2765559799
MPLX 5.00% 01/03/2033	0.01	US55336VVB18
CENTENE CORPORATION	0.01	US15135B1017
D POWER DEVELOPMENT CO LTD	0.01	CNE00000PC0
T-MOBILE USA 3.75% 15/04/2027	0.01	US87264ABD63
TRUE CORPORATION THB4 NVDR	0.01	THB231010R11
HUAIHE ENERGY GROUP CO ORD SHS	0.01	CNE000001DR2
NATWEST MKTS. FRN 23/08/2028	0.01	AU3FN0080586
INDONESIA TSY. BD. 7.00% 15/09/2030	0.01	IDG000013806
N/WIDE. B/SOC. 5.35% 15/03/2028	0.01	AU3CB0297711
ABBVIE 5.50% 15/3/2064	0.01	US00287YDX40
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.01	DE000A3LWGF9
INTESA SANPAOLO FRN 16/04/2027	0.01	XS2804483381
WHITESTONE REIT	0.01	US9660842041
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.01	JP1103561KA2
ITALY BUONI POLIEN 2.95% 01/09/2038	0.01	IT0005321325
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.01	DE0001102390
BARRICK GOLD CORP	0.01	CA0679011084
INGENIA COMMUNITIES GRP.	0.01	AU000000INA9
DBS GROUP HOLDINGS LTD	0.01	SG1L01001701
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.01	US912810EW46
WESTPAC BANKING FRN 20/05/2025/05/2025	0.01	AU3FN0069209
JPM. CHASE F2F 22/4/2026	0.01	US46647PBK12
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
WATTS WATER TECHNOLOGIES INC	0.01	US9427491025
GREAT WALL MOTOR CO LTD	0.01	CNE1000018V8
US TREASURY N/B 4.12% 31/MAR/2029	0.01	US91282CKG59
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.01	US91282CKR15
CVS HEALTH 2.875% 1/6/2026	0.01	US126650CU24
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.01	JP1103571L10
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.01	US91282CJX02
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.01	US91282CGQ87
KBC GROUP NV	0.01	BE0003565737
GIANT MANUFACTURING CO LTD	0.01	TW0009921007
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
INVESTORE PROPERTY LTD	0.01	NZIPLE0001S3
JAPAN GOV. THIRTY 2.20% 20/06/2054	0.01	JP1300831Q70
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.01	US91282CFY21
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.01	US91282CHU80
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.01	JP1103651N11
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.01	US91282CKA89
BARCLAYS PLC F2F 12/03/2028	0.01	US06738ECP88
NEW CHINA LIFE INSURANCE CO LTD	0.01	CNE100001922
BNP PARIBAS 2.518% 5/6/2025	0.01	FR0013515764
BPCE F2F 19/10/2029	0.01	US05571AAR68
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027	0.01	PTBCPHOM0066
EUR100000		
ORANGE 5.375% 13/01/2042	0.01	US35177PAX50
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.01	
BWP TST. 3.30% 10/04/2026	0.01	AU3CB0262350

MIZUHO FINL. GRP. F2F 28/08/2029	0.01 XS2672744013
LENS TECHNOLOGY CO LTD	0.01 CNE100001YW7
ZF EUR. FIN. 4.75% 31/01/2029	0.01 XS2757520965
CENTERRA GOLD INC	0.01 CA1520061021
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.01 US91282CAY75
US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026	0.01 US91282CGL90
BANCO SANTANDER SA FRN 17/07/2034	0.01 AU3CB0311298
DEUTSCHE BANK F2F 23/02/2028	0.01 DE000DL19WL7
TEXAS EASTERN TRANSMISSION LP 3.5% SNR NTS 15/01/2028	0.01 US882384AD28
USD2000 144A	
FERRARI NV COM	0.01 NL0011585146
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS	0.01 US912810TR95
05/53	
US TREASURY N/B 3.87% 15/JAN/2026	0.01 US91282CGE57
AON PLC IE COM CL A	0.01 IE00BLP1HW54
US. TSY. NOTE/BON 3.375% 15/11/2048	0.01 US912810SE91
MANAWA ENERGY LTD	0.01 NZTPXE000155
US. TSY. NOTE/BOND 1.50% 30/11/2024	0.01
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27	0.01 XS2322289385
EUR100000 168	
MS. F2F 13/02/2032	0.01 US6174468U61
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
CHINA MERCHANTS BANK CO LIMITED	0.01 CNE1000002M1
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.01 AU3CB0302685
T-MOBILE USA INC 5.25% 15/06/2055	0.01 US87264ADN28
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.01 US912810QX90
CVS HEALTH CORP	0.01 US1266501006
MILLICOM INTERNATIONAL CELLULAR SDR	0.01 SE0001174970
US TREASURY N/B 1.75% 15/03/20252025 USD1000 AL-2025	0.01 US91282CED92
HEWLETT PACKARD EN 5.60% 15/10/2054	0.01 US42824CBW82
RIO TINTO PLC ORD	0.01 GB0007188757
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.01 JP1201171A43
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.01 JP1103611M11
ENT. PRODS. OPERAT 4.85% 31/01/2034	0.01 US29379VCF85
NIE FINANCE PLC 5.87% 01/DEC/2032	0.01 XS2528656080
AUSNET SERVS. HLD 1.625% 11/03/2081	0.01 XS2308313860
COGNIZANT TECH SOLUTIONS A	0.01 US1924461023
JP MORGAN COLAT	0.01
ELAN MICROELECTRONICS CORP	0.01 TW0002458007
CAPITALAND INTEGRATED COMMERCIAL	0.01 SG1M51904654
US. TSY. NOTE/BON 1.125% 15/8/2040	0.01 US912810SQ22
OWENS CORNING 5.95% 15/06/2054	0.01 US690742AQ43
NATIONAL AUSTRALIA BANK LIMITED	0.01 AU000000NAB4
SANTANDER UK GRP. 3.625% 14/1/2026	0.01 XS1345415472
BP CAP. MKTS. 5.773% 25/5/2038	0.01 XS2629395612
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.01 FR0013516549
NATL. AUSTRALIA BANK FRN 09/02/2034	0.01 AU3FN0084828
UK. GILT 4.50% 7/9/2034	0.01 GB00B52WS153
CVS HEALTH 4.78% 25/03/2038	0.01 US126650CY46
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.01 US9128286X38
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.01 US91282CEF41
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.01 US55903VBD47
SUNCORP-METWAY FRN 24/05/2027	0.01 AU3FN0083135
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.01
GOLDMAN SACHS	
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.01 US912810SU34
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.01 FR0013250560
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.01 JP1103491HC4
JOHNSON & JOHNSON 5.25% 01/06/2054	0.01 US478160CX03
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-	0.01 US9128287B09
2026	
SAMSUNG C AND T CORPORATION	0.01 KR7028260008
CANON INC	0.01 JP3242800005
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.01 US912810QL52
FORTUM 4.50% 26/5/2033S	0.01 XS2606261597

US. TSY. NOTE/BON 1.625% 15/5/2026	0.01 US912828R366
PALANTIR TECHNOLOGIES INC	0.01 US69608A1088
STRATTON MORTGAGE FUNDING 202 3 B FRN 25/06/2049	0.01 XS2819830592
UNITED STATES TREA 0.25% 31/08/20252025 USD1000 AC-2025	0.01 US91282CAJ09
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
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.01 US912810TC27
MACQUARIE BANK FRN 20/02/2035	0.01 AU3FN0090262
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
HENAN PINGGAO ELECTRIC CO LTD	0.01 CNE000001774
HUGEL INC	0.01 KR7145020004
BANQUE FEDERATIVE 0.625% 19/11/2027	0.01 FR0014007PV3
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026	0.01 US912828YQ73
PIEDMONT OFFICE REALTY TRU-A	0.01 US7201902068
Outstanding Settlement Receipts - KRW	0.01
US. TSY. NOTE/BON 1.625% 30/11/2026	0.01 US912828YU85
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000 SEC	0.01 XS1843459782
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
THINK TANK RESIDENTIAL TRUST SR 24-2 CL B FRN 10/08/2056	0.01 AU3FN0091237
WIHLBORGS FAST. AB NPV	0.01 SE0018012635
T-MOBILE USA 5.05% 15/7/2033	0.01 US87264ACY91
LAUREATE EDUCATION INC	0.01 US5186132032
CANADIAN GOV. BD. 0.50% 1/09/2025	0.01 CA135087K940
MERLIN PROPERTIES SOCIMI SA	0.01 ES0105025003
UTD. UTLS. GRP.	0.01 GB00B39J2M42
DIAGEO ORD	0.01 GB0002374006
PIXART IMAGING INC	0.01 TW0003227005
PRINCIPAL FINANCIAL GROUP 3.1% GTD SNR NTS 15/11/2026 USD2000	0.01 US74251VAM46
UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-2031	0.01 US91282CKW00
LX INTERNATIONAL CORP	0.01 KR7001120005
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.01 USG82296AG21
MARVELL TECHNOLOGY COM	0.01 US5738741041
SMBC AVIATION CAP. 5.30% 03/04/20299	0.01 USG82296AK33
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.01 US91282CKN01
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.01 JP1201571G68
ALSEA SAB DE CV	0.01 MXP001391012
INTERSTATE POWER& LIGHT CO 3.6% DEB SNR 01/04/2029USD2000	0.01 US461070AQ74
QUEENSLAND TSY. 4.50% 22/8/2035	0.01 AU3CB0296580
UNIVERSAL HEALTH SERVICES - CLASS B	0.01 US9139031002
SONOCO PRODS. 4.60% 01/09/2029	0.01 US835495AR34
TSY. OF VICTORIA 5.25% 15/09/2038	0.01 AU3SG0002934
FAIRFAX FINANCIAL HLDGS LTD 3.375% SNR NTS 03/03/2031 USD1000	0.01 US303901BJ06
MS & AD INSURANCE GROUP HOLDINGS	0.01 JP3890310000
MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028 EUR100000	0.01 XS2238789460
THERMO FISHER SCIE 5.00% 31/01/2029	0.01 US883556DA77
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.01 JP1201131990
ABN AMRO BANK F2V 21/09/203300000 305	0.01 XS2637967139
TELEFONICA EMISIO 4.895% 6/03/2048	0.01 US87938WAW38
CHARTWELL RETIREME TRUST UNITS	0.01 CA16141A1030
BARCLAYS PLC F2F 13/9/2027	0.01 US06738ECJ29
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.01 AU3FN0079703
FRENCH REPUBLIC GO 0.00% 25/03/2025	0.01 FR0013415627
SAMSUNG FIRE MARINE INSURANCE	0.01 KR7000810002
WELLS FARGO F2F 23/01/20300801 5.365% 23/01/2030	0.01 US95000U3J01

DP WORLD 2.375% 25/09/2026	0.01 XS1883878966
BMW US CAP. 4.90% 02/04/2029	0.01 USU09513JW07
CADENT FIN. 5.625% 11/01/2036	0.01 XS2743029923
MARATHON PETROL COM	0.01 US56585A1025
TOTALENERGIES CAP 5.425% 10/09/2064	0.01 US89157XAF87
AUSTRALIAN CAP. TE 5.25% 23/10/2036	0.01 AU3SG0003015
BANK OF AMERICA CORP F2F 22/7/2027	0.01 US06051GJS93
CHARTER COMMS. OPE 4.80% 01-03-50	0.01 US161175BT05
UK. GILT 3.50% 22/10/2025	0.01 GB00BPCJD880
HYUNDAI MOBIS	0.01 KR7012330007
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.01 US912828ZE35
BRIXMOR OPER PARTNERSHIP LP 4.125% 15/06/2026	0.01 US11120VAC72
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.01 GB00BPJJKN53
VERIZON COMMUNICA 3.875% 01/03/2052	0.01 US92343VGP31
ONEOK 4.45% 01/09/2049	0.01 US682680AZ68
GS. GRP. 1.25% 7/2/2029	0.01 XS2441552192
CONSUN PHARMACEUTICAL GROUP LTD	0.01 KYG2524A1031
US. TSY. NOTE/BON 3.625% 15/08/2043	0.01 US912810RC45
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.01 US912810TU25
APT PIPELINES 4.20% 23/03/2025	0.01 USQ04578AD42
NYL MSCI EMER 2412 F	0.01
BRAMBLES USA 4.125% 23/10/202500 REGS	0.01 USU10517AC12
ALLIANZ F2F 7/9/2038	0.01 DE000A30VTT8
CENTURIA INDUSTRIAL REIT	0.01 AU000000CIP0
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.01 US05253JAL52
SIEMENS ENERGY FIN 4.25% 5/4/2029	0.01 XS2601459162
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.01 US91282CKC46
ALLIANDER ALLIANDER F2V PERP	0.01 XS2829852842
NBN 3.75% 22/3/2034	0.01 XS2788379472
NNN REIT INC	0.01 US6374171063
NATIONAL AUSTRALI 1.388% 12/01/20250601 1.388% 12/01/2025	0.01 US6325C1D228
ITALY BUONI POLIEN 3.35% 1/7/2029	0.01 IT0005584849
LS CORP	0.01 KR7006260004
ASR NEDERLAND F2V 7/12/2043	0.01 XS2554581830
AZEK COMPANY INC	0.01 US05478C1053
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.01 US64952WEY57
DAI ICHI LIFE HOLD NPV	0.01 JP3476480003
BROADSTONE NET LEA COM	0.01 US11135E2037
US. TSY. NOTE/BON 0.375% 31/7/2027	0.01 US91282CAD39
ICICI BANK SPON ADR	0.01 US45104G1040
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.01 US912810QE10
NORDEA BANK ABP	0.01 FI4000297767
ERAC USA FIN. 4.90% 1/5/203300 144A	0.01 US26884TAW27
BARCLAYS 5.501% 9/8/2028	0.01 US06738EBY05
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.01 DE000BU2Z007
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.01 FR0014007L00
LINEAGE INC ORD SHS REIT	0.01 US53566V1061
UK. GILT 4.25% 07/06/2032	0.01 GB0004893086
INTERCONTINENTAL E 5.25% 15/06/2031	0.01 US45866FBA12
JAPAN GOV. FIVE YE 0.10% 20/3/2025	0.01 JP1051431L45
FRANCE GOVERNMENT 3.50% 25/4/2026	0.01 FR0010916924
ANHEUSER-BUSCH INB 3.95% 22-03-2044	0.01 BE6350704175
VISA 4.30% 14/12/2045	0.01 US92826CAF95
SPAIN GOV. BD. 1.40% 30/04/2028	0.01 ES0000012B39
MARCOPOLO SA	0.01 BRPOMOACNPR7
GAIF BD. ISSUER PT 3.40% 30/09/202626 USD1000 REGS	0.01 USQ3958YAC77
NITTO DENKO CORPORATION TEMP	0.01 JP3684000007
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 US65339KCC13
AYVENS 3.875% 16/07/2029	0.01 FR001400RGV6
VALERO ENERGY CORP	0.01 US91913Y1001
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.01 US91282CJR34
ENGIE 4.25% 6/3/2044	0.01 FR001400OJE3
ALD 3.875% 22/02/2027	0.01 FR001400O457
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.01 US912810FT08

ASUSTEK COMPUTER INC	0.01 TW0002357001
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.01 JP1103451GC0
EOG RESOURCES INC	0.01 US26875P1012
FORD MOTOR CREDIT 4.445% 14/02/2030	0.01 XS2767246908
XTEP INTERNATIONAL HOLDINGS	0.01 KYG982771092
MANULIFE FINANCIAL CORP	0.01 CA56501R1064
NXP SEMICONDUCTORS	0.01 NL0009538784
GE VERNOVA ORS SHS	0.01 US36828A1016
TOYOTA FINANCE AU 3.434% 18/06/2026	0.01 XS2785465860
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.01 FR001400BKZ3
NBK TIER 2 LTD F2V 24/11/2030	0.01 XS2252513713
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.01 JP1300351B93
PULTE GROUP INC	0.01 US7458671010
NIPPON BUILDING FUND INC TEMP	0.01 JP3027670003
US TREASURY N/B 2.37% 15/FEB/2042	0.01 US912810TF57
UK. GILT 0.125% 30/01/2026	0.01 GB00BL68HJ26
BERRY GBL. 5.50% 15/04/2028	0.01 US08576PAL58
WESTERN GAS PARTNE 4.75% 15/08/2028	0.01 US958254AK08
KOREA NATL. OIL 0.875% 05/10/2025	0.01 US50066RAM88
HALLENSTEIN GLASSON HOLDINGS LTD	0.01 NZHLGE000154
CANADIAN NATURAL RESOURCES ORD SHS	0.01 CA1363851017
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.01 US912810SF66
AEGON FNDG. 5.50% 16/04/202704/2027	0.01 USU0158VAA62
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.01 US00774MAV72
US. TSY. NOTE/BON 4.375% 15/11/2039	0.01 US912810QD37
US. TSY. NOTE/BON 4.375% 15/05/2040	0.01 US912810QH41
VERIZON COMMS. 1.45% 20/03/2026	0.01 US92343VGG32
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.01 US22536PAH47
UK. GILT 4.25% 07/12/2027	0.01 GB00B16NNR78
HYUNDAI CAPITAL AM 5.80% 26/6/2025	0.01 US44891CCF86
DONGBU INSURANCE CO LTD	0.01 KR7005830005
TETRA TECH ORD SHS	0.01 US88162G1031
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.01 US912810QN19
CVS HEALTH 5.40% 01/06/2029	0.01 US126650EB25
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.01 FR001400L834
BANK OF NOVA SCOTIA CAD	0.01 CA0641491075
SUNNY OPTICAL TECHNOLOGY GROUP	0.01 KYG8586D1097
TOTALENERGIES CAP. 5.15% 05/04/2034	0.01 US89157XAA90
UK. GILT 0.375% 22/10/2030	0.01 GB00BL68HH02
SPAIN GOV. BD. 3.55% 31/10/2033	0.01 ES0000012L78
BUNDESobligation 1.30% 15/10/2027.01 .186	0.01 DE0001141869
PACCAR INC	0.01 US6937181088
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.01 JP1103481H98
UNUM GROUP 4% SNR NTS 15/06/2029 USD2000	0.01 US91529YAN67
RENASANT CORPORATION	0.01 US75970E1073
BANCO SANTANDER F2V 14/03/2030USD1000	0.01 US05964HBB06
LOGICOR FINC. SARL 3.25% 13-NOV-28	0.01 XS1909057645
SOLVAY FIN. AMERIC 5.65% 4/6/2029	0.01 US834423AE54
UNITED THERAPEUTICS CORP	0.01 US91307C1027
SUN COMMUNITIES OP 2.70% 15/07/2031	0.01 US866677AE75
PUMA SERIES 2024-1 1 A FRN 23/09/2055	0.01 AU3FN0085999
NIPPON TEL AND TEL CP NPV	0.01 JP3735400008
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.01 US912810SH23
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43	0.01 US912810TQ13
ENEL SPA	0.01 IT0003128367
SK TELECOM ADR EA REP 0.55555 SHS P/S	0.01 US78440P3064
MIGROS TICARET AS	0.01 TREMGTI00012
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.01 FR0013451507
PENSKE TRUCK LEAS 5.55% 01/05/20281/05/2028 USD1000 144A	0.01 US709599BT09
HOYA CORPORATION JPY	0.01 JP3837800006
ENERGY TRANSFER 5.55% 15/2/2028	0.01 US29273VAP58
ROCHE HLDGS. 5.593% 13/11/2033	0.01 US771196CH33
HAMILTON INSURANCE GROUP ORD SHS CLASS B	0.01 BMG427061046
INTESA SANPAOLO 5.125% 29/08/2031	0.01 XS2673808726
SOUTHERN WATER SER 3.00% 28/5/2037	0.01 XS2180916871
MAPLETREE INDUSTRIAL TRUST	0.01 SG2C32962814
BECTON DICKINSON AND COMPANY	0.01 US0758871091
TURNERS AUTOMOTIVE GROUP LIMITED	0.01 NZVNLE0001S1
SHIZUOKAGAS CO	0.01 JP3351150002

UK. GILT 1.00% 31/01/2032	0.01 GB00BM8Z2T38
LA TROBE FINANCIAL CAPITAL M 3 A2 FRN 13/11/2055UD500000 A2	0.01 AU3FN0089942
Outstanding Settlement Receipts - MYR	0.01
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.01 ES0000012H41
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.01 US912810T212
US TREASURY N/B 4.5% 15/NOV/2025	0.01 US91282CFW64
HOST HOTELS & RESORTS INC	0.01 US44107P1049
SPAIN GOV. BD. 4.90% 30/7/2040	0.01 ES00000120N0
POP MART INTERNATIONAL GROUP LTD	0.01 KYG7170M1033
US. TSY. NOTE/BON 2.375% 15/11/2049	0.01 US912810SK51
PIRAEUS BANK F2F 05/12/202905/12/29 EUR100000 83	0.01 XS2728486536
BUNDESobligation 2.40% 19/10/2028.01 .188	0.01 DE000BU25018
DAIMLER TRUCK FIN 5.125% 25/09/2027	0.01 US233853AY62
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.01 BE0000338476
PLAINS ALL AMERICAN PIPELINE LP 3.55% SNR NTS 15/12/2029 USD2000	0.01 US72650RBM34
US BANCORP	0.01 US9029733048
ALLIANZ FIN. II 3.25% 4/12/2029	0.01 DE000A3LZUB2
HONG LEONG BANK BHD	0.01 MYL58190O0007
US. TSY. NOTE/BON 1.125% 28/2/2027	0.01 US912828ZB95
US TREASURY N/B 2.62% 31/MAY/2027	0.01 US91282CET45
NORDSON 4.50% 15/12/2029	0.01 US655663AC62
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.01 JP12009917C3
FISERV 4.75% 15/03/2030	0.01 US337738BM99
FRANCE GOV. BD. 0.50% 25/05/2025	0.01 FR0012517027
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.01 DE000DL19VB0
NETAPP INC	0.01 US64110D1046
SARTORIUS FINANCE 4.25% 14/9/2026	0.01 XS2678111050
SUZANO AUSTRIA 6.00% 15/01/2029	0.01 US86964WAF95
CBRE GROUP INC CLASS A	0.01 US12504L1098
MTG. HOUSE RMBS PRIME SERIES 1 B FRN 15/10/2055AUD500000 B	0.01 AU3FN0087318
INTL. DISTRIBUTIO 7.375% 14/09/2030	0.01 XS2677642717
AFG 2024-1 TRUST 1 A2 FRN 10/11/2055	0.01 AU3FN0088407
CREDIT SUISSE GRP. F2V 14/1/2028	0.01 CH0517825276
LIBERTY FUNDING PTY LIMITED SR 24-1A CL B FLTG RT25/05/2032	0.01 AU3FN0088316
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.01 XS1960678255
NOMAD FOODS LTD	0.01 VGG6564A1057
mitsubishi corp	0.01 JP3898400001
NEWMONT NEWCREST F 5.30% 15/3/2026	0.01 US65163LAQ23
MITSUBISHI ELECTRIC	0.01 JP3902400005
US. TSY. NOTE/BON 4.375% 15/05/2041	0.01 US912810QQ40
VERIZON COMMS. 2.10% 22/03/2028	0.01 US92343VGH15
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
VOLVO TSY. 3.125% 26/08/2029UR100000	0.01 XS2887184401
JBS USA LUX JBS US 3.00% 2/2/2029	0.01 US46590XAN66
GIANTEC SEMICONDUCTOR CORPORATION ORD SHS A	0.01 CNE100005X49
LONDON STOCK EXCHANG	0.01 GB00B0SWJX34
SINO BIOPHARMACEUTICAL	0.01 KYG8167W1380
UK. GILT 0.25% 31/07/2031	0.01 GB00BMGR2809
CONSTELLATION ENER 5.75% 15/03/2054	0.01 US210385AF78
AT&T INC 3.55% 15/09/2055	0.01 US00206RLJ94
TRUIST FINL CORP COM	0.01 US89832Q1094
YICHANG HEC CHANGJIANG PHARMACEUTICAL CO LTD	0.01 CNE1000023R6
SPAIN GOV. BD. 0.80% 30/7/2029	0.01 ES0000012K53
CONSOLIDATED EDISON INC COM	0.01 US2091151041
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.01 SE0017832488
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.01 JP1201101944
AKER BP ASA 5.60% 13/6/2028	0.01 US00973RAL78
HONDA MOTOR CO LTD	0.01 JP3854600008
EVERGREEN MARINE	0.01 TW0002603008
US TREASURY N/B 3.62% 31/MAY/2028	0.01 US91282CHE49
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.01 US91282CHW47
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.01 US912810QY73
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN- 2026	0.01 US91282CHB00

AES CORP/THE 2.45% 15/01/2031	0.01 US00130HCG83
SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS	0.01 XS2156510021
BANCO SANTANDER 5.375% 17/01/2031	0.01 XS2748853194
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.01 US912810QC53
FDXEX CORP COM	0.01 US31428X1063
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.01 US91282CHR51
UNUM GROUP 4.125% 15/06/2051	0.01 US91529YAR71
W R BERKLEY 4.00% 12/05/2050	0.01 US084423AU64
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.01 DE000BU2Z015
SANFORD LTD	0.01 NZSANE000150
UK. GILT 2.00% 7/9/2025	0.01 GB00BTHH2R79
TAYLOR MORRISON HOME CORP	0.01 US87724P1066
BANCO SANTANDER SA FORMERLY BANCO 5.294% 18/08/2027	0.01 US05964HAS40
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.01 FR0013154044
BRITISH STERLING POUND	0.01
FRANCE GOV. BD. 4.75% 25/04/2035	0.01 FR0010070060
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030	0.01 US91282CJM47
TURKIYE GARANTI BANKASI	0.01 TRAGARAN91N1
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
SK NETWORKS CO LTD	0.01 KR7001740000
JAPAN GOV. TEN YEA 1.10% 20/6/2034	0.01 JP1103751Q74
HUNTINGTON BANCSHARE F2F 02/02/2035	0.01
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-2027	0.01 US91282CFZ95
BANK OF AMERICA F2F 25/04/2034	0.01 US06051GLH01
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.01 JP1051561P27
SINOTRANS LTD-H	0.01 CNE1000004F1
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.01 US91282CJQ50
WESTERN POWER DIS 3.949% 20/9/2032	0.01 XS2528341766
MARS INC 4.55% 20/04/2028	0.01 US571676AT26
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.01 US912810SD19
AIR PROD & CHEMS INC COM USD	0.01 US0091581068
CO OPERATIVE BANK HL F2V 19/09/2028	0.01 XS2884724837
ITALY BUONI POLIEN 3.50% 01/03/2030	0.01 IT0005024234
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.01 US91282CJG78
US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025	0.01 US91282CHD65
BUNDESobligation 2.20% 13/4/2028	0.01 DE000BU25000
US. TSY. NOTE/BON 3.375% 15/05/2044	0.01 US912810RG58
DUKE ENERGY INDIAN 3.25% 01/10/2049	0.01 US26443TAB26
BLUESTONE PRIME 2024-1 TRUST 1 A2 FRN 14/07/2065	0.01 AU3FN0089025
NEW ZEALAND GOV. B 5.00% 15/05/2054	0.01 NZGOVDT554C2
BANK OF MONTREAL CAD	0.01 CA0636711016
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.01 US91282CGJ45
US. TSY. NOTE/BON 3.125% 15/11/2041	0.01 US912810QT88
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.01 US912810FM54
ATLAS COPCO AB	0.01 SE0017486889
MARKEL GRP. 6.00% 16/5/2054	0.01 US570535AY06
RCI BANQUE 4.625% 02/10/2026	0.01 FR001400KXW4
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.01 US9128285C00
HOCHSCHILD MINING PLC	0.01 GB00B1FW5029
ITALY BUONI POLIEN 4.00% 01/02/2037	0.01 IT0003934657
WESTERN POWER DIST 3.53% 20/9/2028	0.01 XS2528341501
GECINA	0.01 FR0010040865
COMPAGNIE DE SAINT-GOBAIN	0.01 FR0000125007
UK. GILT 1.25% 22/07/2027	0.01 GB00BDRHNP05
NOMURA HOLDINGS INC ADR	0.01 US65535H2085
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.01 US912810SA79
US. TSY. NOTE/BON 3.875% 15/08/2040	0.01 US912810QK79
UBS GROUP AG F2V 08/02/2035	0.01 US902613BH06
ITALY BUONI POLIEN 5.00% 01-MAR-25	0.01 IT0004513641
LG ELECTRONICS INC	0.01 KR7066570003

VOLKSWAGEN AG	0.01 DE0007664039
PROSUS NV	0.01 NL0013654783
US. TSY. NOTE/BOND 0.50% 31/03/2025	0.01 US912828ZF00
TESCO COR. TSY. S 5.125% 22/05/2034	0.01 XS2824047372
WARNERMEDIA HLDGS 3.755% 15/3/2027	0.01 US55903VBA08
SEMPRA ORD	0.01 US8168511090
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.01 US83368TBQ04
WOWPRIME CORP	0.01 TW0002727005
REALTY INC. 2.85% 15/12/2032	0.01 US756109BL76
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.01 FR0000571218
EXPERIAN GROUP LTD	0.01 GB00B19NLV48
AGCO CORP	0.01 US0010841023
CREDIT AGRICOLE F2F 11/09/20281% 11/09/2028	0.01 US22535WAL19
NORTHUMBRIAN WATER FIN 6.37% 28/OCT/2034	0.01 XS2550206333
CHINA RAILWAY GROUP	0.01 CNE100000722
NATIONAL BANK OF KUWAIT SAKP	0.01 KW0EQ0100010
DUKE ENERGY CORP NEW 3.1% 15/06/2028	0.01 XS2488626610
PACIFIC CORPORATION	0.01 KR7002790004
KPJ HEALTHCARE BHD	0.01 MYL58780O0003
DIAGEO FINANCE PL 3.125% 28/02/2031UR100000	0.01 XS2833390920
ORSTED A/S	0.01 DK0060094928
STANDARD CHARTERED F2V 14/05/2028	0.01 US853254DB33
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.01 DE0001102556
QUANTA SERVICES INC	0.01 US74762E1029
HEWLETT PACKARD ENTERPRISE CO	0.01 US42824C1099
MS. F2F 19/7/2035	0.01 US61747YFT73
AT&T INC 4.25% 1/6/2043	0.01 XS0932036154
KIMBERLY CLARK DE MEXICO A	0.01 MXP606941179
ANHEUSER BUSCH INBEV SA NV	0.01 BE0974293251
CAIXABANK SA 6.87% 25/OCT/2033	0.01 XS2579488201
KROGER 4.65% 15/09/2029	0.01 US501044DT58
GRAINGER W W INC	0.01 US3848021040
DIAMONDBACK ENERGY 6.25% 15/3/2033	0.01 US25278XAV10
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.01 US912810QS06
OTSUKA HLDGS CO NPV	0.01 JP3188220002
COUNCIL OF EUR. DE 0.60% 08/10/2024/10/2024 AUD500000	0.01 AU3CB0283638
SPAIN GOV. BD. 4.20% 31/01/2037	0.01 ES0000012932
US. TSY. NOTE/BON 1.625% 30/09/2026	0.01 US912828YG91
ENEL FIN. INTL. 4.25% 15/6/2025	0.01 USN30707AN87
PANGAEA LOGISTICS SOLUTIONS ORD SHS	0.01 BMG6891L1054
DEUTSCHE BANK AG/NEW F2F 07/01/2028	0.01 US25160PAH01
INDORAMA VENTURES PCL	0.01 TH1027010R10
UK. GILT 3.25% 31/1/2033	0.01 GB00BMV7TC88
HA SUSTAINABLE INFRASTRUCTURE CAPITAL INC	0.01 US41068X1000
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.01 DE0001102606
CAPITAL ONE FINANCA F2F 1/2/2029	0.01 US14040HCX17
FP PARTNER INC	0.01 JP3167010002
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.01 MX0MGO00001E4
LOEWS CORP	0.01 US5404241086
INDONESIA TSY. BD. 7.50% 15/4/2040	0.01 IDG000014101
FINANCIAL PRODUCTS GROUP CO LTD	0.01 JP3166990006
INDONESIA TSY. BD. 7.00% 15/5/2027	0.01 IDG000009804
BP CAP. MKTS. F2V PERP	0.01 XS2193662728
PHISON ELECTRONICS CORP	0.01 TW00008299009
CEZ AS 2.37% 06/APR/2027	0.01 XS2461786829
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
BT GROUP PLC	0.01 GB0030913577
BANK OF IRELAND GRP. F2V 06/12/2032	0.01 XS2528657567
SPAIN GOV. BD. 0.00% 31/01/2026	0.01 ES0000012G91
KINROSS GOLD 6.25% 15/7/2033	0.01 US496902AT48
COUSINS PROPERTIES INC	0.01 US2227955026
KRAFT HEINZ CO COM	0.01 US5007541064
SPAIN GOV. BD. 0.00% 31/01/2028	0.01 ES0000012I08
WELLS FARGO & CO 1.375% 26/10/2026	0.01 XS1400169931
ITALY BUONI POLIEN 6.00% 01/05/2031	0.01 IT0001444378
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.01 US912810RD28
PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.01 US709629AR06
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.01 DE0001102424
PNC FINL. SERVS. GRP F2F 20/10/2034	0.01 US693475BU84

GS. GRP. F2F 10/8/2026	0.01 US38145GAM24
PRUDENTIAL FINANCIAL INC	0.01 US7443201022
TRATON FIN. LUXEM 5.625% 16/01/2029	0.01 DE000A3LSV01
BANK OF AMERICA CORP 4.94% 22/JUL/2028	0.01 US06051GKW86
COOPERATIEVE RABOB 5.25% 14/09/2027	0.01 XS0827563452
COMCAST CORP 2.887% 1/11/2051	0.01 US20030NDS71
US. TSY. NOTE/BON 3.125% 15/02/2042	0.01 US912810QU51
MEXICHEM SAB DE CV COM NPV SERIE UNICA	0.01 MX010R010004
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.01 AU0000075681
KDDI CORP	0.01 JP3496400007
ASM INTERNATIONAL NV	0.01 NL0000334118
LLOYDS BANKING GRP. VAR 31/08/2033	0.01 AU3CB0302115
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.01 JP1201051891
SKANDINAVISKA ENSK 4.00% 09/11/2026/26 EUR1000 323 REGS	0.01 XS2553798443
VINCI SA	0.01 FR0000125486
BRAMBLES LIMITED	0.01 AU000000BXB1
FUJII FILM HOLDINGS CORP	0.01 JP3814000000
KINGSPAN GROUP PLC	0.01 IE0004927939
DEMETER INVESTMENTS F2F 8/15/2050	0.01 XS1261170515
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.01 JP1201081914
IQVIA 6.25% 01/02/2029	0.01 US46266TAF57
LEG IMMOBILIEN SE	0.01 DE000LEG1110
DEN DANSKE BANK AS DKK	0.01 DK0010274414
SOGECAP F2F 16/05/2044GS	0.01 FR001400M1X9
US. TSY. NOTE/BON 3.625% 15/02/2044	0.01 US912810RE01
VERIZON COMMS. 4.125% 16/03/2027	0.01 US92343VDY74
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.01 US912810RV26
BANCO BILBAO VIZCAYA - SP ADR	0.01 US05946K1016
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EURO.01	0.01 DE0001102523
UK. GILT 0.50% 31/1/2029	0.01 GB00BLPK7227
TRANSCANADA PIPELI 5.10% 15/03/2049USD1000	0.01 US89352HAZ29
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.01 US961214DF70
VOLTRONIC POWER TECHNOLOGY CORP	0.01 TW0006409006
MACQUARIE BANK 2.30% 22/01/2025	0.01 US55608RBE99
JPMORGAN CHASE & CO F2F 08/11/2032	0.01 US46647PCR55
CITIGROUP INC FRN 17/MAR/2026	0.01 US172967NL16
CITIGROUP F2F 01/05/2032	0.01 US172967MY46
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.01 XS2314246526
METLIFE INC	0.01 US59156R1086
GLENCORE PLC	0.01 JE00B4T3BW64
ENERGY TRANSFER OP 6.25% 15/04/2049	0.01 US29279FAA75
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.01 AU3FN0082194
ELI LILLY 4.20% 14/08/2029	0.01 US532457CQ99
I MOBILE CO LTD NPV	0.01 JP3105210003
SPAIN GOV. BD. 1.25% 31/10/2030	0.01 ES0000012G34
BANK OF AMERICA 3.248% 21/10/2027	0.01 US06051GGA13
SCHLUMBERGER LTD	0.01 AN8068571086
US. TSY. NOTE/BON 2.875% 15/11/2046	0.01 US912810RU43
OTIS WORLDWIDE COR COM	0.01 US68902V1070
VIER GAS TRANSPOR 4.625% 26/9/2032	0.01 XS2535725159
ALEXANDRIA REAL ES 2.95% 15/03/2034	0.01 US015271AY59
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.01 US912810QW18
WELLS FARGO & CO F2F 24/04/2034	0.01 US95000U3D31
PENSKE TRUCK LEASI 1.70% 15/06/2026/06/2026 USD1000 144A	0.01 US709599BM55
APA INFRA. 2.00% 15/07/2030EUR100000 9	0.01 XS2164646304
DEUTSCHE BANK AG (REG)	0.01 DE0005140008
BPCE F2F 30/05/2035	0.01 US05571AAAY10
POHANG IRON & STEEL COMPANY LIMITED	0.01 KR7005490008
FOX 6.50% 13/10/2033	0.01 US35137LAN55
PHILLIPS COM	0.01 US7185461040
AMERICAN INTERNATIONAL GROUP	0.01 US0268747849
REMGRO LTD	0.01 ZAE000026480
PUBLIC STORAGE	0.01 US74460D1090
OKLAHOMA GAS & ELECTRIC CO 3.3% SNR NTS 15/03/2030USD2000	0.00 US678858BU41
SAMSUNG SDI CO LTD	0.00 KR7006400006
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.00 CA135087L930
JAPAN GOV. TEN YEA 0.40% 20/6/2025	0.00 JP1103391F65
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.00 AU3FN0081790
SKANDINAVISKA ENSKIL SEK	0.00 SE0000148884

PROXIMUS SA 4.125% SNR EMTN 17/11/33 EUR100000 REGS	0.00 BE0002977586
US TREASURY N/B 3.25% 15/MAY/2042	0.00 US912810TH14
OLD MUTUAL LTD NPV	0.00 ZAE000255360
DEUTSCHE BOERSE AG	0.00 DE0005810055
MONOLITHIC POWER SYSTEMS INC	0.00 US6098391054
TDF INFRA. SASU 5.625% 21/7/2028	0.00 FR001400J861
TRANSCANADA PIPEL 4.75% 15/5/2038	0.00 US89352HAX70
JOHN DEERE CAP. 4.75% 8/6/2026 4.75% 08/06/2026	0.00 US24422EWX39
CANADIAN IMP BANK COM NPV	0.00 CA1360691010
BARRICK PD AUSTRAL 5.95% 15/10/2039 15/10/2039 USD1000	0.00 US06849UAD72
ELECTRICITE DE FRANCE SA 4.62% 25/JAN/2043	0.00 FR001400FDC8
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.00 DE0001102499
US. TSY. NOTE/BON 2.875% 15/05/2043	0.00 US912810RB61
CANADIAN IMPERIAL 1.25% 22/06/2026 2/06/2026 USD1000	0.00 US13607HVE97
SPAIN GOV. BD. 6.00% 31/01/2029	0.00 ES0000011868
WILLIAMS COMPANIES INC	0.00 US9694571004
SCANSOURCE INC	0.00 US8060371072
BIMBO BAKERIES USA 6.05% 15/1/2029	0.00 USU0901RAB34
US. TSY. NOTE/BOND 3.75% 30/6/2030 2030 USD M-2030	0.00 US91282CHJ36
MERCEDES-BENZ FINANCE NORTH AMERI 5% GTD SNR NTS 11/01/2034 USD1000 144A	0.00 US58769JAS69
MITSUI AND CO NPV	0.00 JP3893600001
NOW TRUST SR 24-1 CL B 14/06/2032	0.00 AU3FN0087730
ADVANCED DRAINAGE SYTEMS INC	0.00 US00790R1041
ACHMEA F2V 02/11/2044	0.00 XS2809859536
ANZ COLLATERAL	0.00
COMCAST 3.75% 1/4/2040	0.00 US20030NDH17
ONEOK INC 6.05% 1/9/2033	0.00 US682680BL63
SPAIN GOV. BD. 1.40% 30/07/2028	0.00 ES0000012B88
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.00 US91282CGS44
FORD MOTOR CREDIT 5.85% 17/05/2027	0.00 US345397E748
NETHERLANDS GOV. B 3.75% 15/01/2042	0.00 NL0009446418
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.00 DE0001102465
BRITISH LAND CO GBP	0.00 GB0001367019
ITALY BUONI POLIEN 3.85% 1/7/2034	0.00 IT0005584856
ERAC USA FIN. 4.50% 15/02/2045	0.00 US26884TAN28
VISTRY GROUP PLC	0.00 GB0001859296
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00 FR0010870956
FRANCE GOV. BD. 0.25% 25/11/2026	0.00 FR0013200813
NINGBO SUNRISE ELC TECHNOLOGY ORD SHS A	0.00 CNE100003GG3
US. TSY. NOTE/BON 2.625% 31/03/2025	0.00 US9128284F40
MORGAN STANLEY F2F 21/07/2032	0.00 US61747YED31
HAMBURG COMMER. BA 4.50% 24/7/2028	0.00 DE000HC80B44
MOTABILITY OPERATI 4.00% 17/01/2030	0.00 XS2838537566
THAI UNION GROUP	0.00 TH0450010R15
US. TSY. NOTE/BON 3.125% 15/2/2043	0.00 US912810QZ49
AZIMUT HOLDING SPA	0.00 IT0003261697
GS. GRP. 4.223% 5/1/2029	0.00 US38141GWZ35
HSBC HLDGS. F2F 11/8/2028	0.00 US404280DG12
TECNOGLASS INC	0.00 KYG872641009
ARENA REIT	0.00 AU000000ARF6
SPAIN GOV. BD. 3.25% 30/4/2034	0.00 ES0000012M85
PERNOD RICARD 3.625% 7/5/2034	0.00 FR001400PX57
DEUTSCHE BANK F2F 12/7/2035	0.00 DE000A383KA9
AMGEN 5.60% 2/3/2043	0.00 US031162DS61
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.00 JP1201881Q46
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.00 BE0390128917
ITALY BUONI POLIEN 4.50% 1/3/2026	0.00 IT0004644735
INGERSOLL RAND INC	0.00 US45687V1061
ITALY BUONI POLIEN 5.25% 01/11/2029	0.00 IT0001278511
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.00 DE0001102432
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00 AU3FN0080883
ITALY BUONI POLIEN 3.45% 15/07/2031	0.00 IT0005595803
UK. GILT 5.00% 07/03/2025	0.00 GB0030880693
MORGAN STANLEY F2F 04/05/2027	0.00 US61772BAB99
VIER GAS TRANSPORT 4.00% 26/09/2027 00000 4 REGS	0.00 XS2535724772
REGIONS FINANCIAL CORP	0.00 US7591EP1005

MS. F2F 21/07/2034	0.00 US61747YFG52
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.00 DE0001135481
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.00 DE000BU2F009
TAUPO DISTRICT COUNCIL 041224 PNOTE	0.00 NZTDCDO339L5
TRATON FINANCE LUXEMBOURG S.A 4.5% GTD SNR NTS	0.00 DE000A3LQ9S2
23/11/26 EUR100000 REGS	
KAWASAKI HEAVY INDUSTRIES LTD	0.00 JP3224200000
ATHORA HOLDING LT 6.625% 16/6/2028	0.00 XS2628821790
PING AN HEALTHCARE AND TECHNOLOGY CO LTD	0.00 KYG711391022
UK. GILT 4.25% 07/12/2046	0.00 GB00B128DP45
ARCH CAPITAL GROUPCOM	0.00 BMG0450A1053
MEGA FINANCIAL HOLDING CO LTD	0.00 TW0002886009
PUBLIC SERVICE ELECTRIC & GAS CO 4.9% MTN 15/12/2032	0.00 US74456QCK04
USD2000 P	
NATL. GRID ELECTR 5.818% 31/07/2041	0.00 XS2659226943
JOHNSON CONTROLS INTERNATIONAL PLC	0.00 IE00BY7QL619
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.00 US05584KAH14
KROGER 5.65% 15/09/2064	0.00 US501044DX60
AUSTRALIA GOV. BD. 2.75% 21/11/2027	0.00 AU000XCLWAQ1
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026	0.00 US912828Y958
CROWN CASTLE INTL CORP	0.00 US22822V1017
AMPRION 3.45% 22/09/2027EGS	0.00 DE000A30VPL3
AMERICAN ELECTRIC POWER COMPANY INC	0.00 US0255371017
CANADIAN GOV. BD. 0.25% 1/3/2026	0.00 CA135087L518
VERIZON COMMUNICAT 4.78% 15/02/2035	0.00 US92343VXG64
AIRBNB INC	0.00 US0090661010
CADENT FIN. 0.625% 19/03/2030EUR100000	0.00 XS2320438653
ITALY BUONI POLIEN 5.00% 01/08/2039	0.00 IT0004286966
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.00 JP1201471DC6
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.00 US303075AA30
UK. GILT 1.25% 22/10/2041	0.00 GB00BJQWYH73
EXLSERVICE HLDGS I COM STK USD0.001	0.00 US3020811044
JIANGSU JIANGYIN RURAL COMMERCIAL BANK CO LTD	0.00 CNE100002BL6
NEC ELECTRONICS CORP	0.00 JP3164720009
VODACOM GROUP PTY LTD	0.00 ZAE000132577
SWEDBANK F2V 23/08/203200	0.00 XS2522879654
CADENCE DESIGN SYS 4.70% 10/09/2034	0.00 US127387AP39
OVERSEA-CHINESE BANKING CORP	0.00 SG1504926220
MBANK F2F 11/09/2027	0.00 XS2680046021
DCP MIDSTREAM OPERATING LP 3.25% GTD SNR NTS	0.00 US23311VAK35
15/02/2032 USD1000	
ASSA ABLOY AB	0.00 SE0007100581
MOTABILITY OPERATIONS GR 2.37% 03/JUL/2039	0.00 XS2021481663
ELECTRICITE DE FRA 5.95% 22/04/2034	0.00 US268317AZ75
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.00 XS2264978623
PAYCHEX INC	0.00 US7043261079
WILLIAMS COS INC/T 2.60% 15/03/20311000	0.00 US969457BY52
HKD BNP PARIBAS A/C	0.00
ITALY BUONI POLIEN 3.35% 01/03/2035	0.00 IT0005358806
NATL. AUSTRALIA BANK F2F 03/08/2032	0.00 AU3CB0291284
SOGECAP SOGECAP F2V PERP	0.00 FR0012383982
STATE STREET CORP USD	0.00 US8574771031
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.00 US912810RK60
US. TSY. NOTE/BON 3.125% 15/05/2048	0.00 US912810SC36
NATL. GRID NORTH 4.151% 12/9/2027	0.00 XS2680745119
HANA FINANCIAL GROUP	0.00 KR7086790003
AMPOL FRN 02/12/2081	0.00 AU3FN0064739
ITALY BUONI POLIEN 4.75% 01/09/2028	0.00 IT0004889033
UNIVEST FINANCIAL COM USD5	0.00 US9152711001
PRYSMIAN SPA	0.00 IT0004176001
UK. GILT 4.25% 07/12/2040	0.00 GB00B6460505
QPH FIN. PTY 2.30% 29/7/2027	0.00 AU3CB0273365
ILLUMINA 4.65% 09/09/2026	0.00 US452327AQ25
FRANCE GOV. BD. 3.25% 25/05/2045	0.00 FR0011461037
AEP TEX INC 4.7% SNR NTS 15/05/2032 USD1000 K	0.00 US00108WAP59
ITALY BUONI POLIEN 4.20% 01/03/2034	0.00 IT0005560948
HOLDING D INFRASTRUCTURES DE TRANSP 2.5% SNR	0.00 FR0013510823
EMTN04/05/27 EUR100000 3 REGS	
ROGERS COMMS. 5.30% 15/02/2034	0.00 US775109DF56
POLY PROPERTY SERVICES CO LTD	0.00 CNE100003PV3

NEWCASTLE GREATER MU FRN 14/02/2029	0.00 AU3FN0085023
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.00 US91324PEX69
SPAIN GOV. BD. 1.30% 31/10/2026	0.00 ES00000128H5
SINGAPORE GOV. BD 3.375% 01/09/2033	0.00 SG3261987691
ONEOK INC	0.00 US6826801036
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49 USD2000	0.00 US161175BS22
AGI FIN. PTY FRN 10/7/2030	0.00 AU3FN0079372
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.00 US912810RX81
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.00 US91282CHF14
ENERGY TRANSFER LP 4.2% SNR NTS 15/04/2027 USD2000	0.00 US29273RBK41
CREDIT AGRICOLE FRN 01/06/2028	0.00 AU3FN0078515
BANCO SANTANDER FRN 23/01/2029	0.00 AU3FN0084307
GIVAUDAN - REG	0.00 CH0010645932
MPLX 4.125% 1/3/2027	0.00 US55336VAK61
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.00 DE0001135275
NISOURCE INC 5.25% SNR NTS 15/02/2043 USD1000	0.00 US65473QBB86
ELI LILLY 4.60% 14/08/2034	0.00 US532457CR72
VOLVO TSY. 2.625% 20/2/2026	0.00 XS2534276717
MAPLETREE LOGISTICS TRUST	0.00 SG1S03926213
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.00 AU3FN0055687
VOLKSWAGEN INTL. FIN. F2V PERP	0.00 XS1799939027
DISCOVERY COMMS. 3.95% 15/06/2025	0.00 US25470DBE85
WESTPAC BANKING FRN 27/01/2027	0.00 AU3FN0074563
UBS AG/AUSTRALIA FRN 24/11/2026	0.00 AU3FN0083150
WELLS FARGO F2F 11/02/2031	0.00 US95000U2J10
HSBC HLDGS. FRN 21/03/2034	0.00 AU3FN0085726
WESTPAC BANKING FRN 03/04/2034	0.00 AU3FN0086328
SCENTRE GRP. TST. 1 FRN 10/09/2054	0.00 AU3FN0091567
US. TSY. NOTE/BON 3.125% 15/08/2044	0.00 US912810RH32
ABN AMRO BANK F2F 22/2/2033100000 290	0.00 XS2558022591
CANADIAN GOV. BD. 1.25% 01/06/2030	0.00 CA135087K379
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.00 JP1200861647
INS. AUSTRALIA GRP. FRN 15/06/2045	0.00 AU3FN0047544
ALEXANDER AND BALDWI	0.00 US0144911049
RHEINMETALL AG	0.00 DE0007030009
EVERGY METRO INC 4.2% SNR NTS 15/06/2047 USD2000	0.00 US485134BQ27
COOPERATIEVE RABOBAN FRN 22/05/2026	0.00 AU3FN0078150
DOCEBO ORD SHS	0.00 CA25609L1058
ENEL FIN. INTL. 4.25% 15/6/20256/2025	0.00 US29278GAV05
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.00 DE0001102408
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.00 DE0001102341
NBN 4.75% 28/09/2026	0.00 AU3CB0292597
DBS BANK FRN 16/08/2027	0.00 AU3FN0080313
CANADIAN IMPERIAL BA FRN 21/04/2026	0.00 AU3FN0077574
UTD. O/SEAS. BANK SY FRN 16/03/202626	0.00 AU3FN0076170
JPMORGAN CHASE & CO. 2.963% -FRN SNR 25/01/2033 USD2000	0.00 US46647PCU84
BUNDESobligation 0.00% 09/10/2026	0.00 DE0001141844
JOHN DEERE FINL. 4.90% 28/07/2025	0.00 AU3CB0291078
ROTHESAY LIFE 8.0% 30/OCT/2025	0.00 XS1312953596
ELI LILLY 4.70% 09/02/2034	0.00 US532457CL03
APOLLO GLOBAL MANA COM	0.00 US03769M1062
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
UK. GILT 0.625% 31/7/2035	0.00 GB00BMGR2916
METROPOLITAN LIFE GB FRN 01/12/2025	0.00 AU3FN0057451
UK. GILT 3.75% 29/01/2038	0.00 GB00BQC4R999
SHAFTESBURY CAPITAL PLC	0.00 GB00B62G9D36
NSW PORTS FINANCE 5.042% 19/09/2031	0.00 AU3CB0313591
OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI	0.00
DISCO CORPORATION NPV	0.00 JP3548600000
VICTORIA POWER NETWO FRN 21/04/2026	0.00 AU3FN0059994
ORIGIN ENERGY FIN. 5.35% 26/09/2031	0.00 AU3CB0313625
LX SEMICON CO LTD	0.00 KR7108320003
SAMSUNG BIOLOGICS CO LTD	0.00 KR7207940008
SIRIUSPOINT 7.00% 05/04/2029	0.00 US82969BAA08
NBN 4.20% 14/04/20274/2027	0.00 AU3CB0288397
MERCEDES-BENZ GROUP AG	0.00 DE0007100000

PACCAR FINL. PTY 4.05% 02/06/2025	0.00 AU3CB0289932
DOWDUPONT 4.725% 15/11/2028	0.00 US26078JAD28
UNIVERSITY OF SYDN 3.75% 28/8/2025	0.00 AU3CB0232288
GEN. MOTORS 5.20% 1/4/2045	0.00 US37045VAJ98
DBNGP FIN. PTY 4.225% 28/05/2025	0.00 AU3CB0253417
HYUNDAI CAPITAL SE 3.50% 21/03/2025	0.00 AU3CB0287530
INCITEC PIVOT 4.30% 18/03/2026	0.00 AU3CB0261576
SVENSKA HANDELSBAN 2.95% 24/03/2025	0.00 AU3CB0287605
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
EXELON	0.00 US30161N1019
US. TSY. NOTE/BOND 2.75% 28/02/2025	0.00 US9128283213
UK. GILT 4.25% 7/12/2055	0.00 GB00B06YGN05
AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000	0.00 AU300ENL0021
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.00 FR0014003513
PACIFIC GAS & ELEC 4.95% 1/7/2050	0.00 US694308JN86
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.00 US35805BAC28
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.00 AU3CB0242139
VICINITY CENTRES T 2.60% 27/06/2025	0.00 AU3CB0264505
BASF SE	0.00 DE000BASF111
DEXUS FIN. PTY 4.25% 11/05/2027	0.00 AU3CB0244168
US TREASURY N/B 3.37% 15/AUG/2042	0.00 US912810TK43
UK. GILT 3.25% 22/1/2044	0.00 GB00B8429V04
COMCAST 3.999% 01/11/2049	0.00 US20030NCE94
WOOLWORTHS GRP. 1.85% 20/5/2025	0.00 AU3CB0272219
SPAIN GOV. BD. 5.75% 30/07/2032	0.00 ES0000012411
VIENNA INSURANCE GROUP AG WIENER	0.00 AT0000908504
MS. F2F 19/04/2035	0.00 US61747YFR18
INTERCONTINENTAL H 3.75% 14/8/2025	0.00 XS1275957121
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.00 JP1300301940
YARA INTERNATIONAL ASA 3.148% SNR NTS 04/06/2030 USD1000 144A	0.00 US984851AG07
HONG KONG EXCHANGE & CLEAR	0.00 HK0388045442
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.00 JP1103501J35
INTL. BANK FOR REC 3.30% 14/08/2028	0.00 AU3CB0250652
US. TSY. NOTE/BON 1.125% 15/5/2040	0.00 US912810SR05
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
WESSEX WATER SERV 5.125% 31/10/2032	0.00 XS2569776136
BRISBANE AIRPORT P 3.10% 30/6/2026	0.00 AU3CB0272847
US. TSY. NOTE/BON 2.875% 15/08/2045	0.00 US912810RN00
CIE DE SAINT-GOBAI 3.25% 09/08/2029	0.00 XS2874384279
HYUNDAI CAPITAL AM 4.55% 26/09/202929 USD A 144A	0.00 US44891ADG94
ITALY BUONI POLIEN 6.50% 01/11/2027	0.00 IT0001174611
UK. GILT 4.75% 22/10/2043	0.00 GB00BPJJKP77
GEMTEK TECHNOLOGY CO LTD	0.00 TW0004906003
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
SHINHAN BANK 5.00% 30/08/2028	0.00 AU3CB0256113
UK. GILT 4.75% 07/12/2038	0.00 GB00B00NY175
DANSKE BANK FRN 10/04/2027	0.00 XS2798276270
PHIBRO ANIMAL HEALTH CORP	0.00 US71742Q1067
FRANCE GOV. BD. 1.00% 25/11/2025	0.00 FR0012938116
COMMERZBANK F2V 05/12/203000 956	0.00 DE000CZ45V25
LABORATORY CORP OF 4.80% 01/10/20342034	0.00 US50540RBB78
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00 AU3CB0239754
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.00 JP1300381D38
VOLVO TSY. 3.125% 08/09/2026	0.00 XS2760218185
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.00 US015271BC21
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.00 JP1300341B39
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655% 22/08/2028	0.00 US74977SDR04
SUN LIFE FINANCIAL INC	0.00 CA8667961053
DANONE	0.00 FR0000120644
NATIONAL BANK OF CANADA	0.00 CA6330671034
TARGA RES. 5.50% 15/02/2035	0.00 US87612GAK76
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.00 CA135087M276
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00 AU3CB0268548

US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND 08/54	0.00 US912810UC08
UK. GILT 4.25% 07/03/2036	0.00 GB0032452392
LOBLAW COMPANIES LTD	0.00 CA5394811015
CVS HEALTH 5.125% 20/07/2045	0.00 US126650CN80
MARKEL GRP. 5.00% 05/04/2046	0.00 US570535AQ71
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.00 FR0010371401
ITALY BUONI POLIEN 5.00% 01/08/2034	0.00 IT0003535157
DUPONT DE NEMOURS INC	0.00 US26614N1028
PECO ENERGY 4.60% 15/05/2052	0.00 US693304BD82
ZHENGZHOU YUTONG BUS CO LTD ORD SHS A	0.00 CNE000000PY4
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00 CA135087R481
GSK PLC SPON ADS EACH REP 2 ORD SHS	0.00 US37733W2044
UNITEDHEALTH GRP. 3.70% 15/08/2049	0.00 US91324PDU30
DANSKE BANK F2V 13/4/2027	0.00 XS2586741543
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00 JP1201831P14
PEGATRON CORP	0.00 TW0004938006
UNITED STATES TRE 3.875% 30/09/2029	0.00 US91282CFL00
ABN AMRO BANK F2V 13/10/20266.575% 13/10/2026	0.00 US00084DBC39
NIPPON PROLOGIS REIT INC	0.00 JP3047550003
SWISS CONFEDERATIO 3.50% 08/04/2033	0.00 CH0015803239
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00 IT0005544082
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.00 FR0013234333
HERITAGE FINANCIAL CORP	0.00 US42722X1063
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.00 US912810RQ31
SIEMENS ENERGY AG	0.00 DE000ENER6Y0
TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029	0.00 FR0014006TQ7
EMPRESAS COPEC SA	0.00 CLP7847L1080
CITIZENS FINANCIAL GROUP INC	0.00 US1746101054
OTIS WORLDWIDE 2.565% 15/2/2030	0.00 US68902VAK35
COVIVIO	0.00 FR0000064578
CANADIAN GOV. BD. 4.50% 01/11/2025	0.00 CA135087Q806
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00 FR0013404969
AGI FINANCE PTY L 2.119% 24/06/2027	0.00 AU3CB0281145
SPAIN GOV. BD. 1.45% 31/10/2027	0.00 ES0000012A89
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.00 JP1201761M45
GOLDMAN SACHS CCP EUR BROKER ACCOUNT	0.00
CLEANAWAY WASTE MANAGEMENT LIMITED	0.00 AU000000CWY3
LIFE HEALTHCARE GROUP HOLDINGS LTD	0.00 ZAE000145892
DONGFENG MOTOR CORPORATION	0.00 CNE100000312
LENDLEASE GRP.	0.00 AU000000LLC3
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.00 US91282CGZ86
US. TSY. NOTE/BOND 2.25% 31/12/2024	0.00 US9128283P31
TC ENERGY CORP	0.00 CA87807B1076
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00 JP1300361C33
ITALY BUONI POLIEN 5.75% 01/02/2033	0.00 IT0003256820
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.00 US912810RS96
OVINTIV 5.65% 15/5/2028	0.00 US69047QAB86
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032	0.00 AU3FN0083036
US. TSY. NOTE/BOND 2.75% 30/06/2025	0.00 US912828XZ81
US. TSY. NOTE/BOND 3.00% 31/10/2025	0.00 US9128285J52
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00 AU3CB0275253
DOMINION ENERGY INC 4.7% SNR NTS 01/12/2044 USD 2014D	0.00 US25746UCC18
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.00 JP1024571Q21
BANK OF AMERICA F2F 7/2/2030	0.00 US06051GHQ55
NVENT ELECTRIC PLC COM USD0.01	0.00 IE00BDVJJQ56
HEATHROW FNDG. 4.15% 11/10/2028	0.00 XS1891780691
US. TSY. NOTE/BON 2.625% 31/01/2026	0.00 US9128286A35
UK. GILT 3.75% 22/07/2052	0.00 GB00B6RNH572
COMMONWEALTH EDISO 2.75% 01/09/2051000 131	0.00 US202795JU55
VODAFONE GROUP ORD	0.00 GB00BH4HKS39
TARGA RES. 5.20% 01/07/20272027 USD1000	0.00 US87612KAA07
FIDELITY NATIONAL INFORMATION SERVICES I	0.00 US31620M1062
HUNTINGTON BANCSHARE F2F 8/21/2029	0.00 US446150BC73
SALUTE SERIES 2024-1 1 A FRN 15/06/2056	0.00 AU3FN0086344
UK. GILT 0.375% 22/10/2026	0.00 GB00BNNGP668
PHILLIPS EDISON GR 5.75% 15/07/2034	0.00 US71845JAB44
AUSTRALIA GOV. BD. 0.50% 21/9/2026	0.00 AU0000106411
WAREHOUSES DE PAUWNPV	0.00 BE0974349814

ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.00 CA0194561027
BAXTER INTL. 1.915% 1/2/2027USD1000	0.00 US071813CL19
AUSTRALIA GOV. BD. 3.25% 21-04-2025	0.00 AU3TB0000168
COCA-COLA 2.50% 15/3/2051	0.00 US191216DC18
JPMORGAN CHASE & CO F2F 22/04/2032	0.00 US46647PCC86
THE AARONS COMPAN COM USDO.5 WI	0.00 US00258W1080
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.00 DK0030506886
KENVUE INC	0.00 US49177J1025
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.00 US912810RM27
UK. GILT 3.75% 22/10/2053	0.00 GB00BPCJD997
CRH PLC LONDON LISTING	0.00 IE0001827041
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.00 DE000BU2Z031
UNITED OVERSEAS BANK	0.00 SG1M31001969
ADVANTEST CORP	0.00 JP3122400009
SPAIN GOV. BD. 5.15% 31/10/2028	0.00 ES00000124C5
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.00 US912810RP57
CRITERIA CAIXACORP SA	0.00 ES0140609019
FIRST HORIZON CORP	0.00 US3205171057
ELECTRANET PTY L 2.4737% 15/12/2028	0.00 AU3CB0283034
MEDY TOX INC	0.00 KR7086900008
OVINTIV 5.65% 15/05/2025	0.00 US69047QAA04
CIGNA CORP 4.375% 15/10/2028	0.00 US125523AH38
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.00 AU3TB0000135
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00 CA135087H235
LIFESTYLE COMMUNITIES	0.00 AU000000LIC9
BANQUE FEDERATIVE 1.875% 18/06/202918/06/2029	0.00 FR0013425162
EUR100000 487	
TEREGA SA 0.87% 17/SEP/2030	0.00 FR0013534500
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.00 DE0001102457
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.00 US912810RY64
SINGAPORE GOV. BD. 2.75% 01/03/2046	0.00 SG31A7000004
FISERV 5.15% 15/03/2027	0.00 US337738BJ60
COMMERZBANK AG NPV	0.00 DE000CBK1001
VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000	0.00 US92277GAN79
YARA INTL. 4.75% 01/06/2028D2000 144A	0.00 US984851AF24
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00 JP1201511EC7
GPT	0.00 AU000000GPT8
CHINA RESOURCES DOUBLE CRANE PHARMACEUTICAL CO LTD	0.00 CNE000000Q94
DWPF FIN. PTY 1.90% 04/08/2028	0.00 AU3CB0282010
DOMINION ENERGY INC	0.00 US25746U1097
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.00 DE0001102382
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
APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055	0.00 AU3FN0086559
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.00 DE000BU27006
VOLVO AB - B	0.00 SE0000115446
MACYS INC	0.00 US55616P1049
UNITED KINGDOM GI 0.875% 31/7/2033	0.00
NEXTRACKER INC	0.00 US65290E1010
CEZ 4.25% 11/6/2032	0.00 XS2838370414
ROLLINS INC	0.00 US7757111049
INVITATION HOMES 4.875% 01/02/20355	0.00 US46188BAG77
ROYAL CARIBBEAN GROUP	0.00 LR0008862868
MEXICAN BONOS 8.50% 01/03/202903/29 MXN100 M BONOS	0.00 MX0MGO0001F1
PUBLIC SERVICE ENTERPRISE GROUP INC	0.00 US7445731067
SPAIN GOV. BD. 5.15% 31/10/2044	0.00 ES00000124H4
MEDTRONIC GLOBAL HLDGS S C A 1.375% GTD SNR NTS	0.00 XS2238792332
15/10/2040 EUR100000	
DBS BANK 0.375% 21/11/20240 6	0.00 XS1720526737
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.00 JP1300281845
AUTO TRADER GROUP PLC	0.00 GB00BVVYFW23
LENNOX INTL INC COM	0.00 US5261071071
ASPEN GROUP LTD/AUSTRALIA	0.00 AU000000APZ8
BRIXMOR OPERATING 4.125% 15/05/2029/05/2029 USD2000	0.00 US11120VAH69
DANSKE BANK F2V 22/9/202626	0.00 US23636BBE83
CAMDEN NATIONAL CORP	0.00 US1330341082
PACIFIC GAS & ELEC 3.95% 01/12/2047	0.00 US694308HY69
NESTLE HLDGS. 5.25% 13/3/2026	0.00 USU64106CD47

SEALED AIR 1.573% 15/10/2026D2000	0.00 US81211KAZ30
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00 DE000BU22031
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.00 JP1300811Q17
BANK MILLENNIUM SA F2F 25/09/2029	0.00 XS2905432584
CANADIAN GOV. BD. 2.00% 1/12/2051	0.00 CA135087H722
SYNCHRONY FINANCIAL	0.00 US87165B1035
SEAGATE TECH HLDGS	0.00 IE00BKVD2N49
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.00 DE0001102614
UK. GILT 4.25% 07/09/2039	0.00 GB00B3KJDS62
QBE INSURANCE GROUP F2V 17/06/2046	0.00 XS1423722823
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.00 AU3FN0085361
JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.00 JP1103411FC6
ITALY BUONI POLIEN 3.45% 1/3/2048	0.00 IT0005273013
MONSTER BEVERAGE SHS ORD	0.00 US61174X1090
BUNDESSCHATZANWEIS 2.80% 12/06/2025.01	0.00 DE000BU22015
ITALY BUONI POLIEN 3.45% 01/03/2048	0.00 IT0005273013
TP ICAP PLC	0.00 JE00BMDZN391
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.00 FR0010171975
CPUK FIN. 6.136% 28/8/2031	0.00 XS2603557674
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00 JP1300331A99
BARCLAYS 4.836% 09/05/2028	0.00 US06738EAW57
DEUTSCHE POST AG	0.00 DE0005552004
NBN 0.875% 08/10/2024	0.00 US62878V2C39
AMETEK INC	0.00 US0311001004
GRUPO MEXICO SAB DE CV-SER B	0.00 MXP370841019
MAKEMYTRIP LTD	0.00 MU0295500016
ALIMENTATION COUCHE TARD INC	0.00 CA01626P1484
AEGON F2F 11/04/2048	0.00 US007924AJ23
UK. GILT 1.75% 22-JUL-57	0.00 GB00BD0XH204
FOOT LOCKER INC	0.00 US3448491049
HUATAI SECURITIES CO LTD	0.00 CNE100000LQ8
US BANCORP F2F 12/6/2034	0.00 US91159HJN17
IDEXX LABORATORIES INC	0.00 US45168D1046
ONEOK 4.85% 01/02/2049	0.00 US682680BZ59
AT&T INC 2.9% 04/DEC/2026	0.00 XS1879223565
GS ENGINEERING AND CONSTRUCTION CORP	0.00 KR7006360002
ITALY BUONI POLIEN 2.00% 1/2/2028	0.00 IT0005323032
CENOVUS ENERGY INC COM NPV	0.00 CA15135U1093
BRISTOL-MYERS SQU 4.625% 15/05/2044	0.00 US110122DH81
KANGWON LAND INC	0.00 KR7035250000
PIRAEUS BANK SA FRN 17/07/2029	0.00 XS2845167613
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00 ES0000012124
DOW CHEM. 6.90% 15/5/2053	0.00 US260543DH36
GUANGDONG GOWORLD ORD SHS A	0.00 CNE000000T26
APPLE INC 2.7% 05/AUG/2051	0.00 US037833EK23
SPAIN GOV. BD. 1.50% 30/04/2027	0.00 ES00000128P8
UK. GILT 4.25% 31/07/2034	0.00 GB00BQC82C90
NSW ELECTRICITY N 2.543% 23/9/2030	0.00 AU3CB0274645
DTE ELECTRIC CO 3.7% 15/MAR/2045	0.00 US23338VAE65
IOCHPE MAXION SA	0.00 BRMYPKACNOR7
AMERICA MOVIL ADR REP 20 SR B ORD	0.00 US02390A1016
CGI INC	0.00 CA12532H1047
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.00 US912810RZ30
BUNDESOBLIGATION 0.00% 10/10/2025	0.00 DE0001141828
SABINE PASS LIQUE 5.875% 30/6/2026	0.00 US785592AV86
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.00 AU0000101792
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00 US912810PU60
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00 CA135087E679
TOPSPORTS INTERNATIONAL HOLDINGS LTD	0.00 KYG8924B1041
CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029	0.00 XS2022084367
EUR1000	
BUNDESOBLIGATION 0.0% 10/04/2026	0.00 DE0001141836
MARUBENI CORPORATION	0.00 JP3877600001
DAIWA HOUSE REIT I REIT	0.00 JP3046390005
KONINKLIJKE KPN NV	0.00 NL0000009082
BERKLEY(W.R.)CORP 4.75% SNR NTS 01/08/2044 USD	0.00 US084423AT91
UK. GILT 0.125% 31/1/2028	0.00 GB00BMBL1G81
FASTENAL CO	0.00 US3119001044
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00 US912810RT79
COINBASE GLOBAL INC	0.00 US19260Q1076
ORANGE 5.50% 06/02/2044	0.00 US685218AB52
ICPF FINANCE PTY 2.725% 11/10/2030	0.00 AU3CB0283646

FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00 FR0013257524
T-MOBILE USA 3.00% 15/02/2041	0.00 US87264ABL89
ITALY BUONI POLIEN 5.00% 1/9/2040	0.00 IT0004532559
DARDEN RESTAURANTS INC	0.00 US2371941053
KINDER MOR INC DEL COM	0.00 US49456B1017
SKANDINAVISKA ENSK 3.70% 9/6/2025	0.00 USW8454EAR90
SOMPO HOLDINGS INC NPV	0.00 JP3165000005
UK. GILT 3.75% 7/3/2027	0.00
FIFTH THIRD BANCORP F2F 06/09/2030	0.00 US316773DM97
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00 DE0001102440
VERIS RESIDENTIAL INC	0.00 US5544891048
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00 US853254CG39
GLP JREIT REIT	0.00 JP3047510007
SYSCO CORPORATION COM	0.00 US8718291078
BUNDESobligation 0.0% 16/APR/2027	0.00 DE0001141851
RECKITT BENCKISER GROUP PLC	0.00 GB00B24CGK77
COMCAST 5.25% 26/09/2040	0.00 XS2909746666
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00 JP1201791N14
WR BERKLEY ORD SHS	0.00 US0844231029
JAPAN GOV. TWENTY 1.80% 20/06/2031	0.00 JP1201291B88
JPM. CHASE F2F 22/7/2035	0.00 US46647PEK84
ADIDAS AG	0.00 DE000A1EWWW0
VISTRA CORP	0.00 US92840M1027
SEKISUI HOUSE REIT INC	0.00 JP3047820000
MARRIOTT INTERNATIONAL INC 5% SNR NTS 15/10/2027	0.00 US571903BJ14
USD1000 JJ	
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00 JP1300781P48
SNOWFLAKE INC	0.00 US8334451098
NEXTDC LIMITED ORDINARY FULLY PAID	0.00 AU000000NXT8
ARISTOCRAT LEISURE LTD	0.00 AU000000ALL7
PENSKE TRUCK LEASI 5.75% 24/5/20264/05/2026 USD1000	0.00 US709599BU71
144A	
DEUTSCHE BANK AG/NEW F2F 14/7/2026	0.00 US25160PAJ66
SHANGHAI ALLIST PHARMACEUTICALS ORD SHS A	0.00 CNE100005XJ7
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00 JP1300801PA2
JBS USA LUX JBS US 5.75% 1/4/2033	0.00 US46590XAY22
REGAL REXNORD CORP 6.05% 15/02/2026	0.00 US758750AL75
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00 AU3FN0082608
SINGAPORE GOV. BD. 2.75% 01/04/2042	0.00 SG3254976487
CORTEVA INC	0.00 US22052L1044
TEVA PHARMACEUTICAL SP ADR	0.00 US8816242098
SUMITOMO FORESTRY CO LTD	0.00 JP3409800004
PROLOGIS PROPERTY MEXICO SA DE CV	0.00 MXCFFI170008
BOOKING HOLDINGS 4.00% 15/11/2026	0.00 XS2555218291
FMC 5.15% 18/05/2026	0.00 US302491AW57
ERICSSON LM - B SHS	0.00 SE0000108656
SWISS RE AG	0.00 CH0126881561
CAP. ONE FINL. F2F 30/10/2031	0.00 US14040HDC60
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00 IT0005274805
MICROCHIP TECHNOLOGY INC	0.00 US5950171042
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.00 US53079EBN31
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00 IT0005413171
WELLS FARGO F2F 30/4/2041	0.00 US95000U2Q52
UK. GILT 4.00% 22/1/2060	0.00 GB00B54QLM75
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00 DE0001102549
PENSKE TRUCK LEASI 4.40% 01/07/2027/07/2027 USD1000	0.00 US709599BN39
144A	
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00 IT0005521981
ANGLO AMERICAN PLC	0.00 GB00B1XZS820
AVIO SPA	0.00 IT0005119810
FORD MOTOR COMPANY	0.00 US3453708600
TECHTRONIC INDUSTRIES CO	0.00 HK0669013440
DELL TECHNOLOGIES INC	0.00 US24703L2025
CHENIERE ENERGY INC	0.00 US16411R2085
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00 ES0000012J15
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00 JP1201841P46
BNP PARIBAS FRN 24/02/2028	0.00 FR0014008M24
NUCOR CORP	0.00 US6703461052
SOUTHERN COPPER CORPORATION	0.00 US84265V1052
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00 AU3FN0083648
CHURCH & DWIGHT CO	0.00 US1713401024
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.00 US11133T1034

SPAIN GOV. BD. 4.65% 30-07-2025	0.00 ES00000122E5
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00 JP1300321A34
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.00 JP1300711M79
DNB BANK ASA	0.00 NO0010161896
CK ASSET HOLDINGS HK	0.00 KYG2177B1014
COREBRIDGE FINL. 3.65% 5/4/2027	0.00 US21871XAD12
TRACTOR SUPPLY COMPANY	0.00 US8923561067
FLUTTER ENTERTAINM ORD	0.00 IE00BWT6H894
US TREASURY N/B 3.87% 31/DEC/2029	0.00 US91282CGB19
PEMBINA PIPELINE	0.00 CA7063271034
SPAIN GOV. BD. 2.80% 31/5/2026	0.00 ES0000012L29
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.00 JP1300371C98
OMNICOM GROUP	0.00 US6819191064
ONTO INNOVATION INCOM	0.00 US6833441057
AIB GRP. F2V 30/5/2031000 5	0.00 XS2230399441
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.00 US842400HF31
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00 JP1201691K75
VECTOR INC	0.00 JP3835500004
MITSUBISHI UFJ FINL. F2V 20/07/2027	0.00 US606822BY90
TRUIST FINL. F2F 30/10/2029	0.00 US89788MAQ50
VENTAS REALTY LIMITED PARTNERSHIP 2.5% GTD SNR	0.00 US92277GAW78
NTS01/09/2031 USD	
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00 JP1201811N77
SPAIN GOV. BD. 2.15% 31/10/2025	0.00 ES00000127G9
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00 JP1300581J30
BANK OF NEW ZEALAND 290125 2.16 CB	0.00 NZBNZDT396C0
AUSTRALIA GOV. BD 0.25% 21/11/2025	0.00 AU0000095457
JAPAN GOV. TWENTY 2.00% 20/12/2025	0.00 JP1200841615
EASTROC BEVERAGE GROUP CO LTD	0.00 CNE100005576
HUMANA INC	0.00 US4448591028
FAIRFAX FINL HOLDINGS LTD CAD	0.00 CA3039011026
JAPAN EXCHANGE GROUP TEMP	0.00 JP3183200009
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00 IT0004923998
INFORMA PLC	0.00 GB00BMJ6DW54
ELECTRONIC ARTS INC	0.00 US2855121099
SPAIN GOV. BD. 2.55% 31/10/2032	0.00 ES0000012K61
YUM! BRANDS INC	0.00 US9884981013
US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.00 US912810UD80
CK HUTCHISON HOLDINGS LTD	0.00 KYG217651051
US. TSY. NOTE/BON 2.875% 31/5/2025	0.00 US9128284R87
CONAGRA BRANDS INC	0.00 US2058871029
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.00 BE0000291972
BUNDESobligation 0.00% 11/04/20251	0.00 DE0001141810
HALEON PLC	0.00 GB00BMX86B70
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00 DE0001102531
US. TSY. NOTE/BOND 2.75% 31/8/2025	0.00 US9128284Z04
AGRICULTURAL BANK OF CHINA LTD	0.00 US00850M1027
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00 FR001400FTH3
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00 US797440BW34
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.00 FR001400CMX2
GIGADEVICE SEMICONDUCTOR BEIJING INC	0.00 CNE100003059
OSK MITSUI OSK LINES LTD	0.00 JP3362700001
NETWEALTH GROUP LTD	0.00 AU000000NWL7
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.00 DE0001102564
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00 NL0011819040
IDEX 4.95% 01/09/2029	0.00 US45167RAJ32
GE HEALTHCARE HOLDING LLC	0.00 US36266G1076
SEVEN AND I HOLDINGS NPV	0.00 JP3422950000
CONS. EDISON OF NE 4.30% 01/12/2056	0.00 US209111FK46
UK. GILT 4.25% 12/7/2049	0.00 GB00B39R3707
UBS GROUP CHF0.10 REGD	0.00 CH0244767585
TARGA RES. 6.50% 15/2/2053	0.00 US87612GAD34
SPAIN GOV. BD. 0.70% 30/04/2032	0.00 ES0000012K20
UNICREDIT F2F 15/11/2027	0.00 XS2555420103
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.00 DE0001102416
PRESIDENT CHAIN STORE CORP	0.00 TW0002912003
SPAIN GOV. BD. 0.80% 30/07/2027	0.00 ES0000012G26
AMGEN 5.65% 2/3/2053	0.00 US031162DT45
SOC GEN COLLATERAL	0.00
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00 JP1201751M13
ICON INVS. SIX DA 5.849% 08/05/2029	0.00 US45115AAB08

AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00 AU0000047003
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00 US912828YX25
PANASONIC HOLDINGS CORP	0.00 JP3866800000
US. TSY. NOTE/BON 1.375% 31/8/2026	0.00 US912828YD60
WASION HOLDINGS LT HKD	0.00 KYG9463P1081
DOW INC	0.00 US2605571031
BANK OF AMERICA CORP 3.59% 21/JUL/2028	0.00 US06051GGR48
TESCO ORD	0.00 GB00BLGZ9862
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.00 JP1201861PA6
GRUPO AEROPORTUARIO DEL SURESTE SAB	0.00 MXP001661018
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00 JP1201711L13
TREASURY CORP VICT 2.25% 15/09/2033	0.00 AU35G0002504
NEWDAY FUNDING MASTER ISSUER 2X C FRN 7/15/2032	0.00 XS2834467602
BAKER HUGHES COMPANY	0.00 US05722G1004
SWO EUR RCV EURIB 6M PAY 2.6 240325	0.00
COMCAST CORP 5.5% GTD SNR NTS 15/05/2064 USD1000	0.00 US20030NEG25
GENUS PLC	0.00 GB0002074580
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00 AU000XCLWAX7
BXP INC	0.00 US1011211018
HENNES & MAURITZ	0.00 SE0000106270
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.00 AU0000087454
CANADIAN GOV. 0.50% 01/12/20303	0.00 CA135087L443
TARGA RES. 6.125% 15/3/2033	0.00 US87612GAC50
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00 JP1201671K12
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00 JP1201461D98
SKANDINAVISKA ENS 5.125% 5/3/2027	0.00 US830505AZ66
ENERGY TRANSFER OP 5.00% 15/05/2050	0.00 US29278NAR44
SHENZHEN HEUNGKONG HOLDING CO LTD	0.00 CNE000000WG7
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00 IT0005383309
BANQUE FEDERATIVE 4.125% 13/3/2029	0.00 FR001400GGZ0
STANDARD CHARTERED F2V 16/11/2028	0.00 USG84228FL77
MIRVAC GRP.	0.00 AU000000MGR9
HOTEL PROP. INVS.	0.00 AU000000HPI9
JIANGSU CHANGJIANG ELECTRONICS TECHNOLOGY CO LTD	0.00 CNE000001F05
KIMCO REALTY OP LL 4.85% 01/03/2035	0.00 US49447BAB99
DAIKIN INDUSTRIES	0.00 JP3481800005
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000	0.00 XS2434710799
40	
UK. GILT 0.25% 31/01/2025	0.00 GB00BLPK7110
ERAC USA FIN LLC 4.6% 01/05/2028	0.00 US26884TAV44
SOFTBANK CORP	0.00 JP3732000009
SPAIN GOV. BD. 5.90% 30/07/2026	0.00 ES00000123C7
HENKEL AG & CO KGAA NON VTG PREF	0.00 DE0006048432
T-MOBILE USA 2.55% 15/02/2031	0.00 US87264ACB98
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00 BE0000347568
DSV A/S	0.00 DK0060079531
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 ES00000012L52
JAPAN GOV. THIRTY 1.80% 20/03/2054	0.00 JP1300821Q49
UK. GILT 1.625% 10/22/2054	0.00 GB00BJLR0J16
HYDRO ONE LTD	0.00 CA4488112083
CCP INITIAL MARGIN	0.00
HESS CORP	0.00 US42809H1077
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00 JP1201281B64
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00 IT0005421703
CRH PUBLIC LIMITED ORD SHS	0.00 IE0001827041
JERSEY CENTRAL POWER & LIGHT CO 4.3% SNR NTS	0.00 US476556DC60
15/01/2026 USD2000 144A	
NUTRIEN LTD 4% SNR NTS 15/12/2026 USD2000	0.00 US67077MAE84
VONOVIA SE 1.50% 14/6/2041	0.00 DE000A3E5MK0
TRANSURBAN FINANC 3.974% 12/03/2036	0.00 XS2778764188
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.00 JP1201551FC0
ALNYLAM PHARMACEUTICALS INC	0.00 US02043Q1076
VULCAN MATERIALS CO	0.00 US9291601097
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00 IT0005365165
ENEOS HOLDINGS INC	0.00 JP3386450005
NEXT PLC	0.00 GB0032089863
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00 NL0010721999

ORACLE 4.50% 6/5/2028	0.00 US68389XCM56
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00 JP1201491E67
BANK OF XI AN CO LTD	0.00 CNE100003JB8
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00 IT0005403396
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.00 DE0001102622
MAGAZINE LUIZA SA COM NPV	0.00 BRMGLUACNOR2
ARGENX SE	0.00 NL0010832176
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00 FR0014009O62
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00 IT0005500068
DAE FNDG. 3.375% 20/03/2028	0.00 XS2286303495
UK. GILT 1.125% 31/1/2039	0.00 GB00BLPK7334
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00 JP1201731L76
FOSCHINI GP ZAR	0.00 ZAE000148466
GREAT WALL MOTOR COMPANY H	0.00 CNE100000338
AMADEUS IT HLDGS	0.00 ES0109067019
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00 BE0000331406
CHECK POINT SOFTWARE TECH	0.00 IL0010824113
COOPERATIEVE RABOBAN F2V 24/09/2026	0.00 US74977SDJ87
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00 JP1201851P76
M & T BANK CORPORATION	0.00 US55261F1049
QBE INSURANCE GROUP LTD	0.00 AU000000QBE9
PPG INDS. 1.20% 15/03/2026	0.00 US693506BU04
SIEMENS FINANCIER 3.625% 22/2/2044	0.00 XS2769892600
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00 JP1201741LA9
COX COMMS. 2.60% 15/06/20316% 15/06/2031	0.00 US224044CN54
EXPEDIA GROUP INC	0.00 US30212P3038
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00 JP1201521F37
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00 IT0005127086
SARTORIUS AG VORZUG	0.00 DE0007165631
SPAIN GOV. BD. 1.60% 30/04/2025	0.00 ES00000126Z1
BANCO DE SABADELL F2V 16/08/203300000 5 REGS	0.00 XS2588884481
WOLTERS KLUWER NV 0.25% 30/MAR/2028	0.00 XS2324836878
TARGA RES. 4.20% 01/02/2033	0.00 US87612GAA94
ENEL FIN. INTL. 1.875% 12/7/2028	0.00 USN30706VD93
FORD MOTOR CREDIT 7.35% 06/03/2030	0.00 US345397C684
UNION PACIFIC 5.15% 20/01/20630	0.00 US907818GD49
XCEL ENERGY INC	0.00 US98389B1008
COMMERZBANK F2F 25/03/2029	0.00 DE000CZ439B6
WESTERN MIDSTREAM 4.05% 01/02/2030	0.00 US958667AC17
WHITBREAD PLC	0.00 GB00B1KJJ408
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.00 MYBMO2000028
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.00 BE0000334434
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00 JP1201501E99
CANADIAN GOV. 1.50% 01/12/2031	0.00 CA135087N266
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00 JP13002918A0
KINROSS GOLD CORP	0.00 CA4969024047
DIAMONDBACK ENERGY 5.90% 18/04/2064	0.00 US25278XBB47
NETHERLANDS GOV. B 0.25% 15/07/2025	0.00 NL0011220108
AMERICAN HEALTHCARE REIT ORD SHS	0.00 US3981823038
SPAIN GOV. BD. 0.00% 31/5/2025	0.00 ES0000012K38
CAPGEMINI SA	0.00 FR0000125338
POWER ASSETS HOLDINGS LIMITED	0.00 HK0006000050
MICROSOFT CORP 2.525% 01/06/2050	0.00 US594918CC64
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00 DE0001135366
BUONI POLIENNALI D 1.25% 01/12/20260 REGS	0.00 IT0005210650
HCA 5.45% 15/09/2034	0.00 US404121AK12
ATMOS ENERGY 5.75% 15/10/2052	0.00 US049560AY17
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00 IT0005519787
SLOVENSKA SPORITELNA F2F 4/10/2028	0.00 AT0000A377W8
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00 AU000XCLWAG2
AEP TRANSMISSION CO LLC 2.75% SNR NTS 15/08/2051	0.00 US00115AAN90
USD1000 N	
WONIK IPS CO LTD	0.00 KR7240810002
E.ON SE	0.00 DE000ENAG999
HYUNDAI CONSTRUCTION EQUIPMENT	0.00 KR7267270007
EQUITABLE HLDGS IN COM	0.00 US29452E1010
SPAIN GOV. BD. 2.35% 30/07/2033	0.00 ES00000128Q6
MARTIN MARIETTA MATERIALS	0.00 US5732841060
KYOCERA CORP	0.00 JP3249600002
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00 BE0000341504
CREDIT SUISSE GRP. F2F 02/04/2032	0.00 CH1174335740

CORNING INC	0.00	US2193501051
BAYER AG	0.00	DE000BAY0017
FORD MOTOR CREDIT CO LLC 7.122% SNR NTS	0.00	US345397D674
07/11/2033USD200000		
UK. GILT 1.75% 22/1/2049	0.00	GB00BFWFPP71
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00	US912810QA97
PRESS METAL ALUMIN NPV	0.00	MYL88690O009
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00	JP1400151N57
TURKIYE IS BANKASI-C	0.00	TRAI5CTR91N2
BERKSHIRE HATHAWAY 4.50% 01/02/2045	0.00	US084659AF84
NRG ENERGY INC 2.45% GTD SNR SEC NTS 02/12/2027	0.00	US629377CP59
USD2000		
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00	CA135087M847
RAIFFEISEN BANK INTL F2F 31/05/20302030 EUR100000 REGS	0.00	XS2826609971
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00	JP1300611K15
UK. GILT 1.50% 31/7/2053	0.00	GB00BM8Z2V59
IRON MTN INC NEW COM NPV	0.00	US46284V1017
SHANGHAI TUNNEL ENGINEERING CO LTD	0.00	CNE000000B83
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
ALIMENTATION COUC 5.267% 12/2/20344	0.00	US01626PAU03
HUMANA 4.95% 01/10/2044	0.00	US444859BE13
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00	DE0001102598
ING GROEP F2F 11/09/2027	0.00	US456837BF96
OCCIDENTAL PETROLEUM CORP	0.00	US6745991058
STEEL DYNAMICS INC	0.00	US8581191009
ISUZU MOTORS	0.00	JP3137200006
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00	NL0000102317
HEIDELBERGCEMENT AG	0.00	DE0006047004
ENGIE 5.625% 10/04/2034	0.00	US29286DAB10
MEDIOBANCA BANCA DI ITL	0.00	IT0000062957
JAPAN HOTEL REIT INVESTMENT CORP	0.00	JP3046400002
TAV HAVALIMANLARI HOLDING AS	0.00	TRETAHVH00018
UK. GILT 3.50% 22/07/2068	0.00	GB00BBJNQY21
THAMES WATER UTILI 8.25% 25/4/2040	0.00	
BROADCOM INC 3.419% 15/04/2033	0.00	US11135FBK66
CHUGAI PHARMACEUTICAL JPY	0.00	JP3519400000
JEFFERIES FINANCI 5.875% 21/07/2028	0.00	US47233WBM01
NESTLE CAPITAL COR 5.10% 12/03/2054	0.00	US64105MAD39
MURATA MANUFACTURING CO	0.00	JP3914400001
COMCAST 5.35% 15/11/2027	0.00	US20030NEA54
APARTMENT INV&MGMT COM	0.00	US03748R7474
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00	IT0005445306
INTESA SANPAOLO S P A SPONSORED ADR	0.00	US46115H1077
COX COMMS. 2.95% 1/10/2050	0.00	US224044CM71
COSTAR GROUP INC COM	0.00	US22160N1090
ROCKWELL AUTOMATION INC	0.00	US7739031091
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00	JP1300691M16
NICK SCALI FURNITURE	0.00	AU000000NCK1
ASR NEDERLAND NV	0.00	NL0011872643
Income Due - BRL	0.00	
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00	FR0013515806
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00	JP1201771M76
SPAIN GOV. BD. 3.50% 31/5/2029	0.00	ES0000012M51
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.00	AU000000WOW2
UK. GILT 6.00% 07/12/2028	0.00	GB0002404191
AMERICAN TOWER 5.80% 15/11/2028	0.00	US03027XCE85
EDP RENOVAVEIS SA	0.00	ES0127797019
SOUTHERN CALIFORNI 4.65% 01/10/2043	0.00	US842400F213
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00	DE0001102473
SPAIN GOV. BD. 0.60% 31/10/2029	0.00	ES0000012F43
ALEXANDRIA REAL E 5.625% 15/05/205415/05/2054 USD1000	0.00	US015271BD04
JEFFERIES FINANCIAL GROUP INC 2.75% 15/10/2032	0.00	US47233JDX37
MIPS AB	0.00	SE0009216278
UNITED KINGDOM GI 4.125% 22/7/2029	0.00	GB00BQC82B83
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00	IT0005467482
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00	BE0000335449
ITALY BUONI POLIEN 1.65% 01/03/2032	0.00	IT0005094088
HCA 5.45% 1/4/2031	0.00	US404119CT49

ORACLE CORP 3.8% SNR NTS 15/11/2037 USD2000	0.00 US68389XBP96
YOUNGOR GROUP CO LTD	0.00 CNE000000XR2
COCA-COLA FEMSA S.UNITS	0.00 MX01K0000002
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00 JP1201531F68
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00 CA135087J397
SINGAPORE TECH ENG SGD	0.00 SG1F60858221
OCCIDENTAL PETROLE 5.55% 01/10/2034	0.00 US674599EL59
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00 DE0001135176
PIEDMONT NATURAL G 2.50% 15/3/2031	0.00 US720186AN51
CONOCOPHILLIPS 5.7% GTD SNR NTS 15/09/2063 USD1000	0.00 US20826FBH82
PARTNERS GROUP	0.00 CH0024608827
KAZMUNAYGAS NATL. 6.375% 24/10/2048/10/2048	0.00 XS1807299331
USD200000 15	
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00 BE0000357666
WEC ENERGY GROUP INC	0.00 US92939U1060
MAYVILLE ENGINEERING CO INC	0.00 US5786051079
INTL. BANK FOR REC 1.25% 10/12/2030	0.00 NZIBDDT017C5
KEYCORP F2F 06/03/2035	0.00 US49326EEP43
WHARF REAL ESTATE HKD	0.00 KYG9593A1040
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00 JP1300141445
Outstanding Settlement Receipts - PLN	0.00
WATSCO INC	0.00 US9426222009
HCA 5.25% 15/04/2025	0.00 US404119BQ19
ZSCALER INC	0.00 US98980G1022
RIO TINTO LIMITED	0.00 AU000000RIO1
CAP. ONE FINL. F2F 26/7/2030	0.00 US14040HDG74
BRIDGESTONE CORP	0.00 JP3830800003
SOUTHERN GAS CAP. 4.40% 30/5/2047000 2017-A	0.00 US8426EPAC26
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
JYSKE BANK A/S F2F 26/10/2028	0.00 XS2615271629
BILIBILI INC ORD SHS	0.00 KYG1098A1013
AEP TEXAS 5.45% 15/05/2029	0.00 US00108WAS98
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
SANTOS FIN. 6.875% 19/09/20333	0.00 US803014AB57
FLORIDA POWER & LI 3.95% 01/03/2048	0.00 US341081FQ54
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00 CA8849038085
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00 CA135087XW98
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00 IT0005422891
ON SEMICONDUCTOR CORPORATION	0.00 US6821891057
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00 JP1400041B55
KUAISHOU TECHNOLOGY	0.00 KYG532631028
ARES MANAGEMNT COR COM	0.00 US03990B1017
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.00 US969457CN88
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00 IT0005345183
OWENS CORNING INC	0.00 US6907421019
RYOHIN KEIKAKU CO NPV	0.00 JP3976300008
ZF FINANCE GMBH 3.75% 21/09/20280000 2	0.00 XS2231331260
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00 CA135087F825
UNITED MIZRAHI BANK LIMITED	0.00 IL0006954379
AXON ENTERPRISE I COM USD 0.00001	0.00 US05464C1018
WEA FIN. WESTFIELD 4.75% 17/09/2044	0.00 US92890HAD44
Income Due - AUD	0.00
FIFTH THIRD BANCORP	0.00 US3167731005
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
GOERTEK INC	0.00 CNE10000BP1
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
SK Inc	0.00 KR7034730002
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00 IT0005170839
SIRIUS REAL ESTATE LTD	0.00 GG00B1W3VF54

US. TSY. NOTE/BON 5.375% 15/02/2031	0.00 US912810FP85
M&G F2V 20/10/2048	0.00 XS1888930150
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00 AU000XCLWAI8
CITIGROUP INC F2F 13/02/2035	0.00 US172967PG03
SK HYNIX 5.50% 16/01/2027	0.00 USY8085FBT67
BUREAU VERITAS SA	0.00 FR0006174348
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00 IT0005083057
WOODSIDE ENERGY GROUP LTD ORDINARY FULLY PAID	0.00 AU0000224040
SWEDBANK 6.136% 12/09/2026	0.00 XS2678312112
WHEATON PRECIOUS M COM NPV	0.00 CA9628791027
AMERICAN TOWER 5.25% 15/7/2028	0.00 US03027XCC20
INVINCIBLE INVESTMENT CORP REIT	0.00 JP3046190009
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.00 FR001400NBC6
CENTERPOINT ENERGY 4.10% 1/9/2047	0.00 US15189WAI99
DIAMONDBACK ENERGY 5.40% 18/04/2034	0.00 US25278XAZ24
URBAN EDGE PPTYS COM USD	0.00 US91704F1049
JEFFERIES FINL. G 2.625% 15/10/2031/2031 USD1000	0.00 US47233JGT97
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.00 ES00000127A2
DIAMONDBACK ENERGY INC	0.00 US25278X1090
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.00 JP12011419C6
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00 JP1300771P16
WESTERN GAS PARTNE 4.65% 01/07/2026	0.00 US958254AF13
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00 IT0005363111
SK HYNIX 6.25% 17/1/2026	0.00 USY8085FB185
NATWEST GRP. F2V 02/03/2027	0.00 US639057AJ71
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00 IT0005162828
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.00 JP1201121975
BBVA BANCOMER SA/T 5.25% 10/09/20292029	0.00 USP1S81BAC21
WESTLAKE CORPORATION 2.875% SNR NTS 15/08/2041 USD1000	0.00 US960413AY89
NOMURA HOLDINGS INC	0.00 JP3762600009
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
KOREA(REPUBLIC OF) 3.25% SNR BDS 10/06/2027 KRW100000	0.00 KR103501GE64
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00 US65339KBW99
THE WAREHOUSE GROUP LIMITED	0.00 NZWHSE0001S6
BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026	0.00 IT0005454241
HOKUETSU INDUSTRIES CO LTD	0.00 JP3841400009
LA MONDIALE SAM F2V 26/1/2047EGS	0.00 XS1556395710
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00 XS1580239207
BARCLAYS 5.20% 12/05/2026	0.00 US06738EAP07
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00 IT0005433195
UBS GRP. F2F 13/08/2030	0.00 US902613AA61
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00 NL0012818504
UTD. AIRLINES 4.375% 15/04/2026	0.00 US90932LAG23
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00 JP1300421E39
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00 BE0000345547
ENTERGY CORP NEW	0.00 US29364G1031
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.00 JP1201801N46
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00 JP1300461F39
HD HYUNDAI	0.00 KR7267250009
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.00 AU000000TCL6
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00 AU3TB0000150
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00 DE0001135085
BIM BIRLESIK MAGAZALAR AS	0.00 TREBIMM00018
VERISIGN INC	0.00 US92343E1029
SPAIN GOV. BD. 1.20% 31/10/2040	0.00 ES0000012G42
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00 IT0001086567
SCENTRE GRP. TRUS 4.75% 24/09/2080SD200000 REGS	0.00 USQ8053LAA28
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00 JP1200951760
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP PARIBAS	0.00
ATLAS COPCO AB SER`B` NPV (POST SPLIT)	0.00 SE0017486897
ORIENTAL LAND CO LTD	0.00 JP3198900007
CANADIAN GOV. BD. 1.25% 1/3/2025	0.00 CA135087K528
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.00 US744448DA65
ATLAS ARTERIA	0.00 AU0000013559

BANQUE OUEST AFRIC 4.70% 22/10/2031/2031 USD1000 REGS	0.00 XS2063540038
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.00 US24422EXB00
TENNET HLDG. 0.875% 03/06/20300000 16	0.00 XS2002491780
HYUNDAI ROTEM CO	0.00 KR7064350002
BRISTOL-MYERS SQUI 4.90% 22/02/2027	0.00 US110122EE42
TOYOTA INDUSTRIES CORPORATION	0.00 JP3634600005
OPEN TEXT CORP	0.00 CA6837151068
HAIER SMART HOME C	0.00 CNE1000048K8
AXA SA F2F 11/7/2043	0.00 XS2610457967
PERNOD-RICARD SA	0.00 FR0000120693
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00 JP1200931739
INDEPENDENCE REALTY TRUST INC	0.00 US45378A1060
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00 US233853AV24
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.00 JP12009216C0
GENOMMA LAB INTERNACIONAL- B	0.00 MX01LA010006
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00 XS2027400063
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
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00 JP1201721L45
LA MONDIALE SAM F2V 18/1/2048GS	0.00 XS1751476679
WILLIS TOWERS WATS COM	0.00 IE00BDB6Q211
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00 JP1200851630
CHARTER COMMUN INC COM	0.00 US16119P1084
SPAIN GOV. BD. 3.90% 30/07/2039	0.00 ES0000012L60
STELLANTIS N V	0.00 NL00150001Q9
CNH INDL. CAP. 5.50% 12/01/2029	0.00 US12592BAR50
KEYSIGHT TECHNOLOGCOM USD	0.00 US49338L1035
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00 DE0001135226
AISIN CORPORATION NPV TEMP	0.00 JP3102000001
ARCHER DANIELS MIDLAND CO COM STK NPV	0.00 US0394831020
SBA COMMUNICATIONS COM	0.00 US78410G1040
NN GROUP NV	0.00 NL0010773842
SK HYNIX 1.50% 19/1/2026	0.00 USY8085FBA76
DOVER CORPORATION COM	0.00 US2600031080
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00 JP1201781MA3
PPG INDUSTRIES INC	0.00 US6935061076
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00 DE0001102515
AKER BP 3.10% 15/7/2031	0.00 US55037AAB44
THE HERSHEY COMPANY	0.00 US4278661081
BUONI POLIENALI DEL TES 4.1% 01/FEB/2029	0.00 IT0005566408
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00 JP1200781563
PERMIAN RES. OPERA 6.25% 01/02/2033	0.00 US71424VAB62
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00 JP1300751N79
KAZMUNAYGAS NATIONAL CO 3.5% 14/APR/2033	0.00 XS2242422397
ANTHEM 3.60% 15/03/2051	0.00 US036752AS28
MEBUKIFINANCIAL G NPV	0.00 JP3117700009
LULULEMON ATHLETIC	0.00 US5500211090
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00 US015857AF21
CHENIERE US CHRIS 5.125% 30/06/2027	0.00 US16412XAG07
SPAIN GOV. BD. 1.90% 31/10/2052	0.00 ES0000012K46
SSE PLC	0.00 GB0007908733
MASCO CORP USD	0.00 US5745991068
DENSO CORP NPV	0.00 JP3551500006
ENACT HLDGS INC COM	0.00 US29249E1091
BOUYGUES	0.00 FR0000120503
SUMITOMO RUBBER INDUSTRIES	0.00 JP3404200002
MICROSOFT 2.50% 15/9/2050	0.00 US594918CW29
JAPAN GOV. TEN YEA 0.40% 20/03/2025	0.00 JP1103381F34
ASHTAD CAP. 1.50% 12/08/2026	0.00 US045054AN37
KONINKLIJKE PHILIPS NV	0.00 NL0000009538
NOVOZYMES A S	0.00 DK0060336014
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.00 CA46071W2058
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00 IT0005582421
MICHELIN CGDE	0.00 FR001400AJ45
AKAMAI TECHNOLOGIES	0.00 US00971T1016
UK. GILT 2.50% 7/22/2065	0.00 GB00BYMZX75
JAPANESE YEN	0.00
EVEREST GROUP LTD	0.00 BMG3223R1088
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00 JP13002717A6

JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.00 JP1103441G98
SPAIN GOV. BD. 2.70% 31/10/2048	0.00 ES0000012B47
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00 JP1300681LA7
FUJI ELECTRIC CO LTD	0.00 JP3820000002
DTE ENERGY CO USD	0.00 US2333311072
ENERGY TRANSFER 6.40% 1/12/2030	0.00 US29273VAT70
CHF BNP PARIBAS A/C	0.00
FANUC CORP NPV	0.00 JP3802400006
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00 JP1201391C86
DENMARK GOV. BD. 4.50% 15/11/2039	0.00 DK0009922320
GEN. MOTORS 6.60% 01/04/2036	0.00 US37045VAK61
AJINOMOTO CO INC JPY	0.00 JP3119600009
BANK OF AMERICA F2F 19/6/2041	0.00 US06051GJE08
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00 BE0000349580
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00 IT0005556011
LASERTEC CORP NPV	0.00 JP3979200007
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00 FR0014004J31
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00 CA135087P998
WEYERHAEUSER CO USD	0.00 US9621661043
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.00 US644188BH66
ATHORA NETHERLANDS F2V 31/08/2032	0.00 XS2468390930
CANADIAN GOV. BD. 3.50% 1/3/2028	0.00 CA135087P576
CHRISTCHURCH CITY HOLDINGS LIMITED 201224 PNOTE	0.00 NZCCHDT076C2
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00 US571903BG74
UK. GILT 0.875% 31/01/2046	0.00 GB00BNNGP775
RYDER SYS INC USD	0.00 US7835491082
RANDON SA IMPLEMENTOS E PARTICIPACOES	0.00 BRRAPTACNPR4
COLOMBIAN PESO	0.00
GARMIN ORD	0.00 CH0114405324
PRINCIPAL FINANCIAL GROUP	0.00 US74251V1026
HUBSPOT INC	0.00 US4435731009
WEA FIN. WESTFIELD 4.75% 17/09/2044NTS 17/09/2044	0.00 USU94299AD35
USD200000	
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.00 FR001400PM68
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00 ES0000012I32
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00 BE0000360694
GRUPO FINANCIERO INBURSA SAB DE CV	0.00 MXP370641013
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
KROGER 5.00% 15/09/2034	0.00 US501044DV05
AMBANK HOLDING BHD	0.00 MYL1015O0006
CHOW TAI FOOK JEWELRY	0.00 KYG211461085
BUONI POLIENALI 0.95% 01/06/2032	0.00 IT0005466013
ALFA SAB DE CV	0.00 MXP000511016
GLOBAL PAYMENTS INC	0.00 US37940X1028
PERM. TSB GRP. HLDGS F2F 30/6/2029	0.00 XS2641927574
BANCO SANTANDER M 5.375% 17/4/2025	0.00 USP1507SAH06
BROWN BROWN INC	0.00 US1152361010
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00 IT0005240830
PRUDENTIAL PLC	0.00 GB0007099541
SPAIN GOV. BD. 3.45% 30/7/2043	0.00 ES0000012K95
BAYERISCHE MOTOREN WERKE AG	0.00 DE0005190003
HUBEI CHUTIAN SMART COMMUNICATION CO LTD	0.00 CNE000001GW5
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00 JP1200971792
TRANE TECHS. FINC. 5.10% 13/6/2034	0.00 US892938AB79
MS. F2F 18/04/2030	0.00 US61747YFQ35
UK. GILT 0.625% 22/10/2050	0.00 GB00BMBL1F74
PURE STORAGE INC	0.00 US74624M1027
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00 JP1201641J38
ITALY BUONI POLIEN 1.20% 15/08/2025	0.00 IT0005493298
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00 BE0000354630
INTEL 5.60% 21/2/2054	0.00 US458140CM03
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00 JP1201591GC4
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00 JP1201651J76
TYLER TECHNOLOGIES INC	0.00 US9022521051
CIA ENERGETICA MINAS GER PRF	0.00 BRCMIGACNPR3
DASSAULT SYSTEMES SE	0.00 FR0014003TT8
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00 BE0000337460
UBER TECHS. 4.80% 15/09/2034	0.00 US90353TAP57
JBS USA LUX JBS US 3.00% 15/5/2032	0.00 US46590XAP15
SWISS LIFE HOLDING AG	0.00 CH0014852781

PUBLICIS GROUPE	0.00	FR0000130577
GEN. MOTORS 6.25% 02/10/2043	0.00	US37045VAF76
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00	JP1201581G90
NOMURA RESEARCH INSTITUTE LTD	0.00	JP3762800005
ASSURANT INC	0.00	US04621X1081
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00	IT0005419848
BIOGEN INC	0.00	US09062X1037
ORACLE 5.55% 6/2/2053	0.00	US68389XCQ60
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00	NL0015000QL2
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00	JP1201621H91
COMMERCIAL INTL BK GDR REP 1 ORD EGP10 R	0.00	US2017122050
MARRIOTT INTL. MD 4.90% 15/04/2029	0.00	US571903BL69
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00	AU0000143901
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00	IT0005484552
FIRSTENERGY CORP USD	0.00	US3379321074
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00	DE0001135069
APPLOVIN CORP	0.00	US03831W1080
SUMITOMO ELECTRIC	0.00	JP3407400005
VESUVIUS PLC ORD GBP 0.00	0.00	GB00B82YXW83
INTL FLAVORS & FRAGRANCES USD	0.00	US4595061015
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00	IT0005437147
SANDVIK AB	0.00	SE0000667891
UK. GILT 1.50% 7/22/2047	0.00	GB00BDCHBW80
CDW CDW FIN. 5.10% 01/03/2030	0.00	US12513GBK40
CELESTICA INC COM NPV	0.00	CA15101Q2071
AMEREN CORP	0.00	US0236081024
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00	IT0005416570
SHANDONG WIT DYNE HEALTH CO LTD	0.00	CNE000000Z28
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00	IT0005494239
MERCK & CO INC 4.9% SNR NTS 17/05/2044 USD2000	0.00	US58933YBL83
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00	NL0015031501
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.00	JP3585800000
ANHUI EXPRESSWAY CO	0.00	CNE1000001X0
COCA-COLA 5.40% 13/05/2064	0.00	US191216DT43
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00	IT0005561888
HEINEKEN NV	0.00	NL0000009165
MICROSTRATEGY COM USD0.001 CLASS A	0.00	US5949724083
ESTEE LAUDER COMPANIES	0.00	US5184391044
ERSTE GROUP BANK AG	0.00	AT0000652011
T ROWE PRICE GROUP	0.00	US74144T1088
FORTIS INC	0.00	CA3495531079
JPM. CHASE F2F 23/01/2030	0.00	US46647PEB85
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00	IT0005514473
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00	US912810PW27
MAXIS BHD	0.00	MYL60120O0008
SMURFIT WESTROCK P ORD USD0.001 DI	0.00	IE00028FXN24
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00	NL0014555419
RAYMOND JAMES FINL	0.00	US7547301090
BUONI POLIENNALI D 0.60% 01/08/2031	0.00	IT0005436693
ANTHEM 5.10% 15/1/2044	0.00	US94973VBF31
TAKE TWO INTERACTIVE SOFTWARE INC	0.00	US8740541094
KROGER 4.60% 15/08/2027	0.00	US501044DS75
PACIFICORP 4.125% 15/01/2049	0.00	US695114CT39
NUTRIEN LTD COM NPV	0.00	CA67077M1086
EMCOR GROUP INC	0.00	US29084Q1004
SWISSCOM AG	0.00	CH0008742519
WSP GLOBAL INC	0.00	CA92938W2022
UK. GILT 1.625% 22-OCT-71	0.00	GB00BFMNC652
AU OPTRONICS CORP	0.00	TW0002409000
FORTESCUE LTD ORDINARY FULLY PAID	0.00	AU000000FMG4
NUTRIEN 5.25% 15/01/2045	0.00	US67077MAS70
SNAP ON INC	0.00	US8330341012
DOMINION ENERGY SOUTH CAROLINA INC 5.1% 1MTG BDS 01/06/2065 USD1000	0.00	US837004CJ73
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK N.A.	0.00	
SPAIN GOV. BD. 3.45% 30/07/2066	0.00	ES00000128E2
KAO CORPORATION	0.00	JP3205800000
KONE CORPORATION NEW	0.00	FI0009013403
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00	JP1400131L54
KAWASAKI KISEN KAI NPV	0.00	JP3223800008

JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00 JP1201251B37
MOLSON COORS BEVERAGE CO	0.00 US60871R2094
FUT PUT DEC 24 T-NOTE OPTION 1135	0.00
ROGERS COMMUNICATIONS INC-B	0.00 CA7751092007
ASICS ORD SHS	0.00 JP3118000003
HEALTH CARE SERV. 5.20% 15/06/2029	0.00 US42218SAK42
RWE AG	0.00 DE0007037129
METROPOLITAN BANK & TRUST COMPANY	0.00 PHY6028G1361
KOMATSU LTD JPY	0.00 JP3304200003
EVEREST REINSURANCE HLDG 3.12% 15/OCT/2052	0.00 US299808AJ43
LOGITECH INTERNATIONAL SA	0.00 CH0025751329
LYONDELLBASELL INDUSTRIES	0.00 NL0009434992
TECK RESOURCES LTD-CLS B	0.00 CA8787422044
HANMI FINANCIAL CORP	0.00 US4104952043
HUNTINGTON BANCSHARES INC	0.00 US4461501045
OCCIDENTAL PETROLE 5.20% 01/08/2029	0.00 US674599EJ04
TOYOTA BOSHOKU CORPORATION	0.00 JP3635400009
UK. GILT 4.00% 22/10/2063	0.00 GB00BMF9LF76
DECKERS OUTDOOR ORD SHS A	0.00 US2435371073
ESSENTIAL PROPERTIES REALTY TRUST INC	0.00 US29670E1073
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.00 JP1201451D66
HALLIBURTON CO	0.00 US4062161017
TDK CORP NPV TEMP	0.00 JP3538800008
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00 NL0012171458
TFI INTERNATIONAL INC	0.00 CA87241L1094
SMC CORP	0.00 JP3162600005
FERROVIAL SE EURO.01	0.00 NL0015001F58
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00 JP1300401D91
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00 JP1201431D38
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00 DE0001030708
RPM INTERNATIONAL INC	0.00 US7496851038
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00 NL00150012X2
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.00 JP1201701KA5
SMITH A.O CORP	0.00 US8318652091
NICE LTD	0.00 IL0002730112
NUTANIX INC	0.00 US67059N1081
CBOE GLOBAL MARKET	0.00 US12503M1080
VORNADO REALTY TRUST	0.00 US9290421091
COMERICA F2F 30/01/2030	0.00 US200340AW72
ORACLE 4.10% 25/03/2061	0.00 US68389XCB91
KOREA HOUSING FIN 3.714% 11/04/2027	0.00 XS2545732484
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00 JP1300671L78
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00 JP1201481E36
TRANSCANADA PIPEL 4.875% 15/05/2048	0.00 US89352HAY53
DKK BNP PARIBAS A/C	0.00
CNA FINL. 5.125% 15/2/2034	0.00 US126117AY60
FRANCO NEVADA CORP	0.00 CA3518581051
ADVANCE RES INV REIT	0.00 JP3047160001
Income Due - GBP	0.00
HEXAGON AB	0.00 SE0015961909
MARRIOTT INTL. MD 3.50% 15/10/2032USD1000 GG	0.00 US571903BF91
SANWA HOLDINGS CORPORATION	0.00 JP3344400001
MARS INC 4.75% 20/4/2033A	0.00 US571676AV71
COLES GROUP LTD	0.00 AU0000030678
TELEDYNE TECHNOLOGIES INC	0.00 US8793601050
STMICROELECTRONICS NV	0.00 NL0000226223
EVERSOURCE ENERGY COM	0.00 US30040W1080
MCCORMICK AND COMPANY INC	0.00 US5797802064
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00 IT0005425233
NETHERLANDS GOVER 0.00% 15/07/2031	0.00 NL00150006U0
KINGDOM OF BELGIUM 4.50% 28/03/2026	0.00 BE0000324336
LINDT & SPRUENGLI AG-REG	0.00 CH0010570759
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.00 US53079EBJ29
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00 JP1201401C92
MERCK KGAA	0.00 DE0006599905
DEVON ENERGY CORPORATION	0.00 US25179M1036
NAFCO CO LTD	0.00 JP3651160008
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00 CA135087ZS68
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00 JP1400091G59
MARS 3.60% 01/04/203444A	0.00 US571676AC90
FERGUSON ENTERPRIS USD0.0001	0.00 US31488V1070
NEXTERA ENERGY CAP 2.25% 1/6/2030	0.00 US65339KBR05

ITALY BUONI POLIEN 3.80% 15/4/2026	0.00	IT0005538597
MARKEL CORPORATION	0.00	US5705351048
AEON CO LTD	0.00	JP3388200002
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.00	AU0000274706
DL E&C CO LTD KRW500	0.00	KR7375500006
WEST PHARMACEUTICAL SERVICES	0.00	US9553061055
RESTAURANT BRNDS ICOM NPV	0.00	CA76131D1033
COPT DEFENCE PROPERTIES	0.00	US22002T1088
ASAHI GROUP HLD TEMP	0.00	JP3116000005
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.00	ES0167050915
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00	JP1300261748
KELLANOVA	0.00	US4878361082
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00	IT0005495731
SUMITOMO CORP JPY	0.00	JP3404600003
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00	DE0001102572
YUANTA FINANCIAL HOLDINGS CO	0.00	TW0002885001
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00	JP1300571HC4
SUZUKI MOTOR CORP	0.00	JP3397200001
SWEDBANK AB	0.00	SE0000242455
RED ELECTRICA DE ES	0.00	ES0173093024
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00	JP1400051C51
NEXANS SA	0.00	FR0000044448
MEDTRONIC 4.15% 15/10/2053	0.00	XS2834368453
ITALY BUONI POLIEN 0.35% 01/02/20250	0.00	IT0005386245
KRAFTON INC	0.00	KR7259960003
PIRAEUS FINANCIAL EUR1.00 POST CONS WTOF	0.00	GRS014003032
NH INVESTMENT AND SECURITIES CO LTD	0.00	KR7005940002
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00	IT0005398406
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00	BE0000326356
AIB GRP. F2F 17/11/2027REGS	0.00	XS2343340852
ITURAN LOCATION AND CONTROL	0.00	IL0010818685
SAMPO PLC NPV A	0.00	FI4000552500
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00	BE0000350596
APPLE INC 3.75% SNR NTS 12/09/2047 USD2000	0.00	US037833DD98
EQT CORPORATION	0.00	US26884L1098
NEXTERA ENERGY CAP 3.00% 15/1/2052/01/2052 USD1000 60	0.00	US65339KCA60
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.00	FR0014000HF4
Income Due - TWD	0.00	
FIBRA UNO ADMINISTRACION SA DE CV	0.00	MXCFFU000001
ENTERGY LOUISIANA 4.20% 1/9/2048	0.00	US29364WBB37
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00	AU0000249302
GS. GRP. F2F 27/01/2032	0.00	US38141GXR00
UNIVERSAL MUSIC GROUP NV	0.00	NL0015000IY2
SUPER MICRO COMPUTER INC	0.00	US86800U1043
WESTERN DIGITAL CORP	0.00	US9581021055
KIMCO REALTY 2.25% 01/12/2031	0.00	US49446RAY53
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00	DE0001135143
UNION CHIMIQUE UCB SA	0.00	BE0003739530
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00	JP1300591J79
GOLDCUP ELEC ORD APPARATUS ORD SHS A	0.00	CNE100000YK4
CMS ENERGY CORP	0.00	US1258961002
STARHUB LTD	0.00	SG1V12936232
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00	XS2389757944
NATWEST MKTS. 6.625% 22/6/2026	0.00	XS2638487566
OPTHEA LIMITED OPTION EXPIRING 300626	0.00	AU0000338162
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00	BE0000320292
TRANSUNION	0.00	US89400J1079
GOLD FIELDS LTD	0.00	ZAE000018123
CAPCOM CO LTD	0.00	JP3218900003
OKTA INC	0.00	US6792951054
KONECRANES OYJ	0.00	FI0009005870
NORTHUMBRIAN WATER 4.50% 14/2/2031	0.00	XS2585804946
TELEFONICA SA	0.00	ES0178430E18
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00	FR0014002JM6
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00	JP1201601H38
EVOLUTION AB	0.00	SE0012673267
EQT 5.70% 01/04/2028	0.00	US26884LAQ23
HANCOCK WHITNEY CORP	0.00	US4101201097
EASTERN POWER NET 5.375% 26/2/2042	0.00	XS2741421973
KEYERA CORP COM	0.00	CA4932711001
ALEXANDRIA REAL ES 2.00% 18/05/20322	0.00	US015271AW93

STATE STREET	0.00
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00 JP1300391D69
CTCI CORP	0.00 TW0009933002
WILLIAMS SONOMA ORD SHS	0.00 US9699041011
TITULOS DE TESORER 6.25% 09/07/203609/07/2036	0.00 COL17CT03748
COP100000 TES	
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00 JP1201611H69
SHIONOGI AND CO TEMP	0.00 JP3347200002
SONOVA HOLDING AG - REG	0.00 CH0012549785
GRUPA KETY SA	0.00 PLKETY000011
DOLLAR GENERAL	0.00 US2566771059
ALLY FINANCIAL INC	0.00 US02005N1000
COOPER COS INC COM USD0.10 (P/S)	0.00 US2166485019
DENMARK GOV. BD. 0.50% 15/11/2027	0.00 DK0009923567
YORKSHIRE WATER FINANCE 2.75% 18/APR/2041	0.00 XS1984257029
KEYCORP	0.00 US4932671088
BANCO BPM 4.625% 29/11/2027	0.00 IT0005572166
ZIMMER BIOMET HOLDINGS INC	0.00 US98956P1021
INTL. BUSINESS MA 4.875% 06/02/2038	0.00 XS2583743047
ORANGE SA	0.00 FRO000133308
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00 JP1300701M48
N/WIDE. B/SOC. F2F 07/12/2027	0.00 XS2562898143
NETHERLANDS GOV. 0.00% 15/01/2029	0.00 NL0015000L58
AMERICAN HOMES 4 R 5.50% 01/02/2034	0.00 US02666TAG22
MARRIOTT VACATIONS WORLDWIDE CORP	0.00 US57164Y1073
NOKIA OYJ	0.00 FI0009000681
COLUMBIA PIPELINE 6.036% 15/11/2033033	0.00 US19828TAB26
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00 JP1400101H56
COLOROX CO DEL	0.00 US1890541097
TRUIST FINL. F2F 08/06/2034	0.00 US89788MAP77
DAIWA HOUSE INDUSTRY JPY	0.00 JP3505000004
YTL CORPORATION BERHAD	0.00 MYL46770O000
GEBERIT AG-REG	0.00 CH0030170408
BEST BUY CO INC	0.00 US0865161014
HEALTHCO REIT	0.00 AU0000169302
DESCARTES SYSTEMS GROUP INC	0.00 CA2499061083
BUNDESREPUBLIK DEU 6.50% 04/07/2027EURO.01 REGS	0.00 DE0001135044
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00 JP1201541F90
ESSITY AB SER B NPV	0.00 SE0009922164
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00 NL0015001DQ7
NIDEC CORPORATION TEMP	0.00 DU06640682D1
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.00 DE0001135432
CHINA MOLYBDENUM CO LTD	0.00 CNE100001NRO
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00 CA135087YQ12
NIPPON ACCOMMODATIONS FUND	0.00 JP3046440008
SEIKO EPSON CORP	0.00 US81603X1081
SEIBU HOLDINGS INC	0.00 JP3417200007
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00 CA135087N597
COCA-COLA EUROPACIFIC PARTNERS	0.00 GB00BDCPN049
OLYMPUS CORP	0.00 JP3201200007
ULTRAPAR PARTICIPACOM NPV	0.00 BRUGPAACNOR8
MONGODB INC	0.00 US60937P1066
COLOPLAST	0.00 DK0060448595
LAS VEGAS SANDS CORP	0.00 US5178341070
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00 IT0005177909
ARCADYAN TECHNOLOGY CORP	0.00 TW0003596003
EXPEDITORS INTL WASH INC	0.00 US3021301094
HOLOGIC INC	0.00 US4364401012
BANK OZK COM USD0.01	0.00 US06417N1037
DENMARK GOV. BD. 2.25% 15/11/203301	0.00 DK0009924532
EMPRESAS CMPC SA	0.00 CL0000001314
ZEBRA TECHNOLOGIES CORP	0.00 US9892071054
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00 JP1300641KA3
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00 JP1400061D58
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.00
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00 JP1300231675
INTEL 4.75% 25/03/2050	0.00 US458140BM12
BAXTER INTL INC COM	0.00 US0718131099
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00 SG7J60932174
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED	0.00 AU000000WTC3
SETTLEM	
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00 JP1300661L47

YORKSHIRE WATER F 3.625% 01/08/2029	0.00 XS0810290832
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00 BE0000358672
TRADEWEB MARKETS INC	0.00 US8926721064
THAMES WATER UTIL FIN 5.5% 11/FEB/2041	0.00
INTEL CORP 5.90% 10/02/2063	0.00 US458140CK47
NUVEEN 5.55% 15/01/2030	0.00 US67080LAC90
LABCORP HOLDINGS I COM USD0.1	0.00 US5049221055
HELMERICH & PAYNE 2.90% 29/9/2031	0.00 US423452AG66
STANLEY BLACK & DECKER INC	0.00 US8545021011
SOJITZ CORPORATION	0.00 JP3663900003
SUNCORP GROUP LTD	0.00 AU000000SUN6
STANLEY AGRICULTURE GROUP ORD SHS A	0.00 CNE1000013W7
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
LPL FINANCIAL HOLDINGS INC	0.00 US50212V1008
ENGIE 4.25% 6/9/2034	0.00 FR001400KHH8
CHARTER COMMS. OP 4.908% 23/07/2025	0.00 US161175AY09
CORPAY INC COM USD 0.001	0.00 US2199481068
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00 AU3TB0000192
PUBLIC SERVICE ELECTRIC 2.7% 01/MAY/2050	0.00 US74456QCD60
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00 JP1201411CC4
Income Due - HKD	0.00
KOREA LIFE INSURANCE	0.00 KR7088350004
FRANCE GOV. BD. 1.75% 25/5/2066	0.00 FR0013154028
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00 NZGOVDT437C0
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
WHITECAP RESOURCES INC	0.00 CA96467A2002
LARGAN PRECISION CO LTD	0.00 TW0003008009
BALL CORP COM NPV	0.00 US0584981064
UTD. AIRLINES 4.625% 15/04/2029	0.00 US90932LAH06
VENTAS REALTY LIMITED PARTNERSHIP 3% GTD SNR NTS 15/01/2030 USD2000	0.00 US92277GAU13
CARRIER GBL. 4.125% 29/05/2028	0.00 XS2751688826
AIR FRANCE-KLM 4.625% 23/05/2029	0.00 FR001400Q6Z9
AGEAS NPV POST SPLIT	0.00 BE0974264930
ATI INC	0.00 US01741R1023
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00 BE0000333428
CON EDISON OF NY 4.125% 15/05/2049049 USD2000 2019 A	0.00 US209111FV01
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00 JP1201421D22
ASTELLAS PHARMA NPV	0.00 JP3942400007
HEALTHPEAK PROPERTIES INC	0.00 US42250P1030
DRAFTKINGS HOLDINGS INC	0.00 US26142V1052
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00 JP1201341C38
PINTEREST INC	0.00 US72352L1061
FIDELITY NATL FINL FNF GROUP	0.00 US31620R3030
KERING 3.375% 11/03/2032	0.00 FR001400OM10
NORIA DE 2024 DE1 C FRN 25/02/2043	0.00 FR001400R8G4
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00 JP1201321BC7
LIVE NATION INC	0.00 US5380341090
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00 NL0015001AM2
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00 JP1300601JA9
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
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00 NL0013552060
RELX FIN. 3.375% 20/3/2033	0.00 XS2779010300
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00 JP1201361C58
VERIZON COMMUNICA 2.987% 30/10/2056	0.00 US92343VFW90
GUANGDONG CHJ INDUSTRY CO LTD	0.00 CNE100000KZ1
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00 JP1400071E55
QUEST DIAGNOSTICS	0.00 US74834L1008
MAIRE TECNIMONT SPA	0.00 IT0004931058
META PLATFORMS 5.55% 15/08/2064	0.00 US30303M8W51
TEXAS PACIFIC LD COM USD0.01	0.00 US88262P1021
IMPERIAL OIL LTD	0.00 CA4530384086
KAKAOPAY CORP	0.00 KR7377300009

SECOM CO NPV TEMP	0.00 JP3421800008
CAIXABANK F2F 23/2/2033	0.00 XS2558978883
Income Due - EUR	0.00
GENUINE PARTS CO USD	0.00 US3724601055
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.00 US37045XDH61
ITALY BUONI POLIEN 1.45% 15/05/2025	0.00 IT0005327306
FIRST CITIZENS BCSHS - CL A	0.00 US31946M1036
MSD NETHERLANDS CA 3.75% 30/05/2054	0.00 XS2825486231
SS AND C TECHNOLOGIES HOLDINGS	0.00 US78467J1007
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00 JP1400021950
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00 JP1400121K57
SGS SA	0.00 CH1256740924
BUNZL PLC	0.00 GB00B0744B38
FORD MOTOR 3.25% 12/02/2032	0.00 US345370DA55
REDEXIS GAS FINANCE BV 1.875% GTD SNR EMTN 28/05/25 EUR100000 3	0.00 XS2178957077
CCP CITIGROUP GBP BROKER ACCOUNT	0.00
SPAIN GOV. BD. 1.00% 31/10/2050	0.00 ES0000012G00
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00 JP1400111J52
CHIPMOS TECHNOLOGIES INC	0.00 TW0008150004
BEIERSDORF AG	0.00 DE0005200000
LOGICOR FINC. SAR 4.625% 25/07/2028	0.00 XS2753547673
HANNOVER RUECK SE	0.00 DE0008402215
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00 JP1300531GCO
Outstanding Settlement Receipts - TRY	0.00
POWER CORP OF CANADA CAD	0.00 CA7392391016
JPM. CHASE F2F 22/02/2048	0.00 US46647PAA49
ALFA LAVAL AB	0.00 SE0000695876
BURLINGTON STORES INC	0.00 US1220171060
CENTERPOINT ENERGY INC	0.00 US15189T1079
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00 NL0015000RP1
MID-AMERICA APARTMENT COMMUNITIES	0.00 US59522J1034
AVANTOR INC	0.00 US05352A1007
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00 JP1300521G93
BUONI POLIENALI DEL TES 3.25% 01/MAR/2038	0.00 IT0005496770
DOLLAR TREE INC	0.00 US2567461080
BANK OF AMERICA F2F 11/03/2032	0.00 US06051GJP54
WIX COM LTD	0.00 IL0011301780
NEUROCRINE BIOSCIENCES INC	0.00 US64125C1099
TRIMBLE INC COM NPV	0.00 US8962391004
TOURMALINE OIL CP COM	0.00 CA89156V1067
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00 NL0015001RG8
INABATA & CO LTD	0.00 JP3146000009
DOCUSIGN INC	0.00 US2561631068
WARNER BROS DISCOVERY INC	0.00 US9344231041
COCA COLA BOTTLERS JAPAN HOLDINGS	0.00 JP3293200006
TOROMONT INDUSTRIES LTD	0.00 CA8911021050
FACTSET RESEARCH SYSTEMS INC	0.00 US3030751057
PVH CORP COM USD1.00	0.00 US6936561009
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.00 US19828TAA43
CFS Finerge & NT overlay	0.00
ALIGN TECHNOLOGY INC	0.00 US0162551016
DENMARK GOV. BD. 0.50% 15/11/2029	0.00 DK0009923807
DAIMLER TRUCK HOLDING AG	0.00 DE000DTR0CK8
CF INDUSTRIES HOLDINGS INC	0.00 US1252691001
DUPONT DE NEMOURS 5.419% 15/11/2048	0.00 US26078JAF75
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00 US5312297550
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00 JP1201441D44
NIPPON STEEL CORPORATION	0.00 JP3381000003
BANDAI NAMCO HOLDINGS NPV	0.00 JP3778630008
ONEOK INC 5.65% 1/11/2028	0.00 US682680BJ18
MARATHON OIL CORP	0.00 US5658491064
RESONA HOLDINGS INC	0.00 JP3500610005
NORTHERN TRUST CORP	0.00 US6658591044
NISOURCE INC	0.00 US65473P1057
FUT PUT DEC 24 CBT 5Y T-NOTE 1095	0.00
AVIVA ORD	0.00 GB00BPQY8M80
DYNATRACE INC	0.00 US2681501092
SEEGENE INC	0.00 KR7096530001
Outstanding Settlement Receipts - MXN	0.00
POOL CORPORATION	0.00 US73278L1052

SUN COMMUNITIES OPERATING LTD PARTN 5.7% GTD SNR	0.00 US866677AJ62
NTS 15/01/2033 USD1000	
AVERY DENNISON CO US	0.00 US0536111091
SBM OFFSHORE NV	0.00 NL0000360618
METRO INC - A	0.00 CA59162N1096
EAST JAPAN RAILWAY JPY	0.00 JP3783600004
MERCK 5.15% 17/05/2063	0.00 US58933YBN40
CABOT OIL AND GAS CORP	0.00 US1270971039
BUZZI S.P.A	0.00 IT0001347308
JAPAN ELEVATOR SERVICE HOLDINGS CO LTD	0.00 JP3389510003
CARNIVAL CORP USD	0.00 PA1436583006
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00 JP1300621K47
INPOST SA	0.00 LU2290522684
FRESENIUS SE CO KGAA	0.00 DE0005785604
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00 BE0000346552
GEORGE WESTON LTD	0.00 CA9611485090
ITAU UNIBANCO HOLDING SA ADR	0.00 US4655621062
SMITH & NEPHEW PLC	0.00 GB0009223206
HEALTH CARE SERV. 5.875% 15/06/2054	0.00 US42218SAM08
NEW ZEALAND DOLLAR	0.00
ABBVIE 4.50% 14/05/2035	0.00 US00287YAR09
ESSENT GROUP LTD	0.00 BMG3198U1027
US TREASURY N/B 1.50% 15/02/2025025 USD1000 AK-2025	0.00 US91282CDZ14
RELIANCE INC	0.00 US7595091023
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00 NL0015000B11
INTEL CORP 5.625% 10/02/2043	0.00 US458140CH18
REVVITY INC	0.00 US7140461093
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00 AU000XCLWAM0
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.00
DEUTSCHE	
TRELLEBORG AB-B SHS	0.00 SE0000114837
INTL PAPER CO	0.00 US4601461035
STRAUMANN HLDG	0.00 CH1175448666
ALLIANT ENERGY CORP	0.00 US0188021085
CLP HOLDINGS LIMITED HKD	0.00 HK0002007356
BROADCOM 3.50% 15/02/2041	0.00 US11135FBJ93
HCA 5.125% 15/6/2039	0.00 US404119BY43
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00 JP1300631K78
CF INDUSTRIES INC 5.375% 15/03/2044	0.00 US12527GAE35
ZOOM VIDEO COMMUNICATIONS INC	0.00 US98980L1017
WELLS FARGO & CO MEDIUM TERM SR NTS TRANCHE	0.00 US95000U2M49
5.013%04/04/2051	
EQT AB	0.00 SE0012853455
ASTRAZENECA FINANCE LLC 1.2% 28/MAY/2026	0.00 US04636NAA19
SANDOZ GROUP ORD SHS	0.00 CH1243598427
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00 DE0001030757
CENTRAL JAPAN RAILWAY CO	0.00 JP3566800003
UNI CHARM CORPORATION	0.00 JP3951600000
SOUTHERN CALIFORN 4.125% 01/03/2048	0.00 US842400GK35
WILLIAMS COS 5.30% 15/8/2052	0.00 US969457CA67
GRACO INC	0.00 US3841091040
MEGA FIRST CORPORATION BHD	0.00 MYL3069O0001
Outstanding Settlement Receipts - DKK	0.00
ABBVIE 4.70% 14/05/2045	0.00 US00287YAS81
RATIONAL AG	0.00 DE0007010803
SUMITOMO MITSUI TRUST HOLDINGS	0.00 JP3892100003
REALTY INC. 1.80% 15/03/2033	0.00 US756109BA12
OBAYASHI CORPORATION	0.00 JP3190000004
THE JM SMUCKER COMPANY	0.00 US8326964058
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00 JP1201331C14
Income Due - CNY	0.00
REINSURANCE GROUP OF AMERICA	0.00 US7593516047
DAVITA INC	0.00 US23918K1088
ALEXANDRIA REAL ES 4.75% 15/4/2035	0.00 US015271BA64
ALLEGION PLC	0.00 IE00BFRT3W74
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00 ES0000012M93
HALMA PLC	0.00 GB0004052071
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00 BE0000351602
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00 NL0015614579
SUN COMMUNITIES OP 4.20% 15/04/2032	0.00 US866677AH07
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
MI HOMES INC	0.00 US55305B1017
DOMINOS PIZZA INC	0.00 US25754A2015
GREAT WEST LIFECO	0.00 CA39138C1068
GENMAB AS	0.00 DK0010272202
DENMARK GOV. BD. 1.75% 15/11/2025	0.00 DK0009923138
CIGNA CORP 4.80% 15/7/2046	0.00 US125523CF53
BUNGE GLOBAL SA COM USD0.01	0.00 CH1300646267
HOCHTIEF AG	0.00 DE0006070006
AMCOR PLC COM USD	0.00 JE00BJ1F3079
FAIRFAX FINANCIAL HLDGS LTD 5.625% SNR NTS 16/08/2032 USD1000	0.00 US303901BL51
KAJEMA CORP	0.00 JP3210200006
RECORDATI SPA - NEW	0.00 IT0003828271
KUBOTA CORPORATION	0.00 JP3266400005
COCHLEAR LIMITED	0.00 AU000000COH5
ACCESS CO LTD	0.00 JP3108060009
BANK LEUMI LE-ISRAEL	0.00 IL0006046119
FUNDING CIRCLE HOLDINGS ORD	0.00 GB00BG0TPX62
BOC HONG KONG (HOLDINGS) LIMITED	0.00 HK2388011192
VIATRIS INC	0.00 US92556V1061
BIO TECHNE CORP	0.00 US09073M1045
PANDORA	0.00 DK0060252690
ARDINE MATHESON HOLDINGS LTD	0.00 US4711154025
CHINA CONSTRUCION ENGINGEERING CORP LTD	0.00 CNE100000F46
NORTONLIFELOCK	0.00 US6687711084
AES CORP	0.00 US00130H1059
EXACT SCIENCES CORP	0.00 US30063P1057
MERCK 3.90% 07/03/2039	0.00 US58933YAV74
HEALTHPEAK OP 2.875% 15/01/20311 USD1000	0.00 US42250PAB94
JB HUNT TRANSPORT SERVICES INC	0.00 US4456581077
KIRIN HOLDINGS CO LTD	0.00 JP3258000003
COMMONWEALTH EDISON 2.2% 1MTG BDS 01/03/2030 USD1000 128	0.00 US202795JR27
AUTONATION INC 1.95% SNR NTS 01/08/2028 USD1000	0.00 US05329WAR34
ABBVIE 5.40% 15/3/2054	0.00 US00287YDW66
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00
FORTUNE BRANDS HOME AND SECURITY	0.00 US34964C1062
C.H. ROBINSON WORLDWIDE INC	0.00 US12541W2098
ROYALTY PHARMA PLC	0.00 GB00BMVP7Y09
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00 IT0005542359
INPEX CORPORATION	0.00 JP3294460005
EPIROC AB	0.00 SE0015658109
VERIZON COMMS. 2.55% 21/03/2031	0.00 US92343VVGJ70
GALAXY ENTERTAINMENT GROUP LIMITED	0.00 HK0027032686
SUMITOMO METAL MINING CO LTD	0.00 JP3402600005
T-MOBILE USA 4.50% 15/04/2050	0.00 US87264AAZ84
INTERPUBLIC GROUP COS INC USD	0.00 US4606901001
TELEFLEX INC	0.00 US8793691069
EXOR NV	0.00 NL0012059018
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00 JP1300411DC2
KONAMI GROUP CORP	0.00 JP3300200007
KANSAI ELECTRIC POWER JPY	0.00 JP3228600007
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00 IT0005377152
AKER BP ASA NOK1	0.00 NO0010345853
BANK OF IRELAND GR EUR1	0.00 IE00BD1RP616
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00 US694308HR19
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00 JP1201211A94
CARMAX INC	0.00 US1431301027
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00 JP1300501G30
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00 BE0000348574
TOYOTA TSUSHO CORP	0.00 JP3635000007
AUCKLAND COUNCIL 240325 4.176 GB	0.00 NZAKCDT363C1
JACK HENRY & ASSOCIATES INC	0.00 US4262811015
SKYWORKS SOLUTIONS INC	0.00 US83088M1027
RB GLOBAL INC COM NPV	0.00 CA74935Q1072
AEP TEXAS 3.45% 15/5/2051	0.00 US00108WAN02
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00 IT0005217390

ROBINHOOD MARKETS INC	0.00	US7707001027
EMERA INC	0.00	CA2908761018
LOJAS QUERO QUERO SA	0.00	BRLJQQACNOR5
MARS 2.375% 16/07/204044A	0.00	US571676AN55
FUTU HOLDINGS LTD	0.00	US36118L1061
HD HYUNDAI INFRACORE CO LTD	0.00	KR7042670000
HYOSUNG ADVANCED MATERIALS CORP	0.00	KR7298050006
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00	BE0000361700
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00	JP1201561G37
BOLIDEN ORD SHS	0.00	SE0020050417
Outstanding Settlement Receipts - PHP	0.00	
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00	JP1400031A58
TWILIO INC	0.00	US90138F1021
HUDBAY MINERALS INC	0.00	CA4436281022
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00	AU000000CAR3
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00	JP1300561H93
ERIE INDEMNITY CO	0.00	US29530P1021
MARS INC DEL 4.125% GTD SNR NTS 01/04/54 USD2000 144A	0.00	US571676AG05
EPAM SYSTEMS INC	0.00	US29414B1044
INCYTE CORP	0.00	US45337C1027
BLACKROCK FUNDING 5.25% 14/03/2054	0.00	US09290DAC56
Income Due - CAD	0.00	
ALBERMARLE CORP	0.00	US0126531013
VAT GROUP AG	0.00	CH0311864901
UDR INC	0.00	US9026531049
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00	IT0005402117
SHISEIDO COMPANY LIMITED	0.00	JP3351600006
BIOMARIN PHARMACEUTICAL INC	0.00	US09061G1013
FUGRO NV EURO.05	0.00	NL00150003E1
RAKUTEN GROUP INC	0.00	JP3967200001
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00	JP1300221643
ZILLOW GROUP INC	0.00	US98954M2008
SAINSBURY (J) PLC	0.00	GB00B019KW72
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00	JP1300441E92
SYSMEX CORP	0.00	JP3351100007
ROCHE HOLDING AG	0.00	CH0012032113
NITORI CO LTD	0.00	JP3756100008
BATH AND BODY WORKS INC	0.00	US0708301041
HUARONG FIN. II 0.75% 12/11/2029	0.00	SE0011281922
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.00	AU000000VCX7
TORAY INDS INC	0.00	JP3621000003
GROUP 1 AUTOMOTIVE INC	0.00	US3989051095
YOKOGAWA ELECTRIC JPY	0.00	JP3955000009
ORIGIN ENERGY LIMITED	0.00	AU000000ORG5
SWEDEN GOV. BD. 2.50% 12/5/2025	0.00	SE0005676608
BRF BRASIL FOODS SA	0.00	BRBRFSACNOR8
ADMIRAL GROUP PLC	0.00	GB00B02J6398
SVENSKA CELLULOSA AB - B SHARES	0.00	SE0000112724
IMCD NV	0.00	NL0010801007
CITIGROUP CCP AUD BROKER ACCOUNT	0.00	
JD LOGISTICS INC	0.00	KYG5074S1012
CHINA MERCHANTS PO NPV	0.00	HK0144000764
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00	FR001400NEF3
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00	IT0005480980
ESSENTIAL UTILS	0.00	US29670G1022
KIMCO REALTY CORP 6.4% SNR NTS 01/03/2034 USD1000	0.00	US49447BAA17
ROKU INC	0.00	US77543R1023
MAGNA INTERNATIONAL INC	0.00	CA5592224011
ASAHI KASEI CORPORATION	0.00	JP3111200006
FUT. LIF LONG GILT DEC24	0.00	
SWEDISH GOV. 0.75% 12/05/2028060	0.00	SE0009496367
CELANESE CORP SERIES A	0.00	US1508701034
DAYFORCE INC	0.00	US15677J1088
CAMDEN PROPERTY TRUST	0.00	US1331311027
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00	JP1201261B43
NORWEGIAN KRONOR	0.00	
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00	ES0000012J07
LUNDIN MINING CORP	0.00	CA5503721063
Income Due - KRW	0.00	
SHANXI LANHUA SCI TECH VENTURE ORD SHS A	0.00	CNE000000XZ5

SUMITOMO REALTY & DEVELOPMENT CO	0.00 JP3409000001
PAN PACIFIC INTL H NPV	0.00 JP3639650005
BELGIUM KINGDOM 1.40% 22/06/2053	0.00 BE0000355645
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00 DE0001030724
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00 IT0005438004
FUBON FINANCIAL HL TWD10 TEMP	0.00 TW0002881000
Outstanding Settlement Receipts - SGD	0.00
INSURANCE AUSTRALIA GROUP LIMITED	0.00 AU000000IAG3
MELROSE INDUSTRIES PLC	0.00 GB00BNGDN821
EVERGY INC COM NPV	0.00 US30034W1062
KUEHNE & NAGEL INTERNATIONAL AG	0.00 CH0025238863
CHARLES RIVER LABORATORIES INTERNATIONAL INC	0.00 US1598641074
UK. GILT 0.50% 22/10/2061	0.00 GB00BMBL1D50
WESTINGHOUSE AIR 5.611% 11/3/2034034	0.00 US960386AR16
DENMARK GOV. BD. 0.25% 15/11/205201	0.00 DK0009924029
NORDSON CORP	0.00 US6556631025
SYSTEM ENERGY RES. 6.00% 15/4/2028	0.00 US871911AU71
YAMAHA MOTOR CO	0.00 JP3942800008
CCL INDUSTRIES INC	0.00 CA1249003098
1ST SOURCE CORPORATION	0.00 US3369011032
TMX GROUP LTD COM NPV	0.00 CA87262K1057
CARREFOUR SA	0.00 FR0000120172
KESKO OYJ-B SHS	0.00 FI0009000202
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00 CA135087P329
EISAI CO LTD JPY	0.00 JP3160400002
FUTURES MARGIN-NZD	0.00
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
ANDRITZ AG	0.00 AT0000730007
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00 AU0000345241
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00 JP1300541H31
BUONI POLIENALI D 2.15% 01/03/2072	0.00 IT0005441883
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00 JP1300551H61
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00 SE0007125927
BILIBILI INC	0.00 US0900401060
ROHTO PHARACEUTICAL CO LTD	0.00 JP3982400008
CRRC CORP LIMITED	0.00 CNE100000CP9
HIMS & HERS HEALTH ORD SHS CLASS A	0.00 US4330001060
EDENRED	0.00 FR0010908533
NORTHERN STAR RESOURCES LTD	0.00 AU000000NST8
SAUL CENTERS INC	0.00 US8043951016
SWEDISH KRONA	0.00
HYUNDAI ELECTRIC ENERGY SYST	0.00 KR7267260008
LAMB WESTON HOLDINGS INC	0.00 US5132721045
TRANSMEDICS GROUP INC	0.00 US89377M1099
RADIAN GROUP INC	0.00 US7502361014
UK. GILT 1.125% 22/10/2073	0.00 GB00BLBDX619
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00 JP1300151485
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00 BE0000336454
EBARA CORP NPV	0.00 JP3166000004
SOLVENTUM ORD SHS	0.00 US83444M1018
ANTOFAGASTA PLC	0.00 GB0000456144
CITIGROUP CCP	0.00
EASTMAN CHEMICAL COM	0.00 US2774321002
SCHINDLER HOLDING-PART CERT	0.00 CH0024638196
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK	0.00
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
DIALOG GROUP BHD	0.00 MYL7277O0006
RENAULT SA	0.00 FR0000131906
CONTINENTAL AG	0.00 DE0005439004

SOUTH32 LIMITED ORDINARY FULLY PAID	0.00	AU000000S320
NESTE OYJ	0.00	FI0009013296
ALBERTSONS COMPANIES INC	0.00	US0130911037
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00	JP1300491FC9
MARKETAXESS HLDGS COM	0.00	US57060D1081
CNH INDUSTRIAL NV COM	0.00	NL0010545661
DUPONT DE NEMOURS 5.319% 15/11/2038	0.00	US26078JAE01
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00	BE0000343526
SEI INVESTMENTS COMPANY	0.00	US7841171033
REALTY INC. 2.20% 15/06/2028	0.00	US756109BJ21
FUT. CBT ULT TNOTE DEC24	0.00	
CARLYLE GROUP INC	0.00	US14316J1088
HON HAI PRECISION INDUSTRY CO LTD	0.00	US4380908057
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00	AU0000300535
KB FINANCIAL GROUP INC - ADR	0.00	US48241A1051
BANCO DE SABADELL SA	0.00	ES0113860A34
IMI ORD GBPO.2857	0.00	GB00BGLP8L22
ASSOCIATED BRITISH FOODS PLC	0.00	GB0006731235
DR ING HC F PORSCHE AG	0.00	DE000PAG9113
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST	0.00	US4281031058
TORO CO	0.00	US8910921084
OSAKA GAS CO LTD JPY	0.00	JP3180400008
COVESTRO AG	0.00	DE0006062144
KIKKOMAN CORPORATION JPY	0.00	JP3240400006
CAMPBELL SOUP CO USD	0.00	US1344291091
EPIROC AB SER B NPV POST SPLIT	0.00	SE0015658117
SAMSUNG E AND A CO LTD	0.00	KR7028050003
CHINA UNITED NETWORK COMMUNICATIONS LTD	0.00	CNE000001CS2
JFE HOLDINGS INC	0.00	JP3386030005
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00	JP1300431E60
CENTRICA PLC	0.00	GB00B033F229
HEINEKEN HOLDING NV	0.00	NL0000008977
SODEXO	0.00	FR0000121220
TOKYO STEEL MANUFACTURING CO LTD	0.00	JP3579800008
COREBRIDGE FINL. 4.35% 5/4/2042	0.00	US21871XAK54
APA GROUP	0.00	AU000000APA1
SNAP INC	0.00	US83304A1060
EVONIK INDUSTRIES AG	0.00	DE000EVNK013
GAZTRANSPORT ET TECHNIGAZ SA	0.00	FR0011726835
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00	FR0014001NN8
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
Income Due - PLN	0.00	
STORA ENSO OYJ-R SHS	0.00	FI0009005961
ELEMENT FINANCIAL CORP	0.00	CA2861812014
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00	BE0000353624
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00	SG1M77906915
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00	JP1201201A88
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00	BE0000356650
HAFNIA ORD SHS	0.00	BMG4233B1090
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF	0.00	
COMMERCE TORONTO CA		
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00	DK0009924102
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00	CA135087D358
MATCH GRP INC	0.00	US57667L1070
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00	CA135087WL43
ASX LIMITED	0.00	AU000000ASX7
QIAGEN NV ORD EURO.01 POST REV SPLT	0.00	NL0015001WM6
MIITSUBISHI CHEMICAL GROUP CORPORATION	0.00	JP3897700005
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00	BE0000359688
STANTEC INC	0.00	CA85472N1096
PAN AMERICAN SILVER CORP	0.00	CA6979001089
ARC RESOURCES COM NPV	0.00	CA00208D4084
TAISEI CORP	0.00	JP3443600006
TELIA COMPANY AB	0.00	SE0000667925
NEMETSCHKE AG	0.00	DE0006452907
CARLSBERG AS - B	0.00	DK0010181759

OVINTIV INC	0.00 US69047Q1022
IVANHOE MINES LTD COM NPV CL A	0.00 CA46579R1047
BARRY CALLEBAUT AG - REG	0.00 CH0009002962
TRYG AS	0.00 DK0060636678
INDO RUPIAH	0.00
NTT DATA GROUP CORPORATION	0.00 JP3165700000
PRESS KOGYO CO	0.00 JP3833600004
DELTA AIR LINES INC	0.00 US2473617023
PILBARA MINERALS LTD	0.00 AU000000PLS0
BALOISE HOLDING-REG	0.00 CH0012410517
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00 JP1300481F92
GILDAN ACTIVEWEAR INC	0.00 CA3759161035
GPE BRUXELLES LAM NPV	0.00 BE0003797140
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00 CA135087C939
HONG KONG CHINA GA	0.00 HK0003000038
TELSTRA CORPORATION LIMITED	0.00 AU000000TLS2
BIOMERIEUX NPV	0.00 FR0013280286
PARAMOUNT GLOBAL	0.00 US92556H2067
JOLLIBEE FOODS CORPORATION	0.00 PHY446651007
SE GYUNG HI TECH CO LTD	0.00 KR7148150006
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00 AU000000SHL7
COMPUTERSHARE LTD	0.00 AU000000CPU5
ULVAC INC	0.00 JP3126190002
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00 US912810FG86
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
ATMOS ENERGY CORP 3.375% SNR NTS 15/09/2049 USD2000	0.00 US049560AS49
ACCOR SA	0.00 FR0000120404
BNY USD COLLATERAL	0.00
FIRSTSERVICE CORP COM NPV	0.00 CA33767E2024
BENTLEY SYSTEMS INC	0.00 US08265T2087
Outstanding Settlement Receipts - KWD	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
ILS BNP PARIBAS A/C	0.00
VIVENDI SE	0.00 FR0000127771
CHARTER COMMS. OPE 3.70% 1/4/2051	0.00 US161175BV50
WILMAR INTERNATIONAL LTD	0.00 SG1T56930848
AMERICAN FINANCIAL GROUP INC	0.00 US0259321042
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00 SE0004517290
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00 US912810FJ26
ZEALAND PHARMA A S	0.00 DK0060257814
SOUTHERN CALIFORNI 4.00% 01/04/2047	0.00 US842400GG23
FRANKLIN RESOURCES INC	0.00 US3546131018
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00 AU000XCLWVAR9
ELISA CORPORATION OYJ-A S	0.00 FI0009007884
COCA COLA HBC AG ORD	0.00 CH0198251305
COREBRIDGE FINANCIAL ORD	0.00 US21871X1090
OMEGA HEALTHCARE INVESTORS	0.00 US6819361006
BANK OF AMERICA F2F 04/02/2033	0.00 US06051GKK49
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
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

FUJIKURA LIMITED	0.00 JP3811000003
WEST JAPAN RAILWAY NPV	0.00 JP3659000008
SKANSKA AB	0.00 SE0000113250
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00 NZHNZD0230L2
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00 BE0000344532
MATSUKIYOCOCOKARA AND CO	0.00 JP3869010003
HENKEL AG & CO KGAA	0.00 DE0006048408
ADDETECH AB SER B NPV	0.00 SE0014781795
MURPHY OIL CORP	0.00 US6267171022
SANRIO CO LTD NPV	0.00 JP3343200006
UNUM GRP. 6.00% 15/06/2054	0.00 US91529YAT38
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00 AU000XCLWAP3
HANG SENG BANK	0.00 HK0011000095
FRESENIUS MEDICAL CARE AG & CO	0.00 DE0005785802
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00 SE0013935319
PUBLIC SERV. ELEC. 3.00% 01/03/2051USD2000 N	0.00 US74456QCG91
AMANO CORP	0.00 JP3124400007
KNORR BREMSE AG	0.00 DE000KBX1006
ALSTOM SA	0.00 FR0010220475
LIFCO AB SER B NPV	0.00 SE0015949201
NOK BNP PARIBAS A/C	0.00
GRAB HOLDINGS LTD	0.00 KYG4124C1096
WH GROUP LTD	0.00 KYG960071028
MONOTARO CO LTD	0.00 JP3922950005
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
FX OPTIONS	0.00
SIG COMBIBLOC GROUP AG	0.00 CH0435377954
SAAB ORD SHS CLASS B	0.00 SE0021921269
EUROFINS SCIENTIFIC	0.00 FR0014000MR3
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.00
SINGAPORE AIRLINES LTD	0.00 SG1V61937297
PERSIMMON PLC	0.00 GB0006825383
KINGFISHER PLC GBPO.1571	0.00 GB0033195214
KGI FINANCIAL HOLDING CO LTD	0.00 TW0002883006
XP INC	0.00 KYG982391099
SAPUTO INC	0.00 CA8029121057
MOSAIC CO COM	0.00 US61945C1036
NORTHUMBRIAN WATER FIN 5.62% 29/APR/2033	0.00 XS0159898153
CONCORDIA FINANCIAL GROUP LTD	0.00 JP3305990008
WYNN RESORTS LTD	0.00 US9831341071
TECHNOLOGY ONE LIMITED	0.00 AU000000TNE8
UNIQA INSURANCE GROUP AG	0.00 AT0000821103
MITSUBISHI HC CAPITAL INC	0.00 JP3499800005
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00 ES0000012H58
HENRY SCHEIN CORP COM	0.00 US8064071025
HONGKONG LAND HOLDINGS LTD	0.00 BMG4587L1090
LOTTERY CORPORATION LIMITED	0.00 AU0000219529
CDS_IX_CCP CDX.NA.IG.42 1%	0.00
20290620CHASUS33ICEEUS2I65BYEE1	
BROWN FORMAN CORP	0.00 US1156372096
ORICA LIMITED	0.00 AU000000OR11
CELSIUS HOLDINGS INC	0.00 US15118V2079
UNIVERSAL SCIENTIFIC INDUSTRIAL SHANGHAI CO LTD	0.00 CNE100001BZ8
DAITO TRUST CONSTRUCTION COMPANY LTD	0.00 JP3486800000
SAPPI LIMITED	0.00 ZAE000006284
NIBE INDUSTRIER AB SER B NPV	0.00 SE0015988019
ALTAGAS INCOME LTD	0.00 CA0213611001
GALP ENERGIA SGPS SA-B SHRS	0.00 PTGAL0AM0009
MGM RESORTS INTERNATIONAL	0.00 US5529531015
YASKAWA ELECTRIC CORP	0.00 JP3932000007
TOTO LTD	0.00 JP3596200000
TREASURY WINE ESTATES LIMITED	0.00 AU000000TWE9
KOBE BUSSAN CO LTD	0.00 JP3291200008
TOKYO GAS CO LTD	0.00 JP3573000001
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00 JP13001614A6

DCC PLC	0.00 IE0002424939
BEIJER REF AB SER`B`NPV	0.00 SE0015949748
KOREAN WON	0.00
MEG ENERGY CORP	0.00 CA5527041084
LOGITECH INTERNATIONAL-REG	0.00 CH0025751329
ZENSHO HOLDINGS CO LTD	0.00 JP3429300001
OMRON CORP	0.00 JP3197800000
LY CORPORATION	0.00 JP3933800009
DENTSU GROUP INC	0.00 JP3551520004
ORKLA ASA	0.00 NO0003733800
GEDEON RICHTER PLC	0.00 HU0000123096
DAI NIPPON PRINTNG NPV TEMP	0.00 JP3493800001
M AND G PRUDENTIAL PLC ORD	0.00 GB00BKFB1C65
NEXON CO LTD	0.00 JP3758190007
NMI HOLDINGS INC	0.00 US6292093050
DIETEREN GROUP	0.00 BE0974259880
SINGAPORE GOV. BD. 2.25% 01/08/2036	0.00 SG31A9000002
FUT. AUST 10Y SFE DEC24	0.00
BLUESCOPE STEEL LIMITED	0.00 AU000000BSLO
MINEBEA MITSUMI INC	0.00 JP3906000009
RPI GBP RCV 3.71% PAY RPI1D 16-MAY-2034	0.00
JAPAN REAL ESTATE INVESTMENT	0.00 JP3027680002
EMS CHEMIE HLDS REG	0.00 CH0016440353
STIFEL FINANCIAL COM USD0.15	0.00 US8606301021
TOPPAN HOLDINGS INC	0.00 JP3629000005
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00 SE0017830730
REXEL SA	0.00 FR0010451203
AZRIELI GROUP	0.00 IL0011194789
SHIMADZU CORP	0.00 JP3357200009
NIPPON PAINT HOLDINGS CO LTD	0.00 JP3749400002
PRIMERICA INC	0.00 US74164M1080
Outstanding Settlement Receipts - CHF	0.00
S&P 500 EMINI 2412 F	0.00
LAND SECURITIES GROUP PLC	0.00 GB00BYW0PQ60
NISSAN MOTOR CO	0.00 JP3672400003
MAZDA MOTOR CORP	0.00 JP3868400007
SEB SA	0.00 FR0000121709
BIO RAD LABORATORIES INC CLASS A	0.00 US0905722072
TOKAI HOLDINGS CORP	0.00 JP3552260006
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
MATSON INC	0.00 US57686G1058
SUMCO CORPORATION	0.00 JP3322930003
ONO PHARMACEUTICAL CO LTD	0.00 JP3197600004
MEITEC CORPORATION NPV	0.00 JP3919200000
TELEPERFORMANCE	0.00 FR0000051807
HL MANDO CO LTD	0.00 KR7204320006
NISSIN FOOD HOLDINGS CO LTD NPV	0.00 JP3675600005
ICL GROUP LTD	0.00 IL0002810146
DAVIDE CAMPARI MIL	0.00 NL0015435975
SYENSQO SA NPV	0.00 BE0974464977
BERKELEY GP HLDGS ORD GBP0.05611047	0.00 GB00BPORG0D3
RANDSTAD NV	0.00 NL0000379121
A P MOLLER-MAERSK B	0.00 DK0010244508
DAIFUKU CO LTD NPV	0.00 JP3497400006
TELUS CORP NON-CANANDIAN	0.00 CA87971M9969
CENOVUS ENERGY 6.75% 15/11/2039	0.00 US15135UAF66
TRIPADVISOR INC COM USD0.001	0.00 US8969452015
GRUPO AEROPORTUARIO DEL CENTRO NORT	0.00 MX010M000018
EVERCORE INC COM USD 0.01 CLASS A	0.00 US29977A1051
SWATCH GROUP	0.00 CH0012255151
DEXUS	0.00 AU000000DXS1
REA GROUP LTD	0.00 AU000000REA9
SBI HOLDINGS INC NPV	0.00 JP3436120004
MEDIBANK PRIVATE LIMITED	0.00 AU000000MPL3
GUIDEWIRE SOFTWARE INC	0.00 US40171V1008
MITSUBISHI GAS CHEMICAL CO	0.00 JP3896800004
HF SINCLAIR CORPOR COM	0.00 US4039491000
YAKULT HONSHA	0.00 JP3931600005
SOUL PATTINSON (WH) LIMITED FPO	0.00 AU000000SOL3

METSO CORPORATION	0.00 FI0009014575
TENARIS SA	0.00 LU2598331598
RPI GBP RCV 3.7% PAY RPI1D 05-APR-2034	0.00
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.00 GB0005405286
SALMAR ASA	0.00 NO0010310956
SPS COMMERCE INC COM USD0.001	0.00 US78463M1071
CIGNA 2.40% 15/03/2030	0.00 US125523CL22
GJENSIDIGE FORSIKR NOK	0.00 NO0010582521
INFRASTRUTTURE WIR NPV	0.00 IT0005090300
INTEL 4.10% 11/5/2047	0.00 US458140AY68
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00 BE0000340498
SUNTORY BEVERAGE AND FOOD LTD	0.00 JP3336560002
MEXICAN PESO	0.00
SARTORIUS STEDIM B EURO.1666	0.00 FR0013154002
JARDINE MATHESON HOLDINGS LIMITED	0.00 BMG507361001
NGK INSULATORS LTD	0.00 JP3695200000
SINGAPORE DOLLAR	0.00
SOK MARKETLER TICARET AS	0.00 TRESOKM00022
SHOWA DENKO KK JPY50	0.00 JP3368000000
ASIA VITAL COMPONE TWD10	0.00 TW0003017000
HYATT HOTELS CORP-CL A	0.00 US4485791028
HENDERSON LAND DEVELOPMENT CO	0.00 HK0012000102
ZALANDO SE NPV	0.00 DE000ZAL1111
PORSCHE AUTOMOBIL HOLDING SE	0.00 DE000PAH0038
BROTHER INDUSTRIES LTD	0.00 JP3830000000
HARGREAVES LANSDOWN PLC	0.00 GB00B1VZ0M25
ANHEUSER-BUSCH INB 4.60% 15/04/2048	0.00 US035240AN09
GPT GROUP	0.00 AU000000GPT8
TOKYU CORP NPV	0.00 JP3574200006
SECURITAS AB	0.00 SE0000163594
SANDS CHINA LIMITED	0.00 KYG7800X1079
AMERCO COM	0.00 US0235865062
AEROPORTS DE PARIS (ADP)	0.00 FR0010340141
CAPITALAND INT COM NPV REIT	0.00 DU06420129D9
ACCTON TECHNOLOGY CORPORATION	0.00 TW0002345006
WISE CL A ORD SHS	0.00 GB00BL9YR756
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.00 CNE100000593
SKF AB	0.00 SE0000108227
ORACLE CORPORATION JAPAN	0.00 JP3689500001
MCDONALDS HOLDINGS CO JAPAN	0.00 JP3750500005
AGC INC	0.00 JP3112000009
CANADIAN DOLLAR	0.00
TIS INC	0.00 JP3104890003
SCREEN HOLDINGS CONPV	0.00 JP3494600004
INVESTOR AB SER A NPV	0.00 SE0015811955
INDUSTRIVARDEN AB	0.00 SE0000190126
mitsui chemicals inc	0.00 JP3888300005
MAVI GIYIM SANAYI VE TICARET AS	0.00 TREMAVI00037
FOX CORP COM	0.00 US35137L2043
DEXERIALS CORP	0.00 JP3548770001
ARCELIK AS	0.00 TRAARCLK91H5
HIKARI TSUSHIN INC	0.00 JP3783420007
BOLLORE SE	0.00 FR0000039299
SCOUT24 SE	0.00 DE000A12DM80
SWO_CD_X ITRAXX EUROPE SERIES 42 0.625 201124	0.00
ARKEMA	0.00 FR0010313833
MEIJI HOLDINGS CO NPV	0.00 JP3918000005
CGI INC COM NPV SUB VTG SHS CL A	0.00 CA12532H1047
IBIDEN CO LTD	0.00 JP3148800000
ENTAIN PLC	0.00 IM00B5VQMV65
OTSUKA CORPORATION	0.00 JP3188200004
AIR CANADA VAR VTG SHS NPV	0.00 CA0089118776
BAYERISCHE MOTOREN WERKE-PFD	0.00 DE0005190037
REECE LIMITED	0.00 AU000000REH4
MTR CORP	0.00 HK0066009694
HOSHIZAKI CORP	0.00 JP3845770001
MINERAL RESOURCES LTD	0.00 AU000000MIN4
RPI EUR RCV 2.5% PAY CPTFE1D 21-MAR-2054	0.00
DEUTSCHE LUFTHANSA AG	0.00 DE0008232125
RAMSAY HEALTH CARE	0.00 AU000000RHC8
IPSEN PROMESSES SA	0.00 FR0010259150
INVESTMENT AB LATOUR	0.00 SE0010100958

E INK HOLDINGS INC	0.00 TW0008069006
JDE PEETS BV	0.00 NL0014332678
ANA HOLDINGS INC	0.00 JP3429800000
SWISSQUOTE GROUP HOLDING SA	0.00 CH0010675863
SEKISUI CHEMICAL CO Y50	0.00 JP3419400001
NITERRA CO LTD	0.00 JP3738600000
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
FEDERATED HERMES COM NPV CLASS B	0.00 US3142111034
HCA 3.50% 15/7/2051	0.00 US404119CB31
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00 SE0000108847
CANSINO BIOLOGICS IN	0.00 CNE100003F01
SEIKO EPSON CORPORATION	0.00 JP3414750004
JD SPORTS FASHION ORD	0.00 GB00BM8Q5M07
AIR WATER INC	0.00 JP3160670000
BLOCK INC CDI	0.00 AU0000187353
SGD BNP PARIBAS A/C	0.00
KEISEI ELECTRIC RAILWAY CO	0.00 JP3278600006
FABRINET	0.00 KYG3323L1005
TEMENOS AG	0.00 CH0012453913
AMCOR PLC CDI	0.00 AU000000AMC4
FUT. OSE 10Y JGB DEC24	0.00
CLEAR SECURE INC	0.00 US18467V1098
YARA INTERNATIONAL ASA	0.00 NO0010208051
GETINGE AB-B	0.00 SE0000202624
SHENNAN CIRCUITS CO LTD	0.00 CNE100003373
SINO LAND CO LTD HKG	0.00 HK0083000502
WAN HAI LINES LTD	0.00 TW0002615002
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
FUTURES MARGIN-GBP	0.00
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00 SE0015193313
HUSQVARNA AB - B SHARES	0.00 SE0001662230
CK INFRASTRUCTURE	0.00 BMG2178K1009
TOHO CO LTD JPY	0.00 JP3598600009
ROHM CO LTD	0.00 JP3982800009
PEPCO GROUP NV	0.00 NL0015000AU7
FUT DEC 24 SFE 3Y T-BOND	0.00
NOK CORP	0.00 JP3164800009
SIMON PROPERTY GROUP L.P. 2.25% SNR NTS 15/01/2032USD2000	0.00 US828807DQ71
HELLENIQ ENERGY HOLDINGS S.A.	0.00 GRS298343005
JAPAN POST INSURANCE CO LTD	0.00 JP3233250004
SOUTHWEST AIRLINES CO USD	0.00 US8447411088
CARL ZEISS MEDITEC NPV	0.00 DE0005313704
AMPLIFON SPA	0.00 IT0004056880
HAMAMATSU PHOTONICS KK TEMP	0.00 JP3771800004
GLOBAL E ONLINE ORD	0.00 IL0011741688
NEXI SPA ORD	0.00 IT0005366767
MERRY ELECTRONICS CO LIMITED	0.00 TW0002439007
SHIZUOKA FINANCIAL NPV	0.00 JP3351500008
SEK BNP PARIBAS A/C	0.00
POLISH ZLOTY	0.00
HITACHI CONSTRUCTION MACHINE	0.00 JP3787000003
TOLL BROTHERS INC	0.00 US8894781033
BACHEM HOLDING AG CHF0.01 REGD SUBD	0.00 CH1176493729
ZAR BNP PARIBAS A/C	0.00
HANG MINI 2410 FUT	0.00
EXELIXIS INC	0.00 US30161Q1040
MINI TPX IDX 2412 F	0.00
HALOZYME THERAPEUT COM	0.00 US40637H1095
IGM FINANCIAL INC	0.00 CA4495861060
MXN BNP PARIBAS A/C	0.00
CITIGROUP CCP EUR BROKER ACCOUNT	0.00
RPI_CCP USD RCV 2.562% PAY CPI1D 26-OCT- 2028CHASUS33LCHCUK	0.00
VOESTALPINE AG	0.00 AT0000937503

S&P TSX IDX 2412	0.00 DU00SXM24121
BRL BNP PARIBAS A/C	0.00
FUTURES MARGIN-JPY	0.00
TELUS CORPORATION COM NPV	0.00 CA87971M1032
TRY BNP PARIBAS A/C	0.00
WESTPAC	0.00
Income Due - SGD	0.00
SM ENERGY COMPANY	0.00 US78454L1008
Futures Margin - AUD	0.00
FUTURES MARGIN-EURO	0.00
FUT 06 DEC 24 EURO BUXL BND	0.00
FUTURES MARGIN-HKD	0.00
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00 SE0016102115
FUT. ME 10Y CDN BND DEC24	0.00
BANCO SANTANDER SA F2F 02/04/2029	0.00 XS2908735504
FUT. CBT UL T-BONDS DEC24	0.00
PHP BNP PARIBAS A/C	0.00
RAIFFEISEN BANK INTE F2V 02/01/2035	0.00 XS2904849879
SVITZER GROUP A S DKK10	0.00 DK0062616637
CLP BNP PARIBAS	0.00
EUROPEAN FINANCIAL STABILITY FACILT 2.5% 15/12/2027	0.00 EU000A2SCAQ2
Income Due - MYR	0.00
DJ EUR ST50 2412 FU	0.00 DE000C6XKBY2
WIENERBERGER AG	0.00 AT0000831706
ING GROEP F2F 02/10/2029	0.00
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	0.00
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	0.00
Income Due - CHF	0.00
Outstanding Settlement Payments - SGD	0.00
NEW ISRAELI SHEQEL	0.00
JPM CCP EUR BROKER ACCOUNT	0.00
Income Due - DKK	0.00
BNP New Zealand Dollar Custodial Account	0.00
MOTOR OIL HELLAS CORINTH REFINERIES SA	0.00 GRS426003000
US TREASURY N/B 3.5% 30/SEP/2029	0.00 US91282CLN91
Income Due - MXN	0.00
SWO EUR RCV EURIB 6M PAY 2.7 111024	0.00
HANG LUNG PROPERTIES LIMITED	0.00 HK0101000591
INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100	0.00
HUF BNP PARIBAS A/C	0.00
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00
MORTGAGE HOUSE RMBS OSMIUM SE 2 B FRN	0.00 AU3FN0090783
15/03/2056FRN 15/03/2056	0.00
SOFI CONSUMER LOAN PROGRAM 1 A2 3.14% 25/02/2027	0.00 US83405RAB33
BARINGS CLO LTD 2016-I/BARINGS CLO 201 SER 16-1A CLS XR	0.00 US06759MAA99
144A VAR RT 23/07/2030	0.00
REGIONAL MGMT ISSUANCE TR 2018-1 AST BACKED NT CLA	0.00 US75907PAA84
144A 3.83% 15/07/2027	0.00
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
GAZPROM PJSC-SPON ADR	0.00 US3682872078
GOLDENTREE LOAN OPPS. XII 12A XR FRN 21/07/2030	0.00 US38137MAF41
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000 A1-	0.00 AU3FN0069027
A	0.00
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
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
FANNIE MAE POOL 3.00% 01/12/2051	0.00 US3140XFX710
FREDDIE MAC POOL 3.00% 01/07/2050	0.00 US3133KJJQ67
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 2.00% 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
NOVATEK PJSC	0.00 US6698881090
FANNIE MAE POOL 2.50% 01/05/2051	0.00 US31418DYY20
FANNIE MAE POOL 3.00% 01/10/2051	0.00 US3140XDGU41
SHURGARD SEL STO L SUBS RTS	0.00 GB00BP6MXD84
CONSTELLATION SOFT COM STK NPV TEMP	0.00 CA21037X1345
FANNIE MAE POOL 2.00% 01/02/2051	0.00 US31418DWR96
FANNIE MAE POOL 2.00% 1/6/2036	0.00 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 US36179VVX53
GINNIE MAE II POOL 3.00% 20/04/2051	0.00 US36179WDS44
GINNIE MAE II POOL 3.50% 20/04/2048	0.00 US36179TV519
GINNIE MAE II POOL 3.50% 20/08/2047	0.00 US36179TEZ49
GINNIE MAE II POOL 3.50% 20/12/2052	0.00 US36179XNC64
GINNIE MAE II POOL 4.00% 20/2/2045	0.00 US36179Q3K59
AMPOL LIMITED ORDINARY FULLY PAID	0.00 AU0000088338
PARKLAND CORP	0.00 CA70137W1086
SEVEN GROUP HOLDINGS LIMITED	0.00 AU000000SVW5
SCHROEDERS PLC ORD GB	0.00 GB00BP9LHF23
LOTUS BAKERIES NV	0.00 BE0003604155
ZOZO INC	0.00 JP3399310006
AMUNDI SA	0.00 FR0004125920
SOFINA SA	0.00 BE0003717312
CAPITALAND INVE NPV	0.00 SGXE62145532
ENDEAVOUR MINING PLC	0.00 GB00BL6K5J42
ROCKWOOL A/S	0.00 DK0010219153
HIKMA PHARMACEUTICALS PLC	0.00 GB00B0LCW083
ISRAEL DISCOUNT BANK	0.00 IL0006912120
SEEK LIMITED	0.00 AU000000SEK6
CTS EVENTIM AG AND CO. KGAA	0.00 DE0005470306
EURAZEO	0.00 FR0000121121
SAGAX AB	0.00 SE0005127818
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00 CH0466642201
WEST FRASER TIMBER CO	0.00 CA9528451052

BKW AG	0.00	CH0130293662
INDUSTRIVARDEN AB SER C NPV	0.00	SE0000107203
GALDERMA GROUP N ORD SHS	0.00	CH1335392721
TALANX AG	0.00	DE000TLX1005
SWATCH GROUP AG	0.00	CH0012255144
VOLVO CAR ORD SHS CLASS B	0.00	SE0021628898
WHARF HOLDINGS LTD HKD	0.00	HK0004000045
LIBERTY MEDIA CORP ORD SHS SERIES C	0.00	US5312297220
ONEX CORP	0.00	CA68272K1030
DIASORIN SPA	0.00	IT0003492391
OCI NV	0.00	NL0010558797
CLARIANT AG REG	0.00	CH0012142631
QANTAS AIRWAYS LIMITED	0.00	AU000000QAN2
KOKUSAI ELECTRIC ORD SHS	0.00	JP3293330001
HULIC CO LTD	0.00	JP3360800001
GRIFOLS SA	0.00	ES0171996087
SEMCORP INDUSTRIES LIMITED	0.00	SG1R50925390
DEMANT A S	0.00	DK0060738599
NOMURA REAL ESTATE HOLDINGS INC	0.00	JP3762900003
CHIBA BANK LTD JPY	0.00	JP3511800009
TELECOM ITALIA SPA	0.00	IT0003497168
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00	HK0000093390
BECHTLE AG	0.00	DE0005158703
BANQUE CANTONALE VAUDOISE	0.00	CH0531751755
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00	JP3400400002
DOWLAIS GROUP PLC	0.00	GB00BMWRZ071
BCE INC	0.00	CA05534B7604
FUTURES MARGIN-SGD	0.00	
AMERCO INC	0.00	US0235861004
VESTIS CORPORATION	0.00	US29430C1027
MSCI SING 2410 FUT	0.00	SGXDB1650538
NORTHLAND POWER INC	0.00	CA6665111002
ABIOMED INC NPV	0.00	US003CVR0169
CBL CORPORATION LTD TEMP	0.00	NZCBLE0001S6
GAZPROM NEFT PJSC	0.00	US36829G1076
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN	0.00	
IMPERIAL BANK OF COMMERCE		
PHOSAGRO PJSC GDR EACH REPR ORD SHS SPON	0.00	US71922G4073
TAKEON JPY	0.00	
WYNYARD GROUP LTD TEMP	0.00	NZWYNE0001S2
FREDDIE MAC GOLD POOL 4.00% 09/01/2044	0.00	US3132M9BZ64
FREDDIE MAC GOLD POOL 3.00% 12/1/2046	0.00	US3132WJEV96
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	
DANSKE BANK A/S F2V 02/10/20304.613% 02/10/2030	0.00	US23636ABJ97
FUTURES MARGIN-CHF	0.00	
ANZ BANK NZ 11AM A/C	0.00	
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
CAMPBELL SOUP CO 4.75% 23/03/2035	0.00	
KREDITANSTALT FUER 3.50% 27/08/2027	0.00	US500769KG83
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	0.00	
CITIGROUP CCP CAD BROKER ACCOUNT	0.00	
FUT. YR T-NOTES DEC24	0.00	
RPI USD RCV CPI1D PAY 2.5% 21-MAR-2054	0.00	
CDS_IX_CCP CDX.NA.HY.39 5%	0.00	
20271220CHASUS33ICEEUS2I65BRZH6		
FUT 06 DEC 24 EUR FOAT	0.00	
FUT 06 DEC 24 EURX EUR-BOBL	0.00	
SWO_CD_X ITRAXX EUROPE SERIES 42 0.725 2011242I666VDK8	0.00	
BARCLAYS CCP	0.00	
EQIX RCV IBOX \$ LI PAY SOFR 1D 20-03-25IBOXIG INDEX	0.00	DBIOCH3S
RBS COLLATERAL AC	0.00	

FUT 06 DEC 24 EURX E-SCHATZ	0.00
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
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE	0.00
FUT. U.S. T-BONDS DEC24	0.00
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK PLC BARCGB5G	0.00
Outstanding Settlement Payments - TRY	0.00
Outstanding Settlement Payments - PLN	0.00
RPI_CCP GBP RCV RPI1D PAY 3.9662% 15-MAY-2029CHASUS33LCHCUK	0.00
Outstanding Settlement Payments - JPY	0.00
UBS COLLATERAL A/C	0.00
RPI_CCP GBP RCV RPI1D PAY 4.0426% 15-MAY-2029CHASUS33LCHCUK	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MERRILL LYNCH INTL	0.00
Outstanding Settlement Payments - ZAR	0.00
STANDARD CHARTERED C	0.00
COMMONWEALTH BANK OF JPM CCP	0.00
Outstanding Settlement Payments - CLP	0.00
Outstanding Settlement Payments - IDR	0.00
FUT 06 DEC 24 EURX EUR-BUND	0.00
CDS_IX_CCP ITRAXX EUROPE SERIES 1%	0.00
20291220GOLDUS33ICEEUS2I666VVK8	
CITIGROUP CCP USD BROKER ACCOUNT	0.00
OTC CASH COLLATERAL RECEIVABLE FROM WESTPAC	0.00
Outstanding Settlement Payments - EUR	0.00
Outstanding Settlement Payments - CHF	-0.01
Outstanding Settlement Payments - GBP	-0.01
CDS_IX_CCP CDX.NA.IG.43 1%	-0.01
20291220GOLDUS33ICEEUS2I65BYEG6	
Outstanding Settlement Payments - MYR	-0.01
FUT 06 DEC 24 EUX EURO-BTP	-0.01
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN CHASEBANK N.A. CHASUS33	-0.01
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM	-0.01
Outstanding Settlement Payments - CAD	-0.01
BNZ NZD COLL	-0.01
Outstanding Settlement Payments - MXN	-0.01
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F	-0.01
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE	-0.01
Outstanding Settlement Payments - AUD	-0.01
Outstanding Settlement Payments - CNY	-0.02
Outstanding Settlement Payments - DKK	-0.02
OTC DER CASH COLL COLLATERAL PAY	-0.02
Outstanding Settlement Payments - TWD	-0.02
Outstanding Settlement Payments - BRL	-0.02
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	-0.02
Outstanding Settlement Payments - KRW	-0.02
JPM CCP USD BROKER ACCOUNT	-0.02
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	-0.03
Outstanding Settlement Payments - NZD	-0.03
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	-0.03
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAY	-0.03
Outstanding Settlement Payments - HKD	-0.03
NZD Cash Adjustment	-0.04
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG FRANKFURT	-0.04

OTC CASH COLLATERAL RECEIVABLE FROM USD SBILDEFFXX	-0.05
31/12/2050	
Outstanding Settlement Payments - USD	-0.09
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.15