

Offer name	New Zealand Defence Force FlexiSaver	Offer number	OFR10288
Fund name	Scheme	Fund number	FND55
Period disclosure applies [dd/mm/yyyy]	Mercer Moderate fund		
Asset name	% of fund net assets	Security code	
ROBECO CAP. GROWTH ROBECO GBL. CREDITS INC		3.96 LU1653089133	
Liquidity Identifier		2.40	
HOUSING NEW ZEALAND LTD 120625 3.36 GB		1.97 NZHNZD0625L3	
NEW ZEALAND GOVERNMENT 140433 3.50 GB		1.53 NZGOVDT433C9	
NEW ZEALAND GOVERNMENT 150535 4.50 GB		1.52 NZGOVDT535C1	
FISHER & PAYKEL HEALTHCARE CORPORATION L		1.49 NZFAPE0001S2	
NEW ZEALAND GOVERNMENT 150531 1.50 GB		1.46 NZGOVDT531C0	
NEW ZEALAND GOVERNMENT 150437 2.75 GB		1.41 NZGOVDT437C0	
NEW ZEALAND GOVERNMENT 150541 1.75 GB		1.35 NZGOVDT541C9	
NEW ZEALAND GOVERNMENT 150532 2.00 GB		1.34 NZGOVDT532C8	
NEW ZEALAND GOVERNMENT 150536 4.25 GB		1.27 NZGOVDT536C9	
NEW ZEALAND GOVERNMENT 200429 3.0 GB		1.25 NZGOVDT429C7	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY		1.07 NZLGFD008C2	
150425 2.75 GB			
NEW ZEALAND GOVERNMENT 150427 4.50 GB		1.05 NZGOVDT427C1	
NEW ZEALAND GOVERNMENT 150534 4.25 GB		1.01 NZGOVDT534C4	
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND		0.99 DU0FSIGLINZ2	
AUCKLAND INTERNATIONAL AIRPORT LTD		0.93 NZAIAE0002S6	
NEW ZEALAND GOVERNMENT 150554 5.00 GB		0.87 NZGOVDT554C2	
AUCKLAND COUNCIL 170425 PNOTE		0.82	
INFRATIL LIMITED		0.79 NZIFTE0003S3	
MICROSOFT CORP		0.73 US5949181045	
APPLE INC		0.70 US0378331005	
NEW ZEALAND GOVERNMENT 150528 0.25 GB		0.69 NZGOVDT528C6	
NVIDIA CORP		0.68 US67066G1040	
CONTACT ENERGY LIMITED		0.67 NZCENE0001S6	
NEW ZEALAND GOVERNMENT 150526 0.50 GB		0.66 NZGOVDT526C0	
NZD BNP PARIBAS A/C		0.66	
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND		0.64 NZIIBDT003C0	
NEW ZEALAND GOVERNMENT 150530 4.50 GB		0.62 NZGOVDT530C2	
USD BNP PARIBAS A/C		0.60	
AMAZON COM INC		0.59 US0231351067	
US. TSY. INFL. 0.625% IL 15/1/2026		0.57 US912828N712	
Westpac New Zealand		0.55	
MAINFREIGHT LIMITED		0.50 NZMFTE0001S9	
THE A2 MILK COMPANY LIMITED		0.50 NZATME0002S8	
EBOS GROUP LIMITED		0.49 NZEBOE0001S6	
CASH		0.48	
MERIDIAN ENERGY LT NPV		0.47 NZMELE0002S7	
META PLATFORMS INC		0.45 US30303M1027	
UNITED STATES DOLLAR		0.45	
NEW ZEALAND GOVERNMENT 150425 2.75 GB		0.44 NZGOVDT425C5	
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 240425 RCD		0.40	
BANK OF NEW ZEALAND		0.39	
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE		0.35	
US. TSY. NOTE/BON 3.875% 30/4/20255 USD BA-2025		0.34 US91282CGX39	
ASB BANK LTD 230525 RCD		0.33	
TRANSPower NEW ZEALAND LIMITED 260825 PNOTE		0.33	
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE		0.33	
SUMMERSET GROUP HOLDINGS LTD		0.32 NZSUME0001S0	
TOYOTA FINANCE NEW ZEALAND LTD 290525 PNOTE		0.31	
BERKSHIRE HATHAWAY INC - CLASS B		0.30 US0846707026	
US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025		0.28 US91282CHD65	

ALPHABET INC CAP STK CL A	0.28 US02079K3059
MASTERCARD INC - CLASS A	0.28 US57636Q1040
RYMAN HEALTHCARE LTD	0.28 NZRYME0001S4
WESTPAC NEW ZEALAND LTD 280525 RCD	0.27
ASB BANK LTD 040625 RCD	0.27
WESTPAC NEW ZEALAND LTD 130625 RCD	0.27
WESTPAC NEWZEALAND LTD 300625 RCD	0.27
WESTPAC NEW ZEALAND LTD 300925 RCD	0.26
Bank of China	0.26
UK. GILT 4.25% 07/12/2027	0.26 GB00B16NNR78
WESTPAC NEW ZEALAND LTD 150126 RCD	0.26
ASB BANK LTD 310326 RCD	0.26
WESTPAC NEW ZEALAND LTD 310326 RCD	0.26
FREIGHTWAYS GROUP LTD	0.26 NZFREE0001S0
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.25 NZHNZD0001L7
TENCENT HLDGS LIMITED	0.25 KYG875721634
INVESTA COMMERCIAL PROPERTY FUNDAFS	0.25
FLETCHER BUILDING LTD	0.24 NZFBUE0001S0
Accruals	0.24
TAIWAN SEMICON MANUFACTURING CO LTD	0.23 TW0002330008
SAP AG	0.22 DE0007164600
ASB BANK LTD 040625 5.92 TD	0.21
NETFLIX INC	0.21 US64110L1061
CHINA CONSTRUCT NZ 110925 5.35 TD	0.21
MERCURY NZ LIMITED	0.20 NZMRPE0001S2
CHINA CONSTRUCT NZ 281125 4.80 TD	0.20
SPARK NEW ZEALAND LIMITED	0.20 NZTELE0001S4
US. TSY. NOTE/BON 4.625% 30/6/20252025 USD1000 BD-2025	0.20 US91282CHL81
HAMILTON CITY COUNCIL 050525 PNOTE	0.20
ASB BANK LTD 250725 RCD	0.20
HCA HEALTHCARE INC	0.19 US40412C1018
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426 1.50 GB	0.19 NZLGFD014C0
PORT OF TAURANGA LTD	0.19 NZPOTE0003S0
ELEVANCE HEALTH INC	0.19 US0367521038
CHORUS LIMITED ORDINARY FULLY PAID	0.19 NZCNUE0001S2
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.19 NZIIBDT002C2
ASB BANK LTD 200126 4.12 TD	0.19
US. TSY. NOTE/BOND 3.50% 15/9/2025025 USD1000 AS-2025	0.19 US91282CFK27
US TREASURY N/B 4.5% 31/MAR/2026	0.18 US91282CKH33
DEXUS WHOLESALE PROPERTY FUND AUUT	0.18
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.18 NZAPTE0001S3
THE CIGNA GROUP	0.17 US1255231003
CHARTER HALL RETAIL PARTNERSHIP NO. 6PE	0.17
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 140433 3.50 GB	0.17 NZLGFD009C0
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.17 US7960508882
AUTOMATIC DATA PROC.	0.17 US0530151036
US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100	0.17 US912810EV62
ITALY BUONI POLIEN 1.65% 01/03/2032	0.17
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD	0.16
DUNEDIN CITY TREASURY 120525 PNOTE	0.16
LVMH MOET HENNESSY VUITTON SE	0.16 FR0000121014
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.15
INTACT FINANCIAL CORPORATION	0.15 CA45823T1066
ARTHUR J GALLAGHER CO	0.15 US3635761097
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.15 NZIIBDT004C8
NOVO NORDISK ORD SHS CLASS B	0.15 DK0062498333
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 270525 TBILL	0.15
QUALCOMM INC	0.14 US7475251036
UNITED STATES TREA 3.50% 30/09/2026	0.14 US91282CLP40

LOWE'S COS INC	0.14 US5486611073
DUNEDIN CITY TREASURY 240425 PNOTE	0.14
US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.14 US912810UD80
KIWIBANK LTD 211125 4.45 TD	0.14
KONINKLIJKE AHOLD DELHAIZE NV	0.14 NL0011794037
CHRISTCHURCH CITY HOLDINGS LIMITED 170425 PNOTE	0.13
RABOBANK NEW ZEALAND LTD 160425 RCD	0.13
TOYOTA FINANCE NEW ZEALAND LTD 020525 PNOTE	0.13
CHRISTCHURCH CITY HOLDINGS LIMITED 200525 PNOTE	0.13
WELLINGTON REGIONAL COUNCIL 210525 PNOTE	0.13
SCHWAB (CHARLES) CORP	0.13 US8085131055
RABOBANK NEW ZEALAND LTD 200226 RCD	0.13
AMERIPRISE FINANCIAL INC	0.13 US03076C1062
ASML HOLDING NV	0.13 NL0010273215
GREATER WELLINGTON REGIONAL COUNCIL 130625 PNOTE	0.13
US. TSY. NOTE/BON 4.875% 31/10/20288	0.13
US TREASURY N/B 3.0% 15/JUL/2025	0.12
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.12 US912828YS30
CONSTELLATION SOFTWARE COM	0.12 CA21037X1006
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.12
UNION PACIFIC CORP	0.12 US9078181081
DUNEDIN CITY TREASURY 170625 PNOTE	0.12
Cash Adjustment	0.12
NEWMONT CORP	0.12 US6516391066
CSX CORP COM	0.12 US1264081035
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.12 NZGOVDT551C8
AMPHENOL ORD SHS CLASS A	0.12 US0320951017
US TREASURY N/B 2.75% 15/AUG/2032	0.11 US91282CFF32
TESLA INC	0.11 US88160R1014
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.11 CH0012032048
HMC WHF NO. 1 PTY LTD - AUDPE	0.11
AMERICAN EXPRESS USD	0.11 US0258161092
FINECOBANK BANCO FINECO SPA	0.11 IT0000072170
KROGER CO COM	0.11 US5010441013
STONEPEAK ZENO HOLDINGS (CYM) LP - EUR	0.11
GLOBE LIFE INC	0.11 US37959E1029
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-2026	0.11 US91282CKK61
MTU AERO ENGINES AG	0.11 DE000A0D9PT0
ALPHABET INC CAP CL C	0.11 US02079K1079
SONY CORP	0.11 JP3435000009
HEWLETT PACKARD CO	0.11 US40434L1052
WELLINGTON CITY COUNCIL 180825 PNOTE	0.11
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150530 4.5 GB	0.11 NZLGFD020C7
BNP PARIBAS NOMINEES	0.11
SOFTBANK GROUP CORP	0.10 JP3436100006
REPUBLIC OF POLA FRN IL 25/08/2036	0.10
RESMED INC	0.10 US7611521078
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.10 DE000BU2Z023
INFRALEMON SCA	0.10
BROADCOM ORD SHS	0.10 US11135F1012
APPLIED MATERIALS US	0.10 US0382221051
AUTOZONE INC	0.10 US0533321024
ROPER TECHNOLOGIES INC	0.10 US7766961061
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE INCOME FUND	0.10
ITALY BUONI POLIEN 3.85% 15/09/2026	0.10 IT0005556011
US. TSY. INFL. 1.875% IL 15/07/2034.875% 15/07/2034	0.10 US91282CLE92
ZOETIS INC	0.10 US98978V1035
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.10

MCP REAL ESTATE DE BT FUND (AUD)	0.10
JP MORGAN CHASE & CO	0.10 US46625H1005
INTESA SANPAOLO SPA	0.10 IT0000072618
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.09 JP1400171Q50
PERFORMANCE FOOD GROUP CO	0.09 US71377A1034
BUNDESSCHATZANWEIS 2.00% 10/12/2026	0.09 DE000BU22072
INDONESIA TSY. BD. 6.50% 15/02/2031	0.09 IDG000015207
SINGAPORE GOV. BD 2.875% 01/07/2029	0.09 SG3263998209
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.09
MOLINA HEALTHCARE INC	0.09 US60855R1005
COMPASS GROUP ORD	0.09 GB00BD6K4575
MERCADOLIBRE INC	0.09 US58733R1023
CSL LIMITED	0.09 AU000000CSL8
LONZA AG - REG	0.09 CH0013841017
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.09
HDFC BANK LTD	0.09 US40415F1012
ISRAEL GOVERNMENT 2.80% 29/11/2052	0.09 IL0011840761
MEITUAN	0.09 KYG596691041
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.09 JP1051661Q33
WASTE CONNECTIONS COM NPV	0.09 CA94106B1013
VERISK ANALYTICS I COM	0.08 US92345Y1064
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.08 JP1201631HC6
ENGIE	0.08 FR0010208488
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.08 NZHZNZD0008L2
AIA GROUP LTD	0.08 HK0000069689
BOOKING HLDGS INC COM	0.08 US09857L1089
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.08 JP1400161P53
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.08 US912810SW99
GARTNER INC CL-A	0.08 US3666511072
DUNEDIN CITY TREASURY 070425 PNOTE	0.08
TAUPO DISTRICT COUNCIL 300725 PNOTE	0.08
ADOBE INC COM	0.08 US00724F1012
GOLDMAN SACHS GROUP INC.	0.08 US38141G1040
ISHARES MSCI SAUDI ARABIA ETF	0.08 US46434V4234
ALIBABA GROUP HOLDING LTD	0.08 KYG017191142
SINGAPORE GOV. BD 2.875% 01/09/2030	0.08
KIWI PROPERTY GROUP LIMITED	0.08 NZKPG0001S9
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.08
JPMORGAN CHASE	
KKR QUARTZ CO-INVEST GP LLCPE	0.08
TJX COS INC	0.08 US8725401090
ITOCHU CORP JPY	0.08 JP3143600009
RECKITT BENCKISER GROUP PLC	0.08 GB00B24CGK77
KKR DIVERSIFIED CORE INFRA B SR	0.08
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.08
UNITED PARCEL SERVICE - B	0.07 US9113121068
INTEREST RATE SWAPS	0.07
GOODMAN PROPERTY TRUST	0.07 NZCPTE0001S9
RIO TINTO LIMITED	0.07 AU000000RIO1
PINDUODUO INC	0.07 US7223041028
FAIR ISAAC CORPORATION	0.07 US3032501047
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.07
SKYCITY ENTERTAINMENT GROUP LIMITED	0.07 NZSKCE0001S2
MCKESSON CORP	0.07 US58155Q1031
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.07 US91282CBJ99
GIP AQUARIUS FUND SECONDARY	0.07
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.07
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.07 JP1300791P79
INVESTOR AB SER B NPV	0.07 SE0015811963
GENTRACK GROUP LIMITED ORDINARY SHARES	0.07 NZGTKE0002S9
SPOTIFY TECHNOLOGY COM	0.07 LU1778762911
UNITEDHEALTH GROUP INC COM STK	0.07 US91324P1021
UBER TECHNOLOGIES INC	0.07 US90353T1007

STANDARD CHARTERED	0.07 GB0004082847
NORWAY GOV. BD. 1.375% 19/08/2030	0.07
CHINA CONSTRUCTION BANK NZ LTD 090226 FRN	0.07 NZCCBDT014C9
VAUBAN IP ENERGY SOLUTIONS	0.07
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.07 US91282CCB54
APPLOVIN CORP	0.07 US03831W1080
NASDAQ INC	0.07 US6311031081
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.07 NZHNZD0935L6
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.07
SHOPIFY INC COM NPV CL A	0.07 CA82509L1076
SCHNEIDER ELECTRIC SE	0.07 FR0000121972
LASERTEC CORP NPV	0.06 JP3979200007
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.06 JP1103711P74
SAMSUNG ELECTRONICS CO LTD	0.06 KR7005930003
SERKO LTD	0.06 NZSKOE0001S7
MACQUARIE GROUP LTD	0.06 AU000000MQG1
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.06
MEXICAN BONOS 7.75% 13/11/2042	0.06 MX0MGO0000R8
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.06 US912810SL35
ATMOS ENERGY CORP	0.06 US0495601058
LINDE PLC	0.06 IE000S9YS762
SHIMANO INC	0.06 JP3358000002
KKR TAURUS CO-INVEST LPPE	0.06
SCALES CORP LTD	0.06 NZSCLE0002S8
AUCKLAND COUNCIL 070525 PNOTE	0.06
PTC INC	0.06 US69370C1009
INTERNATIONAL FINA 4.00% 03/04/2025	0.06 AU3CB0224491
AERCAP HOLDINGS NV	0.06 NL0000687663
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.06 AU0000018442
SEA LTD	0.06 US81141R1005
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.06 NZGOVDT429C7
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.06 US912810TT51
GS. GRP. F2F 22/04/2032	0.06 US38141GYB49
INTUITIVE SURGICAL INC	0.06 US46120E6023
US. TSY. NOTE/BON 4.375% 31/07/2026	0.06 US91282CLB53
CLEAN HARBORS INC	0.06 US1844961078
BANCO BICAYA ARGENTARIA SA	0.06 ES0113211835
TRANSUNION	0.06 US89400J1079
IIF AUSTRALIA 1 TRUSTPE	0.06
TRANSPower NEW ZEALAND LTD 040925 1.735 GB	0.06 NZTRPD0070L9
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.06
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.06 IT0005534141
US. TSY. INFL. 2.125% IL 15/02/2041	0.06 US912810QP66
ICON PLC	0.06 IE0005711209
FORTINET INC COM	0.06 US34959E1091
INTERMEDIATE CAPITAL GROUP PLC	0.06 GB00BYT1DJ19
ELECTROCOMPONENTS PLC	0.05 GB0003096442
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.05
SINGAPORE TELECOMM NPV B/L 100	0.05 SG1T75931496
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M BONOS	0.05
KEYENCE CORP NPV	0.05 JP3236200006
THE WALT DISNEY CO	0.05 US2546871060
HMC Australian Retail Partnership	0.05
DOORDASH INC	0.05 US25809K1051
BOSTON SCIENTIFIC CORP COM USD	0.05 US1011371077
MEXICAN BONOS 8.00% 07/11/2047	0.05 MX0MGO0000102
COMCAST CORP	0.05 US20030N1019
HOME DEPOT INC	0.05 US4370761029
BRENNTAG SE	0.05 DE000A1DAH00
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.05 US91282CGP05

CHARTER HALL RETAIL PARTNERSHIP 2PE	0.05
CORE INFRASTRUCTURE FUND IV SCA	0.05
BP P.L.C	0.05 GB0007980591
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.05
CADENCE DESIGN SYSTEMS INC	0.05 US1273871087
US TREASURY N/B 4.25% 30/JUN/2029	0.05 US91282CKX82
INTERCONTINENTAL HOTELS GROUP PLC	0.05 GB00BHJYC057
MOTOROLA SOLUTIONS INC	0.05 US6200763075
SPAIN GOV. BD. 0.50% 30/04/2030	0.05 ES0000012F76
TELIX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID	0.05 AU000000TLX2
DEFERRED	
LILLY (ELI) & CO USD	0.05 US5324571083
FAST RETAILING CO LTD	0.05 JP3802300008
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.05
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.05
ADYEN NV	0.05 NL0012969182
XERO LIMITED ORDINARY FULLY PAID	0.05 NZXROE000152
CLOUDFLARE INC	0.05 US18915M1071
AFLAC INC	0.05 US0010551028
NEW ZEALAND GOV. 1.75% 15/5/2041	0.05 NZGOVDT541C9
SES FDR	0.05 LU0088087324
SOCIETE GENERALE SA	0.05 FR0000130809
US. TSY. NOTE/BON 0.625% 15/5/2030	0.05 US912828ZQ64
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.05 DE000BU2Z031
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.05 US91282CAU53
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.05 AU0000097495
KINROSS GOLD CORP	0.05 CA4969024047
CITIBANK COLAT	0.05
US TREASURY N/B 4.12% 15/NOV/2032	0.05 US91282CFV81
VISTA GROUP INTERNATIONAL LTD	0.05 NZVGLE000351
VISA INC - A	0.05 US92826C8394
GOODMAN GROUP	0.05 AU000000GGMG2
ATLASSIAN CL A ORD	0.05 US0494681010
RHEINMETALL AG	0.05 DE0007030009
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.05 MYBMX1100044
COPART INC	0.04 US2172041061
EUROFIMA EUROPAEIS 3.90% 19/12/2025	0.04 AU3CB0230548
JP MORGAN COLAT	0.04
COLOMBIAN TES 6.00% 28/4/2028	0.04 COL17CT02914
MS. F2F 28/4/2032	0.04 US6174468X01
BANK OF NOVA SCOTIA/ F2F 14/2/20314/02/2031	0.04 US06418GAQ01
NETHERLANDS GOV. B 2.50% 15/01/2033	0.04 NL0010071189
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.04
PEPSICO INC CAP 2/3	0.04 US7134481081
OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE	0.04
PLC	
Income Due - NZD	0.04
DASSAULT AVIATION EURO.80 (POST SUBDIVISION)	0.04 FR0014004L86
SEVERN TRENT PLC	0.04 GB00B1FH8J72
NORWAY GOV. BD. 1.50% 19/02/2026	0.04 NO0010757925
T MOBILE US INC COM	0.04 US8725901040
BANK OF AMERICA CORPORATION	0.04 US0605051046
HILTON WORLDWIDE H COM	0.04 US43300A2033
NATIONAL GRID	0.04 GB00BDR05C01
EDP SA	0.04 PTEDP0AM0009
NAPIER PORT HOLDINGS LTD	0.04 NZNPHE000552
OLD DOMINION FREIGHT LINE INC	0.04 US6795801009
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.04 NO0010930522
HOULIHAN LOKEY INC	0.04 US4415931009
RABOBANK NEDERLA 160625 FRN	0.04 NZRABDT019C3
SILGAN HOLDINGS INC	0.04 US8270481091
NETHERLANDS GOV. B 0.25% 15/07/2029	0.04 NL0013332430
WELLTOWER INC	0.04 US95040Q1040
NU HOLDINGS LTD	0.04 KYG6683N1034

MSTB03- WEST PAC	0.04
KKR AQUEDUCT CO-INVEST L.P.PE	0.04
Outstanding Settlement Receipts - USD	0.04
COUPANG INC COM CL A SHS ORD	0.04 US22266T1097
EXXON MOBIL CORPORATION	0.04 US30231G1022
BANCO SANTANDER 5.439% 15/07/2031	0.04 US05964HBG92
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.04 US91282CDY49
SERVICE CORPORATION INTERNATIONAL	0.04 US8175651046
UK. GILT 1.75% 7/9/2037	0.04
DIF VI CO-INVEST PROJECT 3 C.V	0.04
FISERV INC COM	0.04 US3377381088
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.04 US9128286T26
POSTS ITALIANE SPA	0.04 IT0003796171
SPAIN GOV. BD. 1.85% 30/07/2035	0.04 ES0000012E69
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.04 JP1201111968
AUSTRALIAN CAP. TE 4.75% 23/10/2030	0.04 AU3SG0003106
BEIGENE LTD	0.04 US07725L1026
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.04 NZGOVDT530C2
TASMANIAN PUBLIC F 5.25% 23/01/2036	0.04 AU3SG0003130
AXA	0.04 FR0000120628
CISCO SYSTEMS INC	0.04 US17275R1023
EQUINIX INC COM	0.04 US29444U7000
BUNDESOBLIGATION 2.10% 12/04/2029.01 .189	0.04 DE000BU25026
IQVIA HOLDINGS INC	0.04 US46266C1053
UK. GILT 4.25% 31/07/2034	0.04 GB00BQC82C90
ALTAMIRA CO-INVESTMENT SCA	0.04
EURO	0.04
AT & T INC	0.04 US00206R1023
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.04
NZ EXCHANGE LTD	0.04 NZNZXE0001S7
NORWAY GOV. BD. 2.00% 26/04/2028	0.04 NO0010821598
TREASURY CORP OF V 4.75% 15/9/2036	0.04 AU3SG0002710
QUEENSLAND TSY. 4.50% 22/8/2035	0.04 AU3CB0296580
HERMES INTERNATIONAL	0.03 FR0000052292
ORACLE CORP	0.03 US68389X1054
ASHTAD GROUP PLC	0.03 GB0000536739
AXIUM INFRASTRUCTURE	0.03
JPM. CHASE F2F 4/2/2032	0.03 US46647PBX33
XIAOMI CORP	0.03 KYG9830T1067
BHP GROUP LIMITED ORDINARY FULLY PAID	0.03 AU000000BHP4
INDONESIA TSY. BD. 7.50% 15/06/2035	0.03 IDG000013509
AVIVA ORD	0.03 GB00BPQY8M80
TOKYO ELECTRON LTD JPY	0.03 JP3571400005
AIRSERVICES AUSTRA 3.25% 15/05/2026	0.03 AU3CB0237444
SEEK LIMITED	0.03 AU000000SEK6
MERCK & CO INC NEW COM	0.03 US58933Y1055
TRADE DESK INC	0.03 US88339J1051
US. TSY. NOTE/BON 4.125% 31/07/20312031	0.03 US91282CLD10
WORKDAY INC	0.03 US98138H1014
MITSUBISHI UFJ FINL. F2V 17/4/2035.426% 17/04/2035	0.03 US606822DF83
MEXICAN BONOS 7.75% 23/11/2034	0.03 MX0MGO0000U2
KREDITANSTALT FUER 2.75% 01/10/2027	0.03 DE000A383B10
SALESFORCE INC	0.03 US79466L3024
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-2031	0.03 US91282CLJ89
COSTCO WHOLESALE CORP	0.03 US22160K1051
UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-2031	0.03 US91282CKW00
MEXICAN BONOS 8.50% 18/11/2038	0.03 MX0MGO0000J5
AEGON LTD AMER REGD CERT1 SH EURO.12	0.03 US0076CA1045
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.03 JP1103471H66
INDUSTRIAL AND COMMERCIAL BANK OF CHINA NZD 260525 FRN	0.03 NZICBDT010C1
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.03 FR001400OHF4

SAMSARA INC	0.03 US79589L1061
ROBLOX CORPORATION COM CL A ORD SHS	0.03 US7710491033
MEXICAN BONOS 7.50% 3/6/2027MXN M BONOS	0.03 MX0MGO00000D8
UNITED STATES TRE 3.625% 30/09/2031/2031 USD Q-2031	0.03 US91282CLM19
CREDIT SUISSE GRP. F2F 1/3/2029	0.03 CH1214797172
US. TSY. NOTE/BON 4.375% 30/11/2028	0.03 US91282CJN20
CHINA CONSTRUCTION BANK	0.03 CNE1000002H1
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.03
PROCTER & GAMBLE COMPANY	0.03 US7427181091
COLGATE PALMOLIVE	0.03 US1941621039
JOHNSON & JOHNSON COM	0.03 US4781601046
AUSTRALIA GOVERNME 3.25% 21/04/2025	0.03 AU3TB0000168
LANDESKREDITBANK B 4.25% 07/08/2025	0.03 AU3CB0223097
BUZZARD MIDSTREAM	0.03
KSL CAPITAL PARTNERS CV I	0.03
PRUDENTIAL PLC	0.03 GB0007099541
NATWEST GROUP PLC ORD	0.03 GB00BM8PJY71
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.03 US91282CGQ87
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.03 US655844CU03
TYSON FOODS INC CLASS A	0.03 US9024941034
OMV AG	0.03 AT0000743059
MS. F2F 21/4/2034	0.03 US61747YFE05
BANK OF AMERICA F2F 20/12/2028	0.03 US06051GHD43
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.03 JP1400141M51
WEICHOW MOUTAI CO LTD	0.03 CNE0000018R8
US. TSY. NOTE/BON 3.875% 31/12/2027	0.03 US91282CGC91
COLOMBIAN TES 7.25% 18/10/2034	0.03 COL17CT03615
EXELON CORPORATION	0.03 US30161N1019
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.03
SSE PLC	0.03 GB0007908733
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.03 NZIIBDT005C5
EDISON INTERNATIONAL	0.03 US2810201077
ASIAN DEV. BANK 2.80% 15/01/203200 1712-00-1	0.03 XS2974146156
SKY NETWORK TELEVISION LTD	0.03 NZSKTE0001S6
CONSOLIDATED EDISON INC COM	0.03 US2091151041
ABBVIE INC COM	0.03 US00287Y1091
MARRIOTT INTL. MD 5.50% 15/04/2037	0.03 US571903BU68
NEW ZEALAND GOV. B 4.25% 15/05/2034	0.03 NZGOVDT534C4
UNICREDIT 2.569% 22/9/2026	0.03 US904678AU32
AMCOR PLC CDI	0.03 AU000000AMC4
MEDIATEK INC	0.03 TW0002454006
LIFE360 INC	0.03 AU0000045098
GPT GROUP	0.03 AU000000GPT8
BANK OF AMERICA F2F 15/09/2034/09/2034 USD1000 N	0.03 US06051GLU12
ACCENTURE PLC	0.03 IE00B4BNMY34
VERIZON COMMUNICATIONS	0.03 US92343V1044
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000	0.03 US912810TX63
BONDS02/2054	
US. TSY. NOTE/BOND 4.25% 15/11/20344 USD F-2034	0.03 US91282CLW90
S AND P GLOBAL INC COM	0.03 US78409V1044
N/WIDE. B/SOC. F2V 13/01/2033	0.03 XS2974139292
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.03 US9128282A70
TERNA SPA	0.03 IT0003242622
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000	0.03 US912810UA42
BONDS05/2054	
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.03 US91282CHT18
SNAM SPA	0.03 IT0003153415
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.03
UNITED UTILITIES GROUP PLC	0.03 GB00B39J2M42
BP CAP. MKTS. BP CAP. MKTS. F2V PERP	0.03 XS2940455897
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.03 NZGOVDT433C9
GS. GRP. F2F 25/4/2035	0.03 US38141GA955
NORDIC INVESTMENT BANK 070725 0.75 GB	0.03 NZNIBDT012C4

BROADCOM INC 4.35% 15/02/2030	0.03 US11135FCB58
BYD CO LTD	0.03 CNE100000296
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.03
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.03 US91282CHK09
INTUIT INC	0.03 US4612021034
NORFOLK SOUTHERN CORP USD	0.02 US6558441084
TAIWAN SEMICONDUCT MANUFACTURING USD	0.02 US8740391003
MONCLER SPA	0.02 IT0004965148
GS. GRP. F2F 23/04/2029	0.02 US38141GWV21
DEXCOM INC	0.02 US2521311074
DATADOG INC	0.02 US23804L1035
US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.02 US91282CKQ32
GETLINK SE	0.02 FR0010533075
PINNACLE WEST CAPITAL	0.02 US7234841010
4.50% 15/04/2027	0.02 NZGOVDT427C1
SERVICENOW INC	0.02 US81762P1021
RAIFFEISEN BANK INTL 7.37% 20/DEC/2032	0.02 XS2534786590
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.02 DE0001135432
DANSKE BANK 1.50% 2/9/2030	0.02 XS2225893630
ROYAL GOLD INC COM USD0.01	0.02 US7802871084
VITAL HEALTHCARE PROPERTY TRUST	0.02 NZCHPE0001S4
UNION PACIFIC 5.10% 20/02/2035	0.02 US907818GG79
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.02 DE0001102580
SVENSK EXPORTKRED 4.625% 28/11/20251/2025 USD G	0.02 US87031CAH60
BNP PARIBAS F2V 31/03/2032EGS	0.02 FR0014009HA0
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.02 US9128283F58
CAISSE D AMORTISSE 4.00% 25/01/202601/2026 USD1000 35 REGS	0.02 XS2580310246
CHUBB INA HLDGS. 5.00% 15/03/2034	0.02 US171239AK24
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.02 CNE100003662
COLOMBIAN TES 7.50% 26/08/2026	0.02 COL17CT02625
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.02 MX0MGO00001E4
DEV. BANK OF JAPAN 3.25% 28/04/202727 USD1000 GG26	0.02 XS2470975033
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.02 MX0MGO00000H9
PORTLAND GENERAL ELECTRIC COMPANY	0.02 US7365088472
US TREASURY N/B 4.0% 15/NOV/2042	0.02 US912810TM09
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.02 US91282CBS98
MIZUHO FINANCIAL GROUP 1.55% 09/JUL/2027	0.02 US60687YBS72
GOLDMAN SACHS CCP USD BROKER ACCOUNT	0.02
KBC GRP. F2V 16/10/2030	0.02 USB5341FAD36
AUCKLAND COUNCIL 100725 2.013 GB	0.02 NZAKCDT484C5
BPCE F2F 18/01/2027VAR DTD 5.975 18/01/2027	0.02 US05583JAN28
BANK OF AMERICA F2F 23/07/2030	0.02 US06051GHV41
PROLOGIS INC COM	0.02 US74340W1036
VOLKSWAGEN AG	0.02 DE0007664039
US TREASURY N/B 3.37% 15/MAY/2033	0.02 US91282CHC82
MILLICOM INTERNATIONAL CELLULAR SA	0.02 LU0038705702
WABTEC STP 15/09/2028	0.02 US960386AM29
SANTANDER UK GROUP HLDGS 6.83% 21/NOV/2026	0.02 US80281LAS43
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.02 US91282CLF67
AMERICAN HONDA FIN 3.95% 3/19/2032	0.02 XS3032019476
CITIGROUP F2F 25/01/2033	0.02 US17327CAQ69
PFIZER INV. ENTS. 5.34% 19/05/2063	0.02 US716973AH54
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.02 US912810TL26
NEW YORK LIFE GBL. F FRN 24/07/2029	0.02 AU3FN0089843
US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026	0.02 US91282CLH24
OVERSEA-CHINESE BANK FRN 08/03/2027	0.02 AU3FN0085312
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.02 AU0000274706
AA BD. 5.50% 31/07/2027	0.02 XS2106054443

HONG KONG EXCHANGE & CLEAR	0.02 HK0388045442
ALLSTATE CORP	0.02 US0200021014
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.02 US91282CCH25
MARSH & MCLENNAN C 5.40% 15/03/2055	0.02 US571748CD26
COCA COLA CO USD	0.02 US1912161007
COCA-COLA 5.20% 14/01/2055	0.02 US191216DZ03
BROADCOM 3.137% 15/11/2035	0.02 US11135FBP53
AIB GROUP PLC	0.02 IE00BF0L3536
PG AND E CORP	0.02 US69331C1080
US TREASURY N/B 2.87% 15/MAY/2032	0.02 US91282CEP23
ENBRIDGE 5.625% 5/4/2034	0.02 US29250NCC74
UNIPOL GRUPPO FINANZIARIO SPA	0.02 IT0004810054
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.02 US912810QB70
UNITED KINGDOM GIL 1.25% 31/7/2051	0.02 GB00BLH38158
MCDONALD'S CORP	0.02 US5801351017
SAGE GROUP	0.02 GB00B8C3BL03
CHEVRON CORP	0.02 US1667641005
DEUTSCHE BANK AG/NEW F2F 10/01/202973% 10/01/2029	0.02 US25160PAQ00
ALLIANZ SE-REG	0.02 DE0008404005
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.02 US91282CJZ59
US. TSY. NOTE/BON 0.625% 15/8/2030	0.02 US91282CAE12
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.02 US91282CHZ77
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.02 NZGOVDT528C6
US TREASURY N/B 4.0% 31/OCT/2029	0.02 US91282CFT36
ENI SPA	0.02 IT0003132476
CAIXABANK F2F 13/09/2027	0.02 US12803RAB06
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.02 US91282CBL46
BANK HAPOALIM LTD	0.02 IL0006625771
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.02 US91282CDJ71
CISCO SYS. 4.95% 24/02/2032	0.02 US17275RBY71
JPM. CHASE F2F 22/04/2030	0.02 US46647PEG72
CONSTELLATION BRANDS INC-A	0.02 US21036P1084
RLGH FINANCE BERMU 8.25% 17/07/2031	0.02 XS2845154124
BNP PARIBAS SA	0.02 FR0000131104
EVERSOURCE ENERGY 5.50% 01/01/2034	0.02 US30040WAX65
MIZUHO FINANCIAL GRO F2V 13/05/2036	0.02 US60687YDJ55
CVS HEALTH 5.05% 25/03/2048	0.02 US126650CZ11
ELIA GROUP SA/NV	0.02 BE0003822393
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.02 US91282CDL28
PUBLIC SERV. ENT. 6.125% 15/10/203315/10/2033 USD1000	0.02 US744573AX43
FUTURE MARGINS-USD	0.02
MEXICAN BONOS 7.75% 29/05/2031	0.02 MX0MGO0000P2
GS. GRP. F2F 24/02/2028	0.02 US38141GZK39
NATL. BANK OF GREECE F2F 29/01/2029	0.02 XS2756298639
EUR BNP PARIBAS A/C	0.02
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.02 US91282CAV37
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.02 US91282CCS89
LUNDIN GOLD INC	0.02 CA5503711080
UK. GILT 0.875% 22/10/2029	0.02 GB00BJMHB534
AUSTRALIAN GOVERN 4.25% 21/04/2026	0.02 AU000XCLWAI8
EUROGRID 3.732% 18/10/2035	0.02 XS3007630810
CANADIAN GOV. BD. 2.25% 01/06/2025	0.02 CA135087D507
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026 USD	0.02 US37190AAA79
CANADIAN GOV. BD. 3.25% 1/9/2028	0.02 CA135087Q491
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.02 US912810RJ97
EXELON 5.60% 15/03/2053	0.02 US30161NBL47
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.02 MYBMS1900047

KINROSS GOLD CORP 4.5% 15/07/2027	0.02 US496902AQ09
US TREASURY N/B 3.5% 15/FEB/2033	0.02 US91282CGM73
TARGET 4.50% 15/09/2034	0.02 US87612EB546
KIMCO REALTY OP LL 4.85% 01/03/2035	0.02 US49447BAB99
VOLKSWAGEN FINL. 3.875% 10/9/2030	0.02 XS2837886287
NESTLE SA	0.02 CH0038863350
OMNES CO-INVEST TA G - EUR	0.02
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.02 US912810TZ12
VICI PROPERTIES INC	0.02 US9256521090
CADILLAC FAIRVIEW PRP TR 2.5% 15/OCT/2031	0.02 US68327LAD82
LEGAL & GENERAL GROUP PLC	0.02 GB0005603997
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.02
CINTAS CORP	0.02 US1729081059
GFL ENVIRON. 6.75% 15/01/2031	0.02 US36168QAQ73
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.02 CA135087XG49
UBS GRP. F2V 30/01/2027	0.02 US902613AC28
JD.COM INC	0.02 KYG8208B1014
DANAHER CORP	0.02 US2358511028
HCA 5.60% 01/04/2034	0.02 US404119CU12
UNITED STATES TREA 4.25% 30/11/20262026 USD1000 BL- 2026	0.02 US91282CLY56
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.02 US91282CLC37
SOLVAY FIN. AMERIC 5.85% 04/06/2034	0.02 US834423AF20
ALD 4.375% 23/11/2026	0.02 FR001400M8T2
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.02 US912810PT97
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.02 US912810SZ21
GROUPE DES ASSURAN 3.75% 30/04/2029	0.02 FR001400PT38
ORBIA ADVANCE CO 1.875% 11/05/2026	0.02 USP7S81YAB11
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.02 BE0002939206
CITIGROUP FRN 04/03/2029	0.02 US17327CAW38
ING GROEP FRN 17/08/2031	0.02 XS3002547563
DEUTSCHE BANK AG 4.0% 24/JUN/2032	0.02 DE000DL19WN3
BANK OF CHINA LTD HK	0.02 CNE1000001Z5
AIRSERVICES AUSTRA 5.00% 15/05/2031	0.02 AU3CB0309938
P3 GRP. SARL 4.00% 19/04/2032	0.02 XS2901491261
PROLOGIS INTL. FND 1.75% 15/03/2028TN 15/03/28 EUR125000 4	0.02 XS1789176846
BRIXMOR OPERATING 4.05% 1/7/2030	0.02 US11120VAJ26
DEUTSCHE TELEKOM AG DEM	0.02 DE0005557508
EXPORT-IMPORT BANK O FRN 26/06/2026	0.02 AU3FN0079117
VOLKSWAGEN BANK GMBH FIXED 2.5% 31/07/2026	0.02 XS1944390597
STANDARD CHARTERED B FRN 30/08/2027	0.02 AU3FN0090874
BIONTECH SE	0.02 US09075V1026
BP CAPITAL MARKETS 3.36% 12/09/2031	0.02 XS2902720171
BENDIGO & ADELAIDE B FRN 28/11/2029	0.02 AU3FN0094165
AENA SME S.A.	0.02 ES0105046009
INDONESIA TSY. BD 8.375% 15/09/2026	0.02 IDG000009507
LLOYDS BANKING GRP. 4.5% 11/1/2029	0.02 XS2569069375
CHENIERE ENERGY PA 5.75% 15/8/2034	0.02 US16411QAS03
US. TSY. NOTE/BOND 0.25% 31/5/2025	0.02 US912828ZT04
US. TSY. NOTE/BON 1.625% 15/08/2029	0.02 US912828YB05
SANOFI SA	0.02 FR0000120578
AMERICAN TWR REIT INC	0.02 US03027X1000
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.02 US912828ZS21
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.02 CNE1000003G1
SUEZ SACA 5.00% 3/11/2032000 REGS	0.02 FR001400DQ92
BANCO SANTANDER CENTRAL HISP	0.02 ES0113900J37
US. T-BILL. 0.00% 01/04/20252025 USD100	0.02 US912797NT05
WEA FINANCE LLC 2.87% 15/01/2027	0.02 US92928QAH11
AUSTRALIA & NEW ZEAL FRN 21/05/202727	0.02 XS2822525205
IBERDROLA INTL. IBERDROLA INTL. F2V PERP	0.02 XS2295335413
NATWEST MKTS. 5.022% 21/03/2030	0.02 USG6382RGF94

GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.02 US37045XDW39
KOREA ELEC. POWER 4.75% 13/02/2028	0.02 USY4907LAL63
TORONTO-DOMINION BAN FRN 17/12/2029	0.02 US89115A3D29
HYUNDAI CAPITAL AMER FRN 24/06/2027EGS	0.02 US44891CDE03
REPUBLIC SERVICES INC	0.02 US7607591002
JPM. CHASE F2F 23/10/2034	0.02 US46647PDY97
CITIGROUP F2F 13/02/2030	0.02 US172967PF20
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.02 BE0000304130
WELLS FARGO & COMPANY	0.02 US9497461015
US. T-BILL. 0.00% 12/06/20252025 USD100	0.02 US912797LN52
SK HYNIX INC	0.02 KR7000660001
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.02 US91282CBQ33
BANK OF AMERICA F2F 21/07/2032	0.02 US06051GKA66
BANCA TRANSILVANIA F2F 27/04/20277/04/27 EUR1000	0.02 XS2616733981
FMC 5.65% 18/05/2033	0.02 US302491AX31
UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053	0.02 US91324PES74
KMD BRANDS LIMITED	0.02 NZKMDE0001S3
US. TSY. NOTE/BON 2.625% 15/02/2029	0.02 US9128286B18
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.02
GOLDMAN SACHS	
GENESIS ENERGY LTD	0.02 NZGNEE0001S7
WESTPAC BANKING CORPORATION	0.02 AU000000WBC1
AEP TEXAS 5.40% 01/06/2033	0.02 US00108WAR16
ENEL F2V PERP	0.02 XS2312744217
ABBOTT LABS	0.02 US0028241000
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.02 US4592001014
HSBC HOLDINGS PLC F2F 17/08/2029	0.02 US404280CV97
BLACKSTONE PROP. P 1.00% 20/10/2026	0.02 XS2398745922
US. TSY. NOTE/BON 4.625% 15/02/2035/2035 USD100 B-2035	0.02 US91282CMM00
OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI	0.02
NORDIC INV. BANK 2.40% 22/09/2025	0.02 AU3CB0287639
SANTANDER UK GRP. HL F2V 08/05/2026	0.02 XS1816338914
N/WIDE. B/SOC. 5.127% 29/07/20295.127% 29/07/2029	0.02 US63861VAK35
US. TSY. NOTE/BON 3.125% 15/11/2028	0.02 US9128285M81
US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR-2025	0.02 US91282CFE66
KREDITANSTALT FUER 3.50% 27/08/2027	0.02 US500769KG83
BARRY CALLEBAUT SE 4.25% 19/08/2031	0.02 BE6360449621
AAREAL BANK F2V 12/12/2034	0.02 DE000AAR0439
TRATON SE	0.02 DE000TRATON7
CENTENE CORPORATION	0.02 US15135B1017
ELIA GROUP XX	0.02 DU00ELIAGRP4
US TREASURY N/B 1.25% 30/04/2028	0.02 US91282CBZ32
NOMURA HLDGS. 2.172% 14/07/20281000	0.02 US65535HAY53
JAPAN GOV. FIVE YE 0.10% 20/09/2025	0.02 JP1051451LA6
JIANGSU SUZHOU RURAL COMMERCIAL BANK ORD SHS A	0.02 CNE100003035
KOREA DEV. BANK/T 1.375% 25/04/2027	0.02 US500630DN56
UK. GILT 4.50% 7/9/2034	0.02 GB00B52WS153
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029	0.02 US91282CKD29
AFRICAN DEVELOPMEN 3.50% 18/09/2029	0.02 US00828EFD67
US TREASURY N/B 4.12% 30/NOV/2029	0.02 US91282CMA61
US. TSY. NOTE/BON 1.375% 31/10/2028	0.02 US91282CDF59
US. TSY. NOTE/BOND 4.00% 15/11/2027	0.02 US91282CLX73
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.02 US91282CCY57
FREEMPORT MCMORAN INC	0.02 US35671D8570
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.02 US91282CCV19
US. TSY. NOTE/BOND 4.25% 21/12/20252025 USD1000 BM-2025	0.02 US91282CJS17
FAIRFAX FINANCIAL 6.00% 7/12/2033	0.02 US303901BN18
GE AEROSPACE	0.02 US3696043013
HSBC HLDGS. F2F 09/03/2034	0.02 US404280DV88
BARCLAYS F2V 14/11/2032	0.02 XS2552367687

BANCO SANTANDER SA 4.17% 24/MAR/2028	0.02 US05964HAQ83
MOODYS CORPORATION	0.02 US6153691059
UNITED STATES TREA 2.00% 15/8/2025	0.02 US912828K742
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000	0.02 XS2606297864
2023-6	
CROWDSTRIKE HOLDINGS INC	0.02 US22788C1053
CNY BNP PARIBAS A\C	0.02
US. TSY. NOTE/BON 1.625% 15/2/2026	0.02 US912828P469
BNP PARIBAS F2F 19/11/20356.192% 19/11/2035	0.02 US09659T2D24
SINGAPORE GOV. BD 2.375% 01/06/2025	0.02 SG31A0000001
SINGAPORE GOV. BD 2.125% 01/06/2026	0.02 SG31A8000003
NOVARTIS AG	0.02 CH0012005267
SHELL PLC ORD EURO.07	0.02 GB00BP6MXD84
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.02 JP1201031877
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.02 US912828V988
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-	0.02 US91282CBW01
2026	
NOVARTIS CAP. 3.80% 18/09/2029	0.02 US66989HAT59
UK. GILT 4.50% 7/6/2028	0.02 GB00BMF9LG83
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.02 US9128282R06
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-	0.02 US91282CCF68
2026	
DEUTSCHE BAHN FIN 1.875% 24/05/2030	0.02 XS2484327999
COMMERZBANK F2V 06/12/20320 REGS	0.02 DE000CZ45W81
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.02 US912828Z948
VOLKSWAGEN FINL. S 6.50% 18/09/2027	0.02 XS2687917018
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.02 US91282CDK45
COX COMMS. 5.45% 15/09/202815/09/2028	0.02 US224044CR68
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-	0.02 US91282CDQ15
2026	
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.02 NZARXE0001S1
US. TSY. NOTE/BOND 4.25% 31/12/20262026 USD100 BM-	0.02 US91282CME83
2026	
PUBLIC STORAGE	0.02 US74460D1090
PROPERTY FOR INDUSTRY LTD	0.02 NZPFIE0001S5
SHANDONG WIT DYNE HEALTH CO LTD	0.02 CNE000000Z28
NXP BV/NXP FDG/NXP 3.15% 01/05/2027	0.02 US62954HAX61
LIBERTY MUTUAL GROUP 4.625% GTD SNR NTS	0.02 XS2561647368
02/12/2030EUR100000	
UNICREDIT SPA	0.02 IT0005239360
CO OPERATIVE BANK HL F2V 19/09/2028	0.02 XS2884724837
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-	0.02 US91282CCW91
2026	
DEUTSCHE BANK F2V 26/2/2029	0.02 XS3008530134
CP ALL PCL NVDR	0.02 TH0737010R15
ELECTROLUX 2.50% 18/05/2030REGS	0.02 XS2475919663
ABN AMRO BANK F2V 03/12/20355	0.02 US00084DBF69
AUSTRALIA & NEW ZEAL F2V 03/02/2033/02/2033	0.02 XS2577127967
EUR100000	
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.02 US912828Z781
HUATAI SECURITIES CO LTD	0.02 CNE100000LQ8
PACIFIC EDGE LTD NPV	0.02 NZPEBE0002S1
ING GROEP F2F 3/25/2036	0.02 US456837BS18
AIR NEW ZEALAND LTD	0.02 NZAIRE0001S2
REPSOL SA	0.02 ES0173516115
HUB24 LIMITED ORDINARY FULLY PAID	0.02 AU000000HUB4
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-	0.02 US91282CBC47
2025	
SINGAPORE GOV. BD. 2.25% 01/08/2036	0.02 SG31A9000002
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.02 US91282CDW82
US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029	0.02 US91282CKP58

JYSKE BANK A/S 0.25% 17/FEB/2028	0.02 XS2409134371
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.02 US91282CCE93
PEARSON PLC ORD	0.02 GB0006776081
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050	0.02
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE	0.02
GLODON SOFTWARE CO LTD	0.02 CNE100000PH8
RIVIAN AUTOMOTIVE INC	0.02 US76954A1034
Outstanding Settlement Receipts - HKD	0.02
DOW CHEM. 6.90% 15/5/2053	0.02 US260543DH36
INTERCONTINENTAL EXCHANGE INC	0.02 US45866F1049
US. TSY. NOTE/BON 4.375% 31/12/20292029 USD100 AH-2029	0.02 US91282CMD01
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.02 AU000XCLWAS7
US. TSY. NOTE/BOND 2.25% 15/11/2025	0.02 US912828M565
MARSH & MCLENNAN C 4.85% 15/11/2031	0.02 US571748CB69
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.02 US91282CDP32
SELP FIN. SARL 3.75% 10/8/2027	0.02 XS2511906310
TOTALENERGIES SE TOTALENERGIES SE F2V PERP	0.02 XS2290960520
CARRIER GBL. 5.90% 15/3/2034	0.02 US14448CBC73
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.02 US91282CKR15
GOODMAN GRP.	0.02 AU000000GMG2
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.02 US912828ZN34
UK. GILT 4.50% 07/12/2042	0.02 GB00B1VWPJ53
ELIA GRP. SA/NV 3.875% 11/6/2031	0.02 BE6352705782
BANCO SANTANDER SA F2F 02/04/2029	0.02 XS2908735504
ASTRAZENECA PLC	0.01 GB0009895292
HYUNDAI CAP. AMER 4.875% 01/11/20272 4.875% 01/11/2027	0.01 US44891ADK07
SANTANDER UK 3.346% 25/03/20302030	0.01 XS3032020136
UNITED STATES TRE 3.875% 15/10/2027/2027 USD1000 AT-2027	0.01 US91282CLQ23
DEUTSCHE BAHN FIN 1.375% 03/03/2034034	0.01 XS2451376219
METROPOLITAN LIFE GB FRN 11/07/2029	0.01 AU3FN0089405
COREBRIDGE GBL. FN 5.20% 24/06/2029	0.01 US00138CBA53
BPCE SA F2F 20/01/2034	0.01 FR001400WP90
VICI PROPS. 4.95% 15/02/2030	0.01 US925650AC72
MERCURY NZ 5.247% 21/03/2031	0.01 AU3CB0319382
DIAMONDBACK ENERGY 5.75% 18/04/2054	0.01 US25278XBA63
KBC GRP. F2F 21/01/203200	0.01 BE0390179456
VAR ENERGI 3.875% 12/3/2031	0.01 XS3019303133
TRANE TECHNOLOGIES PLC	0.01 IE00BK9ZQ967
ROYAL BANK OF CANADA F2F 18/10/20288 USD	0.01 US78017FZS54
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN	0.01
UNITED STATES TRE 3.375% 15/09/2027/2027 USD1000 AS-2027	0.01 US91282CLL36
HSBC HOLDINGS PLC	0.01 GB0005405286
ENPHASE ENERGY INC	0.01 US29355A1079
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.01
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.01 AU0000000ANZ3
UNICREDIT F2V 15/01/203200000	0.01 XS2101558307
NEDERLANDSE WATERS 2.25% 04/09/202525	0.01 AU3CB0287019
CANADIAN NATURAL R 5.40% 15/12/2034	0.01 US136385BC44
RAIFFEISENBANK AS FRN 09/JUN/2028	0.01 XS2348241048
DEXUS WHOLESALE SHOPPING CENTRE FUNDPE	0.01
US TREASURY N/B 2.75% 30/APR/2027	0.01 US91282CEN74
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028	0.01 US91282CBP59
US. TSY. NOTE/BOND 4.50% 15/11/20544 USD1000 BONDS 11/54	0.01 US912810UE63

US. TSY. NOTE/BON 1.625% 15/5/2026	0.01 US912828R366
VECTOR LIMITED	0.01 NZVCTE000157
WUHAN FINGU ELECTRONIC TECHNOLOGY CO LTD	0.01 CNE1000008H8
US. TSY. NOTE/BON 0.375% 30/9/2027	0.01 US91282CAL54
BMW INTL. INV. 3.25% 17/11/2028	0.01 XS2823825711
BLACKSTONE PP EUR HOLD 1.0% 04/MAY/2028	0.01 XS2338355014
PING AN INSURANCE GROUP OF CHINA LIMITED	0.01 CNE1000003X6
VIKING HOLDINGS ORD SHS	0.01 BMG93A5A1010
SOUTHWEST AIRLINE 5.125% 15/06/2027D1000	0.01 US844741BK34
T-MOBILE USA 3.875% 15/04/2030	0.01 US87264ABF12
EUROBANK ERGASIAS SE F2F 30/04/2035	0.01 XS2987792269
JAPAN GOVERNMENT 0.005% 20/06/2026	0.01 JP1051481M76
THERMO FISHER SCIENTIFIC INC	0.01 US8835561023
ELF BEAUTY INC	0.01 US26856L1035
WP CAREY 5.375% 30/06/2034	0.01 US92936UAM18
COREBRIDGE GLOBAL 5.20% 12/01/20292024-1	0.01 US00138CAX65
UBS COLLATERAL A/C	0.01
NATIONAL GRID PLC 3.24% 30/MAR/2034	0.01 XS2486461523
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.01 US55903VBE20
NVR INC	0.01 US62944T1051
US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND	0.01 US912810UC08
08/54	
MPLX 5.50% 15/02/2049	0.01 US55336VAT70
AVALONBAY COMMUNITIES INC	0.01 US0534841012
GENERALI	0.01 IT0000062072
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.01 US91282CJR34
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.01 FR001400HI98
HUNAN JUUDIAN PHARMACEUTICA	0.01 CNE1000034Z6
WASTE MANAGEMENT INC COM	0.01 US94106L1098
ISHARES MSCI QATAR CAPPED ETF	0.01 US46434V7799
MS. F2F 10/12/2026	0.01 US6174468V45
KIMCO REALTY OP 1.90% 01/03/2028	0.01 US49446RAX70
US TREASURY N/B 3.62% 31/AUG/2029	0.01 US91282CLK52
FORD MOTOR CREDIT 4.95% 28/05/2027	0.01 US345397C270
MEDALLION TRUST SERIES 201 1 A1-R FRN 21/01/2052	0.01 AU3FN0093159
SPAIN GOV. BD. 4.70% 30/07/2041	0.01 ES0000012157
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.01 US91282CEB37
KUWAIT FINANCE HOUSE KSCP	0.01 KW0EQ0100085
SKELLERUP HOLDINGS LIMITED	0.01 NZSKXE000158
JAPAN GOVERNMENT 0.005% 20/03/2026	0.01 JP1051471M45
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.01 US12513GBG38
PACIFICORP 5.35% 1MTG BDS 01/12/2053 USD1000	0.01 US695114CZ98
CREDIT AGRICOLE F2V 10/01/203300 21 144A	0.01 US225313AK19
CME GROUP INC COM	0.01 US12572Q1058
LLOYDS BANKING GROUP F2V 2/6/2033	0.01 XS2591847970
CITIGROUP F2F 29/01/2031	0.01 US172967ML25
WELLS FARGO F2F 30/10/2030	0.01 US95000U2G70
ENBRIDGE INC	0.01 CA29250N1050
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.01 JP1051531N75
US TREASURY N/B 1.87% 28/FEB/2027	0.01 US91282CEC10
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.01 US91282CCJ80
SIMON PROPERTY GROUP INC USD	0.01 US8288061091
VOLKSWAGEN BANK 4.625% 3/5/2031	0.01 XS2617457127
TRUIST FINANCIAL CORPORATION TRANCHE # TR 9 5.9%	0.01 US89788MAJ18
28/10/2026	
ORSTED AS	0.01 DK0060094928
EIFPAGE INC	0.01 FR0000130452
US. TSY. NOTE/BON 1.125% 31/10/2026	0.01 US91282CDG33
US BANCORP F2F 01/02/202902 4.89% 01/02/2029	0.01 US91159HJK77
INTL. DISTRIBUTIO 7.375% 14/09/2030	0.01 XS2677642717
CENTRAL CHINA LAND MEDIA CO LTD	0.01 CNE0000000X4
AIA GROUP LTDSP ADR	0.01 US0013172053
MONDELEZ INTERNATIONAL INC	0.01 US6092071058

MSCI INDIA 2506 FUT	0.01 DE000C60N067
US. TSY. NOTE/BON 4.125% 31/10/20292029 USD1000 AF-2029	0.01 US91282CLR06
CITIGROUP F2F 20/03/2030	0.01 US172967ME81
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.01 JP1103561KA2
MARS 4.80% 1/3/2030	0.01 US571676AY11
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.01 US91282CES61
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.01 US91282CJW29
NATWEST MKTS. 5.00% 18/11/2029	0.01 XS2939364803
EQUIFAX INC 2.35% SNR NTS 15/09/2031 USD2000	0.01 US294429AT25
LOGICOR FINANCING 4.25% 18/07/2029	0.01 XS2860968085
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.01 JP1103661N43
CHRISTCHURCH CITY HOLDINGS LIMITED 190625 PNOTE	0.01
PALANTIR TECHNOLOGIES INC	0.01 US69608A1088
HOUSING NEW ZEALA 2.247% 05/10/20260000	0.01 NZHNZD0001L7
SK HYNIX 6.25% 17/1/2026	0.01 USY8085FBJ85
ENI 5.95% 15/05/2054	0.01 US26874RAP38
REALTY INC. 5.00% 15/10/2029	0.01 XS2892950622
NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26	0.01 NZLGFD014C0
NZD10000 REGS	
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.01 FR0012993103
KON. PHILIPS 3.75% 31/05/2032	0.01 XS2826712551
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.01 US91282CGH88
MIDEA GROUP CO LTD	0.01 CNE100001QQ5
BARRICK GOLD CORP	0.01 CA0679011084
ASAHI GRP. HLDGS. 3.464% 16/04/2032	0.01 XS2799473801
JEFFERIES F2F 06/02/2028	0.01 XS2987635328
SIEMENS AG NPV EUR	0.01 DE0007236101
PIKES PEAK CLO 6 6A ARR FRN 18/05/2034	0.01 US72132YAY14
UTD. UTILITIES WAT 3.50% 27/02/20332033	0.01 XS3011736108
CREDIT AGRICOLE SA F2F 26/01/2029	0.01 FR001400SVD1
AMERICAN TOWER 5.20% 15/02/2029	0.01 US03027XCG34
ATLANTIC CITY ELECTRIC CO 2.3% 1MTG BDS 15/03/2031USD2000	0.01 US048303CJ83
CANADIAN IMPERIAL BA FRN 20/12/2027	0.01 AU3FN0094678
NATWEST GRP. F2F 14/9/2029	0.01 XS2387060259
STARBUCKS CORP	0.01 US8552441094
US TREASURY N/B 4.5% 15/NOV/2025	0.01 US91282CFW64
ABN AMRO BANK F2V PERPS	0.01 XS2131567138
STOCKLAND	0.01 AU000000SGP0
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.01 US65364UAQ94
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.01 JP1103611M11
MITSUBISHI UFJ FINL. F2V 13/09/202813/09/2028 USD	0.01 US606822CN27
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.01 US91282CCR07
JUDO CAPITAL HOLDINGS LTD	0.01 AU0000182271
UK. GILT 3.50% 22/01/2045	0.01 GB00BN65R313
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.01 JP1051461M13
US TREASURY N/B 4.5% 31/MAY/2029	0.01 US91282CKT70
BNP PARIBAS F2F 11/07/2030	0.01 FR0014007LK5
NIBC BANK 6.00% 16/11/2028	0.01 XS2713801780
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-2026	0.01 US91282CCZ23
JAPAN GOVERNMENT T 0.90% 20/09/2034	0.01 JP1103761QA5
BANK OF AMERICA F2F 25/10/2035	0.01 US06051GMD87
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.01 MYBMX0700034
AT&T INC 3.65% 15/09/2059	0.01 US00206RLV23
NRG ENERGY INC 2% GTD SNR SEC NTS 02/12/25 USD2000144A	0.01 US629377CN02
TENNET HLDG. 2.125% 17/11/20290000 25	0.01 XS2478299204
CITIGROUP F2F 17/03/2033	0.01 US172967NN71
CAP. ONE FINL. F2F 30/01/2036	0.01
US. TSY. NOTE/BOND 4.25% 31/01/20302030 USD100 U-2030	0.01 US91282CMG32

MOTABILITY OPERAT 3.875% 24/01/2034	0.01 XS2742660660
AIB GRP. F2F 13/9/2029	0.01 US00135TAD63
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029	0.01 US91282CEE75
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.01 XS2225207468
NETEASE INC	0.01 KYG6427A1022
PROGRESSIVE CORP	0.01 US7433151039
AMGEN INC	0.01 US0311621009
WELLTOWER 3.10% 15/01/2030	0.01 US95040QAJ31
US. TSY. NOTE/BON 4.125% 31/10/2026	0.01 US91282CLS88
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.01 US91282CBH34
AUSNET SERVS. HLD 1.625% 11/03/2081	0.01 XS2308313860
WP CAREY 3.70% 19/11/2034	0.01 XS2941598786
TOKIO MARINE HOLDINGS INC	0.01 JP3910660004
HEIMSTADEN BOSTAD 1.375% 24/07/2028/07/2028	0.01 XS2435611244
ARGOSY PROPERTY LIMITED	0.01 NZARGE0010S7
ABBVIE 4.05% 21/11/2039	0.01 US00287YCA55
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.01 JP1103651N11
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.01 AU000XCLWAU3
TOYOTA MOTOR CORP	0.01 JP3633400001
KIA CORPORATION	0.01 KR7000270009
ADVANCED MICRO DEV	0.01 US0079031078
SOCIETE GENERALE 5.25% 19/02/20278 5.25% 19/02/2027	0.01 US83368RBZ47
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.01 US912828ZV59
JOHN DEERE CAP. 4.90% 11/06/20270.0% 11/06/2027	0.01 US24422EXR51
PAYPAL HOLDINGS INC	0.01 US70450Y1038
TARGET 5.00% 15/4/2035	0.01 US87612EBT29
RAIFFEISEN BANK INTL F2F 15/09/2028	0.01 XS2682093526
BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026	0.01 FR001400F794
TAMPA ELEC. 4.90% 01/03/2029	0.01 US875127BM30
ELECTRICITE DE FRA 5.65% 22/04/2029	0.01 USF2893TBD75
HON HAI PRECISION INDUSTRY	0.01 TW0002317005
WILLIAMS COS 5.15% 15/03/2034D1000	0.01 US88339WAC01
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.01
TEXAS INSTRUMENTS	0.01 US8825081040
UNITED STATES TREA 3.50% 30/09/2029	0.01 US91282CLN91
MAGNA INTERNATIONA 5.05% 14/03/2029	0.01 US559222BA12
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.01 JP1103541K42
NATWEST MARKETS P 5.022% 21/03/2030	0.01 US63906YAP34
VOLKSWAGEN INTL. FIN.049	0.01 XS2342732646
BANCO BPM SPA 3.375% 21/01/2030	0.01 IT0005632267
UBS GROUP AG	0.01 CH0244767585
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.01
GLP CAPITAL LP / F 4.00% 15/01/2031USD2000	0.01 US361841AQ25
MUENCHENER RUECKVER RG-REG	0.01 DE0008430026
ARISTA NETWORKS INC	0.01 US0404132054
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.01 JP1051511N46
DE VOLKSBANK 4.625% 23/11/2027R100000	0.01 XS2626691906
BANCO DE CREDITO D 5.85% 11/01/2029	0.01 US05971V2E48
RAC BD. 4.87% 06/05/2026	0.01 XS1404981141
CRELAN F2F 23/01/20320	0.01 BE0002989706
KINDER MORGAN INC 5.0% 01/02/2029	0.01 US494553AD27
KOREA ELEC. POWER 4.875% 31/01/2027000	0.01 USY4907LAJ18
US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031	0.01 US91282CKU44
INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096	0.01 IDG000020801
CATERPILLAR INC	0.01 US1491231015
WESTPAC BANKING FRN 16/04/2029	0.01 US961214FU20
DANSKE BANK A/S 6.259% -FRN SNR MTN 22/09/2026	0.01 US23636ABE01
USD144A	
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.01 FR0011883966
Outstanding Settlement Receipts - NZD	0.01

ORACLE CORP 5.375% 27/09/2054	0.01 US68389XCU72
VAR ENERGI ASA 5.0% 18/05/2027	0.01 US92212WAA80
CENTERPOINT ENERGY RES CORP 5.25% 01/03/2028	0.01 US15189YAG17
VAR ENERGI 5.50% 04/05/2029REGS	0.01 XS2599156192
SUMITOMO MITSUI FINL FRN 15/04/20305/04/2030	0.01 US86562MDR88
PETROLEO BRASILEIRO PETROBRAS SA	0.01 BRPETRACNPR6
AIRPORT AUTHORITY 4.875% 12/01/2026	0.01 USY000AKAJ65
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.01 FR0013286192
CITIGROUP INC F2F 24/01/2036	0.01 US172967PU96
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.01 US91282CCP41
ITAU UNIBANCO HOLDING SA	0.01 BRITUBACNPR1
COMMONWEALTH BANK OF FRN 27/11/20267/11/2026	0.01 US2027A1KV89
ROYAL BANK OF CANA 4.65% 27/01/2026	0.01 US780082AD52
US TREASURY N/B 2.62% 31/MAY/2027	0.01 US91282CET45
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000	0.01 US912810TV08
BONDS 11/53	
MS. F2F 16/01/2030000 I	0.01 US61747YFK64
OREILLY AUTO NEW COM	0.01 US67103H1077
TAKE-TWO INTERACTI 5.60% 12/06/2034	0.01 US874054AN97
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.01 US05253JAL52
VENTAS INC	0.01 US92276F1003
HSBC HOLDINGS PLC F2F 14/9/2031	0.01 XS2685873908
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.01 FR0011317783
ARGENTUM NETHERLANDS F2V 01/06/2048	0.01 XS1795323952
AKER BP 6.00% 13/6/2033	0.01 US00973RAM51
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.01 JP1051561P27
CIE DE SAINT-GOBAI 3.75% 29/11/202600000 49 REGS	0.01 XS2723549528
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.01 US91282CJK80
US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ-2027	0.01 US91282CKZ31
US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC-2026	0.01 US91282CKS97
Outstanding Settlement Receipts - BRL	0.01
US TREASURY N/B 4.62% 30/JUN/2026	0.01 US91282CKY65
TSY. OF VICTORIA 2.25% 20/11/2034	0.01 AU0000048274
MALAYAN BANKING BHD	0.01 MYL11550O0000
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.01 US912810SY55
PFIZER INV. ENTS. 4.45% 19/05/2026	0.01 US716973AB84
WULIANGYE YIBIN CO LTD	0.01 CNE000000VQ8
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-2026	0.01 US91282CKB62
GBL. PAYMENTS 4.875% 17/03/2031	0.01 XS2597994065
JPM. CHASE F2F 26/04/20284/2028	0.01 US46647PDA12
COMMONWEALTH BANK OF AUSTRALIA	0.01 AU000000CBA7
NBN 4.125% 15/3/2029	0.01 XS2590621103
ROYAL BANK OF CANADA	0.01 CA7800871021
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.01 US620076BU23
WILLIAMS COS INC/T 5.60% 15/03/2035	0.01 US969457CP37
STANDARD CHARTERED F2V 14/01/2027	0.01 US853254BZ29
US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR-2027	0.01 US91282CLG41
BANK OF AMERICA 3.248% 21/10/2027	0.01 US06051GGA13
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.01 JP1103521JA8
NYKREDIT REALKRED 3.875% 09/07/2029	0.01 DK0030394986
SPAIN GOV. BD. 2.90% 31/10/2046	0.01 ES00000128C6
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.01 JP1103601LA4
WEIR GROUP PLC (T 2.20% 13/05/2026	0.01 US94876QAA40
GEN. MOTORS FINL. 4.90% 06/10/2029	0.01 US37045XEZ50
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552% 14/03/2027	0.01 US2027A1KK25
CHINA LIFE INSURANCE CO LTD	0.01 CNE1000002L3

LEASYS 4.625% 16/2/2027	0.01 XS2720896047
UK. GILT 1.50% 31/7/2053	0.01 GB00BM8Z2V59
UBS GRP. 2.746% 11/02/2033	0.01 US902613AK44
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026	0.01 US91282CJV46
DE VOLKSBANK F2V 22/10/2030924 REGS	0.01 XS2202902636
MITSUBISHI UFJ FINANICAL	0.01 JP3902900004
RCI BANQUE SA MTN 4.5% 06/04/2027	0.01 FR001400H2O3
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.01 US00774MAV72
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.01 JP1103621M43
NEDERLANDSE WATERS 3.40% 22/07/2025	0.01 AU3CB0226801
TEXAS INSTRUMENTS 5.15% 08/02/2054	0.01 US882508CJ13
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.01 JP1103631M74
NORTHERN GAS NETW 6.125% 2/6/2033	0.01 XS2619757185
ANTHEM 3.60% 15/03/2051	0.01 US036752AS28
NATIONAL GRID PLC 0.25% 01/09/2028	0.01 XS2381853279
ABBVIE 4.95% 15/3/2031	0.01 US00287YDT38
VOLKSWAGEN LEASING GMBH 3.875% GTD SNR NTS 11/10/2028 EUR1000	0.01 XS2745725155
SUNCORP GRP. FRN 27/06/2034	0.01 AU3FN0081386
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.01 FR001400L834
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.01 JP1051581P56
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP PARIBAS	0.01
CAPITEC BANK HOLDINGS LTD	0.01 ZAE000035861
INTESA SANPAOLO 7.80% 28/11/2053	0.01 US46115HCF29
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.01 NZGOVDT531C0
WELLS FARGO F2F 23/10/20340800 .000001% 31/10/2034	0.01 US95000U3H45
SOC GEN COLLATERAL	0.01
BHP GROUP ORD	0.01 AU000000BHP4
GSK PLC	0.01 GB00BN7SWP63
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.01 JP1103681NA2
ROTHESAY LIFE 7.019% 12/10/2034	0.01 XS2805328601
CANTOR FITZGERALD LP 4.5% SNR NTS 14/04/2027 USD1000 144A	0.01 US138616AK34
CONSTELLATION ENER 5.75% 15/03/2054	0.01 US210385AF78
HORIZON ROBOTICS INC	0.01 KYG4602S1057
KOREA INTERNATIONA 4.51% 10/12/2029	0.01 AU3CB0316420
PING AN INSURANCE GROUP CO OF CHINA LTD	0.01 CNE000001R84
KERING 3.625% 05/09/2031	0.01 FR001400KHW7
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.01
AMERICAN MEDICAL S 3.50% 08/03/2032	0.01 XS2772266693
EQUITY RESIDENTIAL	0.01 US29476L1070
SHINHAN BANK CO LTD FRN 26/11/2029	0.01 AU3FN0093837
ZF EUR. FIN. 4.75% 31/01/2029	0.01 XS2757520965
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.01 JP1103571L10
TENNET HOLDING BV TENNET HOLDING BV F2V PERP	0.01 XS2207430120
VIER GAS TRANSPOR 3.375% 11/11/2031	0.01 XS2929985385
TDF INFRA. SASU 4.125% 23/10/2031/10/2031	0.01 FR001400TG54
HUNTSMAN INTL. 4.50% 01/05/2029	0.01 US44701QBE17
ILLINOIS TOOL WORKS	0.01 US4523081093
NUTRIEN 5.40% 21/6/2034	0.01 US67077MBD92
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.01 AU3CB0234581
NEW YORK LIFE GBL. 4.95% 07/12/2029	0.01 XS2730682528
DSV FIN. 3.25% 06/11/2030	0.01 XS2932834604
NATL. GRID NORTH 4.061% 03/09/2036	0.01 XS2894931588
HYUNDAI CARD 5.75% 24/04/2029	0.01 XS2798085416
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.01 JP1103691P11
JAPAN GOVERNMENT 0.005% 20/09/2026	0.01 JP1051491MA0
BANK OF AMERICA F2F 13/02/2031	0.01 US06051GHZ54
UNITED STATES TRE 4.625% 15/06/2027	0.01 US91282CKV27
BANGKOK BANK PUBLIC CO NON VTG DEP RECEI	0.01 TH0001010R16
TRIP COM GROUP LTD	0.01 KYG9066F1019
COX COMMS. 5.45% 01/09/2034	0.01 US224044CU97

US. TSY. NOTE/BOND 4.50% 15/04/2027	0.01 US91282CKJ98
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.01 JP1051541NA0
UNILEVER PLC	0.01 GB00B10RZP78
HAMMERSON IRELAND 1.75% 3/6/2027	0.01 XS2344772426
EXPERIAN FINANCE PLC 2.75% GTD SNR NTS 08/03/30	0.01 US30217AAC71
USD1000 144A	
US TREASURY N/B 4.12% 31/MAR/2029	0.01 US91282CKG59
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS	0.01 US912810SX72
05/51	
COLOMBIAN TES 9.25% 28/05/2042500000 B	0.01 COL17CT03813
NEXTERA ENERGY INC	0.01 US65339F1012
ICG US CLO 2020-1 LTD 1A ARR FRN 20/01/2035	0.01 US449251AU17
NINTENDO CO LTD	0.01 JP3756600007
US. TSY. NOTE/BON 4.625% 15/11/2044/2044 USD1000	0.01 US912810UF39
BOND 11/44	
EUROGRID 3.075% 18/10/2027	0.01 XS2919679816
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.01 JP1103591L73
ABB LTD	0.01 CH0012221716
BANK OF AMERICA F2F 22/04/2032	0.01 US06051GJT76
MORGAN STANLEY	0.01 US6174464486
LOGICOR FINC. SAR 1.625% 15/07/2027	0.01 XS2027364327
JAPAN GOV. THIRTY 2.20% 20/06/2054	0.01 JP1300831Q70
CITIGROUP F2F 11/6/2035	0.01 US172967PL97
BANK MILLENNIUM SA F2F 25/09/2029	0.01 XS2905432584
MS. F2F 1/2/2029	0.01 US61747YFA82
ENERGY TRANSFER LP 6.05% SNR NTS 01/12/2026 USD1000	0.01 US29273VAR15
BANK CENTRAL ASIA TBK PT	0.01 ID1000109507
MS. F2F 24/10/2035	0.01 XS2927570858
TAMPA ELECTRIC CO 2.4% 15/MAR/2031	0.01 US875127BH45
ING GROEP F2F 23/05/20298 REGS	0.01 XS2624976077
J M SMUCKER 6.20% 15/11/2033	0.01 US832696AX63
PFIZER INC COM	0.01 US7170811035
KBC GRP. F2F 28/11/2029	0.01 BE0002987684
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-	0.01 US91282CBB63
2027	
GENERAL MOTORS CO	0.01 US37045V1008
CIP FNDG. PTY 3.026% 16/12/2027	0.01 AU3CB0285310
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.01 JP1103721PA1
COREBRIDGE FINL. 5.75% 15/1/2034	0.01 US21871XAS80
ZIJIN MINING GROUP CO LTD	0.01 CNE100000502
BROADCOM 5.05% 12/7/2029	0.01 US11135FBX87
BLACKROCK INC	0.01 US09290D1019
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.01 FR0013341682
AUTOSTRAD PER L 4.625% 28/02/203602/2036 EUR100000	0.01 XS2775027472
11	
ING GROEP F2F 12/08/2029	0.01 XS2764264607
EASTMAN CHEM. 5.00% 01/08/2029	0.01 US277432AZ35
GILEAD SCIENCES INC	0.01 US3755581036
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.01 FR0014002WK3
INVITATION HOMES INC	0.01 US46187W1071
DANONE 3.481% 03/05/2030	0.01 FR001400PU35
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.01 US91282CBT71
US. TSY. NOTE/BON 2.875% 15/08/2028	0.01 US9128284V99
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.01 JP1103701P43
BNP PARIBAS 3.625% 1/9/2029	0.01 FR001400CFW8
ITALY BUONI POLIEN 5.25% 01/11/2029	0.01 IT0001278511
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.01 XS2611221032
TRAVELERS COS INC / THE	0.01 US89417E1091
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.01 FR0013313582
GEORGIA POWER CO 4.7% SNR NTS 15/05/2032	0.01 US373334KQ30
USD10002022A	
PUBLIC SERVICE ELECTRIC & GAS CO 1.9% SNR SEC	0.01 US74456QCH74
MTN15/08/2031 USD2000 N	

UK. GILT 1.25% 22/07/2027	0.01 GB00BDRHNP05
P3 GRP. SARL 1.625% 26/01/2029000 2	0.01 XS2436807940
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.01 FR001400FYQ4
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.01 US11135EAA29
CAP. ONE FINL. F2F 26/7/2035	0.01 US14040HDH57
BANCA TRANSILVANIA S F2F 30/09/2030	0.01 XS2908597433
ONEOK INC 4.35% GTD SNR NTS 15/03/2029 USD2000	0.01 US682680AW38
US. TSY. NOTE/BON 2.875% 31/07/2025	0.01 US912828Y792
TOTALENERGIES SE	0.01 FR0000120271
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.01 FR001400NBC6
JPM CCP	0.01
ROYAL BANK OF CANADA FRN 2/7/2028	0.01 XS2853494602
FORD MOTOR CREDIT 4.125% 17/08/2027	0.01 US345397A860
CHANNEL INFRASTRUCTURE NZ LTD	0.01 NZNZRE0001S9
CPPIB CAPITAL INC 1.50% 23/06/2028	0.01 XS2356317177
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN	0.01 AU3FN0084703
12/06/2055AUD500000 A-1	
BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN	0.01 US05584KAN81
SNRMTN 18/01/2027 USD REGS	
JOHNSON CONTROLS I 5.50% 19/04/2029	0.01 US477921AA87
AIA GROUP LTD F2V 09/09/20330	0.01 XS2356311139
EMBOTELLADORAS ARCA SA - NOMINATIVE SHAR	0.01 MX01AC100006
HEATHROW FUNDING LTD F2F 16/01/2036	0.01 XS2977947105
CONOCOPHILLIPS	0.01 US20825C1045
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.01 FR0013516549
GLP CAP. GLP FINC. 3.25% 15/01/2032	0.01 US361841AR08
US TREASURY N/B 3.62% 15/FEB/2053	0.01 US912810TN81
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.01 FR0013131877
SUNCOR ENERGY INC	0.01 CA8672241079
NEW SOUTH WALES TS 4.25% 20/02/2036	0.01 AU3SG0002728
DANONE 2.947% 02/11/2026	0.01 US23636TAE01
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.01 JP1103531K10
CITIGROUP INC USD	0.01 US1729674242
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.01 US91324PFM95
ITALY BUONI POLIEN 6.00% 01/05/2031	0.01 IT0001444378
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.01 JP1103551K72
COMPASS GRP. 3.25% 6/2/2031	0.01 XS2758114321
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.01 US912828U246
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.01 US9128283W81
ORACLE 3.60% 1/4/2050	0.01 US68389XBX21
JAPAN POST HOLDINGS CO LTD	0.01 JP3752900005
AUTONATION 4.75% 01/06/2030	0.01 US05329WAQ50
BANCO SANTANDER F2V 4/10/2032	0.01 XS2393518597
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000	0.01 US912810TG31
BONDS 05/52	
BLACKSTONE PROP. 1.625% 4/20/2030	0.01 XS2398746144
AGREE REALTY CORP	0.01 US0084921008
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.01 US771196BY74
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.01 FR0013407236
CHINA MERCHANTS BANK CO LTD	0.01 CNE000001B33
ORACLE CORP 2.5% 01/04/2025	0.01 US68389XBT19
TREASURY CORP OF V 2.00% 17/09/2035	0.01 AU3SG0002579
PHILLIPS EDISON GR 5.75% 15/07/2034	0.01 US71845JAB44
DEUTSCHE BANK AG/NEW F2F 16/11/2027	0.01 US251526CP29
CISCO SYS. 4.85% 26/02/2029	0.01 US17275RBR21
BANK RAKYAT INDONESIA	0.01 ID1000118201
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.01 US912810QS06
AUSTRALIAN GOV. 3.00% 21/11/2033	0.01 AU0000217101
JPM. CHASE F2F 22/7/2030	0.01 US46647PEJ12
WELLS FARGO F2F 25/7/20340798 5.78% 25/07/2034	0.01 US95000U3F88
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028	0.01 US05946KAL52
USD1000	
UK LOGISTICS 2024-2 DAC 2X A FRN 17/2/2035	0.01 XS2945692197
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS	0.01 US912810TR95
05/53	

TESCO COR. TSY. S 1.875% 02/11/2028	0.01 XS2403381069
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.01 US9128286L99
EQUINIX 1.80% 15/07/2027	0.01 US29444UBG04
US TREASURY N/B 3.25% 30/JUN/2029	0.01 US91282CEV90
EXTRA SPACE STORAG 2.40% 15/10/2031	0.01 US30225VAQ05
ING GROEP NV	0.01 NL0011821202
SARTORIUS FINANCE 4.50% 14/9/2032	0.01 XS2676395317
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.01 JP1103511J74
HEARTLAND GROUP HLNPV	0.01 NZHGHE0007S9
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.01 US91282CAZ41
ENT. PRODS. OPERAT 4.20% 31-JAN-50	0.01 US29379VBW28
STRYKER CORP	0.01 US8636671013
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.01 US912810ST60
CHIPOTLE MEXICAN GRILL ORD	0.01 US1696561059
WELLS FARGO F2F 22/04/2028	0.01 US95000U3L56
BANK OF NEW YORK MELLON CORP	0.01 US0640581007
US. TSY. NOTE/BON 2.875% 15/05/2028	0.01 US9128284N73
NATL. GAS TRANSMIS 4.25% 05/04/2030/30 EUR1000 81 REGS	0.01 XS2607040958
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.01 JP12009216C0
GEN. MILLS 5.50% 17/10/2028	0.01 US370334CW20
SUN COMMUNITIES OP 4.20% 15/04/2032	0.01 US866677AH07
CREDIT AGRICOLE ASSU F2V 27/09/2048	0.01 FR0013203734
NATL. GRID GAS 1.125% 14/1/2033	0.01 XS2284250284
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.01 JP1103401F97
P3 GRP. SARL 4.625% 13/02/2030	0.01 XS2764853425
WELLS FARGO F2F 2/3/20330787 3.35% 02/03/2033	0.01 US95000U2U64
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.01 US912810TJ79
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029	0.01 US91282CEM91
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.01 US912810TA60
US. TSY. NOTE/BON 3.125% 31/08/2029	0.01 US91282CFJ53
TUI TOPCO LIMITED - INTEREST BEARING LOAN	0.01
ENTERGY LOUISIANA 3.05% 01/06/2031D	0.01 US29364WAX65
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.01 FR001400QOL3
FLOW TRADERS NV	0.01 BMG3602E1084
CAPITAL ONE FINANCIAL CORPORATION	0.01 US14040H1059
US BANCORP FRN 21/05/2032CC	0.01 XS2823993261
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.01 FR001400BKZ3
FISERV 5.45% 15/3/2034	0.01 US337738BL17
ECOLAB LTD	0.01 US2788651006
FRANCE GOV. BD. 1.00% 25/11/2025	0.01 FR0012938116
ARCADYAN TECHNOLOGY CORP	0.01 TW0003596003
HISCOX LTD	0.01 BMG4593F1389
DIGITAL REALTY TRUST INC	0.01 US2538681030
MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028 EUR100000	0.01 XS2238789460
BURLINGTON NORTHER 5.50% 15/03/2055	0.01 US12189LBL45
CF INDS. 4.50% 01/12/2026USD2000	0.01 US12527GAH65
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.01 US912810TD00
STEEL DYNAMICS 5.25% 15/05/2035	0.01 US858119BS89
MITSUBISHI ESTATE	0.01 JP3899600005
JPM. CHASE F2F 1/6/2029	0.01 US46647PCJ30
INTESA SANPAOLO 7.00% 21/11/2025	0.01 US46115HBU05
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.01 FR0000187635
NVIDIA ORD SHS	0.01 US67066G1040
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.01 US912810TC27
BPCE F2F 19/10/2034	0.01 USF11494BZ77
GRIFOLS SA	0.01 ES0171996087

BANQUE FEDERATIVE 3.50% 15/05/20315/05/2031	0.01 FR001400Q0T5
EUR100000 575	
WELLTOWER 2.75% 15/1/2031	0.01 US95040QAL86
FIFTH THIRD BANCORP F2F 27/7/2029	0.01 US316773DK32
TELEDYNE TECHNOLOGIES INC 2.75% SNR NTS	0.01 US879360AE54
01/04/2031USD2000	
NEXTERA ENERGY CAP 4.90% 28/2/2028	0.01 US65339KCM09
VERTEX PHARMACEUTICALS INC	0.01 US92532F1003
JAPAN GOV. TEN YEA 1.10% 20/6/2034	0.01 JP1103751Q74
US. TSY. NOTE/BON 2.375% 15/11/2049	0.01 US912810SK51
ARCHER DANIELS MIDLAND CO COM STK NPV	0.01 US0394831020
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.01 JP1103641MA8
LLOYDS BANKING GROUP F2V 15/12/2031	0.01 XS2351166421
AFG 2024-1 TRUST 1 A1L FRN 10/11/2055	0.01 AU3FN0088399
LANSFORSKRINGAR B 3.25% 22/01/2030000	0.01 XS2982126927
ITM ENTREPRISES S 4.125% 29/01/2030	0.01 FR001400WTD7
MARRIOTT INTL INCUSD	0.01 US5719032022
SOUTHERN GAS NETWO 3.50% 16/10/2030	0.01 XS2914661843
DELTA AIR LINES SK 4.75% 20/10/2028	0.01 US830867AB33
STRIDE STAPLED GRP NPV UNITS	0.01 NZSPGE0001S2
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.01 IT0005433690
WHITBREAD GRP. 5.50% 31/05/2032	0.01 XS2992313721
CITIGROUP 4.30% 20/11/2026	0.01 US172967JC62
ANHEUSER-BUSCH INB 3.75% 22/03/2037	0.01 BE6350703169
SHENZHEN TAGEN GROUP CO A	0.01 CNE000000F89
CREDIT AGRICOLE FRN 16/01/2035	0.01 AU3FN0094819
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.01 DE0001102564
FRENCH REPUBLIC GO 0.00% 25/02/2026	0.01 FR0013508470
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.01 US38869PAP99
FOUNDRY JV HOLDCO 6.20% 25/1/2037	0.01 US350930AJ29
GS. GRP. F2F 19/11/2045	0.01 US38141GB862
CANADIAN GOV. 1.75% 01/12/2053	0.01 CA135087M680
HALEON UK CAPITAL 2.875% 18/09/2028	0.01 XS2902024772
EXPERIAN FIN. 3.51% 15/12/2033	0.01 XS2982065018
BRISTOL MYERS SQUIBB COMPANY	0.01 US1101221083
INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100	0.01 IDG000023607
NTT FIN. 5.11% 2/7/2029	0.01 USJ5S39RAM64
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.01 US60687YCY07
CEZ 4.25% 11/6/2032	0.01 XS2838370414
FIDELITY NATL. IN 0.625% 03/12/2025	0.01 XS2085608326
CVS HEALTH CORP	0.01 US1266501006
SUN COMMUNITIES OP 5.50% 15/01/20299	0.01 US866677AK36
LOUIS DREYFUS FIN. 3.50% 22/10/2031S 22/10/31	0.01 XS2923451194
EUR100000 REGS	
DEERE & CO	0.01 US2441991054
LINDE 3.375% 12/06/2029	0.01 XS2634593938
BARCLAYS PLC	0.01 GB0031348658
NATIONALE-NEDERLAN 3.25% 28/5/20277	0.01 NL0015001BV1
ENGIE 3.625% 6/12/2026	0.01 FR001400MF78
LEG IMMOBILIEN 0.375% 17/01/20260 6 REGS	0.01 DE000A3MQNN9
CHARTER COMMS. OP 5.375% 01/05/2047	0.01 US161175BL78
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.01 DE0001102416
COLES GROUP LTD	0.01 AU0000030678
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.01 DE000A3LWGF9
INTEL 4.875% 10/2/2028	0.01 US458140CE86
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.01 US912810TB44
STANDARD CHARTERED F2V 06/07/20277	0.01 USG84228FU76
INTESA SANPAOLO FRN 16/04/2027	0.01 XS2804483381
ENERGY TRANSFER 6.05% 01/09/2054	0.01 US29273VBB53
VOLKSWAGEN FINL. 3.625% 19/05/2029	0.01 XS2941605078
ENERGY TRANSFER 6.55% 1/12/2033	0.01 US29273VAU44
UK. GILT 4.75% 07/12/2030	0.01 GB00B24FF097
MARSH & MCLENNAN COM	0.01 US5717481023
TA CHEN STAINLESS PIPE CO LTD	0.01 TW0002027000

AGNICO EAGLE MINES	0.01 CA0084741085
RCI BANQUE 3.375% 26/07/2029	0.01 FR001400U4M6
BANCO DE SABADELL SA F2F 27/05/2031	0.01 XS2947089012
BPCE 0.625% 28/04/2025	0.01 FR0013509726
FIRST ABU DHABI BANK FRN 22/01/20308% 22/01/2030	0.01 XS2979644536
US. TSY. NOTE/BOND 0.25% 30/9/2025	0.01 US91282CAM38
BANCO SANTANDER SA F2V 27/1/2031	0.01 XS2984222989
PUBLIC BANK BERHAD	0.01 MYL12950O004
BANK OF MONTREAL FRN 27/06/2029	0.01 AU3FN0089298
MLS ORD SHS A	0.01 CNE100001X19
ANHEUSER-BUSCH COS 4.90% 01/02/2046	0.01 US03522AAJ97
INTL. BANK FOR REC 4.00% 27/08/2026USD	0.01 US459058LK77
N/WIDE. B/SOC. 3.00% 03/03/2030	0.01 XS3014215324
FISERV 5.15% 12/08/2034	0.01 US337738BN72
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.01 US912810SU34
SAMSUNG SECURITIES CO LTD	0.01 KR7016360000
MS. F2F 28/4/2026	0.01 US6174468Q59
BANK OF AMERICA F2F 25/04/2029	0.01 US06051GLG28
FONTERRA SHAREHOLDER FUND	0.01 NZFSFE0001S5
UK. GILT 1.625% 22-OCT-28	0.01 GB00BFX0ZL78
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.01 USQ9194UAG78
AT&T 3.875% 15/01/2026	0.01 US00206RHT23
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027	0.01 PTBCPHOM0066
EUR100000	
BANCO BRADESCO SA-PREF	0.01 BRBBDCACNPR8
STATE STREET	0.01
US. TSY. NOTE/BON 2.375% 15/05/2027	0.01 US912828X885
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.01 JP1103731Q12
TRANSURBAN QUEENSL 4.50% 19/04/2028	0.01 XS1808838434
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.01 FR001400H7V7
ENTERGY LOUISIANA 5.80% 15/03/2055	0.01 US29364WBQ06
MPLX 5.00% 01/03/2033	0.01 US55336VBV18
AT&T INC 3.50% 15/9/2053	0.01 US00206RKJ04
JAPAN GOV. TEN YEA 0.80% 20/03/2034	0.01 JP1103741Q44
DEUTSCHE BANK F2F 23/02/2028	0.01 DE000DL19WL7
SAUDI GOV. INTL. 3.375% 05/03/2032	0.01 XS3015244711
BANK MANDIRI PERS IDR125	0.01 ID1000095003
BUNDESOBLIGATION 0.0% 10/04/2026	0.01 DE0001141836
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27	0.01 XS2322289385
EUR100000 168	
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.01 JP1103671N74
PROVINCE OF QUEBEC 3.70% 20/5/2026	0.01 AU3CB0234029
RIO TINTO FIN. USA 5.00% 14/03/2032	0.01 US76720AAT34
FRESENIUS FIN. IRE 0.50% 01/10/202810/2028 EUR1000 12	0.01 XS2325565104
CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81	0.01 FR001400CGA2
REGS	
INDITEX	0.01 ES0148396007
ITALY BUONI POLIEN 5.00% 01/08/2034	0.01 IT0003535157
MORGAN STANLEY F2F 18/01/2035	0.01 US61747YFL48
MORGAN STANLEY F2F 20/4/2029	0.01 US61747YFD22
CHUBB LIMITED ORD	0.01 CH0044328745
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.01 JP1051631PB2
HOWMET AEROSPACE I COM USD	0.01 US4432011082
INTER-AMERICAN DEV 2.00% 02/06/2026/06/2026	0.01 US4581X0CU04
ESSEX PROPERTY TRUST INC	0.01 US2971781057
TEXAS EASTERN TRANSMISSION LP 3.5% SNR NTS 15/01/2028	0.01 US882384AD28
USD2000 144A	
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.01 US912810EY02
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.01 FR001400AIN5
LOGICOR FINC. SAR 4.625% 25/07/2028	0.01 XS2753547673
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.01 US233853AT77
MEDTRONIC PLC	0.01 IE00BTN1Y115
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.01 FR0014003513

CHINATRUST FINANCIAL HOLDING CO LTD	0.01 TW0002891009
NAVER CORP	0.01 KR7035420009
LULULEMON ATHLETIC	0.01 US5500211090
WAROM TECHNOLOGY INCORPORATED ORD SHS A	0.01 CNE100002X67
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000	0.01 XS1843459782
SEC	
ADVANCED INFO SERVICE PUBLIC COMPANY LIM	0.01 TH0268010R11
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.01 US299808AH86
HUNTINGTON BANCSHARE F2F 02/02/2035	0.01 US446150BD56
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.01 JP1201861PA6
MS. F2F 13/02/2032	0.01 US6174468U61
US. TSY. NOTE/BOND 4.50% 31/12/2031031 USD100 T-2031	0.01 US91282CMC28
CREDIT AGRICOLE F2F 09/01/20362% 09/01/2036	0.01 US22535WAN74
INDONESIA TSY. BD. 7.00% 15/09/2030	0.01 IDG000013806
NASPER NPV POST REV SPLIT	0.01 ZAE000325783
UNITED STATES TREA 4.75% 15/11/20432043 USD1000	0.01 US912810TW80
BONDS 11/43	
Outstanding Settlement Receipts - KRW	0.01
IDOL 2024-1 TST. 1 A FRN 21/08/2054	0.01 AU3FN0087383
UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27	0.01 US911365BM59
USD2000	
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.01 US912810EW46
PALO ALTO NETWORKS INC	0.01 US6974351057
TARGA RESOURCES IN COM	0.01 US87612G1013
IDEXX LABORATORIES INC	0.01 US45168D1046
RELX PLC	0.01 GB00B2B0DG97
US TREASURY N/B 3.25% 15/MAY/2042	0.01 US912810TH14
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.01 DE0001102390
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.01 FR0013154044
ICPF FINANCE PTY 2.725% 11/10/2030	0.01 AU3CB0283646
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.01 US91282CAY75
ORANGE 5.375% 13/01/2042	0.01 US35177PAX50
RIO TINTO FIN. US 4.875% 14/03/2030	0.01 US76720AAS50
JPM. CHASE F2F 22/4/2026	0.01 US46647PBK12
VULCAN STEEL AUSTRALIA PTY LTD	0.01 AU0000181984
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.01 US91282CHU80
T-MOBILE USA 3.75% 15/04/2027	0.01 US87264ABD63
US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031	0.01 US91282CKF76
NATL. AUSTRALIA BANK FRN 11/06/2027	0.01 USQ6535DBT02
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.01 US91282CKA89
US. TSY. NOTE/BON 4.125% 31/10/2031/2031 USD1000 R-2031	0.01 US91282CLU35
US. TSY. NOTE/BON 4.125% 30/11/2031/2031 USD1000 S-2031	0.01 US91282CLZ22
JOHNSON & JOHNSON 3.75% 03/03/2047	0.01 US478160CG79
US. TSY. NOTE/BON 4.125% 15/6/2026/2026 USD1000 AP-2026	0.01 US91282CHH79
ABBVIE 5.50% 15/3/2064	0.01 US00287YDX40
US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026	0.01 US91282CGL90
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.01 US91282CJX02
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.01 XS2001183164
US TREASURY N/B 3.87% 15/JAN/2026	0.01 US91282CGE57
PETROCHINA CO LTD H	0.01 CNE1000003W8
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.01 US91282CFY21
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.01 US55903VBD47
CARLSBERG BREWERIE 3.25% 28/2/2032	0.01 XS3002420498
STORYTEL AB PUBL	0.01 SE0007439443
TURK HAVA YOLLARI ANONIM ORTAKLIGI	0.01 TRATHYAO91M5

PRINCIPAL FINANCIAL GROUP 3.1% GTD SNR NTS 15/11/2026 USD2000	0.01 US74251VAM46
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.01 JP1103441G98
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028 USD1000 144A	0.01 US01309QAA67
ATHENE GBL. FNDG. 2.717% 7/1/2029	0.01 US04685A3G46
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.01 US912810SN90
CHROMA ATE INC	0.01 TW0002360005
AIR LIQUIDE	0.01 FR0000120073
FRANCE GOV. BD. 4.75% 25/04/2035	0.01 FR0010070060
UK. GILT 1.50% 22/07/2026	0.01 GB00BYZW3G56
TEVA PHARM. FIN. 7.875% 15/09/2031	0.01 XS2592804194
UK. GILT 3.75% 7/3/2027	0.01 GB00BPSNB460
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.01 FR0000571218
FAIRFAX FINANCIAL HLDGS LTD 3.375% SNR NTS 03/03/2031 USD1000	0.01 US303901BJ06
LLOYDS BANKING GROUP PLC	0.01 GB0008706128
AUTODESK INC	0.01 US0527691069
US. TSY. NOTE/BON 1.125% 15/5/2040	0.01 US912810SR05
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.01 AU3FN0084414
BANK OF AMERICA CORP F2F 22/7/2027	0.01 US06051GJ593
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.01 US912810SS87
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.01 US912810QC53
SPAIN GOV. BD. 2.50% 31/05/2027	0.01 ES0000012M77
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.01 US9128286X38
US. TSY. NOTE/BOND 0.25% 31/10/20252025 USD1000 AF- 2025	0.01 US91282CAT80
SOCIETE GENERALE 4.875% 13/10/2026000	0.01 XS1503159219
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M- 2026	0.01 US9128287B09
STANDARD CHARTERED F2V 15/10/2030	0.01 US85325C2A93
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.01 US91282CEF41
HITACHI NPV	0.01 JP3788600009
PRIMAX ELECTRONICS LTD	0.01 TW0004915004
DEUTSCHE BANK F2F 13/02/2031	0.01 DE000A4DE9Y3
SOOCHOW SECURITIES CO LTD	0.01 CNE1000019P8
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.01 US91282CAH43
CVS HEALTH 4.78% 25/03/2038	0.01 US126650CY46
BRIXMOR OPER PARTNERSHIP LP 4.125% 15/06/2026	0.01 US11120VAC72
CREDIT AGRICOLE SA	0.01 FR0000045072
US. TSY. NOTE/BON 1.375% 15/8/2050	0.01 US912810SP49
UNITED KINGDOM GI 4.125% 22/7/2029	0.01 GB00BQC82B83
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R- 2026	0.01 US912828YQ73
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.01 DE0001102622
E SUN FINANCIAL HOLDINGS COMPANY LTD	0.01 TW0002884004
US. TSY. NOTE/BON 1.625% 30/11/2026	0.01 US912828YU85
JACKSON FINANCIAL COM USD0.01 CL A WI	0.01 US46817M1071
KRAFT HEINZ FOODS 5.40% 15/03/2035	0.01 US50077LBN55
CARLSBERG BREWERIE 3.50% 28/2/2035	0.01 XS3002420902
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.01 JP1201681K44
CDS IX CCP ITRAXX EUROPE SERIES 1% 20300620GOLDUS33ICEEUS2I666VDL6	0.01
SYMBOTIC ORD SHS CLASS A	0.01 US87151X1019
CAIXABANK SA 6.87% 25/OCT/2033	0.01 XS2579488201
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.01 FR0013451507
STRATTON MORTGAGE FUNDING 202 3 B FRN 25/06/2049	0.01 XS2819830592
US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100 BONDS05/2044	0.01 US912810UB25
BPCE F2F 18/01/2030	0.01 US05571AAV70
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.01 JP1200861647
DOWDUPONT 4.725% 15/11/2028	0.01 US26078JAD28

FIRST HORIZON FRN 07/03/2031	0.01 US320517AE51
3SBIO INC	0.01 KYG8875G1029
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-2029	0.01 US91282CFC01
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.01 FR0013250560
CORNING 3.875% 15/05/2026	0.01 XS2621757405
SARTORIUS FINANCE 4.25% 14/9/2026	0.01 XS2678111050
XCEL ENERGY 5.60% 15/04/2035	0.01 US98389BBE92
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.01 DE000DL19VB0
EURP. UNION 0.00% 04/07/2031	0.01 EU000A3KSXE1
FRANCE GOV. BD. 0.25% 25/11/2026	0.01 FR0013200813
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.01 FR0010773192
MORTGAGE HOUSE RMBS OSMIUM SE 2 B FRN 15/03/2056FRN 15/03/2056	0.01 AU3FN0090783
US. TSY. NOTE/BON 1.125% 15/8/2040	0.01 US912810SQ22
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.01 US91282CHF14
CHARTER COMMS. OPE 4.80% 01-03-50	0.01 US161175BT05
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.01 US912810QN19
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.01 US912828ZE35
LG ENERGY SOLUTIO 5.375% 02/07/2027	0.01 USY5S5CGAK82
SAMSUNG E AND A CO LTD	0.01 KR7028050003
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.01 US912810QX90
CCP INITIAL MARGIN	0.01
FIRSTRAND LTD	0.01 ZAE000066304
US. TSY. NOTE/BON 3.375% 15/11/2048	0.01 US912810SE91
ANZ COLLATERAL	0.01
GS. GRP. 1.25% 7/2/2029	0.01 XS2441552192
JDE PEET S 4.50% 23/1/2034REGS	0.01 XS2728560959
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.01 US06051GKD06
KT CORPORATION	0.01 US48268K1016
WESTERN GAS PARTNE 4.75% 15/08/2028	0.01 US958254AK08
ALLIANZ F2F 7/9/2038	0.01 DE000A30VTT8
GRUPO FINANCIERO BANORTE SAB DE CV SER O	0.01 MXP370711014
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.01 US91282CKN01
SOUTHERN CO COM USD	0.01 US8425871071
BP CAP. MKTS. 5.773% 25/5/2038	0.01 XS2629395612
BLACKSTONE INC	0.01 US09260D1072
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.01 JP1103581L42
TRATON FIN. LUXEM 5.625% 16/01/2029	0.01 DE000A3LSV01
US. TSY. NOTE/BON 0.375% 31/7/2027	0.01 US91282CAD39
REALTEK SEMICONDUCTOR CORP	0.01 TW0002379005
ERAC USA FIN. 4.90% 1/5/203300 144A	0.01 US26884TAW27
NISOURCE 5.85% 1/4/2055	0.01 US65473PAU93
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.01 JP1103481H98
UK. GILT 4.125% 29/01/2027	0.01 GB00BL6C7720
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.01 JP1103491HC4
HEWLETT PACKARD EN 5.00% 15/10/2034	0.01 US42824CBV00
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.01 US912810QL52
US. TSY. NOTE/BON 4.375% 31/01/2032/2032 USD100 G-2032	0.01 US91282CMK44
AVIO SPA	0.01 IT0005119810
AMERICAN HEALTHCARE REIT ORD SHS	0.01 US3981823038
TENNET HLDG. TENNET HLDG. F2V PERP	0.01 XS2783649176
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.01 US912810TS78
NORDEA BANK ABP F2V 25/2/2029	0.01 XS3009452528
SEVERN TRENT	0.01 GB00B1FH8J72
CANADIAN GOV. BD. 2.75% 1/12/2055	0.01 CA135087P998
THE TORONTO DOMINION BANK	0.01 CA8911605092
ASR NEDERLAND F2V 7/12/2043	0.01 XS2554581830
TOTALENERGIES CAP 5.425% 10/09/2064	0.01 US89157XAF87
AMERICA MOVIL SAB COM SER B NPV	0.01 MX01AM050019

US. TSY. NOTE/BOND 4.50% 15/2/2036	0.01 US912810FT08
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.01 US912810SF66
UNUM GROUP 4% SNR NTS 15/06/2029 USD2000	0.01 US91529YAN67
BARCLAYS PLC F2F 28/05/2035	0.01 AU3CB0310597
ONEOK 4.45% 01/09/2049	0.01 US682680AZ68
NBN 3.75% 22/3/2034	0.01 XS2788379472
SONOCO PRODS. 4.60% 01/09/2029	0.01 US835495AR34
ZURICH FINANCIAL SERVICES	0.01 CH0011075394
CROWN CASTLE INTL. 3.25% 15/1/2051	0.01 US22822VAU52
SUN COMMUNITIES OP 2.70% 15/07/2031	0.01 US866677AE75
P T ASTRA INTL	0.01 ID1000122807
LLOYDS BANKING GRP. FRN 06/03/2030	0.01 AU3FN0085296
CNH INDL. CAP. 5.10% 20/04/2029	0.01 US12592BAS34
ANALOG DEVICES INCORPORATED COM	0.01 US0326541051
FORD MOTOR CREDIT 4.445% 14/02/2030	0.01 XS2767246908
BANCO SANTANDER F2V 14/03/2030USD1000	0.01 US05964HBB06
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.01 US91282CKC46
CADENT FIN. 5.625% 11/01/2036	0.01 XS2743029923
GALAXY PIPELINE AS 2.94% 30/09/2040	0.01 XS2300197030
UK. GILT 3.50% 22/10/2025	0.01
THERMO FISHER SCIE 5.00% 31/01/2029	0.01 US883556DA77
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.01 BE0000338476
Income Due - USD	0.01
NBN FRN 28/08/2027	0.01 AU3FN0090635
NYKREDIT REALKREDIT F2V 24/04/2035	0.01 DK0030523113
BERRY GBL. 5.50% 15/04/2028	0.01 US08576PAL58
BNP PARIBAS FRN 23/08/2034	0.01 AU3FN0090353
TOYOTA FINANCE AUSTR FRN 17/09/2027	0.01 AU3FN0091682
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.01 AU3FN0060729
OLYMPUS 2025-1 TST. 1 A2 FRN 10/10/2056	0.01 AU3FN0095436
TOYOTA FIN. AUSTRALI FRN 22/01/2030	0.01 AU3FN0094868
APOLLO SERIES 2025-1 TST. 1 A FRN 13/07/2025	0.01 AU3FN0095345
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.01 US912810RD28
COLES GROUP TREASURY FRN 27/08/2025	0.01 AU3FN0055695
BENDIGO & ADELAIDE B FRN 24/10/2028	0.01 AU3FN0092821
ENERGY TRANSFER 5.55% 15/2/2028	0.01 US29273VAP58
UK. GILT 0.25% 31/07/2031	0.01 GB00BMGR2809
PENSKE TRUCK LEAS 5.55% 01/05/20281/05/2028 USD1000	0.01 US709599BT09
144A	
ELECTRICITE DE FRA 4.75% 17/06/2044	0.01 FR001400QR88
CBRE GROUP INC CLASS A	0.01 US12504L1098
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.01 AU3CB0278653
SCENTRE GROUP TRUST FRN 31/3/2055	0.01 AU3FN0097184
BELFIUS BANK 3.375% 20/02/2031	0.01 BE0390167337
THINK TANK RESIDENTIAL SERIES 2 B FRN 10/08/20568/2056	0.01 AU3FN0091237
US. TSY. NOTE/BON 4.375% 15/05/2041	0.01 US912810QQ40
AOFRIO LTD	0.01 NZWDTE0002S1
VISA 4.30% 14/12/2045	0.01 US92826CAF95
BMW US CAP. 4.90% 02/04/2029	0.01 USU09513JW07
NATIONAL BANK OF KUWAIT SAKP	0.01 KW0EQ0100010
LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055	0.01 AU3FN0087870
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.01 US912810SH23
VERIZON COMMUNICA 3.875% 01/03/2052	0.01 US92343VGP31
ITALY BUONI POLIEN 3.35% 1/7/2029	0.01 IT0005584849
TOTALENERGIES TOTALENERGIES F2V PERP	0.01 XS2937308737
RBS COLLATERAL AC	0.01
KEPPEL DC REIT UNITS	0.01 SG1AF6000009
GENERAL MOTORS FIN 5.45% 06/09/20349/2034 USD1000	0.01 US37045XFA90
UK. GILT 0.50% 31/1/2029	0.01 GB00BLPK7227
ATHENE GLOBAL FUND 4.76% 21/04/2027	0.01 AU3CB0288553
TELEFONICA EMISIO 3.724% 23/01/2034	0.01 XS2984223102

PLAINS ALL AMERICAN PIPELINE LP 3.55% SNR NTS 15/12/2029 USD2000	0.01 US72650RBM34
US. TSY. NOTE/BON 3.625% 15/08/2043	0.01 US912810RC45
OTC CASH COLLATERAL RECEIVABLE FROM WESTPAC	0.01
UK. GILT 0.125% 30/01/2026	0.01
JOHNSON & JOHNSON 3.35% 26/02/2037	0.01 XS3005214799
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.01 US912810TU25
FRANCE GOVERNMENT 3.50% 25/4/2026	0.01 FR0010916924
BANQUE FEDERATIVE 0.625% 19/11/2027	0.01 FR0014007PV3
CANADIAN NATL RAILWAY CO	0.01 CA1363751027
DISCOVERY COMMS. 3.95% 20/03/2028	0.01 US25470DAR08
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.01 JP1201801N46
WESFARMERS LIMITED	0.01 AU000000WES1
BAIDU INC	0.01 KYG070341048
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.01 US64952WEY57
UTD. UTILITIES WAT 3.75% 23/05/20344	0.01 XS2771661357
JBS USA LUX JBS US 3.00% 2/2/2029	0.01 US46590XAN66
ENGIE 4.25% 6/3/2044	0.01 FR0014000JE3
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.01 USY555CGAA01
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.01 JP1201131990
LKQ CORP COM	0.01 US5018892084
SNOWFLAKE INC	0.01 US8334451098
INTEL CORP	0.01 US4581401001
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.01 JP1201121975
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.01 FR0014007L00
NORDSON 4.50% 15/12/2029	0.01 US655663AC62
ROMANIAN GOV. INTL 5.25% 30/05/2032	0.01 XS2829209720
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.01 US912810QE10
IBERDROLA SA	0.01 ES0144580Y14
MICRON TECHNOLOGY INC USD	0.01 US5951121038
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.01 US912810SI88
DUKE ENERGY CORP COM	0.01 US26441C2044
ROYAL BANK OF CANADA F2F 23/7/2027	0.01 US78016HZX15
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.01 DE0001102341
NEXTERA ENERGY CAP 5.55% 15/3/2054	0.01 US65339KCV08
ANHEUSER-BUSCH INB 3.95% 22-03-2044	0.01 BE6350704175
VERIZON COMMS. 2.10% 22/03/2028	0.01 US92343VGH15
SK ON 5.375% 11/5/2026	0.01 XS2612749908
HEALTHPEAK PROPERTIES INC 3% SNR NTS 15/01/2030 USD2000	0.01 US42250PAA12
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.01 JP1103451GC0
NETWORK FIN. PTY 2.25% 11/11/2026	0.01 AU3CB0268035
DP WORLD 2.375% 25/09/2026	0.01 XS1883878966
INTESA SANPAOLO 5.125% 29/08/2031	0.01 XS2673808726
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.01 JP1201571G68
SUN COMMUNITIES INC	0.01 US8666741041
US. TSY. NOTE/BON 3.125% 15/05/2048	0.01 US912810SC36
JOBY AVIATION INC	0.01 KYG651631007
AMPRION 3.85% 27/08/2039	0.01 DE000A383QR0
BUNDESOBLIGATION 0.00% 10/10/2025	0.01
FDXEX CORP COM	0.01 US31428X1063
US. TSY. NOTE/BON 1.125% 28/2/2027	0.01 US912828ZB95
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.01 GB00BPJJKN53
US TREASURY N/B 2.37% 15/FEB/2042	0.01 US912810TF57
CONOCOPHILLIPS CO 5.00% 15/01/2035	0.01 US20826FBL94
SUMITOMO MITSUI FINANCIAL GROUP	0.01 JP3890350006
CANADIAN GOV. BD. 0.25% 1/3/2026	0.01 CA135087L518
FISERV 4.75% 15/03/2030	0.01 US337738BM99
EQUINOR ASA	0.01 NO0010096985
BARCLAYS FRN 25/02/2031	0.01 US06738ECY95
BUNDESOBLIGATION 1.30% 15/10/2027.01 .186	0.01 DE0001141869
TSY. OF VICTORIA 5.25% 15/09/2038	0.01 AU3SG0002934
WEA FIN. WESTFIELD 4.75% 17/09/2044	0.01 US92890HAD44
AKER BP ASA 5.60% 13/6/2028	0.01 US00973RAL78

BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.01 DE000BU2Z007
UNI PRESIDENT CHINA HOLDINGS LTD	0.01 KYG9222R1065
US. TSY. NOTE/BON 4.375% 15/11/2039	0.01 US912810QD37
UK. GILT 4.25% 07/06/2032	0.01 GB0004893086
COVENTRY BUILDING 3.125% 29/10/2029	0.01 XS2925933413
FIRST INDUSTRIAL REALTY TRUST	0.01 US32054K1034
YORKSHIRE WATER FINANCE 6.60% 17/APR/2031	0.01 XS0439817577
US. TSY. NOTE/BON 4.375% 15/05/2040	0.01 US912810QH41
LAM RESEARCH CORP COM USD 0.001 P S	0.01 US5128073062
GENERAL MOTORS FIN 3.70% 14/07/2031	0.01 XS2975301438
US. TSY. NOTE/BON 3.875% 15/08/2040	0.01 US912810QK79
BANCO SANTANDER 5.294% 18/08/20277	0.01 US05964HAS40
UK. GILT 0.375% 22/10/2030	0.01 GB00BL68HH02
STANDARD BANK GROUP	0.01 ZAE000109815
MERCURY NZ 2.918% 17/11/2028	0.01 AU3CB0284677
HCA 5.00% 01/03/2028	0.01 US404119CY34
COMPAGNIE FINANCIERE RICHEMONT SA	0.01 CH0210483332
LOGICOR FINANCING 4.25% 18/07/2029EUR100000 16	0.01 XS2860968085
AUSTRALIAN CAP. TE 5.25% 23/10/2036	0.01 AU3SG0003015
UK. GILT 3.25% 31/1/2033	0.01 GB00BMV7TC88
SPAIN GOV. BD. 3.55% 31/10/2033	0.01 ES0000012L78
GPT	0.01 AU000000GPT8
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.01 ES0000012H41
KLA TENCOR CORPORATION COM	0.01 US4824801009
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS	0.01 US912810TQ13
02/43	
KOREA MIDLAND POWE 1.25% 9/8/2026	0.01 XS2367816076
STOCKLAND TST. 2.30% 24/03/2028	0.01 AU3CB0278893
UNITED KINGDOM GI 0.875% 31/7/2033	0.01 GB00BM8Z2S21
COMMERZBANK F2F 25/03/2029	0.01 DE000CZ439B6
CENCORA INC COM	0.01 US03073E1055
NSW ELECTRICITY N 2.732% 23/04/2029	0.01 AU3CB0279578
SPAIN GOV. BD. 4.90% 30/7/2040	0.01 ES00000120N0
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE	0.01
BANK N.A.	
L'OREAL	0.01 FR0000120321
BIMBO BAKERIES US 5.375% 09/01/2036	0.01 US09031WAE30
BUNDESOBLIGATION 2.40% 19/10/2028.01 .188	0.01 DE000BU25018
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-	0.01 US91282CHB00
2026	
AT&T INC 3.80% 01/12/2057	0.01 US00206RMN97
NATIONAL GRID PLC 5.75% 16/APR/2032	0.01 XS0627336323
US TREASURY N/B 3.62% 31/MAY/2028	0.01 US91282CHE49
UK. GILT 0.125% 31/1/2028	0.01 GB00BMBL1G81
CENOVUS ENERGY INC 3.75% 15/02/20522/2052	0.01 US15135UAX72
LLOYDS BANKING GRP. FRN 29/08/2034	0.01 AU3FN0090866
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.01 DE000BU27006
UNUM GROUP 4.125% 15/06/2051	0.01 US91529YAR71
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.01 US771196CF76
SCENTRE GRP.	0.01 AU000000SCG8
UK. GILT 1.00% 31/01/2032	0.01 GB00BM8Z2T38
DEUTSCHE BANK AG/NEW F2F 07/01/2028	0.01 US25160PAH01
TAKEDA PHARMACEUTICAL CO LTD	0.01 JP3463000004
UK. GILT 3.75% 29/01/2038	0.01 GB00BQC4R999
WESTPAC SECURITISATION TST. 2 A FRN 18/08/20568/2056	0.01 AU3FN0092763
ABN AMRO BANK F2F 22/2/2033100000 290	0.01 XS2558022591
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.01 US91282CHW47
GEELY AUTOMOBILE HOLDINGS LT	0.01 KYG3777B1032
SPAIN GOV. BD. 0.80% 30/7/2029	0.01 ES0000012K53
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.01 FR001400CMX2
CONOCOPHILLIPS CO 5.65% 15/01/2065	0.01 US20826FBN50
WESTERN POWER DIS 3.949% 20/9/2032	0.01 XS2528341766
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.01 US91282CHR51

JAPAN GOV. TWENTY 0.30% 20/09/2039	0.01 JP1201701KA5
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-2027	0.01 US91282CFZ95
WESTERN POWER DIST 3.53% 20/9/2028	0.01 XS2528341501
CHARTER HALL LWR 2.656% 17/12/2029	0.01 AU3CB0280956
W R BERKLEY 4.00% 12/05/2050	0.01 US084423AU64
LA TROBE FINANCIAL CAPITAL M 3 A2 FRN 13/11/2055UD500000 A2	0.01 AU3FN0089942
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.01 US9128285C00
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030	0.01 US91282CJM47
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.01 JP12009917C3
MPC CONTAINER SHIPS ASA	0.01 NO0010791353
WESSEX WATER SERV 6.125% 19/9/2034	0.01 XS3025173710
SES	0.01 LU0088087324
DIAMONDBACK ENERGY 6.25% 15/3/2033	0.01 US25278XAV10
UNI-PRESIDENT ENTERPRISES CORPORATION	0.01 TW0001216000
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.01 US91282CJQ50
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01 NZOCAE0002S0
JIANGSU CHANGSHU RURAL COMMERCIAL BANK CO LTD	0.01 CNE100002RJ6
DUKE ENERGY CORP NEW 3.1% 15/06/2028	0.01 XS2488626610
MARKEL GRP. 6.00% 16/5/2054	0.01 US570535AY06
SUMITOMO REALTY & DEVELOPMENT CO	0.01 JP3409000001
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.01 US91282CGJ45
AFG 2024-1 TRUST 1 A2 FRN 10/11/2055	0.01 AU3FN0088407
MTG. HOUSE RMBS PRIME SERIES 1 B FRN 15/10/2055AUD500000 B	0.01 AU3FN0087318
OVERSEA-CHINESE BANKING CORP	0.01 SG1S04926220
ESSILORLUXOTTICA	0.01 FR0000121667
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.01 US91282CJG78
CIE DE SAINT-GOBAL 3.25% 09/08/2029	0.01 XS2874384279
HYUNDAI CAPITAL AM 5.80% 26/6/2025	0.01 US44891CCF86
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.01 ES00000127A2
MS. F2F 19/7/2035	0.01 US61747YFT73
VOLVO TSY. 3.125% 26/08/2029UR100000	0.01 XS2887184401
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.01 US912810QY73
GE VERNOVA ORS SHS	0.01 US36828A1016
PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.01 US709629AR06
FUBON FINANCIAL HLDG	0.01 TW0002881000
US. TSY. NOTE/BON 3.125% 15/08/2044	0.01 US912810RH32
LIBERTY FUNDING PTY LIMITED SR 24-1A CL B FLTG RT25/05/2032	0.01 AU3FN0088316
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.01 JP1300371C98
DUKE ENERGY INDIAN 3.25% 01/10/2049	0.01 US26443TAB26
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.01 US912810FM54
US. TSY. NOTE/BON 1.625% 30/09/2026	0.01 US912828YG91
CHARTER HALL GRP.	0.01 AU000000CHC0
FRENCH REPUBLIC GO 6.00% 25/10/2025	0.01
MARS INC 4.55% 20/04/2028	0.01 US571676AT26
US TREASURY N/B 3.37% 15/AUG/2042	0.01 US912810TK43
GENERAL MOTORS FIN 6.10% 07/01/2034/2034 USD1000	0.01 US37045XEP78
HSBC HLDGS. FRN 03/03/2031	0.01 US404280ER67
PANORAMA AUTO TST. 2024-3 3 A FRN 15/09/2032	0.01 AU3FN0091146
ITALY BUONI POLIEN 3.50% 01/03/2030	0.01 IT0005024234
BUNDESOBLIGATION 2.20% 13/4/2028	0.01 DE000BU25000
CANADIAN GOV. BD. 4.00% 01/03/2029	0.01 CA135087Q988
BP CAP. MKTS. F2V PERP	0.01 XS2193662728
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.01 NZGOVDT551C8
VESTEDA FINANCE BV 2.00% 10/07/2026R100000 5	0.01 XS1854166078
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.01 JP1201101944

KINROSS GOLD 6.25% 15/7/2033	0.01 US496902AT48
MSCI INC	0.01 US55354G1004
EUROBANK SA F2F 07/02/2036	0.01 XS2997439935
PENSKE TRUCK LEASI 1.70% 15/06/2026/06/2026 USD1000 144A	0.01 US709599BM55
INDONESIA TSY. BD. 7.00% 15/5/2027	0.01 IDG000009804
CONSUN PHARMACEUTICAL GROUP LTD	0.01 KYG2524A1031
BANK OF SUZHOU ORD SHS A	0.01 CNE100003LQ2
BRITISH STERLING POUND	0.01
POWSZECHNY ZAKLAD UBEZPIECZEN SA	0.01 PLPZU0000011
TESCO COR. TSY. S 5.125% 22/05/2034	0.01 XS2824047372
NORTHUMBRIAN WATER FIN 6.37% 28/OCT/2034	0.01 XS2550206333
SHERWIN WILLIAMS COM	0.01 US8243481061
UK. GILT 0.375% 22/10/2026	0.01 GB00BNNGP668
CITIGROUP F2F 01/05/2032	0.01 US172967MY46
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.01 XS2314246526
US. TSY. NOTE/BON 3.375% 15/05/2044	0.01 US912810RG58
IQVIA 6.25% 01/02/2029	0.01 US46266TAF57
TRANSDIGM GROUP INC	0.01 US8936411003
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.01 DE000BU22015
JPMORGAN CHASE & CO F2F 08/11/2032	0.01 US46647PCR55
US. TSY. NOTE/BON 3.125% 15/11/2041	0.01 US912810QT88
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.01 US912810SD19
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.01 DE0001102556
NORTHUMBRIAN WATER 5.50% 02/10/2037	0.01 XS2794482351
MEX BONOS DESARR FIX RT 7.5% 26/MAY/2033	0.01 MX0MGO0001D6
BRISTOL-MYERS SQUI 6.40% 15/11/2063	0.01 US110122EC85
NEW ZEALAND GOV. B 5.00% 15/05/2054	0.01 NZGOVDT554C2
SOGECAP F2F 16/05/2044GS	0.01 FR001400M1X9
MOTABILITY OPERAT 3.625% 22/01/2033	0.01 XS2978917156
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.01 IT0005419848
CANADIAN GOV. BD. 1.25% 01/06/2030	0.01 CA135087K379
US. TSY. NOTE/BOND 0.25% 30/6/2025	0.01 US912828ZW33
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.01 US912810RM27
GBP BNP PARIBAS A/C	0.01
BLUESTONE PRIME 2024-1 TRUST 1 A2 FRN 14/07/2065	0.01 AU3FN0089025
HSBC HOLDINGS PLC 6.36% 16/NOV/2032	0.01 XS2553547444
PARKER HANNIFIN CORP	0.01 US7010941042
KB FINANCIAL GROUP INC	0.01 KR7105560007
SPAIN GOV. BD. 0.00% 31/01/2026	0.01 ES0000012G91
EUROBANK ERGASIAS SERVICES AND	0.01 GRS323003012
SYNOPSIS 5.00% 01/04/2032	0.01 US871607AD97
CHINA PACIFIC INSURANCE GR H	0.01 CNE1000009Q7
FRANCE GOV. BD. 3.25% 25/05/2045	0.01 FR0011461037
OKLAHOMA GAS & ELECTRIC CO 3.3% SNR NTS 15/03/2030USD2000	0.01 US678858BU41
SPAIN GOV. BD. 0.00% 31/01/2028	0.01 ES0000012I08
CHARTER COMMS. OPE 6.10% 01/06/2029	0.01 US161175CQ56
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.01 US912810SA79
ORSTED F2V 18/02/3021S	0.01 XS2293075680
ITALY BUONI POLIEN 4.00% 01/02/2037	0.01 IT0003934657
INDONESIA TSY. BD. 7.50% 15/4/2040	0.01 IDG000014101
INVITATION HOMES O 4.15% 15/04/2032	0.01 US46188BAD47
UK. GILT 4.75% 22/10/2043	0.01 GB00BPJJKP77
CAPITAL ONE FINANCIA F2F 1/2/2029	0.01 US14040HCX17
MONSTER BEVERAGE SHS ORD	0.01 US61174X1090
TUI TOPCO LIMITED - ORDINARY SHARES	0.01
FRENCH REPUBLIC GO 3.00% 25/11/2034	0.01
SANTANDER UK GRP. 3.625% 14/1/2026	0.01 XS1345415472
SYSCO 3.75% 01/10/2025	0.01 US871829AZ02
AMERICAN EXPRESS F2F 30/01/2031	0.01 US025816DY24
3M CO	0.01 US88579Y1010
WELLS FARGO & CO F2F 24/04/2034	0.01 US95000U3D31
ITALY BUONI POLIEN 5.00% 1/9/2040	0.01 IT0004532559
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.01 DE0001102424

MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.01 MYBMO2000028
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.01 US912810RZ30
DISCOVER FINANCIAL SERVICES	0.01 US2547091080
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.01 USG82296AG21
APA INFRA. 2.00% 15/07/2030EUR100000 9	0.01 XS2164646304
AT&T INC 4.25% 1/6/2043	0.01 XS0932036154
ALEXANDRIA REAL ES 2.95% 15/03/2034	0.01 US015271AY59
ENEL FIN. INTL. 3.00% 24/02/2031	0.01 XS3008889092
STELLANTIS FIN. US 6.45% 18/03/2035	0.01 US85855CAL46
NATWEST MKTS. FRN 23/08/2028	0.01 AU3FN0080586
EP INFRA. 1.698% 30/07/20261000 REGS	0.01 XS2034622048
COTERRA ENERGY INC 5.90% 15/02/2055	0.01 US127097AN32
SMBC AVIATION CAP. 5.30% 03/04/20299	0.01 USG82296AK33
SPAIN GOV. BD. 1.40% 30/04/2028	0.01 ES0000012B39
AIRPORT AUTHORITY 4.75% 15/07/2028	0.01 USY000AKAK39
TANGER INC	0.01 US8754651060
N/WIDE. B/SOC. 5.35% 15/03/2028	0.01 AU3CB0297711
MORGAN STANLEY F2F 04/05/2027	0.01 US61772BAB99
BPCE VAR 19/07/2033VAR DTD 5.748 19/07/2033	0.01 US05583JAM45
CREDIT AGRICOLE FRN 11/09/2028VAR DTD 11/09/2028	0.01 US22536PAM32
ENERGY TRANSFER OP 6.25% 15/04/2049	0.01 US29279FAA75
FORD MOTOR CREDIT 5.85% 17/05/2027	0.01 US345397E748
HSBC HLDGS. FRN 19/11/2028	0.01 US404280EK15
3I GROUP PLC	0.01 GB00B1YW4409
MIZUHO FINL. GRP. FRN 13/05/203113/05/2031	0.01 US60687YDK29
JAPAN GOV. TEN YEA 1.20% 20/12/2034	0.01
VISTRA CORP	0.01 US92840M1027
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EURO.01	0.01 DE0001102523
GS. GRP. 4.223% 5/1/2029	0.01 US38141GWZ35
MORGAN STANLEY F2F 21/07/2032	0.01 US61747YED31
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.01 DE0001102606
TE CONNECTIVITY COM USD0.01	0.01 IE000IVNQZ81
TDF INFRA. SASU 5.625% 21/7/2028	0.01 FR001400J861
VIER GAS TRANSPOR 4.625% 26/9/2032	0.01 XS2535725159
WESTPAC BANKING FRN 20/05/2025/05/2025	0.01 AU3FN0069209
SPAIN GOV. BD. 4.20% 31/01/2037	0.01 ES0000012932
BRAMBLES USA 4.125% 23/10/202500 REGS	0.01 USU10517AC12
BNP PARIBAS 2.518% 5/6/2025	0.01 FR0013515764
CREDIT AGRICOLE F2V 28/08/2033	0.01 FR001400KDS4
HALLNSTEIN GLASSON HOLDINGS LTD	0.01 NZHLGE0001S4
EDISON INTL.	0.01 US2810201077
FUT JUN 25 CBT 5Y T-NOTE	0.01
COMCAST CORP 2.887% 1/11/2051	0.01 US20030NDS71
CREDIT SUISSE GRP. F2F 02/04/2032	0.01 CH1174335740
ACHMEA F2V 02/11/2044	0.01 XS2809859536
US. TSY. NOTE/BON 3.125% 15/02/2042	0.01 US912810QU51
AON PLC IE COM CL A	0.01 IE00BLP1HW54
JOHNSON & JOHNSON 2.45% 01/03/2026	0.01 US478160BY94
PACCAR FINL. 4.00% 26/09/2029	0.01 US69371RT486
KEURIG DR PEPPER INC	0.01 US49271V1008
HYUNDAI MOBIS	0.01 KR7012330007
BWP TST. 3.30% 10/04/2026	0.01 AU3CB0262350
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.01 US303075AA30
TRUSTEES OF COLUM 4.355% 01/10/2035	0.01 US198643AD00
GAIF BD. ISSUER PT 3.40% 30/09/202626 USD1000 REGS	0.01 USQ3958YAC77
BARRICK PD AUSTRAL 5.95% 15/10/203915/10/2039	0.01 US06849UAD72
USD1000	
NBK TIER 2 LTD F2V 24/11/2030	0.01 XS2252513713
KOREA NATL. OIL 0.875% 05/10/2025	0.01 US50066GRAM88
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.01 US912810RP57
KPJ HEALTHCARE BHD	0.01 MYL58780O003
FIDELITY NATIONAL INFORMATION SERVICES I	0.01 US31620M1062
TOREAD HOLDINGS GROUP CO LTD	0.01 CNE100000H28

INTERNATIONAL CONTAINER TERMINAL SERVICE	0.01 PHY411571011
US. TSY. NOTE/BON 3.625% 15/02/2044	0.01 US912810RE01
MIZUHO FINL. GRP. F2F 28/08/2029	0.01 XS2672744013
SPAIN GOV. BD. 1.25% 31/10/2030	0.01 ES0000012G34
BARCLAYS 5.501% 9/8/2028	0.01 US06738EBY05
TURNERS AUTOMOTIVE GROUP LIMITED	0.01 NZVNLE0001S1
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.01 US22536PAH47
AROUNDTOWN 5.375% 21/03/2029REGS	0.01 XS1964701822
MOTABILITY OPERATI 4.00% 17/01/2030	0.01 XS2838537566
STOREBRAND ASA	0.01 NO0003053605
WESTPAC	0.01
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.01 JP1201051891
UK. GILT 4.00% 22/10/2031	0.01 GB00BPSNBF73
ACCTON TECHNOLOGY CORPORATION	0.01 TW0002345006
ADVANTECH CO LTD	0.01 TW0002395001
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.01 US912810RV26
WILLIAMS COS INC/T 2.60% 15/03/20311000	0.01 US969457BY52
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.01 US91282CHJ36
TRATON FINANCE LUXEMBOURG S.A 4.5% GTD SNR NTS	0.01 DE000A3LQ9S2
23/11/26 EUR100000 REGS	
WILLIAMS COMPANIES INC	0.01 US9694571004
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.01 JP1201081914
PUBLIC SERVICE ELECTRIC & GAS CO 4.9% MTN 15/12/2032	0.01 US74456QCK04
USD2000 P	
VIER GAS TRANSPORT 4.00% 26/09/202700000 4 REGS	0.01 XS2535724772
WISTRON NEWEB CORP	0.01 TW0006285000
DCP MIDSTREAM OPERATING LP 3.25% GTD SNR NTS	0.01 US23311VAK35
15/02/2032 USD1000	
BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033	0.01 IT0005518128
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-	0.01 US91282CGS44
2030	
SINGAPORE GOV. BD 3.375% 01/09/2033	0.01 SG3261987691
TOWER LIMITED	0.01 NZTWRE0011S2
Income Due - JPY	0.01
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.01 AU3CB0302685
VALE SA	0.01 BRVALEACNORO
DR HORTON INC	0.01 US23331A1097
MITSUI FUDOSAN CO	0.01 JP3893200000
ILLUMINA 4.65% 09/09/2026	0.01 US452327AQ25
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.01 US912810QW18
DISCOVERY COMMS. 3.95% 15/06/2025	0.01 US25470DBE85
HAIER SMART HOME C	0.01 CNE1000048K8
ERAC USA FIN. 4.50% 15/02/2045	0.01 US26884TAN28
AEGON FNDG. 5.50% 16/04/202704/2027	0.01 USU0158VAA62
CHINA MERCHANTS BANK CO LIMITED	0.01 CNE1000002M1
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.01 FR0013234333
AMPRION 3.45% 22/09/2027EGS	0.01 DE000A30VPL3
COMCAST 3.75% 1/4/2040	0.01 US20030NDH17
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-	0.01 US912828Y958
2026	
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.01 CA135087L930
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.01 BE0390128917
SPAIN GOV. BD. 1.40% 30/07/2028	0.01 ES0000012B88
UK. GILT 4.25% 07/03/2036	0.01 GB0032452392
US. TSY. NOTE/BON 2.875% 15/11/2046	0.01 US912810RU43
DEUTSCHE BANK AG (REG)	0.01 DE0005140008
ENERGY TRANSFER LP 4.2% SNR NTS 15/04/2027 USD2000	0.01 US29273RBK41
SWEDBANK F2V 23/08/203200	0.01 XS2522879654
MPLX 4.125% 1/3/2027	0.01 US55336VAK61
AMGEN 5.60% 2/3/2043	0.01 US031162DS61
CCF HLDG. SAS F2V 27/5/2035	0.01 FR001400XHB4
SOGECAP SOGECAP F2V PERP	0.01 FR0012383982
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.01 DE0001102499

RTE RESEAU DE TRAN 3.50% 07/12/2031	0.01 FR001400MIG4
VOLKSWAGEN FINL. S 3.25% 19/05/2027	0.01 XS2941360963
UK. GILT 0.625% 31/7/2035	0.01 GB00BMGR2916
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.01 JP1201401C92
FTA CONSUMO SANTANDER 7 B FRN 20/07/2038	0.01 ES0305855019
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49	0.01 US161175BS22
USD2000	
SUNCORP-METWAY FRN 24/05/2027	0.01 AU3FN0083135
SK TELECOM	0.01 KR7017670001
SANFORD LTD	0.01 NZSANE0001S0
HIGHLAND HLDGS. S 2.875% 19/11/2027	0.01 XS2939370107
CAIXA CENTRAL DE CRE F2F 29/01/203001/2030	0.01 PTCCCOOM0004
WELLS FARGO F2F 11/02/2031	0.01 US95000U2J10
MACQUARIE BANK FRN 20/02/2035	0.01 AU3FN0090262
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.01 DE0001102465
LEG IMMOBILIEN SE	0.01 DE000LEG1110
IPSEN 3.875% 25/03/2032	0.01 FR001400YD27
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.01 FR0010371401
DEUTSCHE TELEKOM 3.625% 03/02/2045	0.01 XS2985250898
BANQUE FEDERATIVE DU FRN 24/05/2027	0.01 AU3FN0088043
SPAIN GOV. BD. 6.00% 31/01/2029	0.01 ES0000011868
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.01 AU3FN0084224
US. TSY. NOTE/BON 2.875% 15/05/2043	0.01 US912810RB61
OLYMPUS 2025-1 TST. 1 A1L FRN 10/10/2056	0.01 AU3FN0095428
MIZUHO BANK LTD/SYDN FRN 19/05/2028	0.01 AU3FN0095816
NIKE INC CL B	0.01 US6541061031
NEXTDC LIMITED ORDINARY FULLY PAID	0.01 AU000000NXT8
VICINITY CENTRES	0.01 AU000000VCX7
INDL. BANK OF KOREA FRN 27/02/2030	0.01 AU3FN0096152
YUNNAN BAIYAO GROUP CO LTD	0.01 CNE0000008X7
AEP TEX INC 4.7% SNR NTS 15/05/2032 USD1000 K	0.01 US00108WAP59
VOLKSWAGEN INTL. FIN. F2V PERP	0.01 XS1799939027
US. TSY. NOTE/BON 2.875% 15/8/2045	0.01 US912810RN00
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.01 AU00000075681
QUANTA COMPUTER INC	0.01 TW0002382009
BANQUE FEDERATIVE 3.25% 17/10/20311	0.01 FR001400T9Q9
GS. GRP. F2F 10/8/2026	0.01 US38145GAM24
EOG RESOURCES INC	0.01 US26875P1012
INS. AUSTRALIA GRP. FRN 15/06/2037	0.01 AU3FN0096251
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.01 US912810PX00
KKR AND CO INC	0.01 US48251W1045
ROGERS COMMS. 5.30% 15/02/2034	0.01 US775109DF56
ROTHESAY LIFE 8.0% 30/OCT/2025	0.01 XS1312953596
RECRUIT HLDGS CO LNPV	0.01 JP3970300004
ITALY BUONI POLIEN 4.50% 1/3/2026	0.01 IT0004644735
YARA INTERNATIONAL ASA 3.148% SNR NTS 04/06/2030	0.01 US984851AG07
USD1000 144A	
JAPAN PETROLEUM EXPLORATION	0.01 JP3421100003
JPMORGAN CHASE & CO. 2.963% -FRN SNR 25/01/2033	0.01 US46647PCU84
USD2000	
MBANK F2F 11/09/2027	0.01 XS2680046021
BANK OF AMERICA F2F 7/2/2030	0.01 US06051GHQ55
NEWDAY FNDG. MASTER ISSUER 3X C FRN 15/11/2032	0.01 XS2909752474
ASE TECHNOLOGY HOLDING CO LTD	0.01 TW0003711008
ITALY BUONI POLIEN 3.85% 1/7/2034	0.01 IT0005584856
COGNIZANT TECH SOLUTIONS A	0.01 US1924461023
US. TSY. NOTE/BON 3.125% 15/2/2043	0.01 US912810QZ49
KE HOLDINGS INC ADR	0.01 US4824971042
MAKEMYTRIP LTD	0.01 MU0295S00016
SIRIUSPOINT 7.00% 05/04/2029	0.01 US82969BAA08
VERIZON COMMS. 4.125% 16/03/2027	0.01 US92343VDY74
FIRSTMAC MTG. FNDG. TST. NO. 4 B FRN	0.01 AU3FN0091823
18/02/20568/02/2056	
WOLTERS KLUWER	0.01 NL0000395903
DAIMLER TRUCK FIN 5.125% 25/09/2027	0.01 US233853AY62

JPM. CHASE F2F 24/01/2036	0.01 US46647PEW23
NYKREDIT REALKREDIT F2V 29/12/2032032 EUR100000 1	0.01 DK0030507694
NOW TRUST SR 24-1 CL B 14/06/2032	0.01 AU3FN0087730
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.01 BE0000291972
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.01 BE0000347568
SLOVENSKA SPORITELNA F2F 4/10/2028	0.01 AT0000A377W8
SPAIN GOV. BD. 3.25% 30/4/2034	0.01 ES0000012M85
CAIXABANK VAR 18/01/2029	0.01 US12803RAA23
HARTFORD INSURANCE GROUP INC T	0.01 US4165151048
JOHNSON & JOHNSON 3.60% 26/02/2045	0.01 XS3005215093
ASPEED TECHNOLOGY INC	0.01 TW0005274005
ITALY BUONI POLIEN 3.85% 15/12/2029	0.01 IT0005519787
SUZANO AUSTRIA 6.00% 15/01/2029	0.01 US86964WAF95
SPAIN GOV. BD. 1.30% 31/10/2026	0.01 ES00000128H5
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.01 XS1418635337
HYUNDAI CAPITAL AM 4.55% 26/09/202929 USD A 144A	0.01 US44891ADG94
SIEMENS ENERGY AG	0.01 DE000ENER6Y0
CHINA RESOURCES LAND LIMITED	0.01 KYG2108Y1052
INGENIA COMMUNITIES GRP.	0.01 AU000000INA9
CAD BNP PARIBAS A/C	0.01
NISOURCE INC 5.25% SNR NTS 15/02/2043 USD1000	0.01 US65473QBB86
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.01 DE0001102481
ITALY BUONI POLIEN 4.75% 01/09/2028	0.01 IT0004889033
UK. GILT 4.50% 7/3/2035	0.01 GB00BT7J0027
EVERGY METRO INC 4.2% SNR NTS 15/06/2047 USD2000	0.01 US485134BQ27
DOMINION ENERGY INC	0.01 US25746U1097
MS. F2F 19/04/2035	0.01 US61747YFR18
CHARTER HALL PRIME OFFICE FUND	0.01
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.01 XS1960678255
LONDON STOCK EXCHANG	0.01 GB00B0SWJX34
NETHERLANDS GOV. B 3.75% 15/01/2042	0.01 NL0009446418
WESSEX WATER SERV 5.125% 31/10/2032	0.01 XS2569776136
ENEL SPA	0.01 IT0003128367
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.01 DE0001102408
TAKEDA PHARM. 5.30% 05/07/2034	0.01 US874060BK18
BUNDESOBLIGATION 0.00% 09/10/2026	0.01 DE0001141844
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.01 JP1201821NA5
AGRICULTURAL BANK OF CHINA	0.01 CNE100000Q43
ITALY BUONI POLIEN 0.95% 15/9/2027	0.01 IT0005416570
ITALY BUONI POLIEN 3.35% 01/03/2035	0.01 IT0005358806
ITALY BUONI POLIEN 5.00% 01/08/2039	0.01 IT0004286966
BPCE SA FRN 23/10/2029	0.01 AU3FN0092797
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.01 US912810RK60
PNC FINANCIAL SERVICES GROUP	0.01 US6934751057
TRANSURBAN GRP.	0.01 AU000000TCL6
BPCE S A MEDIUM TERM NTS BOOK ENTRY MED TRM NTS	0.01 US05578AE465
611 4.75% 19/07/2027	
BOOKING HLDGS. 3.50% 1/3/2029	0.01 XS2776511060
GS ENGINEERING AND CONSTRUCTION CORP	0.01 KR7006360002
MERCEDES-BENZ GROUP AG	0.01 DE0007100000
FUT JUN 25 LIF LONG GILT	0.01
ENI 5.50% 15/05/2034	0.01 US26874RAN89
UK. GILT 4.25% 07/09/2039	0.01 GB00B3KJDS62
DBS GROUP HOLDINGS LTD	0.01 SG1L01001701
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.01 DE0001102507
ZHEJIANG NHU CO LTD	0.01 CNE000001J84
COMMERZBANK F2V 05/12/203000 956	0.01 DE000CZ45V25
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.01 JP1201451D66
TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029	0.01 FR0014006TQ7
ITALY BUONI POLIEN 4.20% 01/03/2034	0.01 IT0005560948
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.01 US91324PEX69
TARGA RES. 5.50% 15/02/2035	0.01 US87612GAK76
SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS	0.01 XS2156510021

YANGZIJIAN SHIPBUILDING NPV	0.01 SG1U76934819
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.01 IT0005422891
OVINTIV 5.65% 15/5/2028	0.01 US69047QAB86
CF INDS. 4.95% 01/06/2043	0.01 US12527GAD51
LOJAS RENNER SA	0.01 BRLRENACNOR1
SPAIN GOV. BD. 3.50% 31/5/2029	0.01 ES0000012M51
MOTABILITY OPERATIONS GR 2.37% 03/JUL/2039	0.01 XS2021481663
EMERSON ELECTRIC CO	0.01 US2910111044
REGENERON PHARMACEUTICALS INC	0.01 US75886F1075
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.01 US912810RX81
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.01 US912810RY64
DANSKE BANK A/S F2V 02/10/20304.613% 02/10/2030	0.01 US23636ABJ97
PUBLIC SERVICE CO OF COLORADO 4.1% 1MTG BDS	0.01 US744448CQ27
15/06/2048 USD 32	
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.01 JP1201471DC6
CHARTER COMMUN INC COM	0.01 US16119P1084
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.01 JP1201731L76
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.01 FR001400FTH3
CARGILL 2.125% 10/11/2031	0.01 US141781BS20
TOURISM HOLDINGS LTD	0.01 NZHELE0001S9
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.01 JP1201881Q46
TARGA RES. 5.20% 01/07/20272027 USD1000	0.01 US87612KAA07
INVSTR. 3.50% 31/3/2034	0.01 XS3032046016
AUSTRALIA GOVERNME 2.75% 21/11/2027	0.01 AU000XCLWAQ1
MARKEL GRP. 5.00% 05/04/2046	0.01 US570535AQ71
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.01 DE0001135481
US. TSY. NOTE/BON 4.625% 15/02/2055/2055 USD100 BONDS	0.01
02/55	
PACIFIC GAS & ELEC 4.95% 1/7/2050	0.01 US694308JN86
COMCAST 3.999% 01/11/2049	0.01 US20030NCE94
MANAWA ENERGY LTD	0.01 NZTPXE0001S5
WASTE MGT. 5.35% 15/10/2054	0.01 US94106LCF40
BANK OF MONTREAL CAD	0.01 CA0636711016
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.01 US83368TBQ04
RIO TINTO PLC ORD	0.01 GB0007188757
JPMORGAN CHASE & CO F2F 22/04/2032	0.01 US46647PCC86
CANADIAN GOV. BD. 2.00% 1/12/2051	0.01 CA135087H722
SYNOPSIS INC	0.01 US8716071076
BECTON DICKINSON AND COMPANY	0.00 US0758871091
UK. GILT 3.75% 22/10/2053	0.00 GB00BPCJD997
SINGAPORE GOV. BD. 2.75% 01/03/2046	0.00 SG31A7000004
CELLNEX TELECOM SA	0.00 ES0105066007
NEXTDC	0.00 AU000000NXT8
UNITED STATES TRE 3.875% 30/09/2029	0.00 US91282CFL00
AIR PROD & CHEMS INC COM USD	0.00 US0091581068
US. TSY. NOTE/BOND 2.75% 30/06/2025	0.00
UK. GILT 1.25% 22/10/2041	0.00 GB00BJQWYH73
WABTEC CORP	0.00 US9297401088
CVS HEALTH 5.125% 20/07/2045	0.00 US126650CN80
MICROSTRATEGY COM USD0.001 CLASS A	0.00 US5949724083
YARA INTL. 4.75% 01/06/2028D2000 144A	0.00 US984851AF24
ITALY BUONI POLIEN 6.50% 01/11/2027	0.00 IT0001174611
ENEL FIN. INTL. 4.25% 15/6/2025	0.00 USN30707AN87
US. TSY. NOTE/BOND 3.00% 31/10/2025	0.00 US9128285J52
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.00 DE0001102432
LOEWS CORP	0.00 US5404241086
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.00 DE0001135275
MIZUHO FINANCIAL GROUP INC	0.00 JP3885780001
VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000	0.00 US92277GAN79
SIMPLO TECHNOLOGY CO LTD	0.00 TW0006121007
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.00 JP1103501J35
SPAIN GOV. BD. 5.75% 30/07/2032	0.00 ES0000012411
US. TSY. NOTE/BON 2.625% 31/01/2026	0.00 US9128286A35
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00 BE0000357666
UK. GILT 4.25% 07/12/2040	0.00 GB00B6460505

VINCI SA	0.00	FR0000125486
CANADIAN PAC KANS COM NPV	0.00	CA13646K1084
PECO ENERGY 4.60% 15/05/2052	0.00	US693304BD82
NIPPON PROLOGIS REIT INC	0.00	JP3047550003
FOMENTO ECONOMICO MEXICANO SAB DE CV	0.00	MXP320321310
ANGLOGOLD ASHANTI ORD USD1	0.00	GB00BRXH2664
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.00	
DOMINION ENERGY INC 4.7% SNR NTS 01/12/2044 USD 2014D	0.00	US25746UCC18
BANCO BILBAO VIZCAYA - SP ADR	0.00	US05946K1016
DAI ICHI MUTUAL LIFE INSURANCE TEMP	0.00	JP3476480003
PLENTI AUTO ABS 2025-1 1 A FRN 12/08/2033A	0.00	AU3FN0093977
BIZLINK HOLDING INC	0.00	KYG114741062
BRIXMOR OPERATING 4.125% 15/05/2029/05/2029 USD2000	0.00	US11120VAH69
US BANCORP	0.00	US9029733048
SWISS CONFEDERATIO 3.50% 08/04/2033	0.00	CH0015803239
SPAIN GOV. BD. 1.45% 31/10/2027	0.00	ES0000012A89
ELECTRONIC ARTS INC	0.00	US2855121099
ADIDAS AG	0.00	DE000A1EWWWO
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00	DE0001135226
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.00	CA135087M276
HYUNDAI MARINE FIRE INC CO	0.00	KR7001450006
ZF FINANCE GMBH 3.75% 21/09/20280000 2	0.00	XS2231331260
CONSTELLATION ENERGY CORP	0.00	US21037T1097
BANCO DE CHILE	0.00	CLP0939W1081
UNITEDHEALTH GRP. 3.70% 15/08/2049	0.00	US91324PDU30
TOYOTA MOTOR CREDI 3.85% 24/07/2030EUR100000 639	0.00	XS2655865546
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.00	JP1300711M79
PROSUS NV	0.00	NL0013654783
SHANGHAI SHYNDEC PHARMACEUTICALS	0.00	CNE000001JG2
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00	FR0014009062
CANADIAN NATURAL RESOURCES ORD SHS	0.00	CA1363851017
OWENS CORNING 5.95% 15/06/2054	0.00	US690742AQ43
ACADIA REALTY TRUST	0.00	US0042391096
RENEW ENERGY GLOBAL PLC	0.00	GB00BNQMPPN80
NIPPON LIFE INSURANCE F2V 23/01/2055	0.00	XS2979680332
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00	CA135087R481
DEMETER INVESTMENTS F2F 8/15/2050	0.00	XS1261170515
BAXTER INTL. 1.915% 1/2/2027USD1000	0.00	US071813CL19
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00	IT0005544082
Outstanding Settlement Receipts - TWD	0.00	
SPAIN GOV. BD. 1.45% 30-APR-29	0.00	ES0000012E51
INVESTORE PROPERTY LTD	0.00	NZIPLE000153
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.00	US912810RQ31
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.00	US961214DF70
CNH INDL. CAP. 5.50% 12/01/2029	0.00	US12592BAR50
COMMONWEALTH EDISO 2.75% 01/09/2051000 131	0.00	US202795JU55
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.00	JP1024571Q21
GOLDEN BAR SECURITISATION SR 24-1 CL C FLTG RT 22/09/2043	0.00	IT0005611394
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.00	JP1300301940
MARS 5.20% 01/03/2035	0.00	US571676BA26
MARS 5.00% 1/3/2032	0.00	US571676AZ85
ZF FINANCE GMBH 2.25% 03/05/2028000 5	0.00	XS2399851901
SCENTRE GROUP	0.00	AU000000SCG8
ITALY BUONI POLIEN 5.75% 01/02/2033	0.00	IT0003256820
CANADIAN GOV. BD. 4.50% 01/11/2025	0.00	CA135087Q806
ITALY BUONI POLIEN 3.80% 01/08/2028	0.00	IT0005548315
EXELON CORP	0.00	US30161N1019
ONEOK INC	0.00	US6826801036
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.00	JP1201171A43
ELEVANCE HEALTH IN 5.65% 15/06/205400	0.00	US036752BA01

BANK OF IRELAND GRP. F2V 06/12/2032	0.00 XS2528657567
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.00 US912810RS96
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.00
METRO FINANCE 2024-1 TRUST 1 A FRN 17/09/2030	0.00 AU3FN0090536
ITALY BUONI POLIEN 3.45% 01/03/2048	0.00 IT0005273013
UK. GILT 4.75% 07/12/2038	0.00 GB00B00NY175
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.00 DE0001102457
UK. GILT 4.375% 31/7/2054	0.00
COCA-COLA 2.50% 15/3/2051	0.00 US191216DC18
UTD. UTLS. GRP.	0.00 GB00B39J2M42
SANLAM LIMITED	0.00 ZAE000070660
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00 BE0000331406
NATIONAL AUSTRALIA BANK LIMITED	0.00 AU000000NAB4
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00 DE0001102598
UK. GILT 3.25% 22/1/2044	0.00 GB00B84Z9V04
KEYCORP FRN 04/04/20315.121% 04/04/2031	0.00 US49326EEQ26
SPAIN GOV. BD. 5.15% 31/10/2028	0.00 ES00000124C5
COOPERATIEVE RABOB 5.25% 14/09/2027	0.00 XS0827563452
SUN HUNG KAI PROPERTY HKD	0.00 HK0016000132
FRANCO NEVADA CORP	0.00 CA3518581051
CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.00 US13607HVE97
TRUIST FINL. F2F 24/01/20354/01/2035 USD2000 I	0.00 US89788MAS17
SPAIN GOV. BD. 3.90% 30/07/2039	0.00 ES0000012L60
SEALED AIR 1.573% 15/10/2026D2000	0.00 US81211KAZ30
B3 SA BRASIL BOLSA BALCAO	0.00 BRB3SAACNOR6
SINGAPORE GOV. BD. 2.75% 01/04/2042	0.00 SG3254976487
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.00 JP1300341B39
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.00 AU3FN0079703
FUT JUN 25 U.S. T-BONDS	0.00
LEGRAND SA	0.00 FR0010307819
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.00 JP1300381D38
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00 CA135087H235
MARRIOTT INTERNATIONAL INC 5% SNR NTS 15/10/2027	0.00 US571903BJ14
USD1000 JJ	
PACIFIC GAS & ELEC 3.95% 01/12/2047	0.00 US694308HY69
UK. GILT 4.25% 7/12/2055	0.00 GB00B06YGN05
SPAIN GOV. BD. 3.45% 31/10/2034	0.00 ES0000012N35
PENSKE TRUCK LEASI 5.75% 24/5/20264/05/2026 USD1000	0.00 US709599BU71
144A	
CPUK FIN. 6.136% 28/8/2031	0.00 XS2603557674
MITSUBISHI CORP	0.00 JP3898400001
REGAL REXNORD CORP 6.05% 15/02/2026	0.00 US758750AL75
MEDTRONIC GLOBAL 1.375% 15/10/2040/10/2040	0.00 XS2238792332
EUR100000	
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00 DE000BU22031
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00 CA135087P329
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00 US912810PU60
KINDER MOR INC DEL COM	0.00 US49456B1017
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.00 JP1201301B94
CHINA MEDICAL SYS HOLDINGS	0.00 KYG211081248
FMC 5.15% 18/05/2026	0.00 US302491AW57
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.00
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00 JP1201831P14
BRISTOL-MYERS SQU 4.625% 15/05/2044	0.00 US110122DH81
FUT 06 JUN 25 EURX EUR-BOBL	0.00
JBS USA LUX JBS US 5.75% 1/4/2033	0.00 US46590XAY22
JSC KASPI GLOBAL SPON ADS REP ORDINARY SHARES	0.00 US48581R2058
KRAFT HEINZ FOODS 5.20% 15/3/2032	0.00 US50077LBM72
REDZED TRUST SERIES 2024-3 3 A1L FRN 09/03/20560000 A-1-	0.00 AU3FN0092532
L	
PENSKE TRUCK LEASI 4.40% 01/07/2027/07/2027 USD1000	0.00 US709599BN39
144A	
INDO RUPIAH	0.00
CANTOR FITZGERALD 7.20% 12/12/2028	0.00 US138616AM99

ITALY BUONI POLIEN 2.00% 1/2/2028	0.00 IT0005323032
TOPSPORTS INTERNATIONAL HOLDINGS LTD	0.00 KYG8924B1041
EDP S.A EUR1(REGD)	0.00 PTEDP0AM0009
AUSTRALIA GOVERNME 0.50% 21/09/2026	0.00 AU0000106411
ITALY BUONI POLIEN 3.15% 15/11/2031	0.00 IT0005619546
ONEOK 4.85% 01/02/2049	0.00 US682680BZ59
BERKLEY(W.R.)CORP 4.75% SNR NTS 01/08/2044 USD	0.00 US084423AT91
MERLIN PROPERTIES SOCIMI SA	0.00 ES0105025003
JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.00 JP1103411FC6
BNP PARIBAS F2V 24/5/2031	0.00 FR0014003N10
SPAIN GOV. BD. 1.50% 30/04/2027	0.00 ES00000128P8
DTE ELECTRIC CO 3.7% 15/MAR/2045	0.00 US23338VAE65
ATHORA HLDG. 5.875% 10/09/2034	0.00 XS2831758474
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.00 US05584KAH14
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00 AU000XCLWAI8
CAP. ONE FINL. F2F 30/10/2031	0.00 US14040HDC60
ADVANTEST CORP	0.00 JP3122400009
OCCIDENTAL PETROL 5.375% 1/1/2032	0.00 US674599EK76
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.00 JP1201761M45
JPM. CHASE F2F 22/7/2035	0.00 US46647PEK84
LAFARGEHOLCIM LTD	0.00 CH0012214059
COREBRIDGE FINL. 3.65% 5/4/2027	0.00 US21871XAD12
AFFINITY WATER FIN 6.25% 12/09/2040	0.00 XS3019786428
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00 JP1300361C33
AMERICAN ELECTRIC POWER COMPANY INC	0.00 US0255371017
HSBC HLDGS. F2F 11/8/2028	0.00 US404280DG12
GRUPO SBF ORD SHS	0.00 BRSBFGACNOR1
STORE CAP. 5.40% 30/04/2030	0.00 US862123AA45
STANDARD CHARTERED P F2V 21/01/202972 5.545%	0.00 US85325C2D33
21/01/2029	
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00 FR0013404969
T-MOBILE USA 3.00% 15/02/2041	0.00 US87264ABL89
NATL. GAS TRANSMIS 5.50% 4/2/2034	0.00 XS2987788408
SCHLUMBERGER LTD	0.00 AN8068571086
DT MIDSTREAM 5.80% 15/12/2034	0.00 US23345MAD92
FLEURY SA	0.00 BRFLRYACNOR5
ARTHUR J GALLAGHER 5.15% 15/02/2035	0.00 US04316JAN90
ITALY BUONI POLIEN 2.95% 01/09/2038	0.00 IT0005321325
UK. GILT 2.00% 7/9/2025	0.00 GB00BTHH2R79
APPLE INC 2.7% 05/AUG/2051	0.00 US037833EK23
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00 JP1201511EC7
NYKREDIT REALKRED 3.625% 24/07/2030	0.00 DK0030523030
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00 ES0000012L52
BUNDESOBLIGATION 0.0% 16/APR/2027	0.00 DE0001141851
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.00 US24422EXB00
UNITED KINGDOM GI 4.375% 7/3/2028	0.00 GB00BSQNCRC93
SPAIN GOV. BD. 5.15% 31/10/2044	0.00 ES00000124H4
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.00
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00 JP1300751N79
NORTHUMBRIAN WATER 4.50% 14/2/2031	0.00 XS2585804946
CTS EVENTIM AG AND CO. KGAA	0.00 DE0005470306
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00 DE0001102440
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.00 US015271BC21
DL E&C CO LTD KRW500	0.00 KR7375500006
JOHNSON & JOHNSON 3.05% 26/2/2033	0.00 XS3005214369
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00 CA135087E679
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.00 AU3TB0000135
PUMA SERIES 2024-1 1 A FRN 23/09/2055	0.00 AU3FN0085999
LLOYDS BANKING GRP. VAR 31/08/2033	0.00 AU3CB0302115
ASPEN GROUP LTD/AUSTRALIA	0.00 AU000000APZ8
TRUIST FINL. F2F 30/10/2029	0.00 US89788MAQ50
CHARTER HALL GROUP	0.00 AU000000CHCO
JBS USA LUX SARL / 5.95% 20/04/2035	0.00 US472140AA00
VERIZON COMMS. 3.40% 22/03/20411000	0.00 US92343VVGK44
ATHORA HOLDING LT 6.625% 16/6/2028	0.00 XS2628821790

APOLLO GLOBAL MANA COM	0.00 US03769M1062
BT GROUP PLC	0.00 GB0030913577
CANON INC	0.00 JP3242800005
WELLS FARGO F2F 30/4/2041	0.00 US95000U2Q52
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.00 US53079EBN31
UK. GILT 3.75% 22/07/2052	0.00 GB00B6RNNH572
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00 ES0000012132
CRITERIA CAIXACORP SA	0.00 ES0140609019
CHALLENGER LIMITED	0.00 AU000000CGF5
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.00 JP1300281845
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.00 XS2264978623
DEUTSCHE BOERSE AG	0.00 DE0005810055
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00 IT0005274805
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00
TRANSCANADA PIPEL 4.625% 01/03/20344 USD1000	0.00 US89352HAM16
FISERV 5.15% 15/03/2027	0.00 US337738BJ60
NESTLE HOLDINGS INC 4.0% 24/SEP/2048	0.00 US641062AN41
DIAGEO ORD	0.00 GB0002374006
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00 ES0000012J15
UK. GILT 4.00% 22/1/2060	0.00 GB00B54QLM75
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00 NL0012171458
VIPSHOP HLDGS LTD	0.00 US92763W1036
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00 IT0005340929
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00 US912810QA97
TRUIST FINL CORP COM	0.00 US89832Q1094
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00 IT0005413171
ENEL FIN. INTL. 4.25% 15/6/20256/2025	0.00 US29278GAV05
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00 IT0005521981
IDEX 4.95% 01/09/2029	0.00 US45167RAJ32
BARCLAYS FRN 25/02/2029	0.00 US06738ECX13
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.00 CA135087Q723
US TREASURY N/B 3.87% 31/DEC/2029	0.00 US91282CGB19
BANK OF NOVA SCOTIA CAD	0.00 CA0641491075
BANK OF AMERICA CORP 3.59% 21/JUL/2028	0.00 US06051GGR48
Outstanding Settlement Receipts - AUD	0.00
US. TSY. NOTE/BOND 2.75% 31/8/2025	0.00 US9128284Z04
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00 JP1300331A99
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.00 US35805BAC28
NATL. GRID NORTH 4.151% 12/9/2027	0.00 XS2680745119
ANHEUSER BUSCH INBEV SA NV	0.00 BE0974293251
GODADDY INC	0.00 US3802371076
JYSKE BANK - REG	0.00 DK0010307958
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.00 JP1300811Q17
HUBSPOT INC	0.00 US4435731009
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00 IT0005402117
ICON INVS. SIX DA 5.849% 08/05/2029	0.00 US45115AAB08
JOHNSON CONTROLS INTERNATIONAL PLC	0.00 IE00BY7QL619
MARVELL TECHNOLOGY COM	0.00 US5738741041
JPM CCP EUR BROKER ACCOUNT	0.00
VOLVO TSY. 2.625% 20/2/2026	0.00 XS2534276717
UNIVERSAL HEALTH SERVICES - CLASS B	0.00 US9139031002
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.00 FR0010171975
AMERICAN INTERNATIONAL GROUP	0.00 US0268747849
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00 DE0001102473
PAYCHEX INC	0.00 US7043261079
PINNACLE WEST CAPITAL CORP	0.00 US7234841010
SPAIN GOV. BD. 2.80% 31/5/2026	0.00 ES0000012L29
MITSUBISHI HEAVY INDUSTRIES LTD	0.00 JP3900000005
CANADIAN GOV. BD. 0.50% 1/09/2025	0.00 CA135087K940
ROYAL CARIBBEAN GROUP	0.00 LR0008862868
LENNAR CORPORATION CLASS A	0.00 US5260571048
NETSTREIT CORP	0.00 US64119V3033
CHENIERE ENERGY INC	0.00 US16411R2085
HEWLETT PACKARD EN 5.60% 15/10/2054	0.00 US42824CBW82

JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00 JP1300621K47
TAV HAVALIMANLARI HOLDING AS	0.00 TRETAVH00018
JAPANESE YEN	0.00
FERRARI NV COM	0.00 NL0011585146
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.00 AU0000101792
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA	0.00
SPAIN GOV. BD. 2.15% 31/10/2025	0.00
JAPAN GOV. TWENTY 1.80% 20/06/2031	0.00 JP1201291B88
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00 ES0000012729
JPM. CHASE F2F 1/6/20341000	0.00 US46647PDR47
UK. GILT 4.25% 07/12/2046	0.00 GB00B128DP45
ENN ENERGY HOLDINGS LTD	0.00 KYG3066L1014
RAIFFEISEN BANK INTL F2F 31/05/20302030 EUR100000 REGS	0.00 XS2826609971
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00 JP1201691K75
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00 AU3TB0000150
MANULIFE FINANCIAL CORP	0.00 CA56501R1064
SOUTHERN CALIFORNI 5.25% 15/03/2030	0.00 US842400JJ35
US. TSY. NOTE/BON 1.375% 31/8/2026	0.00 US912828YD60
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00 AU000XCLWAX7
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00 US912828YX25
KITE REALTY GROUP COM	0.00 US49803T3005
ERAC USA FIN LLC 4.6% 01/05/2028	0.00 US26884TAV44
CHF BNP PARIBAS A/C	0.00
PANASONIC HOLDINGS CORP	0.00 JP3866800000
CJ LOGISTICS KRW5000	0.00 KR7000120006
CITIBANK NA 5.803% 29/9/2028	0.00 US17325FBB31
TARGA RES. 6.125% 15/3/2033	0.00 US87612GAC50
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00 NL0011819040
SOMPO HOLDINGS INC NPV	0.00 JP3165000005
INTEL 4.10% 11/5/2047	0.00 US458140AY68
JERSEY CENTRAL POWER & LIGHT CO 4.3% SNR NTS	0.00 US476556DC60
15/01/2026 USD2000 144A	
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00 FR0013257524
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00 DE0001102549
TARGA RES. 6.50% 15/2/2053	0.00 US87612GAD34
CARRIER GLOBAL COR COM	0.00 US14448C1045
ALL WINNER TECHNOLOGY ORD SHS A	0.00 CNE100001ZN3
ABN AMRO BANK F2V 21/09/203300000 305	0.00 XS2637967139
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00 US797440BW34
JAPAN GOV. TWENTY 2.00% 20/12/2025	0.00 JP1200841615
INTERCONTINENTAL H 3.75% 14/8/2025	0.00 XS1275957121
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00 JP1201781MA3
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655%	0.00 US74977SDR04
22/08/2028	
AZIMUT HOLDING SPA	0.00 IT0003261697
SPAIN GOV. BD. 0.80% 30/07/2027	0.00 ES0000012G26
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00 DE0001102531
SPAIN GOV. BD. 2.55% 31/10/2032	0.00 ES0000012K61
DANONE	0.00 FR0000120644
NEWDAY FUNDING MASTER ISSUER 2X C FRN 7/15/2032	0.00 XS2834467602
UK. GILT 1.75% 22-JUL-57	0.00 GB00BD0XH204
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00 JP1201791N14
BUZZI S.P.A	0.00 IT0001347308
TAIWAN SURFACE MOU TWD10	0.00 TW0006278005
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.00 US842400HF31
AIRBNB INC	0.00 US0090661010
PACCAR INC	0.00 US6937181088
AMGEN 5.65% 2/3/2053	0.00 US031162DT45
MS & AD INSURANCE GROUP HOLDINGS	0.00 JP3890310000
DOLLARAMA INC	0.00 CA25675T1075
MBANK SA F2F 27/09/2030	0.00 XS2907137736
CENTURIA INDUSTRIAL REIT	0.00 AU000000CIP0
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.00 AU0000013740

JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00 JP1201771M76
QPH FIN. PTY 2.30% 29/7/2027	0.00 AU3CB0273365
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.00 JP1300351B93
DANSKE BANK FRN 10/04/2027	0.00 XS2798276270
CHINA MOLYBDENUM LUOYANG CO LTD	0.00 CNE100000114
COX COMMS. 2.60% 15/06/20316% 15/06/2031	0.00 US224044CN54
UK. GILT 4.00% 22/10/2063	0.00 GB00BMF9LF76
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00 JP1300781P48
SPAIN GOV. BD. 0.70% 30/04/2032	0.00 ES0000012K20
VOLVO TSY. 3.125% 08/09/2026	0.00 XS2760218185
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00 JP1300801PA2
STATE STREET CORP USD	0.00 US8574771031
HAMBURG COMMER. BA 4.50% 24/7/2028	0.00 DE000HCB0B44
NATL. AUSTRALIA BANK F2F 03/08/2032	0.00 AU3CB0291284
RAIFFEISEN BANK INTE F2V 02/01/2035	0.00 XS2904849879
CONS. EDISON OF NE 4.30% 01/12/2056	0.00 US209111FK46
DAE FNDG. 3.375% 20/03/2028	0.00 XS2286303495
AGI FIN. PTY FRN 10/7/2030	0.00 AU3FN0079372
KDDI CORP NPV TEMP	0.00 JP3496400007
SHINHAN FINANCIAL GROUP	0.00 KR7055550008
CANADIAN IMP BANK COM NPV	0.00 CA1360691010
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00 IT0004923998
NEWCASTLE GREATER MU FRN 14/02/2029	0.00 AU3FN0085023
AUSTRALIA GOVERNME 0.25% 21/11/2025	0.00
KEYSIGHT TECHNOLOGCOM USD	0.00 US49338L1035
WESTERN MIDSTREAM 4.05% 01/02/2030	0.00 US958667AC17
PORTLAND GEN. ELEC.	0.00 US7365088472
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00 JP1300321A34
SHIN-ETSU CHEMICAL NPV	0.00 JP3371200001
ENERGY TRANSFER OP 5.00% 15/05/2050	0.00 US29278NAR44
BANCO SANTANDER FRN 23/01/2029	0.00 AU3FN0084307
CREDIT AGRICOLE FRN 01/06/2028	0.00 AU3FN0078515
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00 JP1201841P46
SCENTRE GRP. TST. 1 FRN 10/09/2054	0.00 AU3FN0091567
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00
TARGET CORPORATION	0.00 US87612E1064
GOLD FIELDS LTD	0.00 ZAE000018123
SWISS RE AG	0.00 CH0126881561
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00 NL0000102234
DANSKE BANK F2V 13/4/2027	0.00 XS2586741543
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00 JP1300691M16
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00 IT0005383309
ACCENTURE CAPITAL 4.50% 04/10/2034	0.00 US00440KAD54
ICICI BANK SPON ADR	0.00 US45104G1040
UBS AG/AUSTRALIA FRN 24/11/2026	0.00 AU3FN0083150
TARGA RES. 4.20% 01/02/2033	0.00 US87612GAA94
KRAFT HEINZ CO COM	0.00 US5007541064
TRITON BOND TRUST 2024-1 IN 2 A2 FRN 17/05/2056	0.00 AU3FN0089215
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.00 AU3FN0055687
CANADIAN GOV. 0.50% 01/12/20303	0.00 CA135087L443
NBN 4.75% 28/09/2026	0.00 AU3CB0292597
COMCAST CORP 5.5% GTD SNR NTS 15/05/2064 USD1000	0.00 US20030NEG25
DBS BANK FRN 16/08/2027	0.00 AU3FN0080313
COOPERATIEVE RABOBAN FRN 22/05/2026	0.00 AU3FN0078150
NORSK HYDRO 3.625% 23/01/2032	0.00 XS2969693113
NEWCASTLE GREATER MU FRN 21/01/2030	0.00 AU3FN0094827
NRG ENERGY INC 2.45% GTD SNR SEC NTS 02/12/2027	0.00 US629377CP59
USD2000	
CANADIAN IMPERIAL BA FRN 21/04/2026	0.00 AU3FN0077574
UTD. O/SEAS. BANK SY FRN 16/03/202626	0.00 AU3FN0076170
PHILLIPS COM	0.00 US7185461040
TEREGA 4.00% 17/09/2034	0.00 FR001400SGZ5
INS. AUSTRALIA GRP. FRN 15/06/2045	0.00 AU3FN0047544
BARCLAYS PLC FRN 20/05/2027	0.00 AU3FN0060448

CARGILL 4.76% 23/11/2045	0.00 US141781BF09
ETSA UTILITIES FI 4.612% 27/03/2028	0.00 AU3CB0320075
POWSZECHNA KASA OS	0.00 PLPKO0000016
JOHN DEERE FINL. 4.90% 28/07/2025	0.00 AU3CB0291078
NSW ELECTRICITY NETW FRN 11/03/2055	0.00 AU3FN0096392
TRITON TST. 2025-1 IN RESPE 1 A2 FRN 12/03/2057UD500000	0.00 AU3FN0095543
A2	
BANCO SANTANDER BRASIL SA	0.00 BRSANBCDAM13
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00 FRO010870956
AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000	0.00 AU3CB0233856
THE LINK REAL ESTATE INVESTMENT TRUST	0.00 HK0823032773
COMMERZBANK FRN 14/01/2032	0.00 DE000CZ45ZA0
STELLANTIS FIN. US 5.75% 18/03/2030	0.00 US85855CAK62
VICTORIA POWER NETWO FRN 21/04/2026	0.00 AU3FN0059994
METROPOLITAN LIFE GB FRN 01/12/2025	0.00 AU3FN0057451
VOLKSWAGEN FINL. 3.875% 19/11/2031	0.00 XS2941605235
PACCAR FINL. PTY 4.05% 02/06/2025	0.00 AU3CB0289932
MIGROS TICARET AS	0.00 TREMGTI00012
DBNGP FIN. PTY 4.225% 28/05/2025	0.00 AU3CB0253417
NBN 4.20% 14/04/20274/2027	0.00 AU3CB0288397
FORD MOTOR CREDIT 7.35% 06/03/2030	0.00 US345397C684
UNIVERSITY OF SYDN 3.75% 28/8/2025	0.00 AU3CB0232288
VERTIV HOLDINGS CO	0.00 US92537N1081
HAIER SMART HOME C A CNY1	0.00 CNE000000CG9
NSW PORTS FINANCE 5.042% 19/09/2031	0.00 AU3CB0313591
UK. GILT 3.50% 22/07/2068	0.00 GB00BBJNQY21
WOOLWORTHS GRP. 1.85% 20/5/2025	0.00 AU3CB0272219
NOKIA OYJ	0.00 FI0009000681
VICINITY CENTRES T 2.60% 27/06/2025	0.00 AU3CB0264505
ARCELIK AS	0.00 TRAARCLK91H5
INCITEC PIVOT 4.30% 18/03/2026	0.00 AU3CB0261576
AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000	0.00 AU300ENL0021
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00 JP1201811N77
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00 IT0005508590
NATL. GRID	0.00 GB00BDR05C01
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.00 AU3FN0082194
METLIFE INC	0.00 US59156R1086
SPAIN GOV. BD. 5.90% 30/07/2026	0.00
DEXUS FIN. PTY 4.25% 11/05/2027	0.00 AU3CB0244168
ORIGIN ENERGY FIN. 5.35% 26/09/2031	0.00 AU3CB0313625
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00 FRO013515806
TAIWAN MOBILE CO LTD	0.00 TW0003045001
TEVA PHARM. FIN. N 6.75%01/03/2028	0.00 US88167AAK79
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.00 DK0030506886
REALTY INCOME CORPORATION	0.00 US7561091049
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.00 AU3CB0242139
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00 IT0005580094
UK. GILT 1.75% 22/1/2049	0.00 GB00BFWFPP71
BRISBANE AIRPORT P 3.10% 30/6/2026	0.00 AU3CB0272847
ITALY BUONI POLIEN 3.45% 15/07/2031	0.00 IT0005595803
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00 IT0005403396
AMERICAN TOWER 5.25% 15/7/2028	0.00 US03027XCC20
PPG INDS. 1.20% 15/03/2026	0.00 US693506BU04
SHINHAN BANK 5.00% 30/08/2028	0.00 AU3CB0256113
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00
VONOVIA SE 1.50% 14/6/2041	0.00 DE000A3E5MK0
COMPAGNIE DE SAINT-GOBAIN	0.00 FRO000125007
KOMMUNALBANKEN 3.40% 24/07/2028	0.00 AU3CB0250132
DEN DANSKE BANK AS DKK	0.00 DK0010274414
INTERNATIONAL BANK 3.30% 14/08/2028	0.00 AU3CB0250652
PEOPLES INSURANCE COMPANY OF CHINA	0.00 CNE100001MK7
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00 IT0005500068
EAST MONEY INFORMATION CO LTD	0.00 CNE100000MD4
TREASURY CORP VICT 2.25% 15/09/2033	0.00 AU3SG0002504

BANQUE FEDERATIVE 1.875% 18/06/2029	18/06/2029	0.00	FR0013425162
EUR100000 487			
NATL. STORAGE REIT		0.00	AU000000NSR2
NETHERLANDS GOV. B 2.50% 15/01/2030		0.00	NL0015001DQ7
CRH PLC LONDON LISTING		0.00	IE0001827041
NESTLE HLDGS. 5.25% 13/3/2026		0.00	USU64106CD47
HOMEEO DAILY NEEDS REIT		0.00	AU00000113136
ITALY BUONI POLIEN 2.00% 1/12/2025		0.00	IT0005127086
BUNDESREPUBLIK DEU 2.50% 15/8/2054		0.00	DE000BU2D004
AUCKLAND COUNCIL 2.90% 16/9/2027	DUE	0.00	AU3CB0239754
QBE INSURANCE GROUP F2V 17/06/2046		0.00	XS1423722823
SEVERN TRENT UTILI 5.25% 4/4/2036		0.00	XS2607194086
LONSDALE FIN. PTY 2.45% 20/11/2026		0.00	AU3CB0268548
ALIMENTATION COUC 5.267% 12/2/2034	44	0.00	US01626PAU03
TC ENERGY CORP		0.00	CA87807B1076
NXP SEMICONDUCTORS		0.00	NL0009538784
OTSUKA HLDGS CO NPV		0.00	JP3188220002
GLOBAL PAYMENTS INC		0.00	US37940X1028
HCA 5.45% 15/09/2034		0.00	US404121AK12
AUSTRALIA GOV. BD. 1.50% 21/06/2031		0.00	AU0000047003
NETHERLANDS GOV. B 2.50% 15/07/2034	UR1	0.00	NL0015001XZ6
COCA COLA FEMSA SAB DE CV		0.00	US1912411089
MS. F2F 18/04/2030		0.00	US61747YFQ35
BARCLAYS 4.836% 09/05/2028		0.00	US06738EAW57
MARATHON PETROL COM		0.00	US56585A1025
SIEMENS FINANCIER 3.625% 22/2/2044		0.00	XS2769892600
JAPAN (20 YEAR IS 0.50% 20/12/2040		0.00	JP1201751M13
NUTRIEN LTD COM NPV		0.00	CA67077M1086
AEGON F2F 11/04/2048		0.00	US007924AJ23
JAPAN GOV. TWENTY 1.70% 20/9/2033		0.00	JP1201461D98
JEFFERIES FINANCI 5.875% 21/07/2028		0.00	US47233WBM01
BUONI POLIENNALI D 1.25% 01/12/2026	REGS	0.00	IT0005210650
UNITED KINGDOM GI 0.625% 07/06/2025		0.00	GB00BK5CVX03
BROADCOM INC 3.419% 15/04/2033		0.00	US11135FBK66
MITSUI AND CO NPV		0.00	JP3893600001
FORD MOTOR CREDIT CO LLC 7.122% SNR NTS		0.00	US345397D674
07/11/2033	USD200000		
JAPAN (20 YEAR ISS 0.30% 20/12/2039		0.00	JP1201711L13
WR BERKLEY ORD SHS		0.00	US0844231029
AUSTRALIA GOV. BD. 1.00% 21/12/2030		0.00	AU0000087454
OPAP SA		0.00	GRS419003009
AGI FINANCE PTY L 2.119% 24/06/2027		0.00	AU3CB0281145
UNIVEST FINANCIAL COM USD5		0.00	US9152711001
JAPAN GOV. TWENTY 2.10% 20/12/2030		0.00	JP1201231AC0
UK. GILT 4.25% 12/7/2049		0.00	GB00B39R3707
UK. GILT 4.375% 31/01/2040		0.00	GB00BQC82D08
FOMENTO ECONOMICO MEXICANO SAB DE CV SP		0.00	US3444191064
VOLVO AB - B		0.00	SE0000115446
JAPAN GOV. TWENTY 0.50% 20-DEC-38		0.00	JP1201671K12
DIAMONDBACK ENERGY 5.90% 18/04/2064		0.00	US25278XBB47
KINGDOM OF BELGIUM 0.80% 22/06/2027		0.00	BE0000341504
JAPAN GOV. TWENTY 1.90% 20/6/2031		0.00	JP1201281B64
UNION PACIFIC 5.15% 20/01/20630		0.00	US907818GD49
LONSDALE FIN. PTY 2.10% 15/10/2027		0.00	AU3CB0275253
T-MOBILE USA 5.125% 15/05/2032		0.00	US87264ADS15
PIEDMONT NATURAL G 2.50% 15/3/2031		0.00	US720186AN51
ATMOS ENERGY 5.75% 15/10/2052		0.00	US049560AY17
CANADIAN GOV. 1.50% 01/12/2031		0.00	CA135087N266
LIFE HEALTHCARE GROUP HOLDINGS LTD		0.00	ZAE000145892
AEP TRANSMISSION CO LLC 2.75% SNR NTS 15/08/2051		0.00	US00115AAN90
USD1000 N			
MICROSOFT CORP 2.525% 01/06/2050		0.00	US594918CC64
BUNDESREPUBLIK DEU 4.25% 4/7/2039		0.00	
ITALY BUONI POLIEN 4.30% 01/10/2054		0.00	IT0005611741
STANDARD CHARTERED F2V 12/01/2028/01/2028		0.00	US853254CG39

HYATT HOTELS CORP-CL A	0.00 US4485791028
SKANDINAVISKA ENSK 3.70% 9/6/2025	0.00 USW8454EAR90
WEICHA1 POWER CO LTD	0.00 CNE1000000D4
EURP. UNION 3.00% 4/3/2053	0.00 EU000A3K4DY4
CUMMINS INC	0.00 US2310211063
FASTENAL CO	0.00 US3119001044
UK. GILT 1.50% 7/22/2047	0.00 GB00BDCHBW80
BERKSHIRE HATHAWAY 4.50% 01/02/2045	0.00 US084659AF84
AMETEK INC	0.00 US0311001004
HEATHROW FNDG. 4.15% 11/10/2028	0.00 XS1891780691
AT&T INC 2.9% 04/DEC/2026	0.00 XS1879223565
JEFFERIES FINANCIAL GROUP INC 2.75% 15/10/2032	0.00 US47233JDX37
PUBLIC SERVICE ENTERPRISE GROUP INC	0.00 US7445731067
LENOVO GROUP LTD	0.00 HK0992009065
SEMPRA ORD	0.00 US8168511090
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00 JP1201491E67
YAMANA GOLD INC 2.63% GTD SNR NTS 15/08/2031 USD1000	0.00 US98462YAF79
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00 SG7J60932174
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.00 JP1201551FC0
ELECTRANET PTY L 2.4737% 15/12/2028	0.00 AU3CB0283034
CAP. ONE FINL. F2F 26/7/2030	0.00 US14040HDG74
RYMAN HOSPITALITY PROPERTIES INC	0.00 US78377T1079
GRAINGER W W INC	0.00 US3848021040
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.00 DE000BU2F009
HYUNDAI MOTOR CO LTD	0.00 KR7005380001
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00 JP1400131L54
CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029	0.00 XS2022084367
EUR1000	
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00 CA135087M847
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00 JP1201651J76
SPAIN GOV. BD. 2.35% 30/07/2033	0.00 ES00000128Q6
HESS CORP	0.00 US42809H1077
KIMBERLY CLARK CORP	0.00 US4943681035
BERKSHIRE HILLS BANCORP INC	0.00 US0846801076
ALCON AG	0.00 CH0432492467
KEYCORP F2F 06/03/2035	0.00 US49326EEP43
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00 US65339KBW99
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00 IT0005494239
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00 IT0005445306
DNB BANK ASA	0.00 NO0010161896
DEUTSCHE BANK AG/NEW F2F 14/7/2026	0.00 US25160PAJ66
KENVUE INC	0.00 US49177J1025
DWPF FIN. PTY 1.90% 04/08/2028	0.00 AU3CB0282010
PEGATRON CORP	0.00 TW0004938006
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.00 AU3FN0081790
CROWN CASTLE INTL CORP	0.00 US22822V1017
ORIX CORPORATION	0.00 JP3200450009
AEP TEXAS 5.45% 15/05/2029	0.00 US00108WAS98
JD LOGISTICS INC	0.00 KYG5074S1012
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00 JP1201521F37
SWO USD RCV SOFR 1D PAY 4.1 120925	0.00
JAPAN GOV. THIRTY 1.80% 20/03/2054	0.00 JP1300821Q49
UK. GILT 1.125% 31/1/2039	0.00 GB00BLPK7334
ORACLE CORP 3.8% SNR NTS 15/11/2037 USD2000	0.00 US68389XBP96
BAKER HUGHES COMPANY	0.00 US05722G1004
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00 NL0000102317
JBS SA	0.00 BRJBSSACNOR8
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00 JP1201501E99
NEWMONT NEWCREST F 5.35% 15/3/2034	0.00 US65163LAR06
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00 IT0005467482
DIGITALBRIDGE GROU COM	0.00 US25401T6038
ORACLE 4.50% 6/5/2028	0.00 US68389XCM56
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00 JP1201741LA9
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00 AU3FN0080883

AXON ENTERPRISE I COM USD 0.00001	0.00 US05464C1018
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00 JP1201851P76
US. TSY. NOTE/BON 2.625% 31/12/2025	0.00 US9128285T35
COMCAST 5.35% 15/11/2027	0.00 US20030NEA54
SPAIN GOV. BD. 0.60% 31/10/2029	0.00 ES0000012F43
EXPERIAN GROUP LTD	0.00 GB00B19NLV48
WESTERN GAS PARTNE 4.65% 01/07/2026	0.00 US958254AF13
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00 DE0001135366
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00 JP13002918A0
COX COMMS. 2.95% 1/10/2050	0.00 US224044CM71
HALEON PLC	0.00 GB00BMX86B70
YUM! BRANDS INC	0.00 US9884981013
CORTEVA INC	0.00 US22052L1044
ZHESHANG DEVELOPMENT GROUP CO LTD	0.00 CNE000000YS8
EDWARDS LIFESCIENCES CORP	0.00 US28176E1082
UK. GILT 1.625% 10/22/2054	0.00 GB00BJLR0J16
SOUTHERN GAS CAP. 4.40% 30/5/2047000 2017-A	0.00 US8426EPAC26
BASF SE	0.00 DE000BASF111
NSW ELECTRICITY N 2.543% 23/9/2030	0.00 AU3CB0274645
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00 BE0000335449
NEXTERA ENERGY CAP 4.85% 04/02/2028	0.00 US65339KDG22
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.00 US969457CN88
KAZMUNAYGAS NATL. 6.375% 24/10/2048/10/2048	0.00 XS1807299331
USD200000 15	
UTD. AIRLINES 4.375% 15/04/2026	0.00 US90932LAG23
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00 AU000XCLWAR9
CROWN CASTLE 2.10% 01/04/2031	0.00 US22822VAW19
Income Due - AUD	0.00
SOFTBANK CORP	0.00 JP3732000009
GRUPO AEROPORTUARIO DEL SURESTE SAB	0.00 MXP001661018
Income Due - KRW	0.00
UBS GRP. F2F 13/08/2030	0.00 US902613AA61
CENTERPOINT ENERGY 4.10% 1/9/2047	0.00 US15189WAJ99
VALERO ENERGY CORP	0.00 US91913Y1001
UK. GILT 6.00% 07/12/2028	0.00 GB0002404191
HCA 5.25% 15/04/2025	0.00 US404119BQ19
WASION HOLDINGS LT HKD	0.00 KYG9463P1081
CHINA MOLYBDENUM CO LTD	0.00 CNE100001NRO
SPAIN GOV. BD. 2.70% 31/10/2048	0.00 ES0000012B47
CONOCOPHILLIPS 5.7% GTD SNR NTS 15/09/2063 USD1000	0.00 US20826FBH82
ROSS STORES INC	0.00 US7782961038
AMBEV SA COM NPV	0.00 BRABEVACNOR1
BDO UNIBANK INC	0.00 PHY077751022
INFINEON TECHNOLOGIES AG	0.00 DE0006231004
SOUTHERN CALIFORNI 4.65% 01/10/2043	0.00 US842400FZ13
DEUTSCHE BAHN FIN 1.625% 16/8/2033NTS 16/08/2033	0.00 XS1772374770
EUR1000	
T-MOBILE USA INC 5.25% 15/06/2055	0.00 US87264ADN28
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00 CA135087J397
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00 AU000XCLWAG2
AIB GRP. F2V 30/5/2031000 5	0.00 XS2230399441
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00 IT0005345183
FLORIDA POWER & LI 3.95% 01/03/2048	0.00 US341081FQ54
OTIS WORLDWIDE COR COM	0.00 US68902V1070
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00 IT0005370306
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00 DE0001135176
ITALY BUONI POLIEN 1.85% 1/7/2025	0.00 IT0005408502
ITALY BUONI POLIEN 1.50% 1/6/2025	0.00 IT0005090318
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00 JP1300611K15
DSV FIN. 3.125% 06/11/2028	0.00 XS2932831923
ERICSSON LM - B SHS	0.00 SE0000108656
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00 IT0005170839
XCEL ENERGY INC	0.00 US98389B1008
SYSCO CORPORATION COM	0.00 US8718291078

US. TSY. NOTE/BON 5.375% 15/02/2031	0.00 US912810FP85
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00 JP1400151N57
COVIVIO	0.00 FR0000064578
UNITED RENTALS INC	0.00 US9113631090
BUONI POLIENNALI D 0.95% 01/12/2031	0.00 IT0005449969
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00 CA135087F825
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00 JP1400121K57
OTP BANK RT	0.00 HU0000061726
SALUTE SERIES 2024-1 1 A FRN 15/06/2056	0.00 AU3FN0086344
DAIICHI SANKYO COMPANY LIMITED	0.00 JP3475350009
APTIV APTIV GBL. F 5.75% 13/09/2054NTS 13/09/2054	0.00 US03837AAC45
USD1000	
BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026	0.00 IT0005454241
SYNCHRONY FINANCIAL	0.00 US87165B1035
BPCE 5.25% 22/10/2030	0.00 FR001400WKF1
HONDA MOTOR CO LTD	0.00 JP3854600008
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00 JP1201531F68
AKER BP 3.10% 15/7/2031	0.00 US55037AAB44
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00 US015857AF21
ITALY BUONI POLIEN 3.45% 1/3/2048	0.00 IT0005273013
HANA FINANCIAL GROUP	0.00 KR7086790003
DSV FINANCE BV 2.875% 06/11/2026	0.00 XS2932831766
ALIMENTATION COUCHE TARD INC	0.00 CA01626P1484
INVINCIBLE INVESTMENT CORP REIT	0.00 JP3046190009
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00 JP1300141445
CREDIT AGRICOLE F2F 09/01/2029	0.00 US22536PAP62
PHISON ELECTRONICS CORP	0.00 TW0008299009
PERMIAN RES. OPERA 6.25% 01/02/2033	0.00 US71424VAB62
ESSENTIAL PROPERTIES REALTY TRUST INC	0.00 US29670E1073
HD KOREA SHIPBUILDING AND OFFSHORE ENGINEERING CO LTD	0.00 KR7009540006
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00 NL0012818504
INM COLONIAL SOCIM EUR	0.00 ES0139140174
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00 BE0000345547
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00 BE0000352618
THAI UNION GROUP	0.00 TH0450010R15
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00 BE0000320292
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00 JP1300701M48
HYUNDAI ENGINEERING & CONSTRUCTION	0.00 KR7000720003
ALEXANDRIA REAL ES 3.00% 18/05/20511	0.00 US015271AX76
BNP PARIBAS FRN 24/02/2028	0.00 FR0014008M24
ATLAS COPCO AB	0.00 SE0017486889
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00 AU0000249302
PRUDENTIAL FINANCIAL INC	0.00 US7443201022
GIVAUDAN - REG	0.00 CH0010645932
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00 FR0014002JM6
KONINKLIJKE PHILIPS NV	0.00 NL0000009538
POP MART INTERNATIONAL GROUP LTD	0.00 KYG7170M1033
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00 NL0013552060
VONOVIA SE NPV SUBS RTS DIV CASH	0.00 DE000A1ML7J1
ENERGY TRANSFER 6.40% 1/12/2030	0.00 US29273VAT70
PULTE GROUP INC	0.00 US7458671010
NIPPON BUILDING FUND INC	0.00 JP3027670003
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00 IT0005377152
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000	0.00 XS2434710799
40	
CPFL ENERGIA SA	0.00 BRCPFEACNORO
STANDARD CHARTERED F2V 16/11/2028	0.00 USG84228FL77
COOPERATIEVE RABOBAN F2V 24/09/2026	0.00 US74977SDJ87
KAZMUNAYGAS NATIONAL CO 3.5% 14/APR/2033	0.00 XS2242422397
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00 DE0001135085
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00 US571903BG74
SPAIN GOVERNMENT B 3.15% 30/04/2035	0.00 ES0000012067
ITALY BUONI POLIEN 2.45% 1/9/2033	0.00 IT0005240350

ITALY BUONI POLIEN 7.25% 01/11/2026	0.00 IT0001086567
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.00 US744448DA65
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00 IT0005433195
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.00 JP12011419C6
FORD MOTOR COMPANY	0.00 US3453708600
BUONI POLIENNALI DEL TES 3.25% 01/MAR/2038	0.00 IT0005496770
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00 IT0005083057
QUANTA SERVICES INC	0.00 US74762E1029
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00 JP1201661JA3
ENTERGY CORP NEW	0.00 US29364G1031
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00 JP13003119A4
ATHORA NETHERLANDS F2V 31/08/2032	0.00 XS2468390930
HMC CAPITAL LTD	0.00 AU0000058943
FLUTTER ENTERTAINMENT ORD SHS	0.00 IE00BWT6H894
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00 JP1400041B55
DSV A/S	0.00 DK0060079531
APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055	0.00 AU3FN0086559
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00 JP1200951760
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00 JP1201411CC4
PRYSMIAN SPA	0.00 IT0004176001
HOYA CORPORATION JPY	0.00 JP3837800006
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00 CA135087WL43
BANK LEUMI LE-ISRAEL	0.00 IL0006046119
KONE CORPORATION NEW	0.00 FI0009013403
GEN. MOTORS 6.60% 01/04/2036	0.00 US37045VAK61
CORNING INC	0.00 US2193501051
EXPEDIA GROUP INC	0.00 US30212P3038
WHEATON PRECIOUS M COM NPV	0.00 CA9628791027
ENEL FIN. INTL. 1.875% 12/7/2028	0.00 USN30706VD93
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00 JP1200931739
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00 IT0005363111
WEA FIN. WESTFIELD 4.75% 17/09/2044NTS 17/09/2044	0.00 USU94299AD35
USD200000	
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00 IT0005162828
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00 FR0014004J31
BUONI POLIENNALI DEL TES 4.1% 01/FEB/2029	0.00 IT0005566408
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.00 US644188BH66
DENMARK GOV. BD. 4.50% 15/11/2039	0.00 DK0009922320
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00 JP1200891685
SPAIN GOV. BD. 1.20% 31/10/2040	0.00 ES0000012G42
JBS USA LUX JBS US 3.00% 15/5/2032	0.00 US46590XAP15
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00 JP1200851630
BANK OF AMERICA F2F 19/6/2041	0.00 US06051GJE08
BRAMBLES LIMITED	0.00 AU000000BXB1
Income Due - GBP	0.00
VODAFONE GROUP ORD	0.00 GB00BH4HKS39
REDDIT INC CL A	0.00 US75734B1008
DEUTSCHE POST AG	0.00 DE0005552004
DASSAULT SYSTEMES SE	0.00 FR0014003TT8
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00 FR0013480613
MICROSOFT 2.50% 15/9/2050	0.00 US594918CW29
MITSUBISHI ELECTRIC	0.00 JP3902400005
WOLTERS KLUWER NV 0.25% 30/MAR/2028	0.00 XS2324836878
SEVEN AND I HOLDINGS NPV	0.00 JP3422950000
MARRIOTT INTL. MD 4.90% 15/04/2029	0.00 US571903BL69
NORDEA BANK ABP	0.00 FI4000297767
GRUPO AEROPORTUARIO SUR-ADR	0.00 US40051E2028
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00 JP1300771P16
UBER TECHS. 4.80% 15/09/2034	0.00 US90353TAP57
TAKE TWO INTERACTIVE SOFTWARE INC	0.00 US8740541094
CK HUTCHISON HOLDINGS LTD	0.00 KYG217651051
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00 BE0000349580
COLOMBIAN TES 7.75% 18/09/2030	0.00 COL17CT03342
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00 IT0005556011
CLARITY PHARMACEUTICALS LTD ORDINARY FULLY PAID	0.00 AU0000165375

CDW CDW FIN. 5.10% 01/03/2030	0.00 US12513GBK40
CAIXABANK F2F 23/2/2033	0.00 XS2558978883
ALLY FINANCIAL INC F2F 17/01/2031	0.00 US02005NBW92
UNITED OVERSEAS BANK	0.00 SG1M31001969
M AND G PRUDENTIAL PLC ORD	0.00 GB00BKFB1C65
GE HEALTHCARE HOLDING LLC	0.00 US36266G1076
BANCO DE SABADELL F2V 16/08/203300000 5 REGS	0.00 XS2588884481
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00 JP1300421E39
LENDLEASE GRP.	0.00 AU000000LLC3
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00 DE0001102515
ANEKA TAMBANG TBK	0.00 ID1000106602
LUXSHARE PRECISION INDUSTRY CO LTD	0.00 CNE100000TP3
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00 JP1300461F39
Outstanding Settlement Receipts - PLN	0.00
ARCH CAPITAL GROUPCOM	0.00 BMG0450A1053
JPM. CHASE F2F 23/01/2030	0.00 US46647PEB85
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.00 AU3FN0085361
ING GROEP F2F 11/09/2027	0.00 US456837BF96
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00 IT0005240830
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00 IT0005582421
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00 IT0005542797
ITALY BUONI POLIEN 1.20% 15/08/2025	0.00 IT0005493298
BOE TECHNOLOGY GROUP CO LTD	0.00 CNE0000016L5
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00 IT0005177909
SPAIN GOV. BD. 3.45% 30/07/2066	0.00 ES00000128E2
TERNA RETE ELETTRICA NAZIONALE	0.00 IT0003242622
CANADIAN GOV. BD. 3.50% 1/3/2028	0.00 CA135087P576
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00 JP1201721L45
SIKA AG	0.00 CH0418792922
DENMARK GOV. BD. 0.50% 15/11/2027	0.00 DK0009923567
ROMANIAN GOV. INT 6.375% 30/1/2034	0.00 XS2756521303
BUONI POLIENNALI 0.95% 01/06/2032	0.00 IT0005466013
AMADEUS IT HLDGS	0.00 ES0109067019
VERIZON COMMS. 2.65% 20/11/2040	0.00 US92343VFT61
VERISIGN INC	0.00 US92343E1029
NOMURA REAL EST MA REIT	0.00 JP3048110005
GLENCORE PLC	0.00 JE00B4T3BW64
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00 DE0001102572
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00 BE0000337460
VERIS RESIDENTIAL INC	0.00 US5544891048
VEEVA SYSTEMS INC	0.00 US9224751084
WEC ENERGY GROUP INC	0.00 US92939U1060
TAL EDUCATION GROUP ADR	0.00 US8740801043
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00 JP1300761NA3
NETAPP INC	0.00 US64110D1046
COCA-COLA FEMSA S.UNITS	0.00 MX01K0000002
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00 IT0005437147
GOLDMAN SACHS GROUP F2F 23/01/2033	0.00 XS2983840518
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00 IT0005484552
HEALTH CARE SERV. 5.20% 15/06/2029	0.00 US42218SAK42
CENOVUS ENERGY INC COM NPV	0.00 CA15135U1093
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00 JP1300731N17
CGI INC	0.00 CA12532H1047
CATENA AB	0.00 SE0001664707
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00 JP1201391C86
INTESA SANPAOLO S P A SPONSORED ADR	0.00 US46115H1077
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00 BE0000354630
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00 BE0000360694
ARGENX SE	0.00 NL0010832176
SPAIN GOV. BD. 1.90% 31/10/2052	0.00 ES0000012K46
CROWN CASTLE INTL 2.90% 01/04/2041	0.00 US22822VAX91
ANGLO AMERICAN PLC	0.00 GB00B1XZS820
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00 NL0015031501
WILLIS TOWERS WATS COM	0.00 IE00BDB6Q211
OCCIDENTAL PETROLEUM CORP	0.00 US6745991058

JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00 JP13002717A6
MERCK & CO INC 4.9% SNR NTS 17/05/2044 USD2000	0.00 US58933YBL83
AMERICAN TOWER 5.80% 15/11/2028	0.00 US03027XCE85
TRATON FINANCE LU 3.375% 14/01/2028	0.00 DE000A3L69X8
INGERSOLL RAND INC	0.00 US45687V1061
SPAIN GOV. BD. 1.00% 31/10/2050	0.00 ES0000012G00
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00 JP1200971792
NOMURA HOLDINGS INC	0.00 JP3762600009
CJ CORPORATION	0.00 KR7001040005
JAPAN POST BANK CO LTD	0.00 JP3946750001
EUROBANK SA F2F 24/09/2030	0.00 XS2904504979
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00 AU3FN0083648
BANDAI NAMCO HOLDINGS NPV	0.00 JP3778630008
CARDINAL HEALTH INC	0.00 US14149Y1082
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032	0.00 AU3FN0083036
CAMDEN NATIONAL CORP	0.00 US1330341082
AGRICULTURAL BANK OF CHINA LTD	0.00 US00850M1027
HELLENIC TELECOMMUNICATIONS	0.00 GRS260333000
E.ON SE	0.00 DE000ENAG999
NUTRIEN 5.25% 15/01/2045	0.00 US67077MAS70
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00 DE0001135069
ANTHEM 5.10% 15/1/2044	0.00 US94973VBF31
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00 AU3FN0082608
INFOSYS LTD	0.00 US4567881085
COMERICA F2F 30/01/2030	0.00 US200340AW72
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00 IT0005514473
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00 IT0005561888
TESCO ORD	0.00 GB00BLGZ9862
SPAIN GOV. BD. 3.45% 30/7/2043	0.00 ES0000012K95
PACIFICORP 4.125% 15/01/2049	0.00 US695114CT39
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00 JP1300681LA7
ALNYLAM PHARMACEUTICALS INC	0.00 US02043Q1076
BUONI POLIENNALI D 0.60% 01/08/2031	0.00 IT0005436693
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00 NL0014555419
COSTAR GROUP INC COM	0.00 US22160N1090
GENERAL MILLS INC	0.00 US3703341046
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00 US912810PW27
LIFESTYLE COMMUNITIES	0.00 AU000000LIC9
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00 JP1300631K78
ROCKWELL AUTOMATION INC	0.00 US7739031091
COINBASE GLOBAL INC	0.00 US19260Q1076
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00 JP1300601JA9
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00 IT0005530032
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00 NL0015000RP1
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00 JP1201591GC4
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00 JP1201641J38
MARRIOTT INTL. MD 3.50% 15/10/2032USD1000 GG	0.00 US571903BF91
BANCO DE CHILE ADR	0.00 US0595201064
JYSKE BANK A/S F2F 26/10/2028	0.00 XS2615271629
UK. GILT 0.875% 31/01/2046	0.00 GB00BNNGP775
GARMIN ORD	0.00 CH0114405324
AES CORP/THE 2.45% 15/01/2031	0.00 US00130HCG83
HUMANA INC	0.00 US4448591028
SK HYNIX 5.50% 16/01/2027	0.00 USY8085FBT67
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00 JP1201581G90
UK. GILT 2.50% 7/22/2065	0.00 GB00BYYMZX75
SOLVAY FIN. AMERIC 5.65% 4/6/2029	0.00 US834423AE54
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.00 AU000XCLWAR9
ASSA ABLOY AB	0.00 SE0007100581
M&G F2V 20/10/2048	0.00 XS1888930150
SWEDBANK 6.136% 12/09/2026	0.00 XS2678312112
RELX CAP. 5.25% 27/03/2035	0.00 US74949LAG77
DOMINION ENERGY SOUTH CAROLINA INC 5.1% 1MTG BDS 01/06/2065 USD1000	0.00 US837004CJ73

CARNIVAL CORP USD	0.00 PA1436583006
EBAY INC	0.00 US2786421030
ELAN MICROELECTRONICS CORP	0.00 TW0002458007
EVEREST REINSURANCE HLDG 3.12% 15/OCT/2052	0.00 US299808AJ43
HANWHA CORPORATION	0.00 KR7000880005
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00 JP1201621H91
GENEREA SAB DE CV	0.00 MX01GE0E0004
YOUNGOR GROUP CO LTD	0.00 CNE000000XR2
VULCAN MATERIALS CO	0.00 US9291601097
EXPORT FIN. & INS 4.625% 26/10/2027	0.00 XS2534663245
NATWEST GRP. F2V 02/03/2027	0.00 US639057AJ71
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00 IT0005421703
EQT CORPORATION	0.00 US26884L1098
MARS 3.60% 01/04/203444A	0.00 US571676AC90
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00 AU0000143901
BARCLAYS 5.20% 12/05/2026	0.00 US06738EAP07
BBVA BANCOMER SA/T 5.25% 10/09/20292029	0.00 USP1S81BAC21
LA MONDIALE SAM F2V 26/1/2047EGS	0.00 XS1556395710
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00 DE0001030708
FRANCE GOV. BD. 1.75% 25/5/2066	0.00 FR0013154028
LONDONMETRIC PROPERTY PLC	0.00 GB00B4WFW713
ALSEA SAB DE CV	0.00 MXP001391012
HUBEI BIOCAUSE PHARMACEUTICAL CO LTD	0.00 CNE000000F48
WAREHOUSES DE PAUWNPV	0.00 BE0974349814
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00 XS1580239207
AGILENT TECHNOLOGIES INC	0.00 US00846U1016
TECHTRONIC INDUSTRIES CO	0.00 HK0669013440
UK. GILT 0.625% 22/10/2050	0.00 GB00BMBL1F74
SUN LIFE FINANCIAL INC	0.00 CA8667961053
M & T BANK CORPORATION	0.00 US55261F1049
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00 JP1201251B37
OCCIDENTAL PETROL 6.625% 1/9/2030	0.00 US674599ED34
DUPONT DE NEMOURS INC	0.00 US26614N1028
PPL CORPORATION	0.00 US69351T1060
DOCUSIGN INC	0.00 US2561631068
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00 CA135087XW98
KIMCO REALTY 2.25% 01/12/2031	0.00 US49446GRAY53
CROWN CASTLE INTL. 2.25% 15/1/2031	0.00 US22822VAT89
ORACLE 4.10% 25/03/2061	0.00 US68389XCB91
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.00 US53079EBJ29
GS. GRP. F2F 27/01/2032	0.00 US38141GXR00
SHAFTESBURY CAPITAL PLC	0.00 GB00B62G9D36
NATIONAL BANK OF CANADA	0.00 CA6330671034
HUGEL INC	0.00 KR7145020004
GEN. MOTORS FINL. 5.625% 04/04/2032	0.00 US37045XFG60
SK HYNIX 1.50% 19/1/2026	0.00 USY8085FBA76
ADVANCE RES INV REIT	0.00 JP3047160001
LA MONDIALE SAM F2V 18/1/2048GS	0.00 XS1751476679
VULCAN MATS. 5.70% 01/12/2054	0.00 US929160BD00
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00 US233853AV24
COSTAMARE INC	0.00 MHY1771G1026
INTL. BANK FOR REC 1.25% 10/12/2030	0.00 NZIBDDT017C5
PARTNERS GROUP	0.00 CH0024608827
EQUIFAX INC	0.00 US2944291051
BROWN BROWN INC	0.00 US1152361010
SYNOPSIS 5.70% 01/04/2055	0.00 US871607AG29
KINGDOM OF BELGIUM 4.50% 28/03/2026	0.00 BE0000324336
NETHERLANDS GOVER 0.00% 15/07/2031	0.00 NL00150006U0
HONGKONG LAND HOLDINGS LTD	0.00 BMG4587L1090
DIAMONDBACK ENERGY INC	0.00 US25278X1090
XYLEM INC COM	0.00 US98419M1009
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00 IT0005538597
CHUGAI PHARMACEUTICAL JPY	0.00 JP3519400000
UNITE GROUP PLC	0.00 GB0006928617
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00 IT0005438004

JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00 JP1201431D38
INFORMA PLC	0.00 GB00BMJ6DW54
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00 JP1300551H61
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00 XS2027400063
US. T-BILL. 0.00% 15/05/20252025 USD1000	0.00 US912797LB15
MARTIN MARIETTA MATERIALS	0.00 US5732841060
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00 IT0005495731
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.00 US1113371034
ALEXANDRIA REAL ES 2.00% 18/05/20322	0.00 US015271AW93
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00 JP1201481E36
ERSTE GROUP BANK AG	0.00 AT0000652011
DELL TECHNOLOGIES INC	0.00 US24703L2025
GECINA	0.00 FR0010040865
EXTRA SPACE STORAGE INC	0.00 US30225T1025
UK. GILT 1.625% 22-OCT-71	0.00 GB00BFMCN652
MTN GROUP LTD	0.00 ZAE000042164
SOUTH WEST WATER F 5.75% 11/12/2032	0.00 XS2956847805
SANTOS FIN. 6.875% 19/09/20333	0.00 US803014AB57
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00 JP1300401D91
KUAISHOU TECHNOLOGY	0.00 KYG532631028
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00 NL0015000QL2
ENTERGY LOUISIANA 4.20% 1/9/2048	0.00 US29364WBB37
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00 CA135087ZS68
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM BARCLAYS	0.00
AMEREN CORP	0.00 US0236081024
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00 CA8849038085
TRACTOR SUPPLY COMPANY	0.00 US8923561067
WESSEX WATER SERVS 6.50% 19/9/2040	0.00 XS3025173983
APPLE INC 3.75% SNR NTS 12/09/2047 USD2000	0.00 US037833DD98
INTERRENT REAL ESTATE INVESTMENT TRUST	0.00 CA46071W2058
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.00 AU000000TCL6
ARES MANAGEMNT COR COM	0.00 US03990B1017
DTE ENERGY CO USD	0.00 US2333311072
RAYMOND JAMES FINL	0.00 US7547301090
MEDTRONIC 4.15% 15/10/2053	0.00 XS2834368453
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000WOW2
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00 NL00150012X2
CATHAY FINANCIAL HOLDING CO	0.00 TW0002882008
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00 JP1300671L78
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00 BE0000326356
JAPAN GOV. TWENTY 2.00% 20/12/2044	0.00
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00 IT0005425233
NOVATEK MICROELECTRONICS LTD	0.00 TW0003034005
NEXTERA ENERGY CAP 3.00% 15/1/2052/01/2052 USD1000 60	0.00 US65339KCA60
COLUMBIA PIPELINE 6.036% 15/11/2033033	0.00 US19828TAB26
NUCOR CORP	0.00 US6703461052
FAIRFAX FINL HOLDINGS LTD CAD	0.00 CA3039011026
AMERICAN HOMES 4 R 5.25% 15/03/2035	0.00 US02666TAJ60
VECTOR INC	0.00 JP3835500004
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00 BE0000356650
YEALINK NETWORK TECHNOLOGY CO LTD	0.00 CNE100002PCS
AMERICAN WATER WORKS CO INC	0.00 US0304201033
DOVER CORPORATION COM	0.00 US2600031080
ORIX JREIT INC	0.00 JP3040880001
MAXIS BHD	0.00 MYL601200008
FIFTH THIRD BANCORP 4.337% 25 AP 4.33% 25/APR/2033	0.00 US316773DF47
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00 DE0001135143
NIPPON TEL AND TEL CP NPV	0.00 JP3735400008
AMERICAN HOMES 4 R 5.50% 01/02/2034	0.00 US02666TAG22
FRENCH REPUBLIC GO 3.75% 25/5/2056	0.00 FR001400XJ3
ZOOM VIDEO COMMUNICATIONS INC	0.00 US98980L1017

ANSYS INC	0.00 US03662Q1058
BIG YELLOW GROUP PLC	0.00 GB0002869419
BRITISH LAND CO GBP	0.00 GB0001367019
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00 JP1300261748
SOUTHERN CAL EDISO 2.95% 01/02/2051/2051 USD1000	0.00 US842400GY39
2021A	
MONOLITHIC POWER SYSTEMS INC	0.00 US6098391054
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00 BE0000350596
HELIOS TOWERS PLC	0.00 GB00BJVQC708
FUT JUN 25 US 2YR T-NOTE	0.00
VERIZON COMMS. 2.355% 15/03/2032	0.00 US92343VGN82
HD HYUNDAI	0.00 KR7267250009
GENOMMA LAB INTERNACIONAL- B	0.00 MX01LA010006
DAIKIN INDUSTRIES	0.00 JP3481800005
ROBINHOOD MARKETS INC	0.00 US7707001027
PERM. TSB GRP. HLDGS F2F 30/6/2029	0.00 XS2641927574
NETHERLANDS GOV. 0.00% 15/01/2029	0.00 NL0015000LS8
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00 IT0005398406
CHINA PACIFIC INSURANCE GROUP CO LTD	0.00 CNE1000008M8
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00 JP1400091G59
TITULOS DE TESORER 6.25% 09/07/203609/07/2036	0.00 COL17CT03748
COP100000 TES	
MEDIOBANCA BANCA DI ITL	0.00 IT0000062957
INTL PAPER CO	0.00 US4601461035
CHINA NONFERROUS MINING CORP LTD	0.00 HK0000112026
NUVEEN 5.55% 15/01/2030	0.00 US67080LAC90
STORE CAP. 2.70% 01/12/2031USD2000	0.00 US862121AD28
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00 AU0000345241
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00 JP1300571HC4
ULTRAPAR PARTICIPACOM NPV	0.00 BRUGPAACNOR8
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00 JP1400051C51
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00 JP1300581J30
ORLANDO HEALTH OB 5.475% 01/10/20351/10/2035	0.00 US686514AP55
TEXAS PACIFIC LD COM USD0.01	0.00 US88262P1021
KOMATSU LTD JPY	0.00 JP3304200003
ENEOS HOLDINGS INC	0.00 JP3386450005
PARKWAY LIFE REAL ESTATE INVESTMENT TRUST	0.00 SG1V52937132
INTL. BUSINESS MA 4.875% 06/02/2038	0.00 XS2583743047
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.00 ES0167050915
ASR NEDERLAND NV	0.00 NL0011872643
HERA SPA	0.00 IT0001250932
SK TELECOM ADR EA REP 0.55555 SHS P/S	0.00 US78440P3064
TOAST INC	0.00 US8887871080
BLOCK INC	0.00 US8522341036
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00 JP1201601H38
TWILIO INC	0.00 US90138F1021
VENTAS REALTY LIMITED PARTNERSHIP 3% GTD SNR NTS	0.00 US92277GAU13
15/01/2030 USD2000	
INTEL CORP 4.90% 05/08/2052	0.00 US458140CB48
NEW ORIENTAL EDUCA	0.00 KYG6470A1168
JPY BNP PARIBAS A/C	0.00
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00 JP1300591J79
BUNDESREPUBLIK DEU 6.50% 04/07/2027EURO.01 REGS	0.00 DE0001135044
SOCIETE GENERALE SA F2F 21/11/203131 EUR	0.00 FR001400M6F5
UNITED THERAPEUTICS CORP	0.00 US91307C1027
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00 ES0000012I24
NEC CORPORATION	0.00 JP3733000008
UTD. AIRLINES 4.625% 15/04/2029	0.00 US90932LAH06
IRON MTN INC NEW COM NPV	0.00 US46284V1017
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00
ATLAS COPCO AB SER'B'NPV (POST SPLIT)	0.00 SE0017486897
LOBLAW COMPANIES LTD	0.00 CA5394811015
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00 JP1201611H69
WSP GLOBAL INC	0.00 CA92938W2022
ANHUI EXPRESSWAY CO	0.00 CNE1000001X0

MARKEL CORPORATION	0.00 US5705351048
LPL FINANCIAL HOLDINGS INC	0.00 US50212V1008
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00 CA135087N597
FORTIS INC	0.00 CA3495531079
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00 JP1300391D69
FANUC CORP NPV	0.00 JP3802400006
CARRIER GBL. 4.125% 29/05/2028	0.00 XS2751688826
SWISS LIFE HOLDING AG	0.00 CH0014852781
SIMCERE PHARMACEUTICAL GROUP LTD	0.00 HK0000658531
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00 CA135087YQ12
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00 FR001400NEF3
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.00 US37045XDH61
THE HERSHEY COMPANY	0.00 US4278661081
CENTERPOINT ENERGY INC	0.00 US15189T1079
ALD 3.875% 22/02/2027	0.00 FR001400O457
FIFTH THIRD BANCORP	0.00 US3167731005
DARDEN RESTAURANTS INC	0.00 US2371941053
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00 SE0017832488
ORANO SA 4.00% 12/03/2031	0.00 FR001400OM36
DENMARK GOV. BD. 2.25% 15/11/203301	0.00 DK0009924532
WOODSIDE ENERGY GROUP LTD ORDINARY FULLY PAID	0.00 AU0000224040
HEIDELBERGCEMENT AG	0.00 DE0006047004
ORANGE SA	0.00 FR0000133308
FERROVIAL SE EURO.01	0.00 NL0015001F58
XPENG INC	0.00 KYG982AW1003
AUTO TRADER GROUP PLC	0.00 GB00BVYVFW23
COMMERZBANK F2F 16/07/2032	0.00 DE000CZ45YV9
PPG INDUSTRIES INC	0.00 US6935061076
FORTUNA CONSUMER LOAN SR 24-2 CL C FLTG RT	0.00 XS2887887748
18/10/2034	
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00 JP1201541F90
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00 NZGOVDT437C0
BARRY CALLEBAUT SE 4.00% 14/06/2029	0.00 BE6352800765
TYLER TECHNOLOGIES INC	0.00 US9022521051
KELLANOVA	0.00 US4878361082
HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD	0.00 CNE100000JG3
MURATA MANUFACTURING CO	0.00 JP3914400001
PUBLIC SERVICE ELECTRIC 2.7% 01/MAY/2050	0.00 US74456QCD60
NORIA DE 2024 DE1 C FRN 25/02/2043	0.00 FR001400R8G4
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00 JP1300541H31
MICROCHIP TECHNOLOGY INC	0.00 US5950171042
S A C I FALABELLA COM ORDINARY SHARES	0.00 CLP3880F1085
FORD MOTOR 3.25% 12/02/2032	0.00 US345370DA55
SUMITOMO CORP JPY	0.00 JP3404600003
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00
KOREA HOUSING FIN 3.714% 11/04/2027	0.00 XS2545732484
ARISTOCRAT LEISURE LTD	0.00 AU000000ALL7
RELX FIN. 3.375% 20/3/2033	0.00 XS2779010300
RPI_CCP USD RCV CPI1D PAY 2.5042% 16-DEC-	0.00
2029CHASUS33LCHCUK	
ELECTRICITE DE FRANCE SA 4.62% 25/JAN/2043	0.00 FR001400FDC8
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00 BE0000348574
CON EDISON OF NY 4.125% 15/05/2049049 USD2000 2019 A	0.00 US209111FV01
CHURCH & DWIGHT CO	0.00 US1713401024
JAPAN EXCHANGE GROUP INC	0.00 JP3183200009
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00 JP1400101H56
Income Due - EUR	0.00
SKANDINAVISKA ENSKIL SEK	0.00 SE0000148884
BANK OF AMERICA F2F 11/03/2032	0.00 US06051GJP54
TERUMO CORP	0.00 JP3546800008
CINCINNATI FINANCIAL CORP	0.00 US1720621010
KERING 3.375% 11/03/2032	0.00 FR001400OM10
SPAIN GOV. BD. 3.10% 30/07/2031REGS	0.00 ES0000012N43
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00 JP1300231675

WHITBREAD PLC	0.00 GB00B1KJJ408
DOW INC	0.00 US2605571031
VERALTO ORD SHS	0.00 US92338C1036
UNITED MIZRAHI BANK LIMITED	0.00 IL0006954379
PECO ENERGY CO 1ST & REF MTG BD 3.05% 15/03/2051	0.00 US693304BA44
SANDVIK AB	0.00 SE0000667891
WARNER BROS DISCOVERY INC	0.00 US9344231041
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.00 US19828TAA43
TONG YANG INDUSTRY CO LTD	0.00 TW0001319002
VERIZON COMMUNICA 2.987% 30/10/2056	0.00 US92343VFW90
META PLATFORMS 5.55% 15/08/2064	0.00 US30303M8W51
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00 JP1400061D58
ONEOK INC 5.65% 1/11/2028	0.00 US682680BJ18
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00 BE0000333428
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00 JP1300641KA3
CBOE GLOBAL MARKET	0.00 US12503M1080
MIRVAC GRP.	0.00 AU000000MGR9
MARUBENI CORPORATION	0.00 JP3877600001
RWE AG	0.00 DE0007037129
FERGUSON ENTERPRIS 5.00% 03/10/2034	0.00 US31488VAA52
BUNDESREPUBLIK DEU 2.30% 15/2/2033	0.00 DE000BU3Z005
METTLER TOLEDO INTL	0.00 US5926881054
TELEDYNE TECHNOLOGIES INC	0.00 US8793601050
SUN COMMUNITIES OPERATING LTD PARTN 5.7% GTD SNR	0.00 US866677AJ62
NTS 15/01/2033 USD1000	
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00 DK0009924102
CARVANA CO	0.00 US1468691027
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00 NL0015001AM2
UBS GROUP CHF0.10 REGD	0.00 CH0244767585
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00 BE0000358672
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00 JP1300661L47
EASTERN ENERGY GAS 5.65% 15/10/2054	0.00 US27636AAA07
HEINEKEN NV	0.00 NL0000009165
CHESAPEAKE ENERGY COM USD0.01	0.00 US1651677353
RHB BANK BHD	0.00 MYL106600009
CHARTER COMMS. OP 4.908% 23/07/2025	0.00 US161175AY09
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00 NL0015614579
AIB GRP. F2F 17/11/2027REGS	0.00 XS2343340852
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00 JP1201341C38
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00 JP1201421D22
ZEBRA TECHNOLOGIES CORP	0.00 US9892071054
BAYERISCHE MOTOREN WERKE AG	0.00 DE0005190003
INTEL 5.60% 21/2/2054	0.00 US458140CM03
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00 JP1201321BC7
MICHELIN CGDE	0.00 FR001400AJ45
JPM. CHASE F2F 22/02/2048	0.00 US46647PAA49
HANSON PHARMACEUTICAL GROUP CO LTD	0.00 KYG549581067
VESTA REAL ESTATE CORPORATION SAB DE CV	0.00 US92540K1097
UNION CHIMIQUE UCB SA	0.00 BE0003739530
BAYER AG	0.00 DE000BAY0017
BRIDGESTONE CORP	0.00 JP3830800003
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00 JP1201361C58
CORPAY INC COM USD 0.001	0.00 US2199481068
HUBEI CHUTIAN SMART COMMUNICATION CO LTD	0.00 CNE000001GW5
RIO TINTO FIN. USA 5.75% 14/03/2055	0.00 US76720AAV89
JAPAN GOV. TWENTY 2.20% 20/03/2026	0.00 JP1200871653
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00 XS2389757944
STERIS PLC	0.00 IE00BFY8C754
NEC ELECTRONICS CORP	0.00 JP3164720009
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00 AU3TB0000192
AEON CO LTD	0.00 JP3388200002
BILIBILI INC ORD SHS	0.00 KYG1098A1013
GOLDMAN SACHS GROUP F2F 23/10/2035	0.00 US38141GB789
ALTERITY THERAPEUTICS LIMITED ORDINARY FULLY PAID	0.00 AU0000043945
DENMARK GOV. BD. 0.50% 15/11/2029	0.00 DK0009923807

ASTRAZENECA FINANCE LLC 1.2% 28/MAY/2026	0.00 US04636NAA19
PEMBINA PIPELINE	0.00 CA7063271034
SWEDISH GOV. 0.75% 12/05/2028060	0.00 SE0009496367
GUANGDONG CHJ INDUSTRY CO LTD	0.00 CNE100000KZ1
EVERSOURCE ENERGY COM	0.00 US30040W1080
HALLIBURTON CO	0.00 US4062161017
DUPONT DE NEMOURS 5.419% 15/11/2048	0.00 US26078JAF75
BOUYGUES	0.00 FR0000120503
HUBBELL INC	0.00 US4435106079
NORTHERN TRUST CORP	0.00 US6658591044
NATWEST MKTS. 6.625% 22/6/2026	0.00 XS2638487566
DENSO CORP NPV	0.00 JP3551500006
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00 JP1400071E55
HEXAGON AB	0.00 SE0015961909
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00 IT0005596470
NEW ZEALAND DOLLAR	0.00
SBA COMMUNICATIONS COM	0.00 US78410G1040
POSIFLEX TECHNOLOGY INC	0.00 TW0008114000
SS AND C TECHNOLOGIES HOLDINGS	0.00 US78467J1007
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00 JP1400021950
CAPGEMINI SA	0.00 FR0000125338
UNIVERSAL MUSIC GROUP NV	0.00 NL0015000IY2
REALTY INC. 1.80% 15/03/2033	0.00 US756109BA12
BROADCOM 3.50% 15/02/2041	0.00 US11135FBJ93
DEVON ENERGY CORPORATION	0.00 US25179M1036
SWEDEN GOV. BD. 3.50% 30/03/2039	0.00 SE0002829192
HEALTH CARE SERV. 5.875% 15/06/2054	0.00 US42218SAM08
Outstanding Settlement Receipts - ZAR	0.00
MERCK 5.15% 17/05/2063	0.00 US58933YBN40
SEEGENE INC	0.00 KR7096530001
HCA 5.125% 15/6/2039	0.00 US404119BY43
SNAP ON INC	0.00 US8330341012
BANCO BPM 4.625% 29/11/2027	0.00 IT0005572166
CABOT OIL AND GAS CORP	0.00 US1270971039
SAMSUNG BIOLOGICS CO LTD	0.00 KR7207940008
MCCORMICK AND COMPANY INC	0.00 US5797802064
CDW CORP	0.00 US12514G1085
STELLANTIS N V	0.00 NL00150001Q9
LIVE NATION INC	0.00 US5380341090
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00 NL0015001RG8
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00 JP1300531GC0
FAIRFAX FINANCIAL HLDGS LTD 5.625% SNR NTS 16/08/2032	0.00 US303901BL51
USD1000	
ORIENTAL LAND CO LTD	0.00 JP3198900007
HL MANDO CO LTD	0.00 KR7204320006
WILLIAMS COS 5.30% 15/8/2052	0.00 US969457CA67
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00 JP1201441D44
ZIMMER BIOMET HOLDINGS INC	0.00 US98956P1021
ALEXANDRIA REAL ES 4.75% 15/4/2035	0.00 US015271BA64
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00 BE0000346552
CITIC SECURITIES	0.00 CNE1000016V2
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00 JP1400111J52
DAIWA HOUSE INDUSTRY JPY	0.00 JP3505000004
LI AUTO INC	0.00 KYG5479M1050
AUTONATION INC 1.95% SNR NTS 01/08/2028 USD1000	0.00 US05329WAR34
ASM INTERNATIONAL NV	0.00 NL0000334118
PUBLICIS GROUPE	0.00 FR0000130577
GEBERIT AG-REG	0.00 CH0030170408
CMS ENERGY CORP	0.00 US1258961002
SMC CORP	0.00 JP3162600005
NISOURCE INC	0.00 US65473P1057
N/WIDE. B/SOC. F2F 07/12/2027	0.00 XS2562898143
FUJI FILM HOLDINGS CORP	0.00 JP3814000000
ABBVIE 4.70% 14/05/2045	0.00 US00287YAS81
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00 JP1300521G93

WELLS FARGO & CO MEDIUM TERM SR NTS TRANCHE	0.00 US95000U2M49
5.013%04/04/2051	
NOVOZYMES A S	0.00 DK0060336014
KAO CORPORATION	0.00 JP3205800000
WEYERHAEUSER CO USD	0.00 US9621661043
OPEN TEXT CORP	0.00 CA6837151068
HEALTHPEAK OP 2.875% 15/01/20311 USD1000	0.00 US42250PAB94
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00 SE0007125927
TAISHIN FINANCIAL HOLDINGS CO LTD	0.00 TW0002887007
WILLIAMS SONOMA ORD SHS	0.00 US9699041011
COMMONWEALTH EDISON 2.2% 1MTG BDS 01/03/2030	0.00 US202795JR27
USD1000 128	
NIPPON STEEL CORPORATION	0.00 JP3381000003
INTERACTIVE BROKERS GRO-CL	0.00 US45841N1072
T ROWE PRICE GROUP	0.00 US74144T1088
COMMERZBANK AG NPV	0.00 DE000CBK1001
FUT JUN 25 CBT UL T-BONDS	0.00
HEWLETT PACKARD ENTERPRISE CO	0.00 US42824C1099
FIRSTENERGY CORP USD	0.00 US3379321074
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00 BE0000351602
BANK PEKAO SA	0.00 PLPEKAO00016
AUSTRALIA GOVERNME 4.25% 21/03/2036	0.00 AU0000381832
HYOSUNG TNC CORP	0.00 KR7298020009
KBC GROUP NV	0.00 BE0003565737
SEGRO PLC	0.00 GB00B5ZN1N88
FRASERS CENTREPOINT TRUST	0.00 SG1T60930966
VERIZON COMMS. 2.55% 21/03/2031	0.00 US92343VGJ70
ITURAN LOCATION AND CONTROL	0.00 IL0010818685
WATERS CORPORATION	0.00 US9418481035
ZSCALER INC	0.00 US98980G1022
DISCOVERY HOLDINGS LTD	0.00 ZAE000022331
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00 NL0015000B11
ACTER CO LTD	0.00 TW0005536007
RESTAURANT BRNDS ICOM NPV	0.00 CA76131D1033
HUNTINGTON BANCSHARES INC	0.00 US4461501045
CIGNA CORP 4.80% 15/7/2046	0.00 US125523CF53
DENMARK GOV. BD. 1.75% 15/11/2025	0.00 DK0009923138
NRG ENERGY INC	0.00 US6293775085
ASTRAZENCA PLC SPONS ADR	0.00 US0463531089
MERCK 3.90% 07/03/2039	0.00 US58933YAV74
SOUTHERN CALIFORNI 3.65% 01/02/2050	0.00 US842400GT44
SOUTHERN CALIFORN 4.125% 01/03/2048	0.00 US842400GK35
QBE INSURANCE GROUP LTD	0.00 AU000000QBE9
CHECK POINT SOFTWARE TECH	0.00 IL0010824113
SAMPO PLC NPV A	0.00 FI4000552500
LOGITECH INTERNATIONAL SA	0.00 CH0025751329
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00 BE0000361700
MID-AMERICA APARTMENT COMMUNITIES	0.00 US59522J1034
DOLLAR GENERAL	0.00 US2566771059
LABCORP HOLDINGS I COM USD0.1	0.00 US5049221055
DISCO CORPORATION NPV	0.00 JP3548600000
FRESENIUS SE CO KGAA	0.00 DE0005785604
POWER CORP OF CANADA CAD	0.00 CA7392391016
DAIMLER TRUCK HOLDING AG	0.00 DE000DTR0CK8
THE WAREHOUSE GROUP LIMITED	0.00 NZWHSE0001S6
METRO INC - A	0.00 CA59162N1096
WATSCO INC	0.00 US9426222009
FIRST CITIZENS BCSHS - CL A	0.00 US31946M1036
Outstanding Settlement Receipts - IDR	0.00
LENNOX INTL INC COM	0.00 US5261071071
HCA 5.25% 01/03/2030	0.00 US404119CZ09
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00 JP1201331C14
MARS 2.375% 16/07/204044A	0.00 US571676AN55
KOREAN WON	0.00
DESCARTES SYSTEMS GROUP INC	0.00 CA2499061083

SANDOZ GROUP ORD SHS	0.00 CH1243598427
TDK CORPORATION	0.00 JP3538800008
T-MOBILE USA 4.50% 15/04/2050	0.00 US87264AAZ84
REGIONS FINANCIAL CORP	0.00 US7591EP1005
QUEST DIAGNOSTICS	0.00 US74834L1008
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00 US5312297550
EMCOR GROUP INC	0.00 US29084Q1004
F5 NETWORKS INC	0.00 US3156161024
NUTANIX INC	0.00 US67059N1081
SOUTHERN CALIFORNI 4.00% 01/04/2047	0.00 US842400GG23
PARADE TECHNOLOGIES LTD	0.00 KYG6892A1085
NEXT PLC	0.00 GB0032089863
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00 IT0005542359
INTL FLAVORS & FRAGRANCES USD	0.00 US4595061015
KIWOOM SECURITIES CO LTD	0.00 KR7039490008
AEP TEXAS 3.45% 15/5/2051	0.00 US00108WAN02
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00 US694308HR19
TRADEWEB MARKETS INC	0.00 US8926721064
AJINOMOTO CO INC JPY	0.00 JP3119600009
MANHATTAN ASSOCIATES INC	0.00 US5627501092
SUZUKI MOTOR CORP	0.00 JP3397200001
PERNOD-RICARD SA	0.00 FR0000120693
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00
BHP BILLITON FIN. 5.30% 21/02/2035	0.00 US055451BL10
CVS HEALTH CORP F2V 10/03/2055	0.00 US126650EH94
RB GLOBAL INC COM NPV	0.00 CA74935Q1072
TELEFONICA SA	0.00 ES0178430E18
INSULET CORP	0.00 US45784P1012
TECK RESOURCES LTD-CLS B	0.00 CA8787422044
FIFTH THIRD BANCORP F2F 06/09/2030	0.00 US316773DM97
DSM FIRMENICH AG EURO.01	0.00 CH1216478797
COCA-COLA EUROPACIFIC PARTNERS	0.00 GB00BDCPN049
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00 CA135087C939
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00 DE0001030757
MARS INC DEL 4.125% GTD SNR NTS 01/04/54 USD2000 144A	0.00 US571676AG05
RPI_CCP USD RCV CPI1D PAY 2.4483% 11-DEC-2029CHASUS33LCHCUK	0.00
TELE2 AB	0.00 SE0005190238
ALLIANT ENERGY CORP	0.00 US0188021085
DAIWA SECURITIES GROUP INC.	0.00 JP3502200003
PACKAGING CORP OF AMERICA	0.00 US6951561090
MAIRE TECNIMONT SPA	0.00 IT0004931058
MERCK KGAA	0.00 DE0006599905
RESONA HOLDINGS INC	0.00 JP3500610005
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.00 BE0000334434
BIOGEN INC	0.00 US09062X1037
SECOM CO LTD	0.00 JP3421800008
BLACKROCK FUNDING 5.25% 14/03/2054	0.00 US09290DAC56
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00 JP1201211A94
CITIZENS FINANCIAL GROUP INC	0.00 US1746101054
KERRY GROUP PLC-A	0.00 IE0004906560
BOC HONG KONG (HOLDINGS) LIMITED	0.00 HK2388011192
SUPER MICRO COMPUTCOM USD 0.001 POST REV SPT	0.00 US86800U3023
PRINCIPAL FINANCIAL GROUP	0.00 US74251V1026
HENKEL AG & CO KGAA NON VTG PREF	0.00 DE0006048432
NATERA INC	0.00 US6323071042
ASAHI GROUP HOLDINGS LTD	0.00 JP3116000005
EAST JAPAN RAILWAY JPY	0.00 JP3783600004
ING GROEP F2V 15/08/20340 REGS	0.00 XS2818300407
HUARONG FIN. II 0.75% 12/11/2029	0.00 SE0011281922
SUMITOMO MITSUI TRUST GROUP IN	0.00 JP3892100003
ON SEMICONDUCTOR CORPORATION	0.00 US6821891057
ITALY BUONI POLIEN 4.10% 30/04/2046/2046	0.00 IT0005631608
POWER ASSETS HOLDINGS LIMITED	0.00 HK0006000050

FIDELITY NATL FINL FNF GROUP	0.00 US31620R3030
KIMCO REALTY CORP 6.4% SNR NTS 01/03/2034 USD1000	0.00 US49447BAA17
CLOROX CO DEL	0.00 US1890541097
STARHUB LTD	0.00 SG1V12936232
FERGUSON ENTERPRISE USD 0.0001	0.00 US31488V1070
STEEL DYNAMICS INC	0.00 US8581191009
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00 JP1300411DC2
YUANTA FINANCIAL HOLDINGS CO	0.00 TW0002885001
NICE LTD	0.00 IL0002730112
ITALY BUONI POLIEN 3.85% 01/10/2040% 01/10/2040	0.00 IT0005635583
HENNES & MAURITZ	0.00 SE0000106270
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.00 JP1400081F45
HD HYUNDAI HEAVY INDUSTRIES CO LTD	0.00 KR7329180004
TEVA PHARMACEUTIC 4.375% 09/05/2030	0.00 XS2406607171
LINDT & SPRUENGLI AG-REG	0.00 CH0010570759
TEVA PHARM. FIN. N 3.75% 09/05/2027	0.00 XS2406607098
PINTEREST INC	0.00 US72352L1061
TEVA PHARMACEUTICAL SP ADR	0.00 US8816242098
SWEDBANK AB	0.00 SE0000242455
HERITAGE FINANCIAL CORP	0.00 US42722X1063
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00 JP1201561G37
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN	0.00
IMPERIAL BANK OF COMMERCE	
ARENA REIT	0.00 AU0000000ARF6
EQUITABLE HLDGS IN COM	0.00 US29452E1010
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00 JP1300501G30
ROLLINS INC	0.00 US7757111049
TOURMALINE OIL CP COM	0.00 CA89156V1067
ALLY FINANCIAL INC	0.00 US02005N1000
RPM INTERNATIONAL INC	0.00 US7496851038
TRIMBLE INC COM NPV	0.00 US8962391004
HANWHA AEROSPACE CO LTD	0.00 KR7012450003
WIHLBORGS FAST. AB NPV	0.00 SE0018012635
ASTELLAS PHARMA NPV	0.00 JP3942400007
GUOTAI JUNAN SECURITIES CO LTD	0.00 CNE100002FK9
DECKERS OUTDOOR ORD SHS A	0.00 US2435371073
EXPEDITORS INTL WASH INC	0.00 US3021301094
LYONDELLBASELL INDUSTRIES	0.00 NL0009434992
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00 IT0005217390
CYBERARK SOFTWARE LTD	0.00 IL0011334468
SAAB ORD SHS CLASS B	0.00 SE0021921269
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00 JP1400031A58
FOX CORP	0.00 US35137L1052
DOLLAR TREE INC	0.00 US2567461080
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00 BE0000343526
OKTA INC	0.00 US6792951054
HYDRO ONE LTD	0.00 CA4488112083
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00 JP1300561H93
GENUINE PARTS CO USD	0.00 US3724601055
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00 CA135087D358
SAMSUNG FIRE MARINE INSURANCE	0.00 KR7000810002
SCB X PCL	0.00 THA790010R17
SEAGATE TECH HLDGS	0.00 IE00BKVD2N49
NIDEC CORPORATION	0.00 JP3734800000
ESSITY AB SER B NPV	0.00 SE0009922164
WIX COM LTD	0.00 IL0011301780
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00 JP1300221643
ULTA BEAUTY INC COM	0.00 US90384S3031
GRACO INC	0.00 US3841091040
FACTSET RESEARCH SYSTEMS INC	0.00 US3030751057
PENTAIR PLC COM	0.00 IE00BLS09M33
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00 JP1300441E92
KING SLIDE WORKS CO LTD	0.00 TW0002059003
CLP HOLDINGS LIMITED HKD	0.00 HK0002007356

FORTESCUE LTD ORDINARY FULLY PAID	0.00 AU000000FMG4
CARLISLE COS INC	0.00 US1423391002
BEST BUY CO INC	0.00 US0865161014
JABIL INC	0.00 US4663131039
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00 JP1201261B43
SGS SA	0.00 CH1256740924
BUNZL PLC	0.00 GB00B0744B38
DRAFTKINGS HOLDINGS INC	0.00 US26142V1052
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00 ES0000012J07
HANNOVER RUECK SE	0.00 DE0008402215
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00 IT0005480980
BAXTER INTL INC COM	0.00 US0718131099
BALL CORP COM NPV	0.00 US0584981064
SMURFIT WESTROCK P COM USD0.001	0.00 IE00028FXN24
SWEDISH KRONA	0.00
EVEREST GROUP LTD	0.00 BMG3223R1088
SEIKO EPSON CORP	0.00 US81603X1081
SINGAPORE TECH ENG SGD	0.00 SG1F60858221
COOPER COS INC COM USD0.10 (P/S)	0.00 US2166485019
OVINTIV INC COM USD0.01	0.00 US69047Q1022
DYNATRACE INC	0.00 US2681501092
KEYCORP	0.00 US4932671088
CITIGROUP CCP	0.00
RIO TINTO FIN. USA 5.25% 14/3/2035	0.00 US76720AAU07
MARCOPOLO SA	0.00 BRPOMOACNPR7
SONOVA HOLDING AG - REG	0.00 CH0012549785
WEST PHARMACEUTICAL SERVICES	0.00 US9553061055
REALTY INC. 2.20% 15/06/2028	0.00 US756109BJ21
BURLINGTON STORES INC	0.00 US1220171060
C AND A MODAS SA	0.00 BRCEABACNOR1
MASCO CORP USD	0.00 US5745991068
EMBRAER SA	0.00 BREMBRACNOR4
IMPERIAL OIL LTD	0.00 CA4530384086
NN GROUP NV	0.00 NL0010773842
OLYMPUS CORP	0.00 JP3201200007
SIEMENS HEALTHINEERS AG	0.00 DE000SHL1006
RELIANCE INC	0.00 US7595091023
KE HOLDINGS INC	0.00 KYG5223Y1089
SVENSKA HANDELSBKN SER A NPV	0.00 SE0007100599
AKER BP ASA NOK1	0.00 NO0010345853
TMX GROUP LTD COM NPV	0.00 CA87262K1057
SWO USD RCV SOFR 1D PAY 4.5 100725	0.00
BANCO DE SABADELL SA	0.00 ES0113860A34
FIRSTSERVICE CORP COM NPV	0.00 CA33767E2024
GEORGE WESTON LTD	0.00 CA9611485090
SSE	0.00 GB0007908733
COLOPLAST	0.00 DK0060448595
BELGIUM KINGDOM 1.40% 22/06/2053	0.00 BE0000355645
EVERGY INC COM NPV	0.00 US30034W1062
FUT 06 JUN 25 EURX E-SCHATZ	0.00
HKD BNP PARIBAS A/C	0.00
KIMCO REALTY CORP	0.00 US49446R1095
BIOMARIN PHARMACEUTICAL INC	0.00 US09061G1013
DUPONT DE NEMOURS 5.319% 15/11/2038	0.00 US26078JAE01
KYOCERA CORP	0.00 JP3249600002
KERING	0.00 FR0000121485
LAS VEGAS SANDS CORP	0.00 US5178341070
UK. GILT 0.50% 22/10/2061	0.00 GB00BMBL1D50
UDR INC	0.00 US9026531049
DOMINOS PIZZA INC	0.00 US25754A2015
UPM KYMMENE CORP	0.00 FI0009005987
VESTAS WIND SYSTEM	0.00 DK0061539921
DENMARK GOV. BD. 0.25% 15/11/205201	0.00 DK0009924029
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00 DE0001030724
KOC HOLDING AS	0.00 TRAKCHOL91Q8

TELEFONICA BRASIL SA	0.00 BRVIVTACNORO
HD HYUNDAI INFRACORE CO LTD	0.00 KR7042670000
WESTERN DIGITAL CORP	0.00 US9581021055
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00 NZHNZD0230L2
FERGUSON ENTERPRIS USD0.0001	0.00 US31488V1070
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00 BE0000336454
ARDINE MATHESON HOLDINGS LTD	0.00 US4711154025
MARKS & SPENCER GROUP	0.00 GB0031274896
CENTRAL JAPAN RAILWAY CO	0.00 JP3566800003
BUONI POLIENNALI D 2.15% 01/03/2072	0.00 IT0005441883
MARS 5.80% 01/05/2065	0.00 US571676BD64
ESTEE LAUDER COMPANIES	0.00 US5184391044
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00 JP1300151485
MONGODB INC	0.00 US60937P1066
NAN PAO RESINS CHEMICAL CO LTD ORD SHS	0.00 TW0004766001
KONINKLIJKE KPN NV	0.00 NL0000009082
DELTA ELECTRONICS INC	0.00 TW0002308004
W P CAREY INC	0.00 US92936U1097
BUILDERS FIRSTSOURCE INC	0.00 US12008R1077
CITIGROUP CCP AUD BROKER ACCOUNT	0.00
BANCO BPM SPA	0.00 IT0005218380
ALEXANDRIA REAL 1.875% 1/2/2033	0.00 US015271AV11
ALBERTSONS COMPANIES INC	0.00 US0130911037
IDEX CORP	0.00 US45167R1041
DINO POLSKA SA	0.00 PLDINPL00011
NITTO DENKO CORPORATION	0.00 JP3684000007
HALMA PLC	0.00 GB0004052071
KB FINANCIAL GROUP INC - ADR	0.00 US48241A1051
ZHEJIANG LEAPMOTOR TECHNOLOGY CO LTD	0.00 CNE100005K77
MINTH GROUP LTD	0.00 KYG6145U1094
COREBRIDGE FINL. 4.35% 5/4/2042	0.00 US21871XAK54
FIRST SOLAR INC	0.00 US3364331070
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00 BE0000340498
TOYOTA INDUSTRIES CORPORATION	0.00 JP3634600005
PURE STORAGE INC	0.00 US74624M1027
NORTONLIFELOCK	0.00 US6687711084
ASICS ORD SHS	0.00 JP3118000003
CF INDUSTRIES HOLDINGS INC	0.00 US1252691001
CAMDEN PROPERTY TRUST	0.00 US1331311027
SCHINDLER-HLDG AG REG	0.00 CH0024638212
UK. GILT 1.125% 22/10/2073	0.00 GB00BLBDX619
NIPPON YUSEN KK NPV	0.00 JP3753000003
CELLTRION INC	0.00 KR7068270008
ENTEGRIS INC	0.00 US29362U1043
HEALTHPEAK PROPERTIES INC	0.00 US42250P1030
KINGSPAN GROUP PLC	0.00 IE0004927939
OMNICOM GROUP	0.00 US6819191064
COMPUTERSHARE LTD	0.00 AU000000CPU5
TERADYNE INC	0.00 US8807701029
PEOPLES INSURANCE COMPANY GROUP OF CHINA LTD	0.00 CNE100003F27
CRH PUBLIC LIMITED ORD SHS	0.00 IE0001827041
BEIERSDORF AG	0.00 DE0005200000
STMICROELECTRONICS NV	0.00 NL0000226223
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00 JP1300491FC9
SHANGHAI PUDONG DEVELOPMENT BANK CO LTD	0.00 CNE0000011B7
DKK BNP PARIBAS A/C	0.00
TINGYI CAYMAN ISLAND HOLDING CO	0.00 KYG8878S1030
ROGERS COMMUNICATIONS INC-B	0.00 CA7751092007
GAMING AND LEISURE P COM	0.00 US36467J1088
CSN MINERACAO ORD SHARES	0.00 BRCMINACNOR2
CARREFOUR SA	0.00 FR0000120172
SWISSCOM AG	0.00 CH0008742519
Income Due - TWD	0.00
NOMURA RESEARCH INSTITUTE LTD	0.00 JP3762800005
INTEL CORP 5.70% 10/02/2053	0.00 US458140CJ73

OWENS CORNING INC	0.00 US6907421019
HOLOGIC INC	0.00 US4364401012
THE JM SMUCKER COMPANY	0.00 US8326964058
EMERA INC	0.00 CA2908761018
STRAUMANN HLDG	0.00 CH1175448666
HALLA VISTEON CLIMATE CONTROL	0.00 KR7018880005
GFL ENVIRONMENTAL INC	0.00 CA36168Q1046
AMPHENOL 5.375% 15/11/2054	0.00 US032095AS07
SYMRISE AG	0.00 DE000SYM9999
NORTHERN STAR RESOURCES LTD	0.00 AU000000NST8
PAYCOM SOFTWARE INC	0.00 US70432V1026
SAMSUNG C AND T CORPORATION	0.00 KR7028260008
CARMAX INC	0.00 US1431301027
JACK HENRY & ASSOCIATES INC	0.00 US4262811015
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00 JP1300431E60
ALFA LAVAL AB	0.00 SE0000695876
ELIA GROUP NPV SR 03042025	0.00 BE0970187903
KUBOTA CORPORATION	0.00 JP3266400005
SMITH & NEPHEW PLC	0.00 GB0009223206
CONAGRA BRANDS INC	0.00 US2058871029
KONAMI GROUP CORP	0.00 JP3300200007
ILLUMINA INC	0.00 US4523271090
MELROSE INDUSTRIES PLC	0.00 GB00BNGDN821
SUNCORP GROUP LTD	0.00 AU000000SUN6
CHINA YANGTZE POWER CO LTD	0.00 CNE000001G87
INSURANCE AUSTRALIA GROUP LIMITED	0.00 AU000000IAG3
APTIV PLC NEW ORD USD0.01	0.00 JE008TDN8H13
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00 JP1201201A88
JULIUS BAER GROUP LTD	0.00 CH0102484968
Outstanding Settlement Receipts - KWD	0.00
TOKYO GAS CO LTD	0.00 JP3573000001
BANK OF IRELAND GR EUR1	0.00 IE00BD1RP616
ALEXANDRIA REAL ESTATE EQUITIES	0.00 US0152711091
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00 AU0000300535
ZILLOW GROUP INC	0.00 US98954M2008
Income Due - BRL	0.00
MEXICAN BONOS 8.50% 01/03/202903/29 MXN100 M BONOS	0.00 MX0MGO0001F1
POOL CORPORATION	0.00 US73278L1052
INPEX CORPORATION	0.00 JP3294460005
NTT DATA GROUP CORPORATION	0.00 JP3165700000
C.H. ROBINSON WORLDWIDE INC	0.00 US12541W2098
KESKO OYJ-B SHS	0.00 FI0009000202
ARC RESOURCES COM NPV	0.00 CA00208D4084
SUNNY OPTICAL TECHNOLOGY GROUP	0.00 KYG8586D1097
SUMITOMO ELECTRIC	0.00 JP3407400005
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00 AU000XCLWAP3
AMERICAN HOMES 4 RENT	0.00 US02665T3068
SEKISUI HOUSE	0.00 JP3420600003
WUXI BIOLOGICS CAYMAN INC	0.00 KYG970081173
GRAB HOLDINGS LTD	0.00 KYG4124C1096
AVERY DENNISON CO US	0.00 US0536111091
ROYALTY PHARMA PLC	0.00 GB00BMVP7Y09
STANLEY BLACK & DECKER INC	0.00 US8545021011
PANDORA	0.00 DK0060252690
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00 US912810FG86
EPIROC AB	0.00 SE0015658109
PAN PACIFIC INTL H NPV	0.00 JP3639650005
EQT AB	0.00 SE0012853455
CHARTER COMMS. OPE 3.70% 1/4/2051	0.00 US161175BV50
FRESENIUS MEDICAL CARE AG & CO	0.00 DE0005785802
FUT CALL MAY 25 T-NOTE OPTION 1125	0.00
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00 BE0000359688
REVVITY INC	0.00 US7140461093
ALIGN TECHNOLOGY INC	0.00 US0162551016

REGENCY CENTERS CORPORATION	0.00 US7588491032
RENTOKIL INITIAL PLC	0.00 GB00B082RF11
CARLYLE GROUP INC	0.00 US14316J1088
COVESTRO AG NPV	0.00 DE000A40KY26
FUJIKURA LIMITED	0.00 JP3811000003
BLACK PEARL GROUP NPV	0.00 NZBPGE0004S2
ERIE INDEMNITY CO	0.00 US29530P1021
GEA GROUP AG	0.00 DE0006602006
SOLVENTUM ORD SHS	0.00 US83444M1018
ANNALY CAPITAL MGT COM	0.00 US0357108390
EQUITY LIFESTYLE PROPERTIES INC	0.00 US29472R1086
CCP CITIGROUP GBP BROKER ACCOUNT	0.00
ATMOS ENERGY CORP 3.375% SNR NTS 15/09/2049 USD2000	0.00 US049560AS49
TELIA COMPANY AB	0.00 SE0000667925
T&D HOLDINGS INC NPV	0.00 JP3539220008
OSAKA GAS CO LTD JPY	0.00 JP3180400008
BANK OF AMERICA F2F 04/02/2033	0.00 US06051GKK49
GENMAB AS	0.00 DK0010272202
AKZO NOBEL NV	0.00 NL0013267909
OVINTIV INC	0.00 US69047Q1022
AMERICA MOVIL ADR REP 20 SR B ORD	0.00 US02390A1016
GREAT WEST LIFE CO	0.00 CA39138C1068
JAMES HARDIE INDUSTRIES PLC	0.00 AU000000JHX1
ROCHE HOLDING AG	0.00 CH0012032113
EVOLUTION AB	0.00 SE0012673267
CROWN HOLDINGS INC	0.00 US2283681060
EURONEXT NV	0.00 NL0006294274
AKAMAI TECHNOLOGIES	0.00 US00971T1016
SANTOS LIMITED	0.00 AU000000STO6
KANSAI ELECTRIC POWER JPY	0.00 JP3228600007
ALLEGION PLC	0.00 IE00BFRT3W74
CNH INDUSTRIAL NV COM	0.00 NL0010545661
COCA COLA HBC AG ORD	0.00 CH0198251305
JB HUNT TRANSPORT SERVICES INC	0.00 US4456581077
TURKCELL ILETISIM HIZMET AS	0.00 TRATCELL91M1
HANG SENG BANK	0.00 HK0011000095
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00 JP1300481F92
ORIGIN ENERGY LIMITED	0.00 AU000000ORG5
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00 SE0017830730
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00 SE0004517290
KUEHNE & NAGEL INTERNATIONAL AG	0.00 CH0025238863
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00 US912810FJ26
COCHLEAR LIMITED	0.00 AU000000COH5
NEUROCRINE BIOSCIENCES INC	0.00 US64125C1099
MARFRIG GLOBAL FOODS SA	0.00 BRMRFGACNOR0
SAINSBURY (J) PLC	0.00 GB00B019KW72
JUNIPER NETWORK INC	0.00 US48203R1041
OSK MITSUI OSK LINES LTD	0.00 JP3362700001
AMCOR PLC COM USD	0.00 JE00BJ1F3079
CARLSBERG AS - B	0.00 DK0010181759
SEI INVESTMENTS COMPANY	0.00 US7841171033
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00 FR0014001NN8
BUNGE GLOBAL SA COM USD0.01	0.00 CH1300646267
GEMTEK TECHNOLOGY CO LTD	0.00 TW0004906003
GREAT WALL MOTOR COMPANY H	0.00 CNE100000338
BXP INC	0.00 US1011211018
MOLSON COORS BEVERAGE CO	0.00 US60871R2094
JERONIMO MARTINS SGPS SA	0.00 PTJMT0AE0001
ORKLA ASA	0.00 NO0003733800
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN	0.00
CHASE BANK	
UNUM GRP. 6.00% 15/06/2054	0.00 US91529YAT38
HEINEKEN HOLDING NV	0.00 NL0000008977
RENAULT SA	0.00 FR0000131906

Outstanding Settlement Receipts - MXN	0.00
STANTEC INC	0.00 CA85472N1096
SHIONOGI & CO LTD	0.00 JP3347200002
TORAY INDS INC	0.00 JP3621000003
INCYTE CORP	0.00 US45337C1027
ESSENTIAL UTILS	0.00 US29670G1022
EPAM SYSTEMS INC	0.00 US29414B1044
ALTAGAS INCOME LTD	0.00 CA0213611001
KIRIN HOLDINGS CO LTD	0.00 JP3258000003
EPIROC AB SER B NPV POST SPLIT	0.00 SE0015658117
TOYOTA TSUSHO CORP	0.00 JP3635000007
TAISEI CORP	0.00 JP3443600006
RPI GBP RCV 3.71% PAY RPI1D 16-MAY-2034	0.00
FUNDING CIRCLE HOLDINGS ORD	0.00 GB00BG0TPX62
AU OPTRONICS CORP	0.00 TW0002409000
LY CORPORATION	0.00 JP3933800009
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00 BE0000353624
MATSUKIYOCOCOKARA AND CO	0.00 JP3869010003
PAN AMERICAN SILVER CORP	0.00 CA6979001089
ENACT HLDGS INC COM	0.00 US29249E1091
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00 SE0013935319
HONG KONG CHINA GA	0.00 HK0003000038
NAFCO CO LTD	0.00 JP3651160008
VAT GROUP AG	0.00 CH0311864901
TSAKOS ENERGY NAVIGATION LTD	0.00 BMG9108L1735
ASSURANT INC	0.00 US04621X1081
AGEAS NPV POST SPLIT	0.00 BE0974264930
NORDSON CORP	0.00 US6556631025
SWISS PRIME SITE AG	0.00 CH0008038389
PUBLIC SERV. ELEC. 3.00% 01/03/2051USD2000 N	0.00 US74456QCG91
SKYWORKS SOLUTIONS INC	0.00 US83088M1027
KAJEMA CORP	0.00 JP3210200006
MODERNA INC	0.00 US60770K1079
OBAYASHI CORPORATION	0.00 JP3190000004
COLOMBIAN TES 7.00% 30/06/2032	0.00 COL17CT03490
WALGREENS BOOTS AL COM	0.00 US9314271084
INTERTEK GROUP INC	0.00 GB0031638363
ELEMENT FINANCIAL CORP	0.00 CA2861812014
SINOTRUK HONGKONG LIMITED	0.00 HK3808041546
DIGICO INFRASTRUCTURE REIT	0.00 AU0000367088
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00 BE0000344532
CAPCOM CO LTD	0.00 JP3218900003
SYSMEX CORP	0.00 JP3351100007
AVANTOR INC	0.00 US05352A1007
ACCOR SA	0.00 FR0000120404
ABN AMRO BANK N V DR EACH REP SHS	0.00 NL0011540547
KINGSOFT CORP	0.00 KYG5264Y1089
SUBARU CORP	0.00 JP3814800003
UNIBAIL RODAMCO WESTFIELD	0.00 FR0013326246
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.00 CA45075E1043
TELENOR ASA	0.00 NO0010063308
ANTOFAGASTA PLC	0.00 GB0000456144
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.00 CNE100000593
CAPITALAND INTEGRATED COMMERCI	0.00 SG1M51904654
CARABAO GROUP PCL NVDR	0.00 TH6066010R13
BUREAU VERITAS SA	0.00 FR0006174348
CENTRICA PLC	0.00 GB00B033F229
KALBE FARMA	0.00 ID1000125107
COREBRIDGE FINANCIAL ORD	0.00 US21871X1090
EASTMAN CHEMICAL COM	0.00 US2774321002
TELSTRA CORPORATION LIMITED	0.00 AU000000TLS2
NORTHUMBRIAN WATER FIN 5.62% 29/APR/2033	0.00 XS0159898153
NEWMONT CORPORATION	0.00 AU0000297962
SINGAPORE EXCHANGE LTD	0.00 SG1J26887955

MOWI ASA	0.00 NO0003054108
RAKUTEN GROUP INC	0.00 JP3967200001
HOST HOTELS & RESORTS INC	0.00 US44107P1049
NITORI CO LTD	0.00 JP3756100008
WISTRON CORP	0.00 TW0003231007
KEYERA CORP COM	0.00 CA4932711001
EMPIRE CO LIMITED	0.00 CA2918434077
WH GROUP LTD	0.00 KYG960071028
VIATRIS INC	0.00 US92556V1061
THE CAMPBELL S COMPANY	0.00 US1344291091
RPI GBP RCV 3.7% PAY RPI1D 05-APR-2034	0.00
FIRST QUANTUM MINERALS LTD	0.00 CA3359341052
IRS_CCP AUD RCV 2.75% PAY BBSW6M 03-DEC-2031SBSIUS33LCHCUK	0.00
Income Due - DKK	0.00
ALBERMARLE CORP	0.00 US0126531013
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00 AU000000S320
LINDT & SPRUENGLI AG-PC	0.00 CH0010570767
WISE CL A ORD SHS	0.00 GB00BL9YR756
ASSOCIATED BRITISH FOODS PLC	0.00 GB0006731235
TREND MICRO INCORPORATED	0.00 JP3637300009
MAGNA INTERNATIONAL INC	0.00 CA5592224011
A P MOLLER MAERSK AS	0.00 DK0010244425
SNAP INC	0.00 US83304A1060
COLOMBIAN TES 7.25% 26/10/2050	0.00 COL17CT03722
ASAHI KASEI CORPORATION	0.00 JP3111200006
CELESTICA INC COM NPV	0.00 CA15101Q2071
SKANSKA AB	0.00 SE0000113250
NORWEGIAN KRONOR	0.00
AMERICAN FINANCIAL GROUP INC	0.00 US0259321042
NEWS CORP	0.00 US65249B1098
ADMIRAL GROUP PLC	0.00 GB00B02J6398
SMITHS GROUP PLC	0.00 GB00B1WY2338
UNITED AIRLINES HOLDINGS INC	0.00 US9100471096
ZAR BNP PARIBAS A/C	0.00
OBIC CO LTD	0.00 JP3173400007
COLOMBIAN TES 11.50% 25/07/204625/07/2046 COP500000 B	0.00 COL17CT03938
LIFCO AB SER B NPV	0.00 SE0015949201
ISRAEL DISCOUNT BANK	0.00 IL0006912120
WILMAR INTERNATIONAL LTD	0.00 SG1T56930848
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00 AU000000WTC3
SCHINDLER HOLDING-PART CERT	0.00 CH0024638196
PRO MEDICUS LTD	0.00 AU000000PME8
WEST JAPAN RAILWAY NPV	0.00 JP3659000008
DELTA AIR LINES INC	0.00 US2473617023
ALSTOM SA	0.00 FR0010220475
ENDESA SA	0.00 ES0130670112
JARDINE MATHESON HOLDINGS LIMITED	0.00 BMG507361001
DAVITA INC	0.00 US23918K1088
INDONESIA TSY. BD 7.125% 15/06/2043	0.00 IDG000020900
INDONESIA TSY. BD 7.125% 15/06/2038	0.00 IDG000021809
HORMEL FOODS CORPORATION	0.00 US4404521001
BOLIDEN ORD SHS	0.00 SE0020050417
FX OPTIONS	0.00
SMURFIT WESTROCK P ORD USD0.001 DI	0.00 IE00028FXN24
ROKU INC	0.00 US77543R1023
MAKITA CORPORATION	0.00 JP3862400003
GALAXY ENTERTAINMENT GROUP LIMITED	0.00 HK0027032686
TKO GROUP HLDGS COM USD0.01 CL A	0.00 US87256C1018
ZALANDO SE NPV	0.00 DE000ZAL1111
MONDAY COM LTD	0.00 IL0011762130
INDONESIA TSY. BD. 6.75% 15/07/20350000 FR0103	0.00 IDG000024506
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00 JP13001614A6

INDONESIA TSY. BD 6.875% 15/07/205400000 FR0102	0.00 IDG000024001
BE SEMICONDUCTOR EURO	0.00 NL0012866412
MONDI PLC ORD EURO.22	0.00 GB00BMWC6P49
FUT CALL MAY 25 T-NOTE OPTION 1130	0.00
NORSK HYDRO ASA	0.00 NO0005052605
RED ELECTRICA DE ES	0.00 ES0173093024
INNOVENT BIOLOGICS INC	0.00 KYG4818G1010
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00 ES0000012H58
KNORR BREMSE AG	0.00 DE000KBX1006
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00 AU0000000SHL7
SWO USD RCV SOFR 1D PAY 4.5 090725	0.00
SVENSKA CELLULOSA AB - B SHARES	0.00 SE0000112724
ADDTECH AB SER B NPV	0.00 SE0014781795
EXOR NV	0.00 NL0012059018
SINO BIOPHARMACEUTICAL	0.00 KYG8167W1380
AEGON ORD SHS	0.00 BMG0112X1056
TOPPAN HOLDINGS INC	0.00 JP3629000005
DAYFORCE INC	0.00 US15677J1088
SHISEIDO COMPANY LIMITED	0.00 JP3351600006
IVANHOE MINES LTD COM NPV CL A	0.00 CA46579R1047
LUNDIN MINING CORP	0.00 CA5503721063
IMCD NV	0.00 NL0010801007
UNIQA INSURANCE GROUP AG	0.00 AT0000821103
SECURITAS AB	0.00 SE0000163594
GALDERMA GROUP N ORD SHS	0.00 CH1335392721
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00 CH0466642201
SINGAPORE DOLLAR	0.00
INTERPUBLIC GROUP COS INC USD	0.00 US4606901001
TRELLEBORG AB-B SHS	0.00 SE0000114837
SF HOLDING CO CNY H	0.00 CNE100006NF4
DAIFUKU CO LTD NPV	0.00 JP3497400006
FORTUM OYJ	0.00 FI0009007132
CENOVUS ENERGY 6.75% 15/11/2039	0.00 US15135UAF66
BANCA POPOL EMILIA ROMAGNA	0.00 IT0000066123
CHINA MENGNIU DAIRY CO	0.00 KYG210961051
HENKEL AG & CO KGAA	0.00 DE0006048408
INTERNATIONAL GAMES SYSTEM CO LTD	0.00 TW0003293007
NEMETSCHEK AG	0.00 DE0006452907
KLEPIERRE	0.00 FR0000121964
PRESS KOGYO CO	0.00 JP3833600004
UNI CHARM CORPORATION	0.00 JP3951600000
SINGAPORE AIRLINES LTD	0.00 SG1V61937297
EISAI CO LTD JPY	0.00 JP3160400002
YAMAHA MOTOR CO	0.00 JP3942800008
HANKYU HANSHIN HOLDINGS NPV	0.00 JP3774200004
BIO TECHNE CORP	0.00 US09073M1045
EXACT SCIENCES CORP	0.00 US30063P1057
KIKKOMAN CORPORATION JPY	0.00 JP3240400006
SKF AB	0.00 SE0000108227
JFE HOLDINGS INC	0.00 JP3386030005
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00 SG1M77906915
TENARIS SA	0.00 LU2598331598
CONTINENTAL AG	0.00 DE0005439004
INDUTRADE AB	0.00 SE0001515552
GILDAN ACTIVEWEAR INC	0.00 CA3759161035
Outstanding Settlement Receipts - JPY	0.00
SGH LIMITED ORDINARY FULLY PAID	0.00 AU0000364754
DCC PLC	0.00 IE0002424939
ELI24-BBX COMMON STOCK	0.00
TOROMONT INDUSTRIES LTD	0.00 CA8911021050
GJENSIDIGE FORSIKR NOK	0.00 NO0010582521
ISUZU MOTORS	0.00 JP3137200006
SAMSUNG SDI CO LTD	0.00 KR7006400006
ZENSHO HOLDINGS CO LTD	0.00 JP3429300001
TALANX AG	0.00 DE000TLX1005

SEKISUI CHEMICAL CO Y50	0.00 JP3419400001
CHINA CONSTRUCUTION ENGINEERING CORP LTD	0.00 CNE100000F46
GALP ENERGIA SGPS SA-B SHRS	0.00 PTGALOAM0009
FUT JUN 25 ME 10Y CDN BND	0.00
SBI HOLDINGS INC NPV	0.00 JP3436120004
BRF BRASIL FOODS SA	0.00 BRBRFSACNOR8
EDENRED	0.00 FR0010908533
WPP PLC	0.00 JE00B8KF9B49
WYNN RESORTS LTD	0.00 US9831341071
TRYG AS	0.00 DK0060636678
NOK BNP PARIBAS A/C	0.00
FORTUNE BRANDS HOME AND SECURITY	0.00 US34964C1062
EUROFINS SCIENTIFIC	0.00 FR0014000MR3
CCL INDUSTRIES INC	0.00 CA1249003098
ASX LIMITED	0.00 AU0000000ASX7
CONCORDIA FINANCIAL GROUP LTD	0.00 JP3305990008
SIG COMBIBLOC GROUP AG	0.00 CH0435377954
CK ASSET HOLDINGS HK	0.00 KYG2177B1014
FUJI ELECTRIC CO LTD	0.00 JP3820000002
QIAGEN ORD SHS	0.00 NL0015002CX3
CHINA FEIHE LTD	0.00 KYG2121Q1055
CF INDUSTRIES INC 5.375% 15/03/2044	0.00 US12527GAE35
SWEDISH ORPHAN BIOVITRUM PUBL AB	0.00 SE0000872095
MAYVILLE ENGINEERING CO INC	0.00 US5786051079
SMITH A.O CORP	0.00 US8318652091
COLOMBIAN PESO	0.00
MEDIBANK PRIVATE LIMITED	0.00 AU0000000MPL3
CIGNA 2.375% 15/03/2031	0.00 US125523CM05
ORION OYJ	0.00 FI0009014377
KEPPEL LTD	0.00 SG1U68934629
NIPPON PAINT HOLDINGS CO LTD	0.00 JP3749400002
AMERCO COM	0.00 US0235865062
CITIC SECURITIES CO LTD	0.00 CNE000001DB6
A P MOLLER-MAERSK B	0.00 DK0010244508
EVONIK INDUSTRIES AG	0.00 DE000EVNK013
LOTTERY CORPORATION LIMITED	0.00 AU0000219529
CDS_IX_CCP CDX.NA.IG.42 1%	0.00
20290620CHASUS33ICEEUS2165BYEE1	
AZRIELI GROUP	0.00 IL0011194789
RATIONAL AG	0.00 DE0007010803
FOX CORP COM	0.00 US35137L2043
DAITO TRUST CONSTRUCTION COMPANY LTD	0.00 JP3486800000
SAPUTO INC	0.00 CA8029121057
BEIJER REF AB SER`B`NPV	0.00 SE0015949748
REXEL SA	0.00 FR0010451203
ICL GROUP LTD	0.00 IL0002810146
TELEPERFORMANCE	0.00 FR0000051807
CHUBU ELECTRIC POWER CO INC	0.00 JP3526600006
KINGFISHER PLC GBP0.1571	0.00 GB0033195214
ATACADAO SA	0.00 BRRCRFBACNOR2
BALOISE HOLDING-REG	0.00 CH0012410517
BLUESCOPE STEEL LIMITED	0.00 AU0000000BSL0
NISSAN MOTOR CO	0.00 JP3672400003
REA GROUP LTD	0.00 AU0000000REA9
SODEXO	0.00 FR0000121220
INDUSTRIVARDEN AB SER C NPV	0.00 SE0000107203
BANCO DO BRASIL ORD SHS	0.00 BRBBASACNOR3
FUTU HOLDINGS LTD	0.00 US36118L1061
ELISA CORPORATION OYJ-A S	0.00 FI0009007884
M3 INC NPV	0.00 JP3435750009
TOHO CO LTD JPY	0.00 JP3598600009
GPE BRUXELLES LAM NPV	0.00 BE0003797140
SOUTHWEST AIRLINES CO USD	0.00 US8447411088
FRANKLIN RESOURCES INC	0.00 US3546131018
RICOH CO	0.00 JP3973400009

MGM RESORTS INTERNATIONAL	0.00 US5529531015
DAI NIPPON PRINTING CO LTD	0.00 JP3493800001
ZEALAND PHARMA A S	0.00 DK0060257814
METSO CORPORATION	0.00 FI0009014575
HOSHINO RESORTS REIT	0.00 JP3047610005
CVC CAPITAL PARTNERS PLC	0.00 JE00BRX98089
RPI EUR RCV 2.5% PAY CPTFE1D 21-MAR-2054	0.00
AFT PHARMACEUTICALS LTD	0.00 NZAFTE0001S4
SARTORIUS AG VORZUG	0.00 DE0007165631
IDEMITSU KOSAN CO LTD	0.00 JP3142500002
LOGITECH INTERNATIONAL-REG	0.00 CH0025751329
SCOUT24 SE	0.00 DE000A12DM80
EMS CHEMIE HLDS REG	0.00 CH0016440353
KOBE BUSSAN CO LTD	0.00 JP3291200008
Income Due - THB	0.00
YARA INTERNATIONAL ASA	0.00 NO0010208051
TFI INTERNATIONAL INC	0.00 CA87241L1094
SPIRAX SARCO ENG ORD	0.00 GB00BWFGQN14
SHANGHAI PHARMACEUTICALS HOLDING CO LTD	0.00 CNE1000012B3
mitsubishi chemical group corporation	0.00 JP3897700005
TREASURY WINE ESTATES LIMITED	0.00 AU000000TWE9
Outstanding Settlement Receipts - EUR	0.00
NIPPON SANSEI HOLDINGS CORP	0.00 JP3711600001
LAND SECURITIES GROUP PLC	0.00 GB00BYW0PQ60
TELUS CORP NON-CANADIAN	0.00 CA87971M9969
HAPVIDA PARTICIPAC	0.00 BRHAPVACNOR4
BENTLEY SYSTEMS INC	0.00 US08265T2087
SARTORIUS STEDIM B EUR0.1666	0.00 FR0013154002
HIKARI TSUSHIN INC	0.00 JP3783420007
YASKAWA ELECTRIC CORP	0.00 JP3932000007
ENTAIN PLC	0.00 IM00B5VQMV65
BROWN FORMAN CORP	0.00 US1156372096
TIS INC	0.00 JP3104890003
RANDSTAD NV	0.00 NL0000379121
BARRATT REDROW PLC	0.00 GB0000811801
NIBE INDUSTRIER AB SER B NPV	0.00 SE0015988019
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000CAR3
AININ SEIKI CO LTD	0.00 JP3102000001
DENTSU GROUP INC	0.00 JP3551520004
MINEBEA MITSUMI INC	0.00 JP3906000009
BIOMERIEUX NPV	0.00 FR0013280286
WEST FRASER TIMBER CO	0.00 CA9528451052
ORACLE CORPORATION JAPAN	0.00 JP3689500001
KAWASAKI KISEN KAI NPV	0.00 JP3223800008
SUNTORY BEVERAGE AND FOOD LTD	0.00 JP3336560002
Outstanding Settlement Receipts - GBP	0.00
SHIMADZU CORP	0.00 JP3357200009
HENDERSON LAND DEVELOPMENT CO	0.00 HK0012000102
SEK BNP PARIBAS A/C	0.00
INFRASTRUTTURE WIR NPV	0.00 IT0005090300
SUMITOMO METAL MINING CO LTD	0.00 JP3402600005
NOVA LTD	0.00 IL0010845571
NEXON CO LTD	0.00 JP3758190007
YAKULT HONSHA	0.00 JP3931600005
SWATCH GROUP	0.00 CH0012255151
BARRY CALLEBAUT AG - REG	0.00 CH0009002962
SYENSQO SA NPV	0.00 BE0974464977
DR ING HC F PORSCHE AG	0.00 DE000PAG9113
HOSHIZAKI CORP	0.00 JP3845770001
BIO RAD LABORATORIES INC CLASS A	0.00 US0905722072
INDUSTRIEVALEN AB	0.00 SE0000190126
QANTAS AIRWAYS LIMITED	0.00 AU000000QAN2
RECORDATI SPA - NEW	0.00 IT0003828271
STORA ENSO OYJ-R SHS	0.00 FI0009005961
BROOKFIELD RENEWABLE CORP	0.00 CA11285B1085

NISSIN FOOD HOLDINGS CO LTD NPV	0.00 JP3675600005
SIBANYE STILLWATER LTD	0.00 ZAE000259701
INVESTOR AB SER A NPV	0.00 SE0015811955
CRODA INTL	0.00 GB00BJFFLV09
AGC INC	0.00 JP3112000009
CK INFRASTRUCTURE	0.00 BMG2178K1009
TOKYU CORP NPV	0.00 JP3574200006
ALPHA SERVICES AND HOLDINGS S.A	0.00 GRS015003007
OMRON CORP	0.00 JP3197800000
SCREEN HOLDINGS CONPV	0.00 JP3494600004
DAVIDE CAMPARI MIL	0.00 NL0015435975
Income Due - CAD	0.00
PORSCHE AUTOMOBIL HOLDING SE	0.00 DE000PAH0038
JDE PEETS BV	0.00 NL0014332678
Income Due - SEK	0.00
MONOTARO CO LTD	0.00 JP3922950005
GLOBAL E ONLINE ORD	0.00 IL0011741688
DEUTSCHE LUFTHANSA AG	0.00 DE0008232125
LG ELECTRONICS INC	0.00 KR7066570003
SANDS CHINA LIMITED	0.00 KYG7800X1079
HYUNDAI ROTEM CO	0.00 KR7064350002
AEROPORTS DE PARIS (ADP)	0.00 FR0010340141
APA GROUP	0.00 AU000000APA1
BOLLORE SE	0.00 FR0000039299
ZOZO INC	0.00 JP3399310006
PHOENIX GP HLDGS ORD	0.00 GB00BGXQNP29
IPSEN PROMESSES SA	0.00 FR0010259150
BAYERISCHE MOTOREN WERKE-PFD	0.00 DE0005190037
Income Due - IDR	0.00
VERBUND AG	0.00 AT0000746409
MEIJI HOLDINGS CO NPV	0.00 JP3918000005
OTSUKA CORPORATION	0.00 JP3188200004
BANCO DEL BAJO SA INSTITUCION DE BANCA MULTIPLE	0.00 MX41BB000000
DELIVERY HERO SE	0.00 DE000A2E4K43
SINBON ELECTRONICS CO LTD	0.00 TW0003023008
TEMENOS AG	0.00 CH0012453913
SY HOLDINGS GROUP LTD	0.00 KYG8116R1074
MTR CORP	0.00 HK0066009694
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.00 AU000000VCX7
INVESTMENT AB LATOUR	0.00 SE0010100958
ARKEMA	0.00 FR0010313833
YOKOGAWA ELECTRIC JPY	0.00 JP3955000009
Income Due - CLP	0.00
ANA HOLDINGS INC	0.00 JP3429800000
FUTURES MARGIN-GBP	0.00
LG ENERGY SOLUTION LTD	0.00 KR7373220003
SWIRE PACIFIC	0.00 HK0019000162
DIETEREN GROUP	0.00 BE0974259880
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00 SE0015193313
KYOWA KIRIN CO LTD	0.00 JP3256000005
RTS. ELIA GRP. SA/NV	0.00 BE0970187903
SEMCORP INDUSTRIES LIMITED	0.00 SG1R50925390
NESTE OYJ	0.00 FI0009013296
FUTURES MARGIN-CAD	0.00
SEIKO EPSON CORPORATION	0.00 JP3414750004
SINO LAND CO LTD HKG	0.00 HK0083000502
CDS_IX_CCP CDX.NA.IG.43 1%	0.00
20291220CHASUS33ICEEUS2I65BYEG6	
CGI INC COM NPV SUB VTG SHS CL A	0.00 CA12532H1047
SALMAR ASA	0.00 NO0010310956
SITC INTERNATIONAL	0.00 KYG8187G1055
HOLMEN AB SER B NPV	0.00 SE0011090018
JAPAN POST INSURANCE CO LTD	0.00 JP3233250004
MITSUBISHI HC CAPITAL INC	0.00 JP3499800005
LS CORP	0.00 KR7006260004

SUMISHO COMPUTER SYSTEMS CORPORATION	0.00 JP3400400002
HYUDAI GLOVIS CO LTD	0.00 KR7086280005
BLOCK INC. CDI 1 1 FOREIGN EXEMPT NYSE	0.00 AU0000380420
WHARF REAL ESTATE HKD	0.00 KYG9593A1040
EDP RENOVAVEIS SA	0.00 ES0127797019
ACCIONA SA	0.00 ES0125220311
PETRONAS DAGANGAN BHD	0.00 MYL56810O0001
ILS BNP PARIBAS A/C	0.00
CREDICORP LIMITED	0.00 BMG2519Y1084
LOTUS BAKERIES NV	0.00 BE0003604155
SOUL PATTINSON (WH) LIMITED FPO	0.00 AU000000SOL3
POYA CO LTD	0.00 TW0005904007
Income Due - CHF	0.00
REECE LIMITED	0.00 AU000000REH4
Outstanding Settlement Receipts - CLP	0.00
CITIGROUP CCP EUR BROKER ACCOUNT	0.00
NEXI SPA ORD	0.00 IT0005366767
MEXICAN BONOS 7.50% 03/06/2027	0.00 MX0MGO0000D8
SWO_CD_X CDX.NA.HY.43 (4Y) DEFAU 102 210525	0.00
AMPLIFON SPA	0.00 IT0004056880
JT GLOBAL EXPRESS LTD	0.00 KYG4990A1040
IGM FINANCIAL INC	0.00 CA4495861060
PUMA SE	0.00 DE0006969603
AIR CANADA VAR VTG SHS NPV	0.00 CA0089118776
JD SPORTS FASHION ORD	0.00 GB00BM8Q5M07
SG HOLDINGS CO LTD	0.00 JP3162770006
Income Due - MYR	0.00
QBE INS. GRP. F2V 03/10/2035	0.00
FUT JUN 25 10 YR T-NOTES	0.00
SGD BNP PARIBAS A/C	0.00
TELUS CORPORATION COM NPV	0.00 CA87971M1032
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00 SE0000108847
S&P TSX IDX 2506	0.00
ONO PHARMACEUTICAL CO LTD	0.00 JP3197600004
FUTURES MARGIN-EURO	0.00
DELL INTL. EMC 5.00% 01/04/2030	0.00 US24703TAM80
ECP TERRA-GEN GROW	0.00
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00 SE0016102115
Futures Margin - AUD	0.00
L&G. GRP. F2V 1/4/2055	0.00 XS3030523644
GEO PARK LTD	0.00 BMG383271050
US TREASURY N/B 4.75% 15/FEB/2045	0.00
NEW ZEALAND LOCAL 4.125% 20/03/20280/03/2028	0.00
SWO_CD_X CDX.NA.HY.43 (4Y) DEFAU 102 160425	0.00
Income Due - CNY	0.00
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.00 AU000000NSR2
MXN BNP PARIBAS A/C	0.00
Outstanding Settlement Payments - CHF	0.00
Outstanding Settlement Receipts - DKK	0.00
US. TSY. NOTE/BON 4.125% 29/02/2032/2032 USD100 H-2032	0.00 US91282CMR96
CLP BNP PARIBAS	0.00
PHP BNP PARIBAS A/C	0.00
BRL BNP PARIBAS A/C	0.00
PLN BNP PARIBAS A/C	0.00
FINABLR PLC	0.00 GB00BJ7HMMW26
FUTURES MARGIN-HKD	0.00
FUTURES MARGIN-CHF	0.00
FEE REBATES	0.00
DANISH KRONE	0.00
KOMMUNALKREDIT AUS 4.25% 01/04/2031/2031 EUR100000	0.00 AT0000A3KDQ3
UNITED STATES TREA 4.25% 15/01/20282028 USD100 AJ-2028	0.00 US91282CMF58

MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT	0.00
TRUSTPEX	
JAPAN GOV. FIVE YE 0.70% 20/09/2029	0.00
US. TSY. NOTE/BOND 4.00% 15/12/2027	0.00
TRY BNP PARIBAS A/C	0.00
ESC MNLEHMAN BRTHRS HLDGRR	0.00
5.250%D011207M020612GL ESCROW	
SWISS FRANC	0.00
Income Due - HKD	0.00
UK. GILT 4.375% 7/3/2030	0.00
Outstanding Settlement Payments - JPY	0.00
JAPAN GOV. THIRTY 0.30% 20/06/2046	0.00
NEW ISRAELI SHEQEL	0.00
KT CORP	0.00 KR7030200000
GERMANY(FEDERAL REPUBLIC) 2.9% BDS 15/08/2056	0.00 DE000BU2D012
EUR0.01 REGS	
MINI TPX IDX 2506 F	0.00
JAPAN GOV. THIRTY 0.70% 20/9/2051	0.00 JP1300721MA9
Income Due - MXN	0.00
MOTOR OIL HELLAS CORINTH REFINERIES SA	0.00 GRS426003000
FUTURES MARGIN-JPY	0.00
POLISH ZLOTY	0.00
CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE	0.00
Acadian Low Volatility Global Equity mandate	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	
MEXICAN PESO	0.00
REGIONAL MGMT ISSUANCE TR 2018-1 AST BACKED NT CLA	0.00 US75907PAA84
144A 3.83% 15/07/2027	
MARLETTE FNDG. TST. 2018-1 1A B 3.19% 15/03/2028	0.00 US57109TAB26
GOLDENTREE LOAN OPPS. X 10A XR FRN 20/07/2031	0.00 US38137PAN06
GOLDENTREE LOAN OPPS. XII 12A XR FRN 21/07/2030	0.00 US38137MAF41
PRUDENTIAL PLC ELECTRONIC ELECTION ENTL DI	0.00 GB00BV0V0321
GAZPROM PJSC-SPON ADR	0.00 US3682872078
GINNIE MAE II POOL 3.50% 20/1/2048	0.00 US36179TQP39
GINNIE MAE II POOL 4.00% 3/20/2045	0.00 US36179Q6Q92
BNP New Zealand Dollar Custodial Account	0.00
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000	0.00 AU3FN0069027
A1-A	
AGENCY MORTGAGE BACKED3.0% 27 JUNE	0.00 US3138M0CZ10
FN BD0946 4.00% 01/06/2046	0.00 US3140F8BQ97
INVESTA EXT FDS MG NT ATF	0.00
FANNIE MAE POOL 3.00% 01/12/2051	0.00 US3140XFX710
FREDDIE MAC POOL 3.00% 01/07/2050	0.00 US3133KJJQ67
CZK BNP PARIBAS A/C	0.00
NK LUKOIL PAO	0.00 US69343P1057
SBERBANK OF RUSSIA DEPOSITARY RECEIPT	0.00 US80585Y3080
FANNIE MAE POOL 2.50% 01/05/2051	0.00 US31418DYY20
FANNIE MAE POOL 3.00% 01/10/2051	0.00 US3140XGRG68
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
MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY	0.00 US6074091090
PHOSAGRO PJSC GDR	0.00 US71922G3083
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00 AU3FN0058145
FANNIE MAE POOL 2.00% 01/02/2051	0.00 US31418DWR96
FANNIE MAE POOL 2.00% 1/6/2036	0.00 US3140XHHK63

FANNIE MAE POOL 2.00% 1/9/2036	0.00 US3140LWEP82
FANNIE MAE POOL 2.00% 01/12/2040	0.00 US31418DU678
FANNIE MAE POOL 2.50% 1/2/2051	0.00 US31418DWS79
FANNIE MAE POOL 2.50% 01/09/2050	0.00 US31418DSJ27
FANNIE MAE POOL 2.50% 1/11/2040	0.00 US3140XDRF54
FANNIE MAE POOL 3.00% 01/12/2050	0.00 US3140X8W459
FANNIE MAE POOL 3.50% 9/1/2046	0.00 US3140FFLC38
FANNIE MAE POOL 4.00% 01/06/2048	0.00 US3140XCPV40
FANNIE MAE POOL 4.00% 01/08/2051	0.00 US3140XMW510
FANNIE MAE POOL 4.00% 01/09/2047	0.00 US31418CPF58
FANNIE MAE POOL 4.00% 1/10/2048	0.00 US3140X8HK66
FANNIE MAE REMICS 66 BD 3.00% 25/09/2047	0.00 US3136AYCS05
FREDDIE MAC POOL 2.00% 01/03/2051USD SD-8134	0.00 US3132DWBB81
FREDDIE MAC POOL 2.00% 01/09/2051USD SD-8166	0.00 US3132DWC872
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 US36179VVS53
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
NOVATEK PJSC	0.00 US6698881090
DARLING INGREDIENTS INC	0.00 US2372661015
RAYONIER INC	0.00 US7549071030
TENABLE HOLDINGS INC	0.00 US88025T1025
RYAN SPECIALTY HOLDINGS ORD SHS CLASS A	0.00 US78351F1075
CONSTELLATION SOFT COM STK NPV TEMP	0.00 CA21037X1345
BEAZLEY P L C	0.00 GB00BYQJ0C66
RIGHTMOVE ORD GBP	0.00 GB00BGDT3G23
GXO LOGISTICS INC	0.00 US36262G1013
RENAISSANCERE HOLDINGS LTD	0.00 BMG7496G1033
UNILEVER PLC GBPO.031111 STK DIV	0.00 NL0015002EF6
ADTALEM GLOBAL EDUCATION INC	0.00 US00737L1035
LAUREATE EDUCATION INC	0.00 US5186132032
STRIDE INC	0.00 US86333M1080
WATTS WATER TECHNOLOGIES INC	0.00 US9427491025
ADVANCED DRAINAGE SYTEMS INC	0.00 US00790R1041
GSK PLC SPON ADS EACH REP 2 ORD SHS	0.00 US37733W2044
ARCADIS NV	0.00 NL0006237562
AZEK COMPANY INC	0.00 US05478C1053
NOMAD FOODS LTD	0.00 VGG6564A1057
VITAL FARMS INC	0.00 US92847W1036
TETRA TECH ORD SHS	0.00 US88162G1031
POPULAR INC COM USD6 POST REV SPLIT	0.00 PR7331747001
AGCO CORP	0.00 US0010841023
NEXTRACKER INC	0.00 US65290E1010
TECNOGLASS INC	0.00 KYG872641009
VODACOM GROUP PTY LTD	0.00 ZAE000132577
ONEMAIN HOLDINGS INC	0.00 US68268W1036
HA SUSTAINABLE INFRASTRUCTURE CAPITAL INC	0.00 US41068X1000
OLD MUTUAL LTD NPV	0.00 ZAE000255360
LANDIS AND GYR GROUP AG	0.00 CH0371153492
INDEPENDENCE REALTY TRUST INC	0.00 US45378A1060
GENUS PLC	0.00 GB0002074580
WAL MART DE MEXICO	0.00 MX01WA000038
MIPS AB	0.00 SE0009216278
SENTINELONE INC	0.00 US81730H1095
MODINE MANUFACTURING CO	0.00 US6078281002
COGNEX CORP COM USD	0.00 US1924221039
GAZTRANSPORT ET TECHNIGAZ SA	0.00 FR0011726835
HOCHTIEF AG	0.00 DE0006070006
FUTURES MARGIN-NZD	0.00
ITALGAS SPA	0.00 IT0005211237

OMEGA HEALTHCARE INVESTORS	0.00 US6819361006
JAPAN ELEVATOR SERVICE HOLDINGS CO LTD	0.00 JP3389510003
SULZER AG	0.00 CH0038388911
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST	0.00 US4281031058
EXELIXIS INC	0.00 US30161Q1040
IMI ORD GBP0.2857	0.00 GB00BGLP8L22
SANWA HOLDINGS CORPORATION	0.00 JP3344400001
RADIAN GROUP INC	0.00 US7502361014
KONINKLIJKE VOPAK NV	0.00 NL0009432491
ATI INC	0.00 US01741R1023
GEDEON RICHTER PLC	0.00 HU0000123096
ARMSTRONG WORLD INDUSTRIES INC	0.00 US04247X1028
EBARA CORP NPV	0.00 JP3166000004
HYUNDAI ELECTRIC ENERGY SYST	0.00 KR7267260008
SUMITOMO FORESTRY CO LTD	0.00 JP3409800004
ACUITY INC	0.00 US00508Y1029
KONECRANES OYJ	0.00 FI0009005870
AXIS CAPITAL HOLDING	0.00 BMG0692U1099
PRIMERICA INC	0.00 US74164M1080
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.00 GB0005405286
UNUMPROVIDENT CORPORATION	0.00 US91529Y1064
BILIBILI INC	0.00 US0900401060
TOKAI HOLDINGS CORP	0.00 JP3552260006
MGIC INVESTMENT CORP	0.00 US5528481030
CARPENTER TECHNOLOGY CORP	0.00 US1442851036
MEITEC CORPORATION NPV	0.00 JP3919200000
SANRIO CO LTD NPV	0.00 JP3343200006
NGK INSULATORS LTD	0.00 JP3695200000
NEXANS SA	0.00 FR0000044448
SWISSQUOTE GROUP HOLDING SA	0.00 CH0010675863
STIFEL FINANCIAL COM USD0.15	0.00 US8606301021
TECHNOLOGY ONE LIMITED	0.00 AU000000TNE8
Outstanding Settlement Receipts - CHF	0.00
mitsui MINING AND SMELTING CO LTD	0.00 JP3888400003
HIMS & HERS HEALTH ORD SHS CLASS A	0.00 US4330001060
SHOWA DENKO KK JPY50	0.00 JP3368000000
NITERRA CO LTD	0.00 JP3738600000
FURUKAWA ELECTRIC NPV	0.00 JP3827200001
FIRST HORIZON CORP	0.00 US3205171057
E INK HOLDINGS INC	0.00 TW0008069006
DEXERIALS CORP	0.00 JP3548770001
Outstanding Settlement Receipts - CAD	0.00
NOK CORP	0.00 JP3164800009
INPOST SA	0.00 LU2290522684
LOTES CO LTD ORD	0.00 TW0003533006
ASIA VITAL COMPONE TWD10	0.00 TW0003017000
HUF BNP PARIBAS A/C	0.00
TAKEON NZD	0.00
ABIOMED INC NPV	0.00 US003CVR0169
CBL CORPORATION LTD TEMP	0.00 NZCBLE0001S6
CFS Finerge & NT overlay	0.00
COP BNP PARIBAS A/C	0.00
GAZPROM NEFT PJSC	0.00 US36829G1076
IDR BNP PARIBAS A/C	0.00
Macquarie Infrastructure Trust (& NT overlay)	0.00
OPTHEA LIMITED OPTION EXPIRING 300626	0.00 AU00000338162
OPTHEA LIMITED ORDINARY FULLY PAID	0.00 AU0000000OPT2
PHOSAGRO PJSC GDR EACH REPR ORD SHS SPON	0.00 US71922G4073
WYNYARD GROUP LTD TEMP	0.00 NZWYNE0001S2
Outstanding Settlement Payments - CAD	0.00
Outstanding Settlement Payments - GBP	0.00
Outstanding Settlement Payments - EUR	0.00
FREDDIE MAC GOLD POOL 4.00% 09/01/2044	0.00 US3132M9BZ64
FREDDIE MAC GOLD POOL 3.00% 12/1/2046	0.00 US3132WJEV96
KRW BNP PARIBAS A/C	0.00

HANG MINI 2504 FUT	0.00
LG ENERGY SOLUTION 5.25% 2/4/2028	0.00
ROMANIAN GOV. INT 5.875% 11/07/2032	0.00 XS3021378032
SPI 200 2506 FUT	0.00
TWD BNP PARIBAS A/C	0.00
CADENT FIN. 5.75% 14/3/2034	0.00 XS2596453014
MYR BNP PARIBAS A/C	0.00
DJ EUR ST50 2506 FU	0.00 DE000C6ZNNN9
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	0.00
SWISS MKT IDX 2506 F	0.00 DE000C6ZNSX7
SWO_CDX CDX.NA.IG.44 (5Y) DEFAU 0.575 2105252I65BYEH4	0.00
ANZ BANK NZ 11AM A/C	0.00
SWO_CDX CDX.NA.IG.44 (5Y) DEFAU 0.725 2105252I65BYEH4	0.00
S&P 500 EMINI 2506 F	0.00
FTSE 100 IDX 2506 FU	0.00 GB00M251VK77
Outstanding Settlement Payments - SGD	0.00
CDS_IX_CCP CDX.NA.HY.39 5%	0.00
20271220CHASUS33ICEEUS2I65BRZH6	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	0.00
RPI USD RCV CPI1D PAY 2.5% 21-MAR-2054	0.00
FUT. AUST 10Y SFE JUN25	0.00
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN	0.00
CHASEBANK N.A. CHASUS33	
FUT JUN 25 SFE 3Y T-BOND	0.00
CDS_IX_CCP ITRAXX AUSTRALIA SERI 1%	0.00
20290620CHASUS33ICEEUS2I668IBO9	
CDS_IX_CCP ITRAXX EUROPE SERIES 1%	0.00
20350620GOLDUS33ICEEUS2I666VDL6	
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF	0.00
COMMERCE TORONTO CA	
BARCLAYS CCP	0.00
CDS_IX_CCP ITRAXX AUSTRALIA SERI 1%	0.00
20300620CHASUS33ICEEUS2I668IBQ4	
Outstanding Settlement Payments - MXN	0.00
CITIGROUP CCP CAD BROKER ACCOUNT	0.00
RPI_CCP EUR RCV CPTFE1D PAY 2.0072% 15-MAR-	0.00
2030CHASUS33LCHCUK	
FUT JUN 25 OSE 10Y JGB	0.00
CANADIAN DOLLAR	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN	0.00
CHASE	
FUT JUN 25 CBT ULT TNOTE	0.00
Outstanding Settlement Payments - HUF	0.00
NYL MSCI EMER 2506 F	0.00
SWO EUR RCV 2.9 PAY EURIB 6M 120625	0.00
SWO USD RCV SOFR 1D PAY 3.4 120925	0.00
Outstanding Settlement Payments - CLP	0.00
Outstanding Settlement Payments - PLN	0.00
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK	0.00
PLC BARCGB5G	
Outstanding Settlement Payments - NZD	0.00
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET	0.00
BOSTON SBOSUS3F	
FUT 06 JUN 25 EURO BUXL BND	0.00
CITIGROUP CCP USD BROKER ACCOUNT	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	0.00
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF	0.00
CANADA ROYCCAT3IMM	
Outstanding Settlement Payments - ZAR	0.00
BNZ NZD COLL	-0.01
Outstanding Settlement Payments - KRW	-0.01
Outstanding Settlement Payments - BRL	-0.01

OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAY	-0.01
FUT 06 JUN 25 EURX EUR-BUND	-0.01
Outstanding Settlement Payments - TWD	-0.01
Outstanding Settlement Payments - USD	-0.01
GOLDMAN SACHS CCP EUR BROKER ACCOUNT	-0.01
CDS_IX_CCP CDX.NA.IG.44 1%	-0.01
20300620GOLDUS33ICEEUS2I65BYEH4	
Outstanding Settlement Payments - CNY	-0.01
Outstanding Settlement Payments - HKD	-0.01
Outstanding Settlement Payments - AUD	-0.02
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	-0.02
WESTPAC NZD COLL	-0.02
OTC CASH COLLATERAL RECEIVABLE FROM USD SBILDEFFXXX	-0.05
31/12/2050	
JPM CCP USD BROKER ACCOUNT	-0.06
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG	-0.08
FRANKFURT	
Outstanding Settlement Payments - DKK	-0.09
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.14
FX POSITIONS	-0.25