

Offer name	New Zealand Defence Force KiwiSaver Scheme	Offer number	OFR10278
Fund name	Moderate fund	Fund number	FND34
Period disclosure applies [dd/mm/yyyy]	31/03/2025		
Asset name	% of fund net assets	Security code	
ROBECO CAP. GROWTH ROBECO GBL. CREDITS INC		4.74 LU1653089133	
Liquidity Identifier		2.62	
HOUSING NEW ZEALAND LTD 120625 3.36 GB		2.09 NZHNZD0625L3	
FISHER & PAYKEL HEALTHCARE CORPORATION L		1.55 NZFAPE0001S2	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY		1.35 NZLGFD008C2	
150425 2.75 GB			
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND		1.22 DU0FSIGLINZ2	
NEW ZEALAND GOVERNMENT 140433 3.50 GB		1.10 NZGOVDT433C9	
AUCKLAND COUNCIL 170425 PNOTE		1.10	
NEW ZEALAND GOVERNMENT 150535 4.50 GB		1.10 NZGOVDT535C1	
NEW ZEALAND GOVERNMENT 150531 1.50 GB		1.05 NZGOVDT531C0	
NEW ZEALAND GOVERNMENT 150437 2.75 GB		1.02 NZGOVDT437C0	
AUCKLAND INTERNATIONAL AIRPORT LTD		0.97 NZAIAE0002S6	
NEW ZEALAND GOVERNMENT 150541 1.75 GB		0.97 NZGOVDT541C9	
NEW ZEALAND GOVERNMENT 150532 2.00 GB		0.97 NZGOVDT532C8	
NEW ZEALAND GOVERNMENT 150536 4.25 GB		0.92 NZGOVDT536C9	
NEW ZEALAND GOVERNMENT 200429 3.0 GB		0.90 NZGOVDT429C7	
INFRATIL LIMITED		0.83 NZIFTE0003S3	
APPLE INC		0.79 US0378331005	
MICROSOFT CORP		0.78 US5949181045	
NEW ZEALAND GOVERNMENT 150427 4.50 GB		0.76 NZGOVDT427C1	
Westpac New Zealand		0.74	
NVIDIA CORP		0.73 US670666G1040	
NEW ZEALAND GOVERNMENT 150534 4.25 GB		0.72 NZGOVDT534C4	
CONTACT ENERGY LIMITED		0.70 NZCENE0001S6	
USD BNP PARIBAS A/C		0.70	
US. TSY. INFL. 0.625% IL 15/1/2026		0.69 US912828N712	
NEW ZEALAND GOVERNMENT 150554 5.00 GB		0.63 NZGOVDT554C2	
AMAZON COM INC		0.61 US0231351067	
NZD BNP PARIBAS A/C		0.55	
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 240425 RCD		0.54	
BANK OF NEW ZEALAND		0.53	
MAINFREIGHT LIMITED		0.52 NZMFTE0001S9	
THE A2 MILK COMPANY LIMITED		0.52 NZATME0002S8	
EBOS GROUP LIMITED		0.51 NZEBOE0001S6	
NEW ZEALAND GOVERNMENT 150528 0.25 GB		0.50 NZGOVDT528C6	
CASH		0.49	
MERIDIAN ENERGY LT NPV		0.49 NZMELE0002S7	
NEW ZEALAND GOVERNMENT 150526 0.50 GB		0.48 NZGOVDT526C0	
META PLATFORMS INC		0.46 US30303M1027	
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND		0.46 NZIIBDT003C0	
ASB BANK LTD 230525 RCD		0.45	
NEW ZEALAND GOVERNMENT 150530 4.50 GB		0.45 NZGOVDT530C2	
UNITED STATES DOLLAR		0.44	
TRANSPower NEW ZEALAND LIMITED 260825 PNOTE		0.44	
TOYOTA FINANCE NEW ZEALAND LTD 290525 PNOTE		0.41	
US. TSY. NOTE/BON 3.875% 30/4/20255 USD BA-2025		0.40 US91282CGX39	
WESTPAC NEW ZEALAND LTD 280525 RCD		0.36	
ASB BANK LTD 040625 RCD		0.36	
WESTPAC NEW ZEALAND LTD 130625 RCD		0.36	
WESTPAC NEWZEALAND LTD 300625 RCD		0.36	

WESTPAC NEW ZEALAND LTD 300925 RCD	0.35
Bank of China	0.35
WESTPAC NEW ZEALAND LTD 150126 RCD	0.35
ASB BANK LTD 310326 RCD	0.35
WESTPAC NEW ZEALAND LTD 310326 RCD	0.35
US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025	0.34 US91282CHD65
SUMMERSET GROUP HOLDINGS LTD	0.33 NZSUME0001S0
NEW ZEALAND GOVERNMENT 150425 2.75 GB	0.32 NZGOVDT425C5
UK. GILT 4.25% 07/12/2027	0.31 GB00B16NNR78
BERKSHIRE HATHAWAY INC - CLASS B	0.30 US0846707026
ALPHABET INC CAP STK CL A	0.29 US02079K3059
RYMAN HEALTHCARE LTD	0.29 NZRYME0001S4
ASB BANK LTD 040625 5.92 TD	0.28
TAIWAN SEMICON MANUFACTURING CO LTD	0.28 TW0002330008
CHINA CONSTRUCT NZ 110925 5.35 TD	0.28
CHINA CONSTRUCT NZ 281125 4.80 TD	0.28
TENCENT HLDGS LIMITED	0.27 KYG875721634
HAMILTON CITY COUNCIL 050525 PNOTE	0.27
FREIGHTWAYS GROUP LTD	0.27 NZFREE0001S0
ASB BANK LTD 250725 RCD	0.27
MASTERCARD INC - CLASS A	0.26 US57636Q1040
ASB BANK LTD 200126 4.12 TD	0.25
FLETCHER BUILDING LTD	0.25 NZFBUE0001S0
US. TSY. NOTE/BON 4.625% 30/6/20252025 USD1000 BD-2025	0.24 US91282CHL81
Accruals	0.24
US. TSY. NOTE/BOND 3.50% 15/9/2025025 USD1000 AS-2025	0.22 US91282CFK27
DUNEDIN CITY TREASURY 120525 PNOTE	0.22
US TREASURY N/B 4.5% 31/MAR/2026	0.21 US91282CKH33
MERCURY NZ LIMITED	0.21 NZMRPE0001S2
SPARK NEW ZEALAND LIMITED	0.21 NZTELE0001S4
SAP AG	0.21 DE0007164600
WELLTOWER INC	0.21 US95040Q1040
NETFLIX INC	0.20 US64110L1061
PORT OF TAURANGA LTD	0.20 NZPOTE0003S0
US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100	0.20 US912810EV62
ITALY BUONI POLIEN 1.65% 01/03/2032	0.20
CHORUS LIMITED ORDINARY FULLY PAID	0.20 NZCNU0001S2
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 270525 TBILL	0.20
EQUINIX INC COM	0.19 US29444U7000
DUNEDIN CITY TREASURY 240425 PNOTE	0.19
KIWIBANK LTD 211125 4.45 TD	0.18
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.18 NZAPTE0001S3
CHRISTCHURCH CITY HOLDINGS LIMITED 170425 PNOTE	0.18
RABOBANK NEW ZEALAND LTD 160425 RCD	0.18
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.18 NZHNZD0001L7
TOYOTA FINANCE NEW ZEALAND LTD 020525 PNOTE	0.18
CHRISTCHURCH CITY HOLDINGS LIMITED 200525 PNOTE	0.18
WELLINGTON REGIONAL COUNCIL 210525 PNOTE	0.18
RABOBANK NEW ZEALAND LTD 200226 RCD	0.17
GREATER WELLINGTON REGIONAL COUNCIL 130625 PNOTE	0.17
ELEVANCE HEALTH INC	0.17 US0367521038
HCA HEALTHCARE INC	0.17 US40412C1018
UNITED STATES TREA 3.50% 30/09/2026	0.17 US91282CLP40
US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.16 US912810UD80
DUNEDIN CITY TREASURY 170625 PNOTE	0.16
THE CIGNA GROUP	0.15 US1255231003
AUTOMATIC DATA PROC.	0.15 US0530151036
US. TSY. NOTE/BON 4.875% 31/10/20288	0.15
US TREASURY N/B 3.0% 15/JUL/2025	0.15

LVMH MOET HENNESSY VUITTON SE	0.15	FR0000121014
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.15	US912828YS30
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.15	US7960508882
WELLINGTON CITY COUNCIL 180825 PNOTE	0.14	
NOVO NORDISK ORD SHS CLASS B	0.14	DK0062498333
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.14	NZLGFD014C0
150426 1.50 GB		
TESLA INC	0.14	US88160R1014
US TREASURY N/B 2.75% 15/AUG/2032	0.14	US91282CFF32
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.14	NZIIBDT002C2
ARTHUR J GALLAGHER CO	0.13	US3635761097
ALPHABET INC CAP CL C	0.13	US02079K1079
INTACT FINANCIAL CORPORATION	0.13	CA45823T1066
QUALCOMM INC	0.13	US7475251036
LOWE'S COS INC	0.13	US5486611073
BROADCOM ORD SHS	0.13	US11135F1012
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-	0.13	US91282CKK61
2026		
REPUBLIC OF POLA FRN IL 25/08/2036	0.13	
ASML HOLDING NV	0.12	NL0010273215
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.12	DE000BU22023
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.12	NZLGFD0009C0
140433 3.50 GB		
SCHWAB (CHARLES) CORP	0.12	US8085131055
JP MORGAN CHASE & CO	0.12	US46625H1005
KONINKLIJKE AHOLD DELHAIZE NV	0.12	NL0011794037
ITALY BUONI POLIEN 3.85% 15/09/2026	0.12	IT0005556011
US. TSY. INFL. 1.875% IL 15/07/2034.875% 15/07/2034	0.12	US91282CLE92
BNP PARIBAS NOMINEES	0.11	
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.11	JP1400171Q50
AMERIPRISE FINANCIAL INC	0.11	US03076C1062
UNION PACIFIC CORP	0.11	US9078181081
BUNDESSCHATZANWEIS 2.00% 10/12/2026	0.11	DE000BU22072
INDONESIA TSY. BD. 6.50% 15/02/2031	0.11	IDG000015207
SINGAPORE GOV. BD 2.875% 01/07/2029	0.11	SG3263998209
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.11	CH0012032048
CONSTELLATION SOFTWARE COM	0.11	CA21037X1006
RESMED INC	0.11	US7611521078
DUNEDIN CITY TREASURY 070425 PNOTE	0.11	
VICI PROPERTIES INC	0.11	US9256521090
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.11	NZIIBDT004C8
TAUPO DISTRICT COUNCIL 300725 PNOTE	0.11	
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.11	
PROLOGIS INC COM	0.11	US74340W1036
AMPHENOL ORD SHS CLASS A	0.10	US0320951017
ISRAEL GOVERNMENT 2.80% 29/11/2052	0.10	IL0011840761
CSX CORP COM	0.10	US1264081035
Cash Adjustment	0.10	
NEWMONT CORP	0.10	US6516391066
ISHARES MSCI SAUDI ARABIA ETF	0.10	US46434V4234
AMERICAN EXPRESS USD	0.10	US0258161092
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.10	JP1051661Q33
ALIBABA GROUP HOLDING LTD	0.10	KYG017191142
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.10	JP1201631HC6
GOODMAN GROUP	0.10	AU000000GMG2
SONY CORP	0.10	JP3435000009
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.10	JP1400161P53
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.10	US912810SW99
KROGER CO COM	0.10	US5010441013
CSL LIMITED	0.10	AU000000CSL8
FINECOBANK BANCO FINECO SPA	0.10	IT0000072170
APPLIED MATERIALS US	0.09	US0382221051
SINGAPORE GOV. BD 2.875% 01/09/2030	0.09	
SOFTBANK GROUP CORP	0.09	JP3436100006

MTU AERO ENGINES AG	0.09 DE000A0D9PT0
HEWLETT PACKARD CO	0.09 US40434L1052
GLOBE LIFE INC	0.09 US37959E1029
CHINA CONSTRUCTION BANK NZ LTD 090226 FRN	0.09 NZCCBDT014C9
AUTOZONE INC	0.09 US0533321024
ROPER TECHNOLOGIES INC	0.09 US7766961061
ZOETIS INC	0.09 US98978V1035
MEITUAN	0.09 KYG596691041
INTESA SANPAOLO SPA	0.09 IT0000072618
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.09
UNITEDHEALTH GROUP INC COM STK	0.09 US91324P1021
INTEREST RATE SWAPS	0.08
SAMSUNG ELECTRONICS CO LTD	0.08 KR7005930003
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.08 US91282CBJ99
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.08 NZGOVDT551C8
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.08 JP1300791P79
MERCADOLIBRE INC	0.08 US58733R1023
NORWAY GOV. BD. 1.375% 19/08/2030	0.08
PERFORMANCE FOOD GROUP CO	0.08 US71377A1034
COMPASS GROUP ORD	0.08 GB00BD6K4575
AUCKLAND COUNCIL 070525 PNOTE	0.08
PUBLIC STORAGE	0.08 US74460D1090
KIWI PROPERTY GROUP LIMITED	0.08 NZKPGEO001S9
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.08
BOOKING HLDGS INC COM	0.08 US09857L1089
MOLINA HEALTHCARE INC	0.08 US60855R1005
LONZA AG - REG	0.08 CH0013841017
LILLY (ELI) & CO USD	0.08 US5324571083
RIO TINTO LIMITED	0.08 AU000000RIO1
GOLDMAN SACHS GROUP INC.	0.08 US38141G1040
ADOBE INC COM	0.08 US00724F1012
AIA GROUP LTD	0.08 HK0000069689
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.08 JP1103711P74
GOODMAN PROPERTY TRUST	0.08 NZCPTE0001S9
WASTE CONNECTIONS COM NPV	0.08 CA94106B1013
TRANSPower NEW ZEALAND LTD 040925 1.735 GB	0.08 NZTRPD0070L9
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.08
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150530 4.5 GB	0.08 NZLGFD020C7
MEXICAN BONOS 7.75% 13/11/2042	0.08 MX0MGO0000R8
VERISK ANALYTICS I COM	0.08 US92345Y1064
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.08 US912810SL35
HDFC BANK LTD	0.08 US40415F1012
SKYCITY ENTERTAINMENT GROUP LIMITED	0.08 NZSKCE0001S2
ENGIE	0.07 FR0010208488
AVALONBAY COMMUNITIES INC	0.07 US0534841012
TJX COS INC	0.07 US8725401090
VISA INC - A	0.07 US92826C8394
PINDUODUO INC	0.07 US7223041028
GENTRACK GROUP LIMITED ORDINARY SHARES	0.07 NZGTKE0002S9
GARTNER INC CL-A	0.07 US3666511072
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.07 AU0000018442
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.07 NZGOVDT429C7
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.07 US912810TT51
GS. GRP. F2F 22/04/2032	0.07 US38141GYB49
US. TSY. NOTE/BON 4.375% 31/07/2026	0.07 US91282CLB53
ITOCHU CORP JPY	0.07 JP3143600009
UNITED PARCEL SERVICE - B	0.07 US9113121068
RECKITT BENCKISER GROUP PLC	0.07 GB00B24CGK77
MACQUARIE GROUP LTD	0.07 AU000000MQG1
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.07 IT0005534141
US. TSY. INFL. 2.125% IL 15/02/2041	0.07 US912810QP66
UBER TECHNOLOGIES INC	0.07 US90353T1007

MCKESSON CORP	0.07 US58155Q1031
SERKO LTD	0.07 NZSKOE0001S7
HOME DEPOT INC	0.07 US4370761029
FAIR ISAAC CORPORATION	0.07 US3032501047
LINDE PLC	0.06 IE000S9YS762
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M BONOS	0.06
SPOTIFY TECHNOLOGY COM	0.06 LU1778762911
SIMON PROPERTY GROUP INC USD	0.06 US8288061091
SCHNEIDER ELECTRIC SE	0.06 FR0000121972
MEXICAN BONOS 8.00% 07/11/2047	0.06 MX0MGO000102
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.06 US91282CGP05
SHOPIFY INC COM NPV CL A	0.06 CA82509L1076
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.06
SCALES CORP LTD	0.06 NZSCLE0002S8
VENTAS INC	0.06 US92276F1003
INVESTOR AB SER B NPV	0.06 SE0015811963
EXXON MOBIL CORPORATION	0.06 US30231G1022
US TREASURY N/B 4.25% 30/JUN/2029	0.06 US91282CKX82
SPAIN GOV. BD. 0.50% 30/04/2030	0.06 ES0000012F76
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.06 NZHNZD0008L2
STANDARD CHARTERED	0.06 GB0004082847
AGREE REALTY CORP	0.06 US0084921008
APPLOVIN CORP	0.06 US03831W1080
INTUITIVE SURGICAL INC	0.06 US46120E6023
NASDAQ INC	0.06 US6311031081
SES FDR	0.06 LU0088087324
EQUITY RESIDENTIAL	0.06 US29476L1070
NEW ZEALAND GOV. 1.75% 15/5/2041	0.06 NZGOVDT541C9
INVITATION HOMES INC	0.06 US46187W1071
US. TSY. NOTE/BON 0.625% 15/5/2030	0.06
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.06 US91282CAU53
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.06 DE000BU2Z031
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.06 AU0000097495
LASERTEC CORP NPV	0.06 JP3979200007
THE WALT DISNEY CO	0.06 US2546871060
US TREASURY N/B 4.12% 15/NOV/2032	0.06 US91282CFV81
ATMOS ENERGY CORP	0.05 US0495601058
RABOBANK NEDERLA 160625 FRN	0.05 NZRABDT019C3
BOSTON SCIENTIFIC CORP COM USD	0.05 US1011371077
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.05 MYBMX1100044
BANCO BICAYA ARGENTARIA SA	0.05 ES0113211835
COMCAST CORP	0.05 US20030N1019
SEA LTD	0.05 US81141R1005
SHIMANO INC	0.05 JP3358000002
NATIONAL GRID	0.05 GB00BDR05C01
COLOMBIAN TES 6.00% 28/4/2028	0.05 COL17CT02914
PTC INC	0.05 US69370C1009
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFERRED	0.05 AU000000TLX2
MS. F2F 28/4/2032	0.05 US6174468X01
BANK OF NOVA SCOTIA/ F2F 14/2/20314/02/2031	0.05 US06418GAQ01
SEVERN TRENT PLC	0.05 GB00B1FH8J72
NETHERLANDS GOV. B 2.50% 15/01/2033	0.05 NL0010071189
AERCAP HOLDINGS NV	0.05 NL0000687663
BANK OF AMERICA CORPORATION	0.05 US0605051046
FORTINET INC COM	0.05 US34959E1091
MITSUBISHI ESTATE	0.05 JP3899600005
EDP SA	0.05 PTEDP0AM0009
XERO LIMITED ORDINARY FULLY PAID	0.05 NZXROE0001S2
NORWAY GOV. BD. 1.50% 19/02/2026	0.05 NO0010757925
KEYENCE CORP NPV	0.05 JP3236200006
TRANSUNION	0.05 US89400J1079

BP P.L.C	0.05 GB0007980591
COSTCO WHOLESALE CORP	0.05 US22160K1051
CLEAN HARBORS INC	0.05 US1844961078
DOORDASH INC	0.05 US25809K1051
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.05 NO0010930522
CADENCE DESIGN SYSTEMS INC	0.05 US1273871087
PEPSICO INC CAP 2/3	0.05 US7134481081
ICON PLC	0.05 IE0005711209
INTERMEDIATE CAPITAL GROUP PLC	0.05 GB00BYT1DJ19
MOTOROLA SOLUTIONS INC	0.05 US6200763075
PROCTER & GAMBLE COMPANY	0.05 US7427181091
SINGAPORE TELECOMM NPV B/L 100	0.05 SG1T75931496
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.05 NZHNZD0935L6
NETHERLANDS GOV. B 0.25% 15/07/2029	0.05 NL0013332430
VISTA GROUP INTERNATIONAL LTD	0.05 NZVGLE0003S1
JOHNSON & JOHNSON COM	0.05 US4781601046
ELECTROCOMPONENTS PLC	0.05 GB0003096442
BANCO SANTANDER 5.439% 15/07/2031	0.05 US05964HBG92
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.05 US91282CDY49
AMERICAN HEALTHCARE REIT ORD SHS	0.05 US3981823038
UK. GILT 1.75% 7/9/2037	0.05 GB00BZB26Y51
BRENNTAG SE	0.05 DE000A1DAHHO
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.05 US9128286T26
ESSEX PROPERTY TRUST INC	0.05 US2971781057
SPAIN GOV. BD. 1.85% 30/07/2035	0.05 ES0000012E69
FAST RETAILING CO LTD	0.05 JP3802300008
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.05 JP1201111968
INTERCONTINENTAL HOTELS GROUP PLC	0.04 GB00BHJYC057
AFLAC INC	0.04 US0010551028
CISCO SYSTEMS INC	0.04 US17275R1023
KEPPEL DC REIT UNITS	0.04 SG1AF6000009
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.04 NZGOVDT530C2
T MOBILE US INC COM	0.04 US8725901040
ADYEN NV	0.04 NL0012969182
XIAOMI CORP	0.04 KYG9830T1067
ABBVIE INC COM	0.04 US00287Y1091
CLOUDFLARE INC	0.04 US18915M1071
Income Due - NZD	0.04
BUNDESobligation 2.10% 12/04/2029.01 .189	0.04 DE000BU25026
UK. GILT 4.25% 31/07/2034	0.04 GB00BQC82C90
NAPIER PORT HOLDINGS LTD	0.04 NZNPHE0005S2
RHEINMETALL AG	0.04 DE0007030009
FIRST INDUSTRIAL REALTY TRUST	0.04 US32054K1034
SOCIETE GENERALE SA	0.04 FR0000130809
ORACLE CORP	0.04 US68389X1054
NORWAY GOV. BD. 2.00% 26/04/2028	0.04 NO0010821598
AT & T INC	0.04 US00206R1023
INDUSTRIAL AND COMMERCIAL BANK OF CHINA NZD 260525	0.04 NZICBDT010C1
FRN	
SALESFORCE INC	0.04 US79466L3024
KINROSS GOLD CORP	0.04 CA4969024047
COPART INC	0.04 US2172041061
DIGITAL REALTY TRUST INC	0.04 US2538681030
ATLASSIAN CL A ORD	0.04 US0494681010
MERCK & CO INC NEW COM	0.04 US58933Y1055
JPM. CHASE F2F 4/2/2032	0.04 US46647PBX33
FISERV INC COM	0.04 US3377381088
CITIBANK COLAT	0.04
INDONESIA TSY. BD. 7.50% 15/06/2035	0.04 IDG000013509
BHP GROUP LIMITED ORDINARY FULLY PAID	0.04 AU000000BHP4
HILTON WORLDWIDE H COM	0.04 US43300A2033
AMERICAN TWR REIT INC	0.04 US03027X1000
CHINA CONSTRUCTION BANK	0.04 CNE1000002H1
US. TSY. NOTE/BON 4.125% 31/07/20312031	0.04 US91282CLD10

MEXICAN BONOS 7.75% 23/11/2034	0.04 MX0MGO0000U2
MITSUBISHI UFJ FINL. F2V 17/4/2035.426% 17/04/2035	0.04 US606822DF83
SUN COMMUNITIES INC	0.04 US8666741041
JP MORGAN COLAT	0.04
KREDITANSTALT FUER 2.75% 01/10/2027	0.04 DE000A383B10
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-2031	0.04 US91282CLJ89
UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-2031	0.04 US91282CKW00
MEXICAN BONOS 8.50% 18/11/2038	0.04 MX0MGO0000J5
Outstanding Settlement Receipts - USD	0.04
OLD DOMINION FREIGHT LINE INC	0.04 US6795801009
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.04 JP1103471H66
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.04 FR001400OHF4
NZ EXCHANGE LTD	0.04 NZNZXE0001S7
MEXICAN BONOS 7.50% 3/6/2027MXN M BONOS	0.04 MX0MGO0000D8
TANGER INC	0.04 US8754651060
DASSAULT AVIATION EURO.80 (POST SUBDIVISION)	0.04 FR0014004L86
UNITED STATES TRE 3.625% 30/09/2031/2031 USD Q-2031	0.04 US91282CLM19
US. TSY. NOTE/BON 4.375% 30/11/2028	0.04 US91282CJN20
CREDIT SUISSE GRP. F2F 1/3/2029	0.04 CH1214797172
NU HOLDINGS LTD	0.04 KYG6683N1034
EXELON CORPORATION	0.04 US30161N1019
BEIGENE LTD	0.04 US07725L1026
SUMITOMO REALTY & DEVELOPMENT CO	0.04 JP3409000001
MEDIATEK INC	0.04 TW0002454006
AXA	0.04 FR0000120628
EURO	0.04
SSE PLC	0.04 GB0007908733
COCA COLA CO USD	0.04 US1912161007
CONSOLIDATED EDISON INC COM	0.04 US2091151041
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.04 US91282CGQ87
EDISON INTERNATIONAL	0.04 US2810201077
HOULIHAN LOKEY INC	0.03 US4415931009
COUPANG INC COM CL A SHS ORD	0.03 US22266T1097
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.03 US655844CU03
HERMES INTERNATIONAL	0.03 FR0000052292
MS. F2F 21/4/2034	0.03 US61747YFE05
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.03 JP1400141M51
BANK OF AMERICA F2F 20/12/2028	0.03 US06051GHD43
SILGAN HOLDINGS INC	0.03 US8270481091
NORDIC INVESTMENT BANK 070725 0.75 GB	0.03 NZNIBDT012C4
US. TSY. NOTE/BON 3.875% 31/12/2027	0.03 US91282CGC91
SEEK LIMITED	0.03 AU000000SEK6
COLOMBIAN TES 7.25% 18/10/2034	0.03 COL17CT03615
CHEVRON CORP	0.03 US1667641005
NEXTDC LIMITED ORDINARY FULLY PAID	0.03 AU000000NXT8
ACCENTURE PLC	0.03 IE00B4BNMY34
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.03 CA135087Q236
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.03 NZIIBDT005C5
BYD CO LTD	0.03 CNE100000296
SERVICE CORPORATION INTERNATIONAL	0.03 US8175651046
ASIAN DEV. BANK 2.80% 15/01/203200 1712-00-1	0.03 XS2974146156
VERIZON COMMUNICATIONS	0.03 US92343V1044
POSTS ITALIANE SPA	0.03 IT0003796171
NEW ZEALAND GOV. B 4.25% 15/05/2034	0.03 NZGOVDT534C4
MARRIOTT INTL. MD 5.50% 15/04/2037	0.03 US571903BU68
UNICREDIT 2.569% 22/9/2026	0.03 US904678AU32
IQVIA HOLDINGS INC	0.03 US46266C1053
TERNA SPA	0.03 IT0003242622
SNAM SPA	0.03 IT0003153415
BANK OF AMERICA F2F 15/09/2034/09/2034 USD1000 N	0.03 US06051GLU12

UNITED UTILITIES GROUP PLC	0.03 GB00B39J2M42
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
LEG IMMOBILIEN SE	0.03 DE000LEG1110
TOKYO ELECTRON LTD JPY	0.03 JP3571400005
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
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000	0.03 US912810UA42
BONDS05/2054	
NESTLE SA	0.03 CH0038863350
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.03 US91282CHT18
ASHTED GROUP PLC	0.03 GB0000536739
AUCKLAND COUNCIL 100725 2.013 GB	0.03 NZAKCDT484C5
INTUIT INC	0.03 US4612021034
BP CAP. MKTS. BP CAP. MKTS. F2V PERP	0.03 XS2940455897
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.03 NZGOVDT433C9
MCDONALD'S CORP	0.03 US5801351017
GS. GRP. F2F 25/4/2035	0.03 US38141GA955
WORKDAY INC	0.03 US98138H1014
BROADCOM INC 4.35% 15/02/2030	0.03 US11135FCB58
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.03 US91282CHK09
GETLINK SE	0.03 FR0010533075
PINNACLE WEST CAPITAL	0.03 US7234841010
COLGATE PALMOLIVE	0.03 US1941621039
AVIVA ORD	0.03 GB00BPQY8M80
SERVICENOW INC	0.03 US81762P1021
NIPPON PROLOGIS REIT INC	0.03 JP3047550003
GS. GRP. F2F 23/04/2029	0.03 US38141GWV21
TRADE DESK INC	0.03 US88339J1051
US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-	0.03 US91282CKQ32
2034	
4.50% 15/04/2027	0.03 NZGOVDT427C1
ACADIA REALTY TRUST	0.03 US0042391096
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.03 DE0001135432
SKY NETWORK TELEVISION LTD	0.03 NZSKTE0001S6
RAIFFEISEN BANK INTL 7.37% 20/DEC/2032	0.03 XS2534786590
DANSKE BANK 1.50% 2/9/2030	0.03 XS2225893630
PORTLAND GENERAL ELECTRIC COMPANY	0.03 US7365088472
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.03 DE0001102580
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.03 US9128283F58
UNION PACIFIC 5.10% 20/02/2035	0.03 US907818GG79
BNP PARIBAS F2V 31/03/2032EGS	0.03 FR0014009HA0
CHUBB INA HLDGS. 5.00% 15/03/2034	0.03 US171239AK24
COLOMBIAN TES 7.50% 26/08/2026	0.03 COL17CT02625
GPT GROUP	0.03 AU000000GPT8
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.03 MX0MGO0001E4
WELLS FARGO & COMPANY	0.03 US9497461015
LIFE360 INC	0.03 AU0000045098
ROBLOX CORPORATION COM CL A ORD SHS	0.03 US7710491033
PG AND E CORP	0.03 US69331C1080
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.03 MX0MGO0000H9
US TREASURY N/B 4.0% 15/NOV/2042	0.03 US912810TM09
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.03 US91282CBS98
NATWEST GROUP PLC ORD	0.03 GB00BM8PJY71
MIZUHO FINANCIAL GROUP 1.55% 09/JUL/2027	0.03 US60687YBS72
GOLDMAN SACHS CCP USD BROKER ACCOUNT	0.03
BPCE F2F 18/01/2027VAR DTD 5.975 18/01/2027	0.03 US05583JAN28
BANK OF AMERICA F2F 23/07/2030	0.03 US06051GHV41
ABBOTT LABS	0.03 US0028241000
US TREASURY N/B 3.37% 15/MAY/2033	0.03 US91282CHC82
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.03 US4592001014

WABTEC STP 15/09/2028	0.03 US960386AM29
MITSUI FUDOSAN CO	0.03 JP3893200000
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.03 US91282CLF67
FUTURE MARGINS-USD	0.03
SAMSARA INC	0.03 US79589L1061
SANTANDER UK GROUP HLDGS 6.83% 21/NOV/2026	0.03 US80281LAS43
PRUDENTIAL PLC	0.03 GB0007099541
MERLIN PROPERTIES SOCIMI SA	0.03 ES0105025003
AEGON LTD AMER REGD CERT1 SH EUR0.12	0.03 US0076CA1045
AMERICAN HONDA FIN 3.95% 3/19/2032	0.03 XS3032019476
CITIGROUP F2F 25/01/2033	0.03 US17327CAQ69
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.03 US912810TL26
PFIZER INV. ENTS. 5.34% 19/05/2063	0.03 US716973AH54
US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026	0.03 US91282CLH24
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.03 AU0000274706
AA BD. 5.50% 31/07/2027	0.03 XS2106054443
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.03 US91282CCH25
MARSH & MCLENNAN C 5.40% 15/03/2055	0.03 US571748CD26
ALLIANZ SE-REG	0.03 DE0008404005
COCA-COLA 5.20% 14/01/2055	0.03 US191216DZ03
BROADCOM 3.137% 15/11/2035	0.03 US11135FBP53
GE AEROSPACE	0.03 US3696043013
US TREASURY N/B 2.87% 15/MAY/2032	0.03 US91282CEP23
ENBRIDGE 5.625% 5/4/2034	0.03 US29250NCC74
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.03 US912810QB70
CHARTER HALL GROUP	0.03 AU000000CHCO
TYSON FOODS INC CLASS A	0.03 US9024941034
UNITED KINGDOM GIL 1.25% 31/7/2051	0.03 GB00BLH38158
NOVARTIS AG	0.03 CH0012005267
SHELL PLC ORD EUR0.07	0.03 GB00BP6MXD84
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.03 US91282CJZ59
US. TSY. NOTE/BON 0.625% 15/8/2030	0.03 US91282CAE12
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.03 US91282CHZ77
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.03 NZGOVDT528C6
JD.COM INC	0.03 KYG8208B1014
US TREASURY N/B 4.0% 31/OCT/2029	0.03 US91282CFT36
OMV AG	0.03 AT0000743059
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.03 US91282CBL46
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.03 US91282CDJ71
CAIXABANK F2F 13/09/2027	0.03 US12803RAB06
CISCO SYS. 4.95% 24/02/2032	0.03 US17275RBY71
JPM. CHASE F2F 22/04/2030	0.03 US46647PEG72
VITAL HEALTHCARE PROPERTY TRUST	0.03 NZCHPE0001S4
RLGH FINANCE BERMU 8.25% 17/07/2031	0.03 XS2845154124
EUR BNP PARIBAS A/C	0.02
EVERSOURCE ENERGY 5.50% 01/01/2034	0.02 US30040WAX65
MIZUHO FINANCIAL GRO F2V 13/05/2036	0.02 US60687YDJ55
WEICHOW MOUTAI CO LTD	0.02 CNE0000018R8
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.02 US91282CDL28
NETSTREIT CORP	0.02 US64119V3033
CVS HEALTH 5.05% 25/03/2048	0.02 US126650CZ11
PUBLIC SERV. ENT. 6.125% 15/10/203315/10/2033 USD1000	0.02 US744573AX43
BANK OF CHINA LTD HK	0.02 CNE1000001Z5
MEXICAN BONOS 7.75% 29/05/2031	0.02 MX0MGO0000P2
CELLNEX TELECOM SA	0.02 ES0105066007
GS. GRP. F2F 24/02/2028	0.02 US38141GZK39
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
KITE REALTY GROUP COM	0.02 US49803T3005
NORFOLK SOUTHERN CORP USD	0.02 US6558441084
UK. GILT 0.875% 22/10/2029	0.02 GB00BJMHB534
AUSTRALIAN GOVERN 4.25% 21/04/2026	0.02 AU000XCLWAI8
CANADIAN GOV. BD. 2.25% 01/06/2025	0.02 CA135087D507
EUROGRID 3.732% 18/10/2035	0.02 XS2919680236
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
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.02 MYBMS1900047
US TREASURY N/B 3.5% 15/FEB/2033	0.02 US91282CGM73
EXELON 5.60% 15/03/2053	0.02 US30161NBL47
DANAHER CORP	0.02 US2358511028
KINROSS GOLD CORP 4.5% 15/07/2027	0.02 US496902AQ09
TARGET 4.50% 15/09/2034	0.02 US87612EBS46
AMCOR PLC CDI	0.02 AU000000AMC4
ASTRAZENECA PLC	0.02 GB0009895292
SUN HUNG KAI PROPERTY HKD	0.02 HK0016000132
KIMCO REALTY OP LL 4.85% 01/03/2035	0.02 US49447BAB99
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.02 US912810TZ12
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.02 US91282CJJ18
CADILLAC FAIRVIEW PRP TR 2.5% 15/OCT/2031	0.02 US68327LAD82
HSBC HOLDINGS PLC	0.02 GB0005405286
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
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.02 CNE1000003G1
SK HYNIX INC	0.02 KR7000660001
AENA SME S.A.	0.02 ES0105046009
TAIWAN SEMICONDUCT MANUFACTURING USD	0.02 US8740391003
DEUTSCHE TELEKOM AG DEM	0.02 DE0005557508
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
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.02 US912810PT97
ALD 4.375% 23/11/2026	0.02 FR001400M8T2
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
DATADOG INC	0.02 US23804L1035
THERMO FISHER SCIENTIFIC INC	0.02 US8835561023
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.02 BE0002939206
DEXCOM INC	0.02 US2521311074
SANOFI SA	0.02 FR0000120578
BNP PARIBAS SA	0.02 FR0000131104
DEUTSCHE BANK AG 4.0% 24/JUN/2032	0.02 DE000DL19WN3
P3 GRP. SARL 4.00% 19/04/2032	0.02 XS2901491261
BRIXMOR OPERATING 4.05% 1/7/2030	0.02 US11120VAJ26
ALLSTATE CORP	0.02 US0200021014
VOLKSWAGEN BANK GMBH FIXED 2.5% 31/07/2026	0.02 XS1944390597
INDONESIA TSY. BD 8.375% 15/09/2026	0.02 IDG000009507
BP CAPITAL MARKETS 3.36% 12/09/2031	0.02 XS2902720171
HONG KONG EXCHANGE & CLEAR	0.02 HK0388045442
CHENIERE ENERGY PA 5.75% 15/8/2034	0.02 US16411QAS03
MONCLER SPA	0.02 IT0004965148
US. TSY. NOTE/BOND 0.25% 31/5/2025	0.02 US912828ZT04
US. TSY. NOTE/BON 1.625% 15/08/2029	0.02 US912828YB05
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.02 US912828ZS21

CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.02 CNE100003662
SUEZ SACA 5.00% 3/11/2032000 REGS	0.02 FR001400DQ92
WEA FINANCE LLC 2.87% 15/01/2027	0.02 US92928QAH11
IBERDROLA INTL. IBERDROLA INTL. F2V PERP	0.02 XS2295335413
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.02 US37045XDW39
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.02 BE0000304130
CINTAS CORP	0.02 US1729081059
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.02 US91282CBQ33
JPM. CHASE F2F 23/10/2034	0.02 US46647PDY97
CITIGROUP F2F 13/02/2030	0.02 US172967PF20
BANK OF AMERICA F2F 21/07/2032	0.02 US06051GKA66
BANCO SANTANDER CENTRAL HISP	0.02 ES0113900J37
PALANTIR TECHNOLOGIES INC	0.02 US69608A1088
FMC 5.65% 18/05/2033	0.02 US302491AX31
UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053	0.02 US91324PES74
US. TSY. NOTE/BON 2.625% 15/02/2029	0.02 US9128286B18
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.02
GOLDMAN SACHS	
VOLKSWAGEN AG	0.02 US9286626000
WESTPAC BANKING CORPORATION	0.02 AU000000WBC1
AEP TEXAS 5.40% 01/06/2033	0.02 US00108WAR16
SIEMENS AG NPV EUR	0.02 DE0007236101
ROYAL GOLD INC COM USD0.01	0.02 US7802871084
RYMAN HOSPITALITY PROPERTIES INC	0.02 US78377T1079
HSBC HOLDINGS PLC F2F 17/08/2029	0.02 US404280CV97
US. TSY. NOTE/BON 4.625% 15/02/2035/2035 USD100 B-2035	0.02 US91282CMM00
BLACKSTONE PROP. P 1.00% 20/10/2026	0.02 XS2398745922
CP ALL PCL NVDR	0.02 TH0737010R15
STOCKLAND	0.02 AU000000SGP0
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
US TREASURY N/B 1.25% 30/04/2028	0.02 US91282CBZ32
ELIA GROUP SA/NV	0.02 BE0003822393
JAPAN GOV. FIVE YE 0.10% 20/09/2025	0.02 JP1051451LA6
AAREAL BANK F2V 12/12/2034	0.02 DE000AAR0439
NOMURA HLDGS. 2.172% 14/07/20281000	0.02 US65535HAY53
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
US TREASURY N/B 4.12% 30/NOV/2029	0.02 US91282CMA61
DIGITALBRIDGE GROU COM	0.02 US25401T6038
US. TSY. NOTE/BON 1.375% 31/10/2028	0.02 US91282CDF59
Outstanding Settlement Receipts - HKD	0.02
US. TSY. NOTE/BOND 4.00% 15/11/2027	0.02 US91282CLX73
AFRICAN DEVELOPMEN 3.50% 18/09/2029	0.02 US00828EFD67
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.02 US91282CCY57
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
ENI SPA	0.02 IT0003132476
CNY BNP PARIBAS A\C	0.02
FAIRFAX FINANCIAL 6.00% 7/12/2033	0.02 US303901BN18
PROGRESSIVE CORP	0.02 US7433151039
AMGEN INC	0.02 US0311621009
HSBC HLDGS. F2F 09/03/2034	0.02 US404280DV88
BARCLAYS F2V 14/11/2032	0.02 XS2552367687
UNITED STATES TREA 2.00% 15/8/2025	0.02 US912828K742
MILLICOM INTERNATIONAL CELLULAR SA	0.02 LU0038705702
AIB GROUP PLC	0.02 IE00BF0L3536
TOYOTA MOTOR CORP	0.02 JP3633400001

CONSTELLATION BRANDS INC-A	0.02 US21036P1084
ADVANCED MICRO DEV	0.02 US0079031078
HYATT HOTELS CORP-CL A	0.02 US4485791028
US. TSY. NOTE/BON 1.625% 15/2/2026	0.02 US912828P469
TEXAS INSTRUMENTS	0.02 US8825081040
SINGAPORE GOV. BD 2.375% 01/06/2025	0.02 SG31A0000001
SINGAPORE GOV. BD 2.125% 01/06/2026	0.02 SG31A8000003
BNP PARIBAS F2F 19/11/20356.192% 19/11/2035	0.02 US09659T2D24
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.02 JP1201031877
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.02 US912828V988
SAGE GROUP	0.02 GB00B8C3BL03
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.02 US91282CBW01
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.02 US9128282R06
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.02 US91282CCF68
HUATAI SECURITIES CO LTD	0.02 CNE100000LQ8
UK. GILT 4.50% 7/6/2028	0.02 GB00BMF9LG83
DEUTSCHE BAHN FIN 1.875% 24/05/2030	0.02 XS2484327999
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.02 US912828Z948
BANK HAPOALIM LTD	0.02 IL0006625771
COMMERZBANK F2V 06/12/20320 REGS	0.02 DE000CZ45W81
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.02 US91282CDK45
VOLKSWAGEN FINL. S 6.50% 18/09/2027	0.02 XS2687917018
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026	0.02 US91282CDQ15
US. TSY. NOTE/BOND 4.25% 31/12/20262026 USD100 BM-2026	0.02 US91282CME83
CATERPILLAR INC	0.02 US1491231015
PING AN INSURANCE GROUP OF CHINA LIMITED	0.02 CNE1000003X6
CROWDSTRIKE HOLDINGS INC	0.02 US22788C1053
UNIPOL GRUPPO FINANZIARIO SPA	0.02 IT0004810054
NXP BV/NXP FDG/NXP 3.15% 01/05/2027	0.02 US62954HAX61
LIBERTY MUTUAL GROUP 4.625% GTD SNR NTS 02/12/2030EUR100000	0.02 XS2561647368
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.02 US91282CCW91
CO OPERATIVE BANK HL F2V 19/09/2028	0.02 XS2884724837
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 EUR100000	0.02 XS2577127967
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.02 US912828Z781
REPUBLIC SERVICES INC	0.02 US7607591002
INTERCONTINENTAL EXCHANGE INC	0.02 US45866F1049
THE LINK REAL ESTATE INVESTMENT TRUST	0.02 HK0823032773
COMMONWEALTH BANK OF AUSTRALIA	0.02 AU000000CBA7
ING GROEP F2F 3/25/2036	0.02 US456837BS18
MOODYS CORPORATION	0.02 US6153691059
ROYAL BANK OF CANADA	0.02 CA7800871021
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-2025	0.02 US91282CBC47
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
ISHARES MSCI QATAR CAPPED ETF	0.02 US46434V7799
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.02 US91282CCE93
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050	0.02

OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE	0.02
INVINCIBLE INVESTMENT CORP REIT	0.02 JP3046190009
ELIA GROUP XX	0.02 DU00ELIAGRP4
US. TSY. NOTE/BON 4.375% 31/12/20292029 USD100 AH-2029	0.02 US91282CMD01
ESSENTIAL PROPERTIES REALTY TRUST INC	0.02 US29670E1073
DOW CHEM. 6.90% 15/5/2053	0.02 US260543DH36
MITSUBISHI UFJ FINANCIAL	0.02 JP3902900004
AUSTRALIA GOVERNMENT 3.00% 21/03/2047	0.02 AU000XCLWAS7
INM COLONIAL SOCIM EUR	0.02 ES0139140174
US. TSY. NOTE/BOND 2.25% 15/11/2025	0.02 US912828M565
KMD BRANDS LIMITED	0.02 NZKMDE0001S3
KUWAIT FINANCE HOUSE KSCP	0.02 KW0EQ0100085
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.02 US91282CDP32
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.02 US91282CKR15
GENESIS ENERGY LTD	0.02 NZGNEE0001S7
MARSH & MCLENNAN C 4.85% 15/11/2031	0.02 US571748CB69
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.02 US912828ZN34
SELP FIN. SARL 3.75% 10/8/2027	0.02 XS2511906310
TOTALENERGIES SE TOTALENERGIES SE F2V PERP	0.02 XS2432130610
CARRIER GBL. 5.90% 15/3/2034	0.02 US14448CBC73
UK. GILT 4.50% 07/12/2042	0.02 GB00B1VWPJ53
ELIA GRP. SA/NV 3.875% 11/6/2031	0.02 BE6352705782
UNITED STATES TRE 3.875% 15/10/2027/2027 USD1000 AT-2027	0.02 US91282CLQ23
BANCO SANTANDER SA F2F 02/04/2029	0.02 XS2908735504
HYUNDAI CAP. AMER 4.875% 01/11/20272 4.875% 01/11/2027	0.02 US44891ADK07
SANTANDER UK 3.346% 25/03/20302030	0.02 XS3032020136
DEUTSCHE BAHN FIN 1.375% 03/03/2034034	0.02 XS2451376219
CHRISTCHURCH CITY HOLDINGS LIMITED 190625 PNOTE	0.02
COREBRIDGE GBL. FN 5.20% 24/06/2029	0.02 US00138CBA53
BPCE SA F2F 20/01/2034	0.02 FR001400WP90
UNICREDIT SPA	0.02 US9046784065
VICI PROPS. 4.95% 15/02/2030	0.02 US925650AC72
DIAMONDBACK ENERGY 5.75% 18/04/2054	0.02 US25278XBA63
KBC GRP. F2F 21/01/203200	0.02 BE0390179456
VAR ENERGI 3.875% 12/3/2031	0.02 XS3019303133
LEGAL & GENERAL GROUP PLC	0.02 GB0005603997
UNITED STATES TRE 3.375% 15/09/2027/2027 USD1000 AS-2027	0.02 US91282CLL36
MSCI INDIA 2506 FUT	0.02 DE000C60N067
UNICREDIT F2V 15/01/203200000	0.02 XS2101558307
LUNDIN GOLD INC	0.02 CA5503711080
CANADIAN NATURAL R 5.40% 15/12/2034	0.02 US136385BC44
US TREASURY N/B 2.75% 30/APR/2027	0.02 US91282CEN74
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028	0.02 US91282CBP59
US. TSY. NOTE/BOND 4.50% 15/11/20544 USD1000 BONDS 11/54	0.02 US912810UE63
US. TSY. NOTE/BON 1.625% 15/5/2026	0.02 US912828R366
US. TSY. NOTE/BON 0.375% 30/9/2027	0.02 US91282CAL54
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.02 AU0000000ANZ3
WASTE MANAGEMENT INC COM	0.02 US94106L1098
FREEMPORT MCMORAN INC	0.02 US35671D8570
UNILEVER PLC	0.02 GB00B10RZP78
SOUTHWEST AIRLINE 5.125% 15/06/2027D1000	0.02 US844741BK34
NEXTERA ENERGY INC	0.02 US65339F1012
T-MOBILE USA 3.875% 15/04/2030	0.02 US87264ABF12
STARBUCKS CORP	0.02 US8552441094
JAPAN GOVERNMENT 0.005% 20/06/2026	0.02 JP1051481M76
EUROBANK ERGASIAS SE F2F 30/04/2035	0.02 XS2987792269

WP CAREY 5.375% 30/06/2034	0.02 US92936UAM18
CME GROUP INC COM	0.02 US12572Q1058
MORGAN STANLEY	0.02 US6174464486
COREBRIDGE GLOBAL 5.20% 12/01/20292024-1	0.02 US00138CAX65
TRANE TECHNOLOGIES PLC	0.02 IE00BK9ZQ967
NATIONAL GRID PLC 3.24% 30/MAR/2034	0.02 XS2486461523
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.02 US55903VBE20
US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND 08/54	0.02 US912810UC08
ENBRIDGE INC	0.02 CA29250N1050
PFIZER INC COM	0.02 US7170811035
MPLX 5.50% 15/02/2049	0.02 US55336VAT70
ORSTED AS	0.02 DK0060094928
EIFFAGE INC	0.02 FR0000130452
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.02 US91282CJR34
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.02 FR001400HI98
BLACKROCK INC	0.02 US09290D1019
US TREASURY N/B 3.62% 31/AUG/2029	0.02 US91282CLK52
MS. F2F 10/12/2026	0.02 US6174468V45
KIMCO REALTY OP 1.90% 01/03/2028	0.02 US49446RAX70
FORD MOTOR CREDIT 4.95% 28/05/2027	0.02 US345397C270
SPAIN GOV. BD. 4.70% 30/07/2041	0.02 ES0000012157
GILEAD SCIENCES INC	0.02 US3755581036
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.02 US91282CEB37
JAPAN GOVERNMENT 0.005% 20/03/2026	0.02 JP1051471M45
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.02 NZARXE0001S1
MONDELEZ INTERNATIONAL INC	0.02 US6092071058
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.02 US12513GBG38
PROPERTY FOR INDUSTRY LTD	0.02 NZPFIE0001S5
PACIFICORP 5.35% 1MTG BDS 01/12/2053 USD1000	0.02 US695114CZ98
NETEASE INC	0.02 KYG6427A1022
CREDIT AGRICOLE F2V 10/01/203300 21 144A	0.02 US225313AK19
LLOYDS BANKING GROUP F2V 2/6/2033	0.02 XS2591847970
CBRE GROUP INC CLASS A	0.02 US12504L1098
CITIGROUP F2F 29/01/2031	0.02 US172967ML25
TOTALENERGIES SE	0.02 FR0000120271
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.02 JP1051531N75
WELLS FARGO F2F 30/10/2030	0.02 US95000U2G70
CENTENE CORPORATION	0.02 US15135B1017
US TREASURY N/B 1.87% 28/FEB/2027	0.02 US91282CEC10
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.02 US91282CCJ80
KIA CORPORATION	0.02 KR7000270009
US. TSY. NOTE/BON 1.125% 31/10/2026	0.02 US91282CDG33
NOMURA REAL EST MA REIT	0.02 JP3048110005
VOLKSWAGEN BANK 4.625% 3/5/2031	0.02 XS2617457127
TRUIST FINANCIAL CORPORATION TRANCHE # TR 9 5.9% 28/10/2026	0.02 US89788MAJ18
CONOCOPHILLIPS	0.02 US20825C1045
PACIFIC EDGE LTD NPV	0.02 NZPEBE0002S1
HON HAI PRECISION INDUSTRY	0.02 TW0002317005
US BANCORP F2F 01/02/202902 4.89% 01/02/2029	0.02 US91159HJK77
INTL. DISTRIBUTIO 7.375% 14/09/2030	0.02 XS2677642717
US. TSY. NOTE/BON 4.125% 31/10/20292029 USD1000 AF- 2029	0.02 US91282CLR06
AIR NEW ZEALAND LTD	0.02 NZAIRE0001S2
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.02 JP1103561KA2
BIONTECH SE	0.02 US09075V1026
HUB24 LIMITED ORDINARY FULLY PAID	0.02 AU000000HUB4
CITIGROUP INC USD	0.02 US1729674242
CITIGROUP F2F 20/03/2030	0.02 US172967ME81
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.02 US91282CES61
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.02 US91282CJW29

DEUTSCHE BANK AG/NEW F2F 10/01/202973% 10/01/2029	0.02 US25160PAQ00
CATENA AB	0.02 SE0001664707
NATWEST MKTS. 5.00% 18/11/2029	0.02 XS2939364803
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.02 JP1103661N43
EQUIFAX INC 2.35% SNR NTS 15/09/2031 USD2000	0.02 US294429AT25
LOGICOR FINANCING 4.25% 18/07/2029	0.02 XS2860968085
ENI 5.95% 15/05/2054	0.02 US26874RAP38
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.02 FR0012993103
REALTY INC. 5.00% 15/10/2029	0.02 XS2892950622
UBS GROUP AG	0.02 CH0244767585
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.02 US91282CGH88
KON. PHILIPS 3.75% 31/05/2032	0.02 XS2826712551
NIPPON BUILDING FUND INC	0.02 JP3027670003
PETROLEO BRASILEIRO PETROBRAS SA	0.02 BRPETRACNPR6
ASAHI GRP. HLDGS. 3.464% 16/04/2032	0.02 XS2799473801
ITAU UNIBANCO HOLDING SA	0.02 BRITUBACNPR1
JEFFERIES F2F 06/02/2028	0.02 XS2987635328
PIKES PEAK CLO 6 6A ARR FRN 18/05/2034	0.02 US72132YAY14
UTD. UTILITIES WAT 3.50% 27/02/20332033	0.02 XS3011736108
CREDIT AGRICOLE SA F2F 26/01/2029	0.02 FR0014005VD1
AMERICAN TOWER 5.20% 15/02/2029	0.02 US03027XCG34
ATLANTIC CITY ELECTRIC CO 2.3% 1MTG BDS 15/03/2031USD2000	0.02 US048303CJ83
US TREASURY N/B 4.5% 15/NOV/2025	0.02 US91282CFW64
STRYKER CORP	0.02 US8636671013
Outstanding Settlement Receipts - BRL	0.02
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.02 JP1103611M11
MALAYAN BANKING BHD	0.02 MYL11550O000
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.02 US65364UAQ94
WULIANGYE YIBIN CO LTD	0.02 CNE000000VQ8
MITSUBISHI UFJ FINL. F2V 13/09/202813/09/2028 USD	0.02 US606822CN27
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.02 US91282CCR07
UK. GILT 3.50% 22/01/2045	0.02 GB00BN65R313
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.02 JP1051461M13
US TREASURY N/B 4.5% 31/MAY/2029	0.02 US91282CKT70
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD- 2026	0.02 US91282CCZ23
JAPAN GOVERNMENT T 0.90% 20/09/2034	0.02 JP1103761QA5
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.02 MYBMX0700034
BANK OF AMERICA F2F 25/10/2035	0.02 US06051GMD87
AT&T INC 3.65% 15/09/2059	0.02 US00206RLV23
CHINA LIFE INSURANCE CO LTD	0.02 CNE1000002L3
NRG ENERGY INC 2% GTD SNR SEC NTS 02/12/25 USD2000144A	0.02 US629377CN02
US. TSY. NOTE/BOND 4.25% 31/01/20302030 USD100 U-2030	0.02 US91282CMG32
VECTOR LIMITED	0.02 NZVCTE0001S7
CITIGROUP F2F 17/03/2033	0.02 US172967NN71
CAP. ONE FINL. F2F 30/01/2036	0.02 US14040HDJ14
MOTABILITY OPERAT 3.875% 24/01/2034	0.02 XS2742660660
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J- 2029	0.02 US91282CEE75
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.02 XS2225207468
US. TSY. NOTE/BON 4.125% 31/10/2026	0.02 US91282CLS88
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.02 US91282CBH34
CAPITEC BANK HOLDINGS LTD	0.02 ZAE000035861
WELLTOWER 3.10% 15/01/2030	0.01 US95040QAJ31
OREILLY AUTO NEW COM	0.01 US67103H1077
ARISTA NETWORKS INC	0.01 US0404132054
MUENCHENER RUECKVER RG-REG	0.01 DE0008430026
BHP GROUP ORD	0.01 AU0000000BHP4
WP CAREY 3.70% 19/11/2034	0.01 XS2941598786

JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.01 JP1103651N11
VERTEX PHARMACEUTICALS INC	0.01 US92532F1003
ABBVIE 4.05% 21/11/2039	0.01 US00287YCA55
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.01 AU000XCLWAU3
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.01 US912828ZV59
SOCIETE GENERALE 5.25% 19/02/2027 5.25% 19/02/2027	0.01 US83368RBZ47
TARGET 5.00% 15/4/2035	0.01 US87612EBT29
PING AN INSURANCE GROUP CO OF CHINA LTD	0.01 CNE000001R84
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.01
TAMPA ELEC. 4.90% 01/03/2029	0.01 US875127BM30
UNITED STATES TREA 3.50% 30/09/2029	0.01 US91282CLN91
WILLIAMS COS 5.15% 15/03/2034D1000	0.01 US88339WAC01
BRISTOL MYERS SQUIBB COMPANY	0.01 US1101221083
TRATON SE	0.01 DE000TRATON7
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.01 JP1103541K42
JIANGSU SUZHOU RURAL COMMERCIAL BANK ORD SHS A	0.01 CNE100003035
MAGNA INTERNATIONA 5.05% 14/03/2029	0.01 US559222BA12
NATWEST MARKETS P 5.022% 21/03/2030	0.01 US63906YAP34
DEERE & CO	0.01 US2441991054
VOLKSWAGEN INTL. FIN.049	0.01 XS2342732646
LONDONMETRIC PROPERTY PLC	0.01 GB00B4WFW713
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.01 JP1051501N14
WAREHOUSES DE PAUWNPV	0.01 BE0974349814
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.01 JP1051511N46
GLP CAPITAL LP / F 4.00% 15/01/2031USD2000	0.01 US361841AQ25
TOKIO MARINE HOLDINGS INC	0.01 JP3910660004
BANGKOK BANK PUBLIC CO NON VTG DEP RECEI	0.01 TH0001010R16
TRIP COM GROUP LTD	0.01 KYG9066F1019
SKELLERUP HOLDINGS LIMITED	0.01 NZSKXE0001S8
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
RAC BD. 4.87% 06/05/2026	0.01 XS1404981141
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.01 FR0011883966
CRELAN F2F 23/01/20320	0.01 BE0002989706
KINDER MORGAN INC 5.0% 01/02/2029	0.01 US494553AD27
DANSKE BANK A/S 6.259% -FRN SNR MTN 22/09/2026 USD144A	0.01 US23636ABE01
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.01 FR0013286192
ORACLE CORP 5.375% 27/09/2054	0.01 US68389XCU72
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.01 US91282CCP41
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
MARSH & MCLENNAN COM	0.01 US5717481023
CITIGROUP INC F2F 24/01/2036	0.01 US172967PU96
US TREASURY N/B 2.62% 31/MAY/2027	0.01 US91282CET45
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53	0.01 US912810TV08
MS. F2F 16/01/2030000 I	0.01 US61747YFK64
SHAFTESBURY CAPITAL PLC	0.01 GB00B62G9D36
TAKE-TWO INTERACTI 5.60% 12/06/2034	0.01 US874054AN97
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.01 FR0011317783
HSBC HOLDINGS PLC F2F 14/9/2031	0.01 XS2685873908
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.01 JP1051561P27
BANK CENTRAL ASIA TBK PT	0.01 ID1000109507
REPSOL SA	0.01 ES0173516115
ADVANCE RES INV REIT	0.01 JP3047160001
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

AKER BP 6.00% 13/6/2033	0.01 US00973RAM51
US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC-2026	0.01 US91282CKS97
US TREASURY N/B 4.62% 30/JUN/2026	0.01 US91282CKY65
GENERALI	0.01 IT0000062072
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.01 US912810SY55
TSY. OF VICTORIA 2.25% 20/11/2034	0.01 AU0000048274
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-2026	0.01 US91282CKB62
PAYPAL HOLDINGS INC	0.01 US70450Y1038
ABB LTD	0.01 CH0012221716
GBL. PAYMENTS 4.875% 17/03/2031	0.01 XS2597994065
JPM. CHASE F2F 26/04/20284/2028	0.01 US46647PDA12
NBN 4.125% 15/3/2029	0.01 XS2590621103
US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR-2027	0.01 US91282CLG41
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.01 JP1103521JA8
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
SPAIN GOV. BD. 2.90% 31/10/2046	0.01 ES00000128C6
GSK PLC	0.01 GB00BN7SWP63
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.01 JP1103601LA4
UNITE GROUP PLC	0.01 GB0006928617
PEARSON PLC ORD	0.01 GB0006776081
CHUBB LIMITED ORD	0.01 CH0044328745
WEIR GROUP PLC (T 2.20% 13/05/2026	0.01 US94876QAA40
GEN. MOTORS FINL. 4.90% 06/10/2029	0.01 US37045XEZ50
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026	0.01 US91282CJV46
UK. GILT 1.50% 31/7/2053	0.01 GB00BM8Z2V59
LEASYS 4.625% 16/2/2027	0.01 XS2720896047
UBS GRP. 2.746% 11/02/2033	0.01 US902613AK44
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.01 JP1103621M43
RCI BANQUE SA MTN 4.5% 06/04/2027	0.01 FR001400H2O3
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.01 JP1103631M74
ILLINOIS TOOL WORKS	0.01 US4523081093
TEXAS INSTRUMENTS 5.15% 08/02/2054	0.01 US882508CJ13
NORTHERN GAS NETW 6.125% 2/6/2033	0.01 XS2619757185
RIVIAN AUTOMOTIVE INC	0.01 US76954A1034
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.01 FR001400L834
ANTHEM 3.60% 15/03/2051	0.01 US036752AS28
MEDTRONIC PLC	0.01 IE00BTN1Y115
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.01 JP1051581P56
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP PARIBAS	0.01
ABBVIE 4.95% 15/3/2031	0.01 US00287YDT38
VOLKSWAGEN LEASING GMBH 3.875% GTD SNR NTS 11/10/2028 EUR1000	0.01 XS2745725155
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.01 NZGOVDT531C0
SHANDONG WIT DYNE HEALTH CO LTD	0.01 CNE000000Z28
INTESA SANPAOLO 7.80% 28/11/2053	0.01 US46115HCF29
WELLS FARGO F2F 23/10/20340800 .000001% 31/10/2034	0.01 US95000U3H45
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
ZIJIN MINING GROUP CO LTD	0.01 CNE100000502
CONSTELLATION ENER 5.75% 15/03/2054	0.01 US210385AF78
NINTENDO CO LTD	0.01 JP3756600007
EMBOTELLADORAS ARCA SA - NOMINATIVE SHAR	0.01 MX01AC100006
KERING 3.625% 05/09/2031	0.01 FR001400KHW7
PALO ALTO NETWORKS INC	0.01 US6974351057

AMERICAN MEDICAL S 3.50% 08/03/2032	0.01 XS2772266693
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.01 JP1103571L10
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.01 CA46071W2058
JUDO CAPITAL HOLDINGS LTD	0.01 AU0000182271
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
NUTRIEN 5.40% 21/6/2034	0.01 US67077MBD92
BARRICK GOLD CORP	0.01 CA0679011084
DSV FIN. 3.25% 06/11/2030	0.01 XS2932834604
GLODON SOFTWARE CO LTD	0.01 CNE100000PH8
NATL. GRID NORTH 4.061% 03/09/2036	0.01 XS2894931588
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.01 JP1103691P11
NVR INC	0.01 US62944T1051
DEUTSCHE BANK F2V 26/2/2029	0.01 XS3008530134
JAPAN GOVERNMENT 0.005% 20/09/2026	0.01 JP1051491MA0
UNITED STATES TRE 4.625% 15/06/2027	0.01 US91282CKV27
BANK OF AMERICA F2F 13/02/2031	0.01 US06051GHZ54
US. TSY. NOTE/BOND 4.50% 15/04/2027	0.01 US91282CKJ98
COX COMMS. 5.45% 01/09/2034	0.01 US224044CU97
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.01 JP1051541NA0
AIR LIQUIDE	0.01 FR0000120073
US TREASURY N/B 4.12% 31/MAR/2029	0.01 US91282CKG59
HAMMERSON IRELAND 1.75% 3/6/2027	0.01 XS2344772426
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
EXPERIAN FINANCE PLC 2.75% GTD SNR NTS 08/03/30	0.01 US30217AAC71
USD1000 144A	
CHINA MERCHANTS BANK CO LTD	0.01 CNE000001B33
Income Due - USD	0.01
US. TSY. NOTE/BON 4.625% 15/11/2044/2044 USD1000	0.01 US912810UF39
BOND 11/44	
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.01 JP1103591L73
BANK RAKYAT INDONESIA	0.01 ID1000118201
ICG US CLO 2020-1 LTD 1A ARR FRN 20/01/2035	0.01 US449251AU17
ARGOSY PROPERTY LIMITED	0.01 NZARGE0010S7
ORIX JREIT INC	0.01 JP3040880001
BANK OF AMERICA F2F 22/04/2032	0.01 US06051GJT76
JAPAN GOV. THIRTY 2.20% 20/06/2054	0.01 JP1300831Q70
LOGICOR FINC. SAR 1.625% 15/07/2027	0.01 XS2027364327
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
MS. F2F 24/10/2035	0.01 XS2927570858
HITACHI NPV	0.01 JP3788600009
TAMPA ELECTRIC CO 2.4% 15/MAR/2031	0.01 US875127BH45
J M SMUCKER 6.20% 15/11/2033	0.01 US832696AX63
MIDEA GROUP CO LTD	0.01 CNE100001QQ5
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-	0.01 US91282CBB63
2027	
BIG YELLOW GROUP PLC	0.01 GB0002869419
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.01 JP1103721PA1
ENPHASE ENERGY INC	0.01 US29355A1079
BRITISH LAND CO GBP	0.01 GB0001367019
COREBRIDGE FINL. 5.75% 15/1/2034	0.01 US21871XAS80
BROADCOM 5.05% 12/7/2029	0.01 US11135FBX87
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.01 FR0013341682
HELIOS TOWERS PLC	0.01 GB00BJVQC708
AUTOSTRAD PER L 4.625% 28/02/203602/2036 EUR100000	0.01 XS2775027472
11	
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.01 FR0014002WK3

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
CVS HEALTH CORP	0.01 US1266501006
WUHAN FINGU ELECTRONIC TECHNOLOGY CO LTD	0.01 CNE1000008H8
ITALY BUONI POLIEN 5.25% 01/11/2029	0.01 IT0001278511
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.01 FR0013313582
Outstanding Settlement Receipts - NZD	0.01
ARCADYAN TECHNOLOGY CORP	0.01 TW0003596003
VIKING HOLDINGS ORD SHS	0.01 BMG93A5A1010
UK. GILT 1.25% 22/07/2027	0.01 GB00BDRHNP05
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.01 FR001400FYQ4
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	
P3 GRP. SARL 1.625% 26/01/2029000 2	0.01 XS2436807940
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.01 US11135EAA29
US. TSY. NOTE/BON 2.875% 31/07/2025	0.01 US912828Y792
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
ELF BEAUTY INC	0.01 US26856L1035
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.01 FR001400NBC6
UBS COLLATERAL A/C	0.01
RELX PLC	0.01 GB00B2B0DG97
PARKWAY LIFE REAL ESTATE INVESTMENT TRUST	0.01 SG1V52937132
FORD MOTOR CREDIT 4.125% 17/08/2027	0.01 US345397A860
TRAVELERS COS INC / THE	0.01 US89417E1091
AIA GROUP LTD F2V 09/09/20330	0.01 XS2356311139
HEATHROW FUNDING LTD F2F 16/01/2036	0.01 XS2977947105
SOUTHERN CO COM USD	0.01 US8425871071
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.01 FR0013516549
US TREASURY N/B 3.62% 15/FEB/2053	0.01 US912810TN81
CHIPOTLE MEXICAN GRILL ORD	0.01 US1696561059
BLACKSTONE INC	0.01 US09260D1072
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.01 FR0013131877
GLP CAP. GLP FINC. 3.25% 15/01/2032	0.01 US361841AR08
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.01 JP1103531K10
ITALY BUONI POLIEN 6.00% 01/05/2031	0.01 IT0001444378
HUNAN JIUDIAN PHARMACEUTICA	0.01 CNE1000034Z6
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.01 JP1103551K72
NEW SOUTH WALES TS 4.25% 20/02/2036	0.01 AU3SG0002728
DANONE 2.947% 02/11/2026	0.01 US23636TAE01
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.01 US912828U246
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.01 US9128283W81
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.01 US91324PFM95
COMPASS GRP. 3.25% 6/2/2031	0.01 XS2758114321
ORACLE 3.60% 1/4/2050	0.01 US68389XBX21
GENERAL MOTORS CO	0.01 US37045V1008
THE TORONTO DOMINION BANK	0.01 CA8911605092
GECINA	0.01 FR0010040865
CAPITAL ONE FINANCIAL CORPORATION	0.01 US14040H1059
AUTONATION 4.75% 01/06/2030	0.01 US05329WAQ50
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000	0.01 US912810TG31
BONDS 05/52	
ZURICH FINANCIAL SERVICES	0.01 CH0011075394
BANK OF NEW YORK MELLON CORP	0.01 US0640581007
ANALOG DEVICES INCORPORATED COM	0.01 US0326541051
BLACKSTONE PROP. 1.625% 4/20/2030	0.01 XS2398746144
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.01 FR0013407236
KBC GRP. F2V 16/10/2030	0.01 US48241FAD69
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.01 US771196BY74
TA CHEN STAINLESS PIPE CO LTD	0.01 TW0002027000

ECOLAB LTD	0.01 US2788651006
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.01 US912810QS06
TREASURY CORP OF V 2.00% 17/09/2035	0.01 AU35G0002579
PHILLIPS EDISON GR 5.75% 15/07/2034	0.01 US71845JAB44
DEUTSCHE BANK AG/NEW F2F 16/11/2027	0.01 US251526CP29
AUSTRALIAN GOV. 3.00% 21/11/2033	0.01 AU0000217101
JPM. CHASE F2F 22/7/2030	0.01 US46647PE112
WELLS FARGO F2F 25/7/20340798 5.78% 25/07/2034	0.01 US95000U3F88
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53	0.01 US912810TR95
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.01 US9128286L99
HONGKONG LAND HOLDINGS LTD	0.01 BMG4587L1090
US TREASURY N/B 3.25% 30/JUN/2029	0.01 US91282CEV90
PUBLIC BANK BERHAD	0.01 MYL1295O0004
UK LOGISTICS 2024-2 DAC 2X A FRN 17/2/2035	0.01 XS2945692197
SAMSUNG SECURITIES CO LTD	0.01 KR7016360000
ING GROEP NV	0.01 NL0011821202
EXTRA SPACE STORAG 2.40% 15/10/2031	0.01 US30225VAQ05
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.01 JP1103511J74
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.01 US91282CAZ41
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.01 US912810ST60
SARTORIUS FINANCE 4.50% 14/9/2032	0.01 XS2676395317
BANCO BRADESCO SA-PREF	0.01 BRBBDCACNPR8
ENT. PRODS. OPERAT 4.20% 31-JAN-50	0.01 US29379VBW28
CENTRAL CHINA LAND MEDIA CO LTD	0.01 CNE0000000X4
US. TSY. NOTE/BON 2.875% 15/05/2028	0.01 US9128284N73
WELLS FARGO F2F 22/04/2028	0.01 US95000U3L56
AIA GROUP LTDSP ADR	0.01 US0013172053
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.01 JP12009216C0
BANK MANDIRI PERS IDR125	0.01 ID1000095003
NATL. GAS TRANSMIS 4.25% 05/04/2030/30 EUR1000 81 REGS	0.01 XS2607040958
SUN COMMUNITIES OP 4.20% 15/04/2032	0.01 US866677AH07
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.01 JP1103401F97
CREDIT AGRICOLE ASSU F2V 27/09/2048	0.01 FR0013203734
NATL. GRID GAS 1.125% 14/1/2033	0.01 XS2284250284
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.01 US912810TJ79
INTEL CORP	0.01 US4581401001
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K- 2029	0.01 US91282CEM91
P3 GRP. SARL 4.625% 13/02/2030	0.01 XS2764853425
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.01 US912810TA60
WELLS FARGO F2F 2/3/20330787 3.35% 02/03/2033	0.01 US95000U2U64
US. TSY. NOTE/BON 3.125% 31/08/2029	0.01 US91282CFJ53
ENTERGY LOUISIANA 3.05% 01/06/2031D	0.01 US29364WAX65
IBERDROLA SA	0.01 ES0144580Y14
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.01 FR001400QOL3
MICRON TECHNOLOGY INC USD	0.01 US5951121038
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.01 FR001400BKZ3
DUKE ENERGY CORP COM	0.01 US26441C2044
US BANCORP FRN 21/05/2032CC	0.01 XS2823993261
FISERV 5.45% 15/3/2034	0.01 US337738BL17
FRANCE GOV. BD. 1.00% 25/11/2025	0.01 FR0012938116
VONOVIA SE NPV SUBS RTS DIV CASH	0.01 DE000A1ML7J1
SUNCOR ENERGY INC	0.01 CA8672241079
CHINATRUST FINANCIAL HOLDING CO LTD	0.01 TW0002891009
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.01 US912810TD00
BURLINGTON NORTHER 5.50% 15/03/2055	0.01 US12189LBL45
CF INDS. 4.50% 01/12/2026USD2000	0.01 US12527GAH65
STEEL DYNAMICS 5.25% 15/05/2035	0.01 US858119BS89

FRENCH REPUBLIC GO 5.75% 25/10/2032	0.01 FR0000187635
NAVER CORP	0.01 KR7035420009
JPM. CHASE F2F 1/6/2029	0.01 US46647PCI30
US TSY. N/B 2.00% 15/11/2041 USD1000 BOND 11/41	0.01 US912810TC27
MARRIOTT INTL INCUSD	0.01 US5719032022
ADVANCED INFO SERVICE PUBLIC COMPANY LIM	0.01 TH0268010R11
BPCE F2F 19/10/2034	0.01 USF11494BZ77
SUMITOMO MITSUI FINANCIAL GROUP	0.01 JP3890350006
BANQUE FEDERATIVE 3.50% 15/05/2031 15/05/2031	0.01 FR001400Q0T5
EUR100000 575	
WELLTOWER 2.75% 15/1/2031	0.01 US95040QAL86
FIFTH THIRD BANCORP F2F 27/7/2029	0.01 US316773DK32
JAPAN GOV. TEN YEA 1.10% 20/6/2034	0.01 JP1103751Q74
TELEDYNE TECHNOLOGIES INC 2.75% SNR NTS	0.01 US879360AE54
01/04/2031USD2000	
US. TSY. NOTE/BON 2.375% 15/11/2049	0.01 US912810SK51
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.01 JP1103641MA8
NASPERS NPV POST REV SPLIT	0.01 ZAE000325783
Outstanding Settlement Receipts - KRW	0.01
LANSFORSKRINGAR B 3.25% 22/01/2030000	0.01 XS2982126927
ITM ENTREPRISES S 4.125% 29/01/2030	0.01 FR001400WTD7
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.01 IT0005433690
LAM RESEARCH CORP COM USD 0.001 P S	0.01 US5128073062
SOUTHERN GAS NETWO 3.50% 16/10/2030	0.01 XS2914661843
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.01 DE0001102564
DELTA AIR LINES SK 4.75% 20/10/2028	0.01 US830867AB33
FRENCH REPUBLIC GO 0.00% 25/02/2026	0.01 FR0013508470
WHITBREAD GRP. 5.50% 31/05/2032	0.01 XS2992313721
ANHEUSER-BUSCH INB 3.75% 22/03/2037	0.01 BE6350703169
CANADIAN GOV. 1.75% 01/12/2053	0.01 CA135087M680
INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100	0.01 IDG000023607
FOUNDRY JV HOLDCO 6.20% 25/1/2037	0.01 US350930AJ29
GS. GRP. F2F 19/11/2045	0.01 US38141GB862
EXPERIAN FIN. 3.51% 15/12/2033	0.01 XS2982065018
CEZ 4.25% 11/6/2032	0.01 XS2838370414
FIDELITY NATL. IN 0.625% 03/12/2025	0.01 XS2085608326
COMPAGNIE FINANCIERE RICHEMONT SA	0.01 CH0210483332
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	
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.01 DE0001102416
LEG IMMOBILIEN 0.375% 17/01/20260 6 REGS	0.01 DE000A3MQNN9
CHARTER COMMS. OP 5.375% 01/05/2047	0.01 US161175BL78
PETROCHINA CO LTD H	0.01 CNE1000003W8
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.01 US912810TB44
KLA TENCOR CORPORATION COM	0.01 US4824801009
AGNICO EAGLE MINES	0.01 CA0084741085
CHROMA ATE INC	0.01 TW0002360005
BARCLAYS PLC	0.01 GB0031348658
UK. GILT 4.75% 07/12/2030	0.01 GB00B24FF097
ENERGY TRANSFER 6.05% 01/09/2054	0.01 US29273VBB53
ENERGY TRANSFER 6.55% 1/12/2033	0.01 US29273VAU44
L'OREAL	0.01 FR0000120321
US. TSY. NOTE/BOND 0.25% 30/9/2025	0.01 US91282CAM38
BANCO SANTANDER SA F2V 27/1/2031	0.01 XS2984222989
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.01 US912810SU34
ANHEUSER-BUSCH COS 4.90% 01/02/2046	0.01 US03522AAJ97
CHANNEL INFRASTRUCTURE NZ LTD	0.01 NZNZRE0001S9
FISERV 5.15% 12/08/2034	0.01 US337738BN72
UK. GILT 1.625% 22-OCT-28	0.01 GB00BFX0ZL78
PRIMAX ELECTRONICS LTD	0.01 TW0004915004
US. TSY. NOTE/BON 2.375% 15/05/2027	0.01 US912828X885
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.01 JP1103731Q12

FRENCH REPUBLIC GO 3.00% 25/5/2033	0.01 FR001400H7V7
HOWMET AEROSPACE I COM USD	0.01 US4432011082
SOOCHOW SECURITIES CO LTD	0.01 CNE1000019P8
ENTERGY LOUISIANA 5.80% 15/03/2055	0.01 US29364WBQ06
JAPAN GOV. TEN YEA 0.80% 20/03/2034	0.01 JP1103741Q44
MPLX 5.00% 01/03/2033	0.01 US55336VBV18
AT&T INC 3.50% 15/9/2053	0.01 US00206RKJ04
BUNDES OblIGATION 0.0% 10/04/2026	0.01 DE0001141836
INDITEX	0.01 ES0148396007
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.01 JP1103671N74
SAUDI GOV. INTL. 3.375% 05/03/2032	0.01 XS3015244711
E SUN FINANCIAL HOLDINGS COMPANY LTD	0.01 TW0002884004
RIO TINTO FIN. USA 5.00% 14/03/2032	0.01 US76720AAT34
ITALY BUONI POLIEN 5.00% 01/08/2034	0.01 IT0003535157
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.01 JP1051631PB2
VESTA REAL ESTATE CORPORATION SAB DE CV	0.01 US92540K1097
MORGAN STANLEY F2F 18/01/2035	0.01 US61747YFL48
COLES GROUP LTD	0.01 AU0000030678
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.01 SE0017832488
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.01 US912810EY02
TEXAS EASTERN TRANSMISSION LP 3.5% SNR NTS 15/01/2028	0.01 US882384AD28
USD2000 144A	
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.01 FR001400AIN5
3SBIO INC	0.01 KYG8875G1029
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.01 FR0014003513
ESSILORLUXOTTICA	0.01 FR0000121667
GE VERNOVA ORS SHS	0.01 US36828A1016
SAMSUNG E AND A CO LTD	0.01 KR7028050003
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.01 US299808AH86
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.01 JP1201861PA6
HUNTINGTON BANCSHARE F2F 02/02/2035	0.01 US446150BD56
US. TSY. NOTE/BOND 4.50% 31/12/2031031 USD100 T-2031	0.01 US91282CMC28
INDONESIA TSY. BD. 7.00% 15/09/2030	0.01 IDG000013806
FIRSTRAND LTD	0.01 ZAE000066304
MS. F2F 13/02/2032	0.01 US6174468U61
UNITED STATES TREA 4.75% 15/11/20432043 USD1000	0.01 US912810TW80
BONDS 11/43	
CREDIT AGRICOLE F2F 09/01/20362% 09/01/2036	0.01 US22535WAN74
KT CORPORATION	0.01 US48268K1016
AUTODESK INC	0.01 US0527691069
GRUPO FINANCIERO BANORTE SAB DE CV SER O	0.01 MXP370711014
HEARTLAND GROUP HLNPV	0.01 NZHGHE0007S9
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.01 US912810EW46
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
REALTEK SEMICONDUCTOR CORP	0.01 TW0002379005
LLOYDS BANKING GROUP PLC	0.01 GB0008706128
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
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.01 US91282CHU80
US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031	0.01 US91282CKF76
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
SHERWIN WILLIAMS COM	0.01 US8243481061
US. TSY. NOTE/BON 4.125% 15/6/2026/2026 USD1000 AP-2026	0.01 US91282CHH79

JOHNSON & JOHNSON 3.75% 03/03/2047	0.01 US478160CG79
US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026	0.01 US91282CGL90
TRANSDIGM GROUP INC	0.01 US8936411003
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.01 US91282CJX02
US TREASURY N/B 3.87% 15/JAN/2026	0.01 US91282CGE57
ABBVIE 5.50% 15/3/2064	0.01 US00287YDX40
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.01 US91282CFY21
AMERICA MOVIL SAB COM SER B NPV	0.01 MX01AM050019
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.01 JP1103441G98
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.01 US55903VBD47
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.01 US912810SN90
CARLSBERG BREWERIE 3.25% 28/2/2032	0.01 XS3002420498
PRINCIPAL FINANCIAL GROUP 3.1% GTD SNR NTS 15/11/2026 USD2000	0.01 US74251VAM46
FRANCE GOV. BD. 4.75% 25/04/2035	0.01 FR0010070060
P T ASTRA INTL	0.01 ID1000122807
UK. GILT 1.50% 22/07/2026	0.01 GB00BYZW3G56
UK. GILT 3.75% 7/3/2027	0.01 GB00BPSNB460
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.01 FR0000571218
SOC GEN COLLATERAL	0.01
PARKER HANNIFIN CORP	0.01 US7010941042
FAIRFAX FINANCIAL HLDGS LTD 3.375% SNR NTS 03/03/2031 USD1000	0.01 US303901BJ06
US. TSY. NOTE/BON 1.125% 15/5/2040	0.01 US912810SR05
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
BANK OF AMERICA CORP F2F 22/7/2027	0.01 US06051GJS93
US. TSY. NOTE/BOND 0.25% 31/10/20252025 USD1000 AF-2025	0.01 US91282CAT80
TARGA RESOURCES IN COM	0.01 US87612G1013
JAPAN POST HOLDINGS CO LTD	0.01 JP3752900005
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026	0.01 US9128287B09
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.01 US91282CEF41
HORIZON ROBOTICS INC	0.01 KYG4602S1057
STANDARD CHARTERED F2V 15/10/2030	0.01 US85325C2A93
NATIONAL BANK OF KUWAIT SAKP	0.01 KW0EQ0100010
STRIDE STAPLED GRP NPV UNITS	0.01 NZSPGE0001S2
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.01 US91282CAH43
US. TSY. NOTE/BON 1.375% 15/8/2050	0.01 US912810SP49
3M CO	0.01 US88579Y1010
CVS HEALTH 4.78% 25/03/2038	0.01 US126650CY46
BRIXMOR OPER PARTNERSHIP LP 4.125% 15/06/2026	0.01 US11120VAC72
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
US. TSY. NOTE/BON 1.625% 30/11/2026	0.01 US912828YU85
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.01 JP1201681K44
BAIDU INC	0.01 KYG070341048
KRAFT HEINZ FOODS 5.40% 15/03/2035	0.01 US50077LBN55
CARLSBERG BREWERIE 3.50% 28/2/2035	0.01 XS3002420902
CDS_IX_CCP ITRAXX EUROPE SERIES 1%	0.01
20300620GOLDUS33ICEEUS2I666VDL6	
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.01 FR0013451507
US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100 BONDS05/2044	0.01 US912810UB25

STRATTON MORTGAGE FUNDING 202 3 B FRN 25/06/2049	0.01 XS2819830592
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.01 JP1200861647
BPCE F2F 18/01/2030	0.01 US05571AAV70
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
DOWDUPONT 4.725% 15/11/2028	0.01 US26078JAD28
FIRST HORIZON FRN 07/03/2031	0.01 US320517AE51
HMC CAPITAL LTD	0.01 AU0000058943
XCEL ENERGY 5.60% 15/04/2035	0.01 US98389BBE92
FRANCE GOV. BD. 0.25% 25/11/2026	0.01 FR0013200813
FUT JUN 25 CBT 5Y T-NOTE	0.01
EURP. UNION 0.00% 04/07/2031	0.01 EU000A3KSXE1
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.01 FR0010773192
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
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.01 US912810QN19
MORTGAGE HOUSE RMBS OSMIUM SE 2 B FRN 15/03/2056FRN 15/03/2056	0.01 AU3FN0090783
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.01 US912828ZE35
CHARTER COMMS. OPE 4.80% 01-03-50	0.01 US161175BT05
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.01 US912810QX90
US. TSY. NOTE/BON 3.375% 15/11/2048	0.01 US912810SE91
ARCHER DANIELS MIDLAND CO COM STK NPV	0.01 US0394831020
AON PLC IE COM CL A	0.01 IE00BLP1HW54
CCP INITIAL MARGIN	0.01
FONTERRA SHAREHOLDER FUND	0.01 NZFSFE000155
JDE PEET S 4.50% 23/1/2034REGS	0.01 XS2728560959
UNI PRESIDENT CHINA HOLDINGS LTD	0.01 KYG9222R1065
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.01 US06051GKD06
FRASERS CENTREPOINT TRUST	0.01 SG1T60930966
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.01 US91282CKN01
WESTERN GAS PARTNE 4.75% 15/08/2028	0.01 US958254AK08
ALLIANZ F2F 7/9/2038	0.01 DE000A30VTT8
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.01 JP1103581L42
US. TSY. NOTE/BON 0.375% 31/7/2027	0.01 US91282CAD39
BP CAP. MKTS. 5.773% 25/5/2038	0.01 XS2629395612
STANDARD BANK GROUP	0.01 ZAE000109815
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.01 JP1103481H98
ERAC USA FIN. 4.90% 1/5/203300 144A	0.01 US26884TAW27
FDXEX CORP COM	0.01 US31428X1063
NISOURCE 5.85% 1/4/2055	0.01 US65473PAU93
UK. GILT 4.125% 29/01/2027	0.01 GB00BL6C7720
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.01 JP1103491HC4
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.01 US912810QL52
GBP BNP PARIBAS A/C	0.01
US. TSY. NOTE/BON 4.375% 31/01/2032/2032 USD100 G-2032	0.01 US91282CMK44
IDEXX LABORATORIES INC	0.01 US45168D1046
HEWLETT PACKARD EN 5.00% 15/10/2034	0.01 US42824CBV00
LULULEMON ATHLETIC	0.01 US5500211090
WILLIAMS COMPANIES INC	0.01 US9694571004
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.01 US912810TS78
TENNET HLDG. TENNET HLDG. F2V PERP	0.01 XS2783649176
CANADIAN GOV. BD. 2.75% 1/12/2055	0.01 CA135087P998
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.01 US912810FT08
ASR NEDERLAND F2V 7/12/2043	0.01 XS2554581830
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.01 US912810SF66
TOTALENERGIES CAP 5.425% 10/09/2064	0.01 US89157XAF87

WESFARMERS LIMITED	0.01 AU000000WES1
UNUM GROUP 4% SNR NTS 15/06/2029 USD2000	0.01 US91529YAN67
ONEOK 4.45% 01/09/2049	0.01 US682680AZ68
NBN 3.75% 22/3/2034	0.01 XS2788379472
CANADIAN NATL RAILWAY CO	0.01 CA1363751027
CROWN CASTLE INTL. 3.25% 15/1/2051	0.01 US22822VAU52
SUN COMMUNITIES OP 2.70% 15/07/2031	0.01 US866677AE75
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.01 US91282CKC46
FORD MOTOR CREDIT 4.445% 14/02/2030	0.01 XS2767246908
UK. GILT 3.50% 22/10/2025	0.01
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.01 BE0000338476
BANCO SANTANDER F2V 14/03/2030USD1000	0.01 US05964HBB06
CADENT FIN. 5.625% 11/01/2036	0.01 XS2743029923
GALAXY PIPELINE AS 2.94% 30/09/2040	0.01 XS2300197030
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.01 US912810RD28
UK. GILT 0.25% 31/07/2031	0.01 GB00BMGR2809
NYKREDIT REALKREDIT F2V 24/04/2035	0.01 DK0030523113
ENERGY TRANSFER 5.55% 15/2/2028	0.01 US29273VAP58
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
US. TSY. NOTE/BON 4.375% 15/05/2041	0.01 US912810QQ40
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 2.875% 15-MAY-49	0.01 US912810SH23
VISA 4.30% 14/12/2045	0.01 US92826CAF95
NIKE INC CL B	0.01 US6541061031
ITALY BUONI POLIEN 3.35% 1/7/2029	0.01 IT0005584849
VERIZON COMMUNICA 3.875% 01/03/2052	0.01 US92343VGP31
TOTALENERGIES TOTALENERGIES F2V PERP	0.01 XS2937308737
UK. GILT 0.50% 31/1/2029	0.01 GB00BLPK7227
GEELY AUTOMOBILE HOLDINGS LT	0.01 KYG3777B1032
US. TSY. NOTE/BON 3.625% 15/08/2043	0.01 US912810RC45
GENERAL MOTORS FIN 5.45% 06/09/20349/2034 USD1000	0.01 US37045XFA90
UK. GILT 0.125% 30/01/2026	0.01
TELEFONICA EMISIO 3.724% 23/01/2034	0.01 XS2984223102
EOG RESOURCES INC	0.01 US26875P1012
PLAINS ALL AMERICAN PIPELINE LP 3.55% SNR NTS	0.01 US72650RBM34
15/12/2029 USD2000	
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
KKR AND CO INC	0.01 US48251W1045
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.01 JP1201801N46
JOHNSON & JOHNSON 3.35% 26/02/2037	0.01 XS3005214799
RECRUIT HLDGS CO LNPV	0.01 JP3970300004
VULCAN STEEL AUSTRALIA PTY LTD	0.01 AU0000181984
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.01 JP1201131990
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.01 JP1201121975
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 FR001400OJE3
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.01 FR0014007L00
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.01 US912810QE10
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.01 US912810SJ88
NORDSON 4.50% 15/12/2029	0.01 US655663AC62
ROMANIAN GOV. INTL 5.25% 30/05/2032	0.01 XS2829209720
UNI-PRESIDENT ENTERPRISES CORPORATION	0.01 TW0001216000
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
SNOWFLAKE INC	0.01 US8334451098

JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.01 JP1103451GCO
HEALTHPEAK PROPERTIES INC 3% SNR NTS 15/01/2030	0.01 US42250PAA12
USD2000	
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.01 JP1201571G68
US. TSY. NOTE/BON 3.125% 15/05/2048	0.01 US912810SC36
BUNDESOBLIGATION 0.00% 10/10/2025	0.01 DE0001141828
INTESA SANPAOLO 5.125% 29/08/2031	0.01 XS2673808726
CENCORA INC COM	0.01 US03073E1055
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
AMPRION 3.85% 27/08/2039	0.01 DE000A383QRO
CANADIAN GOV. BD. 0.25% 1/3/2026	0.01 CA135087L518
CONOCOPHILLIPS CO 5.00% 15/01/2035	0.01 US20826FBL94
FUBON FINANCIAL HLDG	0.01 TW0002881000
BUNDESOBLIGATION 1.30% 15/10/2027.01 .186	0.01 DE0001141869
BARCLAYS FRN 25/02/2031	0.01 US06738ECY95
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.01 DE000BU2Z007
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
US. TSY. NOTE/BON 4.375% 15/11/2039	0.01 US912810QD37
UK. GILT 4.25% 07/06/2032	0.01 GB0004893086
US. TSY. NOTE/BON 4.375% 15/05/2040	0.01 US912810QH41
US. TSY. NOTE/BON 3.875% 15/08/2040	0.01 US912810QK79
YORKSHIRE WATER FINANCE 6.60% 17/APR/2031	0.01 XS0439817577
GENERAL MOTORS FIN 3.70% 14/07/2031	0.01 XS2975301438
UK. GILT 0.375% 22/10/2030	0.01 GB00BL68HH02
BANCO SANTANDER 5.294% 18/08/20277	0.01 US05964HAS40
INTESA SANPAOLO 7.00% 21/11/2025	0.01 US46115HBU05
LONDON STOCK EXCHANG	0.01 GB00B0SWJX34
ENEL SPA	0.01 IT0003128367
TAKEDA PHARMACEUTICAL CO LTD	0.01 JP3463000004
AUSTRALIAN CAP. TE 5.25% 23/10/2036	0.01 AU3SG0003015
POWSZECHNY ZAKLAD UBEZPIECZEN SA	0.01 PLPZU0000011
UK. GILT 3.25% 31/1/2033	0.01 GB00BMV7TC88
PNC FINANCIAL SERVICES GROUP	0.01 US6934751057
FLOW TRADERS NV	0.01 BMG3602E1084
SPAIN GOV. BD. 3.55% 31/10/2033	0.01 ES0000012L78
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.01 ES0000012H41
GRIFOLS SA	0.01 ES0171996087
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS	0.01 US912810TQ13
02/43	
UNITED KINGDOM GI 0.875% 31/7/2033	0.01 GB00BM8Z2S21
DBS GROUP HOLDINGS LTD	0.01 SG1L01001701
HISCOX LTD	0.01 BMG4593F1389
SPAIN GOV. BD. 4.90% 30/7/2040	0.01
CAD BNP PARIBAS A/C	0.01
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	
BIMBO BAKERIES US 5.375% 09/01/2036	0.01 US09031WAE30
NVIDIA ORD SHS	0.01 US67066G1040
KB FINANCIAL GROUP INC	0.01 KR7105560007
EUROBANK ERGASIAS SERVICES AND	0.01 GRS323003012
AT&T INC 3.80% 01/12/2057	0.01 US00206RMN97
US TREASURY N/B 3.62% 31/MAY/2028	0.01 US91282CHE49
NATIONAL GRID PLC 5.75% 16/APR/2032	0.01 XS0627336323
EMERSON ELECTRIC CO	0.01 US2910111044
REGENERON PHARMACEUTICALS INC	0.01 US75886F1075
UK. GILT 0.125% 31/1/2028	0.01 GB00BMBL1G81
CHINA PACIFIC INSURANCE GR H	0.01 CNE1000009Q7
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.01 DE000BU27006
CENOVUS ENERGY INC 3.75% 15/02/20522/2052	0.01 US15135UAX72
UK. GILT 1.00% 31/01/2032	0.01 GB00BM8Z2T38

OVERSEA-CHINESE BANKING CORP	0.01 SG1504926220
UNUM GROUP 4.125% 15/06/2051	0.01 US91529YAR71
UK. GILT 3.75% 29/01/2038	0.01 GB00BQC4R999
DEUTSCHE BANK AG/NEW F2F 07/01/2028	0.01 US25160PAH01
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.01 US91282CHW47
SHENZHEN TAGEN GROUP CO A	0.01 CNE000000F89
SPAIN GOV. BD. 0.80% 30/7/2029	0.01 ES0000012K53
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.01 FR001400CMX2
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
CONOCOPHILLIPS CO 5.65% 15/01/2065	0.01 US20826FBN50
WESTERN POWER DIS 3.949% 20/9/2032	0.01 XS2528341766
Income Due - JPY	0.01
BANK OF MONTREAL CAD	0.01 CA0636711016
RIO TINTO PLC ORD	0.01 GB0007188757
WESTERN POWER DIST 3.53% 20/9/2028	0.01 XS2528341501
W R BERKLEY 4.00% 12/05/2050	0.01 US084423AU64
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.01 US9128285C00
SYNOPSIS INC	0.01 US8716071076
MSCI INC	0.01 US55354G1004
BECTION DICKINSON AND COMPANY	0.01 US0758871091
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
LA TROBE FINANCIAL CAPITAL M 3 A2 FRN 13/11/2055UD500000 A2	0.01 AU3FN0089942
AIR PROD & CHEMS INC COM USD	0.01 US0091581068
WESSEX WATER SERV 6.125% 19/9/2034	0.01 XS3025173710
MICROSTRATEGY COM USD0.001 CLASS A	0.01 US5949724083
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.01 US91282CJQ50
CREDIT AGRICOLE SA	0.01 FR0000045072
DIAMONDBACK ENERGY 6.25% 15/3/2033	0.01 US25278XAV10
MIZUHO FINANCIAL GROUP INC	0.01 JP3885780001
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.01 US91282CGJ45
DUKE ENERGY CORP NEW 3.1% 15/06/2028	0.01 XS2488626610
MARKEL GRP. 6.00% 16/5/2054	0.01 US570535AY06
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.01 US91282CJG78
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
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.01 ES00000127A2
WESTPAC	0.01
VINCI SA	0.01 FR0000125486
CANADIAN PAC KANS COM NPV	0.01 CA13646K1084
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.01 US912810QY73
3I GROUP PLC	0.01 GB00B1YW4409
MS. F2F 19/7/2035	0.01 US61747YFT73
PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.01 US709629AR06
US. TSY. NOTE/BON 3.125% 15/08/2044	0.01 US912810RH32
MLS ORD SHS A	0.01 CNE100001X19
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.01 JP1300371C98
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.01 US912810FM54
US. TSY. NOTE/BON 1.625% 30/09/2026	0.01 US912828YG91
LIBERTY FUNDING PTY LIMITED SR 24-1A CL B FLTG RT25/05/2032	0.01 AU3FN0088316
US BANCORP	0.01 US9029733048
HYUNDAI MOBIS	0.01 KR7012330007
FRENCH REPUBLIC GO 6.00% 25/10/2025	0.01

US TREASURY N/B 3.37% 15/AUG/2042	0.01 US912810TK43
DUKE ENERGY INDIAN 3.25% 01/10/2049	0.01 US26443TAB26
AOFRIO LTD	0.01 NZWDTE0002S1
KPJ HEALTHCARE BHD	0.01 MYL58780O003
GENERAL MOTORS FIN 6.10% 07/01/2034/2034 USD1000	0.01 US37045XEP78
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
HSBC HLDGS. FRN 03/03/2031	0.01 US404280ER67
STATE STREET	0.01
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.01 NZGOVDT551C8
INTERNATIONAL CONTAINER TERMINAL SERVICE	0.01 PHY411571011
CONSTELLATION ENERGY CORP	0.01 US21037T1097
WILHBORGS FAST. AB NPV	0.01 SE0018012635
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.01 JP1201101944
PROSUS NV	0.01 NL0013654783
BP CAP. MKTS. F2V PERP	0.01 XS2193662728
KINROSS GOLD 6.25% 15/7/2033	0.01 US496902AT48
EUROBANK SA F2F 07/02/2036	0.01 XS2997439935
INDONESIA TSY. BD. 7.00% 15/5/2027	0.01 IDG000009804
ACCTON TECHNOLOGY CORPORATION	0.01 TW0002345006
ADVANTECH CO LTD	0.01 TW0002395001
CANADIAN NATURAL RESOURCES ORD SHS	0.01 CA1363851017
PENSKE TRUCK LEAS 1.70% 15/06/2026/06/2026 USD1000	0.01 US709599BM55
144A	
UK. GILT 0.375% 22/10/2026	0.01 GB00BNNGP668
US. TSY. NOTE/BON 3.375% 15/05/2044	0.01 US912810RG58
TESCO COR. TSY. S 5.125% 22/05/2034	0.01 XS2824047372
NORTHUMBRIAN WATER FIN 6.37% 28/OCT/2034	0.01 XS2550206333
WISTRON NEWEB CORP	0.01 TW0006285000
MONSTER BEVERAGE SHS ORD	0.01 US61174X1090
CITIGROUP F2F 01/05/2032	0.01 US172967MY46
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.01 XS2314246526
DISCOVER FINANCIAL SERVICES	0.01 US2547091080
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.01 DE000BU22015
IQVIA 6.25% 01/02/2029	0.01 US46266TAF57
US. TSY. NOTE/BON 3.125% 15/11/2041	0.01 US912810QT88
VALE SA	0.01 BRVALEACNORO
JPMORGAN CHASE & CO F2F 08/11/2032	0.01 US46647PCR55
OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI	0.01
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.01 US912810SD19
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.01 DE0001102556
MEX BONOS DESARR FIX RT 7.5% 26/MAY/2033	0.01 MX0MGO0001D6
HAIER SMART HOME C	0.01 CNE1000048K8
NEW ZEALAND GOV. B 5.00% 15/05/2054	0.01 NZGOVDT554C2
NORTHUMBRIAN WATER 5.50% 02/10/2037	0.01 XS3019020349
CHINA MERCHANTS BANK CO LIMITED	0.01 CNE1000002M1
BRISTOL-MYERS SQUI 6.40% 15/11/2063	0.01 US110122EC85
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.01 IT0005419848
SOGECAP F2F 16/05/2044GS	0.01 FR001400M1X9
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
MOTABILITY OPERAT 3.625% 22/01/2033	0.01 XS2978917156
VISTRA CORP	0.01 US92840M1027
WAROM TECHNOLOGY INCORPORATED ORD SHS A	0.01 CNE100002X67
SPAIN GOV. BD. 0.00% 31/01/2026	0.01 ES0000012G91
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
ONEOK INC	0.01 US6826801036
TE CONNECTIVITY COM USD0.01	0.01 IE000IVNQZ81
FRANCE GOV. BD. 3.25% 25/05/2045	0.01 FR0011461037
SK TELECOM	0.01 KR7017670001
SPAIN GOV. BD. 0.00% 31/01/2028	0.01 ES0000012I08

US. TSY. NOTE/BOND 3.00% 15/02/2048	0.01 US912810SA79
SYNOPSIS 5.00% 01/04/2032	0.01 US871607AD97
EQUINOR ASA	0.01 NO0010096985
KEURIG DR PEPPER INC	0.01 US49271V1008
NATIONAL AUSTRALIA BANK LIMITED	0.01 AU000000NAB4
OKLAHOMA GAS & ELECTRIC CO 3.3% SNR NTS	0.01 US678858BU41
15/03/2030USD2000	
ITALY BUONI POLIEN 4.00% 01/02/2037	0.01 IT0003934657
INDONESIA TSY. BD. 7.50% 15/4/2040	0.01 IDG000014101
ORSTED F2V 18/02/3021S	0.01 XS2293075680
UK. GILT 4.75% 22/10/2043	0.01 GB00BPJJKP77
INVITATION HOMES O 4.15% 15/04/2032	0.01 US46188BAD47
YUNNAN BAIYAO GROUP CO LTD	0.01 CNE0000008X7
FRENCH REPUBLIC GO 3.00% 25/11/2034	0.01
ITALY BUONI POLIEN 5.00% 1/9/2040	0.01 IT0004532559
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.01 DE0001102424
QUANTA COMPUTER INC	0.01 TW0002382009
SYSO 3.75% 01/10/2025	0.01 US871829AZ02
AMERICAN EXPRESS F2F 30/01/2031	0.01 US025816DY24
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.01 MYBMO2000028
WELLS FARGO & CO F2F 24/04/2034	0.01 US95000U3D31
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.01 US912810RZ30
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
DEUTSCHE BANK AG (REG)	0.01 DE0005140008
STELLANTIS FIN. US 6.45% 18/03/2035	0.01 US85855CAL46
SPAIN GOV. BD. 1.40% 30/04/2028	0.01 ES0000012B39
COTERRA ENERGY INC 5.90% 15/02/2055	0.01 US127097AN32
MORGAN STANLEY F2F 04/05/2027	0.01 US61772BAB99
ASE TECHNOLOGY HOLDING CO LTD	0.01 TW0003711008
FIDELITY NATIONAL INFORMATION SERVICES I	0.01 US31620M1062
BPCE VAR 19/07/2033VAR DTD 5.748 19/07/2033	0.01 US05583JAM45
MITSUBISHI CORP	0.01 JP3898400001
ENERGY TRANSFER OP 6.25% 15/04/2049	0.01 US29279FAA75
JAPAN GOV. TEN YEA 1.20% 20/12/2034	0.01 JP1103771R12
FORD MOTOR CREDIT 5.85% 17/05/2027	0.01 US345397E748
KE HOLDINGS INC ADR	0.01 US4824971042
STORYTEL AB PUBL	0.01 SE0007439443
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EURO.01	0.01 DE0001102523
TURK HAVA YOLLARI ANONIM ORTAKLIGI	0.01 TRATHYAO91M5
KINDER MOR INC DEL COM	0.01 US49456B1017
MAKEMYTRIP LTD	0.01 MU0295S00016
LOGICOR FINC. SAR 4.625% 25/07/2028	0.01 XS2753547673
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.01 DE0001102606
DOMINION ENERGY INC	0.01 US25746U1097
GS. GRP. 4.223% 5/1/2029	0.01 US38141GWZ35
SPAIN GOV. BD. 4.20% 31/01/2037	0.01 ES0000012932
MORGAN STANLEY F2F 21/07/2032	0.01 US61747YED31
TDF INFRA. SASU 5.625% 21/7/2028	0.01 FR001400J861
VIER GAS TRANSPOR 4.625% 26/9/2032	0.01 XS2535725159
CREDIT AGRICOLE F2V 28/08/2033	0.01 FR001400KDS4
US. TSY. NOTE/BON 3.125% 15/02/2042	0.01 US912810QU51
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
ASPEED TECHNOLOGY INC	0.01 TW0005274005
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.01 US912810RP57
LAFARGEHOLCIM LTD	0.01 CH0012214059
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.01 US303075AA30
TRUSTEES OF COLUM 4.355% 01/10/2035	0.01 US198643AD00
BARRICK PD AUSTRAL 5.95% 15/10/203915/10/2039	0.01 US06849UAD72
USD1000	

CHINA RESOURCES LAND LIMITED	0.01 KYG2108Y1052
AMERICAN ELECTRIC POWER COMPANY INC	0.01 US0255371017
US. TSY. NOTE/BON 3.625% 15/02/2044	0.01 US912810RE01
SPAIN GOV. BD. 1.25% 31/10/2030	0.01 ES0000012G34
SCHLUMBERGER LTD	0.01 AN8068571086
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.01 JP1201051891
UK. GILT 4.00% 22/10/2031	0.01 GB00BPSNBF73
MOTABILITY OPERATI 4.00% 17/01/2030	0.01 XS2838537566
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.01 US912810RV26
JACKSON FINANCIAL COM USD0.01 CL A WI	0.01 US46817M1071
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.01 US91282CHJ36
WILLIAMS COS INC/T 2.60% 15/03/20311000	0.01 US969457BY52
DR HORTON INC	0.01 US23331A1097
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.01 JP1201081914
SYMBOTIC ORD SHS CLASS A	0.01 US87151X1019
BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033	0.01 IT0005518128
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.01 US91282CGS44
SINGAPORE GOV. BD 3.375% 01/09/2033	0.01 SG3261987691
AGRICULTURAL BANK OF CHINA	0.01 CNE100000Q43
TRATON FINANCE LUXEMBOURG S.A 4.5% GTD SNR NTS 23/11/26 EUR100000 REGS	0.01 DE000A3LQ952
PUBLIC SERVICE ELECTRIC & GAS CO 4.9% MTN 15/12/2032 USD2000 P	0.01 US74456QCK04
VIER GAS TRANSPORT 4.00% 26/09/202700000 4 REGS	0.01 XS2535724772
DCP MIDSTREAM OPERATING LP 3.25% GTD SNR NTS 15/02/2032 USD1000	0.01 US23311VAK35
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01 NZOCAE0002S0
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.01 US912810QW18
GS ENGINEERING AND CONSTRUCTION CORP	0.01 KR7006360002
ILLUMINA 4.65% 09/09/2026	0.01 US452327AQ25
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.01 FR0013234333
DISCOVERY COMMS. 3.95% 15/06/2025	0.01 US25470DBE85
ERAC USA FIN. 4.50% 15/02/2045	0.01 US26884TAN28
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026	0.01 US912828Y958
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.01 CA135087L930
COGNIZANT TECH SOLUTIONS A	0.01 US1924461023
ZHEJIANG NHU CO LTD	0.01 CNE000001J84
AMPRION 3.45% 22/09/2027EGS	0.01 DE000A30VPL3
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
COMCAST 3.75% 1/4/2040	0.01 US20030NDH17
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.01 BE0390128917
SIEMENS ENERGY AG	0.01 DE000ENER6Y0
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.01 DE0001102499
ENERGY TRANSFER LP 4.2% SNR NTS 15/04/2027 USD2000	0.01 US29273RBR41
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
UK. GILT 0.625% 31/7/2035	0.01 GB00BMGR2916
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.01 JP1201401C92
SOGECAP SOGECAP F2V PERP	0.01 FR0012383982
EUROGRID 3.075% 18/10/2027	0.01 XS2919679816
RTE RESEAU DE TRAN 3.50% 07/12/2031	0.01 FR001400MIG4
APOLLO GLOBAL MANA COM	0.01 US03769M1062
LOJAS RENNER SA	0.01 BRLRENACNOR1
MERCEDES-BENZ GROUP AG	0.01 DE0007100000
VOLKSWAGEN FINL. S 3.25% 19/05/2027	0.01 XS2941360963
WOLTERS KLUWER	0.01 NL0000395903

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	
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.01 DE0001102465
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
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.01
SPAIN GOV. BD. 6.00% 31/01/2029	0.01 ES0000011868
IPSEN 3.875% 25/03/2032	0.01 FR001400YD27
DEUTSCHE BOERSE AG	0.01 DE0005810055
US. TSY. NOTE/BON 2.875% 15/05/2043	0.01 US912810RB61
DEUTSCHE TELEKOM 3.625% 03/02/2045	0.01 XS2985250898
DIAGEO ORD	0.01 GB0002374006
LKQ CORP COM	0.01 US5018892084
US. TSY. NOTE/BON 2.875% 15/8/2045	0.01 US912810RN00
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.01 AU0000075681
AEP TEX INC 4.7% SNR NTS 15/05/2032 USD1000 K	0.01 US00108WAP59
VOLKSWAGEN INTL. FIN. F2V PERP	0.01 XS1799939027
HARTFORD INSURANCE GROUP INC T	0.01 US4165151048
BANQUE FEDERATIVE 3.25% 17/10/20311	0.01 FR001400T9Q9
DEUTSCHE BANK F2F 13/02/2031	0.01 DE000A4DE9Y3
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.01 US912810PX00
TRUIST FINL CORP COM	0.01 US89832Q1094
ITALY BUONI POLIEN 4.50% 1/3/2026	0.01 IT0004644735
ROGERS COMMS. 5.30% 15/02/2034	0.01 US775109DF56
AVIO SPA	0.01 IT0005119810
YARA INTERNATIONAL ASA 3.148% SNR NTS 04/06/2030	0.01 US984851AG07
USD1000 144A	
BANK OF NOVA SCOTIA CAD	0.01 CA0641491075
JPMORGAN CHASE & CO. 2.963% -FRN SNR 25/01/2033	0.01 US46647PCU84
USD2000	
ITALY BUONI POLIEN 3.85% 1/7/2034	0.01 IT0005584856
NEWDAY FNDG. MASTER ISSUER 3X C FRN 15/11/2032	0.01 XS2909752474
US. TSY. NOTE/BON 3.125% 15/2/2043	0.01 US912810QZ49
ANHEUSER BUSCH INBEV SA NV	0.01 BE0974293251
JOHNSON CONTROLS INTERNATIONAL PLC	0.01 IE00BY7QL619
SIRIUSPOINT 7.00% 05/04/2029	0.01 US82969BAA08
MARVELL TECHNOLOGY COM	0.01 US5738741041
SIMPLO TECHNOLOGY CO LTD	0.01 TW0006121007
FIRSTMAC MTG. FNDG. TST. NO. 4 B FRN	0.01 AU3FN0091823
18/02/20568/02/2056	
JPM. CHASE F2F 24/01/2036	0.01 US46647PEW23
AMERICAN INTERNATIONAL GROUP	0.01 US0268747849
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.01 BE0000291972
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.01 BE0000347568
PAYCHEX INC	0.01 US7043261079
SPAIN GOV. BD. 3.25% 30/4/2034	0.01 ES0000012M85
NOW TRUST SR 24-1 CL B 14/06/2032	0.01 AU3FN0087730
MITSUBISHI HEAVY INDUSTRIES LTD	0.01 JP3900000005
ROYAL CARIBBEAN GROUP	0.01 LR0008862868
CHENIERE ENERGY INC	0.01 US16411R2085
FOMENTO ECONOMICO MEXICANO SAB DE CV	0.01 MXP320321310
ANGLOGOLD ASHANTI ORD USD1	0.01 GB00BRXH2664
CAIXABANK VAR 18/01/2029	0.01 US12803RAA23
FERRARI NV COM	0.01 NL0011585146
ITALY BUONI POLIEN 3.85% 15/12/2029	0.01 IT0005519787
BIZLINK HOLDING INC	0.01 KYG114741062
JOHNSON & JOHNSON 3.60% 26/02/2045	0.01 XS3005215093
SPAIN GOV. BD. 1.30% 31/10/2026	0.01 ES00000128H5
MANULIFE FINANCIAL CORP	0.01 CA56501R1064
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.01 DE0001102481
HYUNDAI CAPITAL AM 4.55% 26/09/202929 USD A 144A	0.01 US44891ADG94
BRITISH STERLING POUND	0.01
ITALY BUONI POLIEN 4.75% 01/09/2028	0.01 IT0004889033

HYUNDAI MARINE FIRE INC CO	0.01 KR7001450006
NISOURCE INC 5.25% SNR NTS 15/02/2043 USD1000	0.01 US65473QBB86
ADIDAS AG	0.01 DE000A1EWWWO
UK. GILT 4.50% 7/3/2035	0.01 GB00BT7J0027
RBS COLLATERAL AC	0.01
BANCO DE CHILE	0.01 CLP0939W1081
NETHERLANDS GOV. B 3.75% 15/01/2042	0.01 NL0009446418
EVERGY METRO INC 4.2% SNR NTS 15/06/2047 USD2000	0.01 US485134BQ27
MS. F2F 19/04/2035	0.01 US61747YFR18
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.01 DE0001102408
WESSEX WATER SERV 5.125% 31/10/2032	0.01 XS2569776136
BUNDESOBLIGATION 0.00% 09/10/2026	0.01 DE0001141844
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.01 JP1201821NA5
TAKEDA PHARM. 5.30% 05/07/2034	0.01 US874060BK18
RENEW ENERGY GLOBAL PLC	0.01 GB00BNQMPN80
CARRIER GLOBAL COR COM	0.01 US14448C1045
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
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.01 US912810RK60
CHARTER COMMUN INC COM	0.01 US16119P1084
Outstanding Settlement Receipts - TWD	0.01
BPCE S A MEDIUM TERM NTS BOOK ENTRY MED TRM NTS	0.01 US05578AE465
611 4.75% 19/07/2027	
WABTEC CORP	0.01 US9297401088
DANONE	0.01 FR0000120644
UK. GILT 4.25% 07/09/2039	0.01 GB00B3KJDS62
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.01 DE0001102507
ENI 5.50% 15/05/2034	0.01 US26874RAN89
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.01 JP1201451D66
AIRBNB INC	0.01 US0090661010
ITALY BUONI POLIEN 4.20% 01/03/2034	0.01 IT0005560948
PACCAR INC	0.01 US6937181088
TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029	0.01 FR0014006TQ7
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.01 US91324PEX69
TARGA RES. 5.50% 15/02/2035	0.01 US87612GAK76
HALLNSTEIN GLASSON HOLDINGS LTD	0.01 NZHLGE0001S4
ELECTRONIC ARTS INC	0.01 US2855121099
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.01 IT0005422891
SPAIN GOV. BD. 3.50% 31/5/2029	0.01 ES0000012M51
JOBY AVIATION INC	0.01 KYG651631007
OVINTIV 5.65% 15/5/2028	0.01 US69047QAB86
CF INDS. 4.95% 01/06/2043	0.01 US12527GAD51
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.01 US912810RX81
JPM CCP	0.01
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.01 US912810RY64
MOTABILITY OPERATIONS GR 2.37% 03/JUL/2039	0.01 XS2021481663
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.01 JP1201471DC6
DANSKE BANK A/S F2V 02/10/20304.613% 02/10/2030	0.01 US23636ABJ97
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.01 JP1201731L76
PUBLIC SERVICE CO OF COLORADO 4.1% 1MTG BDS	0.01 US744448CQ27
15/06/2048 USD 32	
SANLAM LIMITED	0.01 ZAE000070660
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.01 FR001400FTH3
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.01 JP1201881Q46
AUSTRALIA GOVERNME 2.75% 21/11/2027	0.01 AU000XCLWAQ1
TARGA RES. 5.20% 01/07/20272027 USD1000	0.01 US87612KAA07
INVSTR. 3.50% 31/3/2034	0.01 XS3032046016
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.01 DE0001135481
MARKEL GRP. 5.00% 05/04/2046	0.01 US570535AQ71
US. TSY. NOTE/BON 4.625% 15/02/2055/2055 USD100 BONDS	0.01 US912810UG12
02/55	
KDDI CORP NPV TEMP	0.01 JP3496400007
TURNERS AUTOMOTIVE GROUP LIMITED	0.01 NZVNL0001S1
PACIFIC GAS & ELEC 4.95% 1/7/2050	0.01 US694308JN86

CANADIAN IMP BANK COM NPV	0.01 CA1360691010
COMCAST 3.999% 01/11/2049	0.01 US20030NCE94
B3 SA BRASIL BOLSA BALCAO	0.01 BRB3SAACNOR6
WASTE MGT. 5.35% 15/10/2054	0.01 US94106LCF40
CANADIAN GOV. BD. 2.00% 1/12/2051	0.01 CA135087H722
SHIN-ETSU CHEMICAL NPV	0.01 JP3371200001
UK. GILT 3.75% 22/10/2053	0.01 GB00BPCJD997
SINGAPORE GOV. BD. 2.75% 01/03/2046	0.01 SG31A7000004
JPMORGAN CHASE & CO F2F 22/04/2032	0.01 US46647PCC86
TARGET CORPORATION	0.01 US87612E1064
TOWER LIMITED	0.01 NZTWRE0011S2
UNITED STATES TRE 3.875% 30/09/2029	0.01 US91282CFL00
SWISS RE AG	0.01 CH0126881561
US. TSY. NOTE/BOND 2.75% 30/06/2025	0.01
UK. GILT 1.25% 22/10/2041	0.01 GB00BJQWYH73
ITALY BUONI POLIEN 6.50% 01/11/2027	0.01 IT0001174611
US. TSY. NOTE/BOND 3.00% 31/10/2025	0.01 US9128285J52
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.01 DE0001102432
CVS HEALTH 5.125% 20/07/2045	0.01 US126650CN80
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.01 DE0001135275
YARA INTL. 4.75% 01/06/2028D2000 144A	0.01 US984851AF24
CHINA MEDICAL SYS HOLDINGS	0.01 KYG211081248
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.01 JP1103501J35
SPAIN GOV. BD. 5.75% 30/07/2032	0.01 ES0000012411
US. TSY. NOTE/BON 2.625% 31/01/2026	0.01 US9128286A35
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.01 BE0000357666
VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000	0.01 US92277GAN79
PHILLIPS COM	0.01 US7185461040
UK. GILT 4.25% 07/12/2040	0.01 GB00B6460505
TOPSPORTS INTERNATIONAL HOLDINGS LTD	0.01 KYG892481041
PECO ENERGY 4.60% 15/05/2052	0.01 US693304BD82
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.01 US91282CGZ86
SANFORD LTD	0.01 NZSANE0001S0
DOMINION ENERGY INC 4.7% SNR NTS 01/12/2044 USD 2014D	0.01 US25746UCC18
METLIFE INC	0.01 US59156R1086
SPAIN GOV. BD. 1.45% 31/10/2027	0.01 ES0000012A89
BRIXMOR OPERATING 4.125% 15/05/2029/05/2029 USD2000	0.01 US11120VAH69
REALTY INCOME CORPORATION	0.01 US7561091049
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.01 DE0001135226
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.01 CA135087M276
SWISS CONFEDERATIO 3.50% 08/04/2033	0.01 CH0015803239
GRUPO SBF ORD SHS	0.01 BRSBFGACNOR1
FUT JUN 25 LIF LONG GILT	0.01
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.01 JP1300711M79
UNITEDHEALTH GRP. 3.70% 15/08/2049	0.01 US91324PDU30
TOYOTA MOTOR CREDI 3.85% 24/07/2030EUR100000 639	0.01 XS2655865546
COMPAGNIE DE SAINT-GOBAIN	0.01 FR0000125007
FLEURY SA	0.01 BRFLRYACNOR5
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.01 FR0014009062
FRANCO NEVADA CORP	0.01 CA3518581051
OWENS CORNING 5.95% 15/06/2054	0.01 US690742AQ43
CANADIAN GOV. BD. 3.00% 01/06/2034	0.01 CA135087R481
CRH PLC LONDON LISTING	0.01 IE0001827041
NIPPON LIFE INSURANC F2V 23/01/2055	0.01 XS2979680332
MPC CONTAINER SHIPS ASA	0.01 NO0010791353
LEGRAND SA	0.01 FR0010307819
ITALY BUONI POLIEN 4.35% 1/11/2033	0.01 IT0005544082
SPAIN GOV. BD. 1.45% 30-APR-29	0.01 ES0000012E51
TC ENERGY CORP	0.01 CA87807B1076
NXP SEMICONDUCTORS	0.01 NL0009538784
DAI ICHI MUTUAL LIFE INSURANCE TEMP	0.01 JP3476480003

US. TSY. NOTE/BOND 2.50% 15/02/2046	0.01 US912810RQ31
JIANGSU CHANGSHU RURAL COMMERCIAL BANK CO LTD	0.01 CNE100002RJ6
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.01 JP1024571Q21
MARATHON PETROL COM	0.01 US56585A1025
DL E&C CO LTD KRW500	0.01 KR7375500006
COMMONWEALTH EDISO 2.75% 01/09/2051000 131	0.01 US202795JU55
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.01 JP1300301940
GOLDEN BAR SECURITISATION SR 24-1 CL C FLTG RT	0.01 IT0005611394
22/09/2043	
ITALY BUONI POLIEN 5.75% 01/02/2033	0.01 IT0003256820
CANADIAN GOV. BD. 4.50% 01/11/2025	0.01 CA135087Q806
MARS 5.20% 01/03/2035	0.01 US571676BA26
ITALY BUONI POLIEN 3.80% 01/08/2028	0.01 IT0005548315
MARS 5.00% 1/3/2032	0.01 US571676AZ85
MITSUI AND CO NPV	0.01 JP3893600001
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.01 JP1201171A43
ADVANTEST CORP	0.01 JP3122400009
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.01 US912810RS96
ANZ COLLATERAL	0.01
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.01
ITALY BUONI POLIEN 3.45% 01/03/2048	0.01 IT0005273013
ELEVANCE HEALTH IN 5.65% 15/06/205400	0.01 US036752BA01
UK. GILT 4.75% 07/12/2038	0.01 GB00B00NY175
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.01 DE0001102457
UK. GILT 4.375% 31/7/2054	0.01
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.01 BE0000331406
COCA-COLA 2.50% 15/3/2051	0.01 US191216DC18
VOLVO AB - B	0.01 SE0000115446
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.01 DE0001102598
UK. GILT 3.25% 22/1/2044	0.01 GB00B84Z9V04
SPAIN GOV. BD. 5.15% 31/10/2028	0.01 ES00000124C5
KEYCORP FRN 04/04/20315.121% 04/04/2031	0.01 US49326EEQ26
SPAIN GOV. BD. 3.90% 30/07/2039	0.01 ES0000012L60
VIPSHOP HLDGS LTD	0.01 US92763W1036
TRUIST FINL. F2F 24/01/20354/01/2035 USD2000 I	0.01 US89788MAS17
SINGAPORE GOV. BD. 2.75% 01/04/2042	0.01 SG3254976487
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.01 JP1300341B39
CONSUN PHARMACEUTICAL GROUP LTD	0.01 KYG2524A1031
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.01 JP1300381D38
BANK OF SUZHOU ORD SHS A	0.01 CNE100003LQ2
CANADIAN GOV. BD. 2.00% 01/06/2028	0.01 CA135087H235
FUT JUN 25 U.S. T-BONDS	0.01
CUMMINS INC	0.01 US2310211063
FASTENAL CO	0.01 US3119001044
UK. GILT 4.25% 7/12/2055	0.01 GB00B06YGN05
SPAIN GOV. BD. 3.45% 31/10/2034	0.01 ES0000012N35
AMETEK INC	0.01 US0311001004
MARRIOTT INTERNATIONAL INC 5% SNR NTS 15/10/2027	0.01 US571903BJ14
USD1000 JJ	
PACIFIC GAS & ELEC 3.95% 01/12/2047	0.01 US694308HY69
PENSKE TRUCK LEAS 5.75% 24/5/20264/05/2026 USD1000	0.01 US709599BU71
144A	
PUBLIC SERVICE ENTERPRISE GROUP INC	0.01 US7445731067
CPUK FIN. 6.136% 28/8/2031	0.01 XS2603557674
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.01 DE000BU22031
SEMPRA ORD	0.01 US8168511090
CANADIAN GOV. BD. 2.50% 1/12/2032	0.01 CA135087P329
REGAL REXNORD CORP 6.05% 15/02/2026	0.01 US758750AL75
MEDTRONIC GLOBAL 1.375% 15/10/2040/10/2040	0.01 XS2238792332
EUR100000	
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.01 US912810PU60
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.01 JP1201301B94
GRAINGER W W INC	0.01 US3848021040
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.01 FR001400PM68
FMC 5.15% 18/05/2026	0.01 US302491AW57

JAPAN GOV. TWENTY 1.40% 20/12/2042	0.01 JP1201831P14
HESS CORP	0.01 US42809H1077
BRISTOL-MYERS SQU 4.625% 15/05/2044	0.01 US110122DH81
KIMBERLY CLARK CORP	0.01 US4943681035
ALCON AG	0.01 CH0432492467
INDO RUPIAH	0.01
ITALY BUONI POLIEN 2.00% 1/2/2028	0.01 IT0005323032
JBS USA LUX JBS US 5.75% 1/4/2033	0.01 US46590XAY22
KRAFT HEINZ FOODS 5.20% 15/3/2032	0.01 US50077LBM72
PENSKE TRUCK LEAS 4.40% 01/07/2027/07/2027 USD1000	0.01 US709599BN39
144A	
AUSTRALIA GOVERNME 0.50% 21/09/2026	0.01 AU0000106411
CANTOR FITZGERALD 7.20% 12/12/2028	0.01 US138616AM99
ITALY BUONI POLIEN 3.15% 15/11/2031	0.01 IT0005619546
KENVUE INC	0.01 US49177J1025
CROWN CASTLE INTL CORP	0.01 US22822V1017
JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.01 JP1103411FC6
TAV HAVALIMANLARI HOLDING AS	0.01 TRETAVH00018
ONEOK 4.85% 01/02/2049	0.01 US682680BZ59
BERKLEY(W.R.)CORP 4.75% SNR NTS 01/08/2044 USD	0.01 US084423AT91
SPAIN GOV. BD. 1.50% 30/04/2027	0.01 ES00000128P8
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.01 AU000XCLWAI8
BAKER HUGHES COMPANY	0.01 US05722G1004
DTE ELECTRIC CO 3.7% 15/MAR/2045	0.01 US23338VAE65
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.01 JP1201761M45
ATHORA HLDG. 5.875% 10/09/2034	0.01 XS2831758474
LOEWS CORP	0.01 US5404241086
TOURISM HOLDINGS LTD	0.01 NZHELE0001S9
ENN ENERGY HOLDINGS LTD	0.01 KYG3066L1014
SCENTRE GROUP	0.01 AU000000SCG8
CAP. ONE FINL. F2F 30/10/2031	0.01 US14040HDC60
OCCIDENTAL PETROL 5.375% 1/1/2032	0.01 US674599EK76
JPM. CHASE F2F 22/7/2035	0.01 US46647PEK84
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.01 JP1300361C33
COREBRIDGE FINL. 3.65% 5/4/2027	0.01 US21871XAD12
SEGRO PLC	0.01 GB00B5ZN1N88
AFFINITY WATER FIN 6.25% 12/09/2040	0.01 XS3019786428
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.01 FR0013404969
CRITERIA CAIXACORP SA	0.01 ES0140609019
STORE CAP. 5.40% 30/04/2030	0.01 US862123AA45
STANDARD CHARTERED P F2V 21/01/202972 5.545%	0.01 US85325C2D33
21/01/2029	
MANAWA ENERGY LTD	0.01 NZTPXE0001S5
T-MOBILE USA 3.00% 15/02/2041	0.01 US87264ABL89
CANON INC	0.01 JP3242800005
NATL. GAS TRANSMIS 5.50% 4/2/2034	0.01 XS2987788408
ITALY BUONI POLIEN 2.95% 01/09/2038	0.01 IT0005321325
DT MIDSTREAM 5.80% 15/12/2034	0.01 US23345MAD92
UK. GILT 2.00% 7/9/2025	0.01 GB00BTHH2R79
CJ LOGISTICS KRW5000	0.01 KR7000120006
ARTHUR J GALLAGHER 5.15% 15/02/2035	0.01 US04316JAN90
AXON ENTERPRISE I COM USD 0.00001	0.01 US05464C1018
APPLE INC 2.7% 05/AUG/2051	0.01 US037833EK23
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.01 JP1201511EC7
EXPERIAN GROUP LTD	0.01 GB00B19NLV48
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.01 ES0000012L52
HALEON PLC	0.01 GB00BMX86B70
BUNDESOBLIGATION 0.0% 16/APR/2027	0.01 DE0001141851
UNITED KINGDOM GI 4.375% 7/3/2028	0.01 GB00BSQNR93
SPAIN GOV. BD. 5.15% 31/10/2044	0.01 ES00000124H4
YUM! BRANDS INC	0.01 US9884981013
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.01 DE0001102614
CORTEVA INC	0.01 US22052L1044
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.01 JP1300751N79
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.01 DE0001102440

EDWARDS LIFESCIENCES CORP	0.01 US28176E1082
NORTHUMBRIAN WATER 4.50% 14/2/2031	0.01 XS2585804946
CANADIAN GOV. BD. 1.50% 1/6/2026	0.01 CA135087E679
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.01 AU3TB0000135
BASF SE	0.01 DE000BASF111
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.01 US015271BC21
TAIWAN SURFACE MOU TWD10	0.01 TW0006278005
JOHNSON & JOHNSON 3.05% 26/2/2033	0.01 XS3005214369
HUBSPOT INC	0.01 US4435731009
TRUIST FINL. F2F 30/10/2029	0.01 US89788MAQ50
SOFTBANK CORP	0.01 JP3732000009
JBS USA LUX SARL / 5.95% 20/04/2035	0.01 US472140AA00
VALERO ENERGY CORP	0.01 US91913Y1001
VERIZON COMMS. 3.40% 22/03/20411000	0.01 US92343VKG44
CHINA MOLYBDENUM LUOYANG CO LTD	0.01 CNE100000114
UK. GILT 3.75% 22/07/2052	0.01 GB00B6RNH572
BONOS Y OBLIG DE 0.50% 31/10/2031	0.01 ES0000012I32
WELLS FARGO F2F 30/4/2041	0.01 US95000U2Q52
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.01 US53079EBN31
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.01 JP1300281845
ROSS STORES INC	0.01 US7782961038
ITALY BUONI POLIEN 2.05% 01/08/2027	0.01 IT0005274805
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.01
INFINEON TECHNOLOGIES AG	0.01 DE0006231004
TOREAD HOLDINGS GROUP CO LTD	0.01 CNE100000H28
TRANSCANADA PIPEL 4.625% 01/03/20344 USD1000	0.01 US89352HAM16
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.01 ES0000012J15
UK. GILT 4.00% 22/1/2060	0.01 GB00B54QLM75
NESTLE HOLDINGS INC 4.0% 24/SEP/2048	0.01 US641062AN41
NETHERLANDS GOV. B 0.75% 15/07/2027	0.01 NL0012171458
GODADDY INC	0.01 US3802371076
SHINHAN FINANCIAL GROUP	0.01 KR7055550008
DOLLARAMA INC	0.01 CA25675T1075
ITALY BUONI POLIEN 2.80% 01/12/2028	0.01 IT0005340929
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.01 US912810QA97
STOREBRAND ASA	0.01 NO0003053605
ITALY BUONI POLIEN 1.65% 1/12/2030	0.01 IT0005413171
OTIS WORLDWIDE COR COM	0.00 US68902V1070
LENNAR CORPORATION CLASS A	0.00 US5260571048
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00 IT0005521981
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.00 CA135087Q723
US TREASURY N/B 3.87% 31/DEC/2029	0.00 US91282CGB19
IDEX 4.95% 01/09/2029	0.00 US45167RAJ32
US. TSY. NOTE/BOND 2.75% 31/8/2025	0.00 US9128284Z04
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00 JP1300331A99
XCEL ENERGY INC	0.00 US98389B1008
SYSCO CORPORATION COM	0.00 US8718291078
PANASONIC HOLDINGS CORP	0.00 JP3866800000
BANK OF AMERICA CORP 3.59% 21/JUL/2028	0.00 US06051GGR48
GOLD FIELDS LTD	0.00 ZAE000018123
INVESTORE PROPERTY LTD	0.00 NZIPLE0001S3
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.00 JP1300811Q17
ICICI BANK SPON ADR	0.00 US45104G1040
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00 IT0005402117
SOMPO HOLDINGS INC NPV	0.00 JP3165000005
UNITED RENTALS INC	0.00 US9113631090
ICON INVS. SIX DA 5.849% 08/05/2029	0.00 US45115AAB08
JPM CCP EUR BROKER ACCOUNT	0.00
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.00 FR0010171975
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00 DE0001102473
POWSZECHNA KASA OS	0.00 PLPKO0000016
SPAIN GOV. BD. 2.80% 31/5/2026	0.00 ES0000012L29
BANCO SANTANDER BRASIL SA	0.00 BRSANBCDAM13
CANADIAN GOV. BD. 0.50% 1/09/2025	0.00 CA135087K940
MIGROS TICARET AS	0.00 TREMGTI00012

JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00 JP1300621K47
HAIER SMART HOME C A CNY1	0.00 CNE000000CG9
DAIICHI SANKYO COMPANY LIMITED	0.00 JP3475350009
ARCELIK AS	0.00 TRAARCLK91H5
HEWLETT PACKARD EN 5.60% 15/10/2054	0.00 US42824CBW82
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.00 AU0000101792
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA	0.00
JAPANESE YEN	0.00
SPAIN GOV. BD. 2.15% 31/10/2025	0.00
JAPAN GOV. TWENTY 1.80% 20/06/2031	0.00 JP1201291B88
BERRY GBL. 5.50% 15/04/2028	0.00 US08576PAL58
HONDA MOTOR CO LTD	0.00 JP3854600008
STATE STREET CORP USD	0.00 US8574771031
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00 ES0000012729
UK. GILT 4.25% 07/12/2046	0.00 GB00B128DP45
JPM. CHASE F2F 1/6/20341000	0.00 US46647PDR47
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00 JP1201691K75
TAIWAN MOBILE CO LTD	0.00 TW0003045001
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00 AU3TB0000150
MS & AD INSURANCE GROUP HOLDINGS	0.00 JP3890310000
US. TSY. NOTE/BON 1.375% 31/8/2026	0.00 US912828YD60
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00 AU000XCLWAX7
ALIMENTATION COUCHE TARD INC	0.00 CA01626P1484
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00 US912828YX25
ERAC USA FIN LLC 4.6% 01/05/2028	0.00 US26884TAV44
PEOPLES INSURANCE COMPANY OF CHINA	0.00 CNE100001MK7
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00 NL0011819040
EAST MONEY INFORMATION CO LTD	0.00 CNE100000MD4
NOKIA OYJ	0.00 FI0009000681
JAPAN PETROLEUM EXPLORATION	0.00 JP3421100003
KRAFT HEINZ CO COM	0.00 US5007541064
TARGA RES. 6.125% 15/3/2033	0.00 US87612GAC50
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00 FR0013257524
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00 DE0001102549
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	
TARGA RES. 6.50% 15/2/2053	0.00 US87612GAD34
ABN AMRO BANK F2V 21/09/203300000 305	0.00 XS2637967139
KEYSIGHT TECHNOLOGCOM USD	0.00 US49338L1035
JAPAN GOV. TWENTY 2.00% 20/12/2025	0.00 JP1200841615
ATLAS COPCO AB	0.00 SE0017486889
PRUDENTIAL FINANCIAL INC	0.00 US7443201022
GIVAUDAN - REG	0.00 CH0010645932
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00 JP1201781MA3
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00 US797440BW34
SPAIN GOV. BD. 0.80% 30/07/2027	0.00 ES0000012G26
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00
SPAIN GOV. BD. 2.55% 31/10/2032	0.00 ES0000012K61
COCA COLA FEMSA SAB DE CV	0.00 US1912411089
UK. GILT 1.75% 22-JUL-57	0.00 GB00BD0XH204
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00 JP1201791N14
NEWDAY FUNDING MASTER ISSUER 2X C FRN 7/15/2032	0.00 XS2834467602
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.00 US842400HF31
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.00 AU0000013740
AMGEN 5.65% 2/3/2053	0.00 US031162DT45
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00 JP1201771M76
YANGZIJIAN SHIPBUILDING NPV	0.00 SG1U76934819
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.00 JP1300351B93
UK. GILT 4.00% 22/10/2063	0.00 GB00BMF9LF76
OPAP SA	0.00 GRS419003009
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00 JP1300781P48
COX COMMS. 2.60% 15/06/20316% 15/06/2031	0.00 US224044CN54
VERTIV HOLDINGS CO	0.00 US92537N1081

SPAIN GOV. BD. 0.70% 30/04/2032	0.00 ES0000012K20
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00 JP1300801PA2
FOMENTO ECONOMICO MEXICANO SAB DE CV SP	0.00 US3444191064
FORD MOTOR COMPANY	0.00 US3453708600
HAMBURG COMMER. BA 4.50% 24/7/2028	0.00 DE000HCB0B44
QUANTA SERVICES INC	0.00 US74762E1029
ENTERGY CORP NEW	0.00 US29364G1031
RAIFFEISEN BANK INTE F2V 02/01/2035	0.00 XS2904849879
FLUTTER ENTERTAINMENT ORD SHS	0.00 IE00BWT6H894
DSV A/S	0.00 DK0060079531
CONS. EDISON OF NE 4.30% 01/12/2056	0.00 US209111FK46
DAE FNDG. 3.375% 20/03/2028	0.00 XS2286303495
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00 IT0004923998
AUSTRALIA GOVERNME 0.25% 21/11/2025	0.00 AU0000095457
LIFE HEALTHCARE GROUP HOLDINGS LTD	0.00 ZAE000145892
HOYA CORPORATION JPY	0.00 JP3837800006
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00 JP1300321A34
WESTERN MIDSTREAM 4.05% 01/02/2030	0.00 US958667AC17
WEICHAI POWER CO LTD	0.00 CNE1000000D4
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00 JP1201841P46
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00 NL0010721999
CORNING INC	0.00 US2193501051
ENERGY TRANSFER OP 5.00% 15/05/2050	0.00 US29278NAR44
WHEATON PRECIOUS M COM NPV	0.00 CA9628791027
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00 NL0000102234
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00 JP1300691M16
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00 IT0005383309
LENOVO GROUP LTD	0.00 HK0992009065
ACCENTURE CAPITAL 4.50% 04/10/2034	0.00 US00440KAD54
TARGA RES. 4.20% 01/02/2033	0.00 US87612GAA94
CANADIAN GOV. 0.50% 01/12/20303	0.00 CA135087L443
HYUNDAI MOTOR CO LTD	0.00 KR7005380001
COMCAST CORP 5.5% GTD SNR NTS 15/05/2064 USD1000	0.00 US20030NEG25
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00 FR0010870956
NORSK HYDRO 3.625% 23/01/2032	0.00 XS2969693113
NRG ENERGY INC 2.45% GTD SNR SEC NTS 02/12/2027	0.00 US629377CP59
USD2000	
TEREGA 4.00% 17/09/2034	0.00 FR001400SGZ5
CARGILL 4.76% 23/11/2045	0.00 US141781BF09
DEUTSCHE POST AG	0.00 DE0005552004
COMMERZBANK FRN 14/01/2032	0.00 DE000CZ45ZA0
STELLANTIS FIN. US 5.75% 18/03/2030	0.00 US85855CAK62
OTSUKA HLDGS CO NPV	0.00 JP3188220002
VOLKSWAGEN FINL. 3.875% 19/11/2031	0.00 XS2941605235
UK. GILT 3.50% 22/07/2068	0.00 GB00BBJNQY21
FORD MOTOR CREDIT 7.35% 06/03/2030	0.00 US345397C684
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00 JP1201811N77
BT GROUP PLC	0.00 GB0030913577
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00 IT0005508590
MITSUBISHI ELECTRIC	0.00 JP3902400005
PEGATRON CORP	0.00 TW0004938006
CHF BNP PARIBAS A/C	0.00
SEVEN AND I HOLDINGS NPV	0.00 JP3422950000
SPAIN GOV. BD. 5.90% 30/07/2026	0.00
JD LOGISTICS INC	0.00 KYG5074S1012
NORDEA BANK ABP	0.00 FI4000297767
CHALLENGER LIMITED	0.00 AU000000CGF5
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00 FR0013515806
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00 IT0005580094
UK. GILT 1.75% 22/1/2049	0.00 GB00BFWFPP71
GLOBAL PAYMENTS INC	0.00 US37940X1028
TAKE TWO INTERACTIVE SOFTWARE INC	0.00 US8740541094
NUTRIEN LTD COM NPV	0.00 CA67077M1086
JBS SA	0.00 BRJBSSACNOR8

ITALY BUONI POLIEN 3.45% 15/07/2031	0.00 IT0005595803
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00 IT0005403396
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00 IT0005365165
UNITED OVERSEAS BANK	0.00 SG1M31001969
VONOVIA SE 1.50% 14/6/2041	0.00 DE000A3E5MK0
GE HEALTHCARE HOLDING LLC	0.00 US36266G1076
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00 IT0005500068
DEN DANSKE BANK AS DKK	0.00 DK0010274414
TREASURY CORP VICT 2.25% 15/09/2033	0.00 AU3SG0002504
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00 NL0015001DQ7
Outstanding Settlement Receipts - AUD	0.00
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00 IT0005127086
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00 DE000BU2D004
ARCH CAPITAL GROUPECOM	0.00 BMG0450A1053
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00 AU0000047003
SEVERN TRENT UTILI 5.25% 4/4/2036	0.00 XS2607194086
ALIMENTATION COUC 5.267% 12/2/20344	0.00 US01626PAU03
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00 NL0015001XZ6
HCA 5.45% 15/09/2034	0.00 US404121AK12
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00 JP1201751M13
SIEMENS FINANCIER 3.625% 22/2/2044	0.00 XS2769892600
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00 JP1201461D98
BUONI POLIENALI D 1.25% 01/12/20260 REGS	0.00 IT0005210650
UNITED KINGDOM GI 0.625% 07/06/2025	0.00 GB00BK5CVX03
JEFFERIES FINANCI 5.875% 21/07/2028	0.00 US47233WBM01
SIKA AG	0.00 CH0418792922
AMADEUS IT HLDGS	0.00 ES0109067019
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00 JP1201711L13
GRUPO AEROPORTUARIO DEL SURESTE SAB	0.00 MXP001661018
Income Due - KRW	0.00
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.00 AU0000087454
BROADCOM INC 3.419% 15/04/2033	0.00 US11135FBK66
GLENCORE PLC	0.00 JE00B4T3BW64
FORD MOTOR CREDIT CO LLC 7.122% SNR NTS	0.00 US345397D674
07/11/2033USD200000	
BANCO BILBAO VIZCAYA - SP ADR	0.00 US05946K1016
WR BERKLEY ORD SHS	0.00 US0844231029
VEEVA SYSTEMS INC	0.00 US9224751084
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
CHINA MOLYBDENUM CO LTD	0.00 CNE100001NRO
WEC ENERGY GROUP INC	0.00 US92939U1060
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00 JP1201671K12
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00 BE0000341504
AMBEV SA COM NPV	0.00 BRABEVACNOR1
BDO UNIBANK INC	0.00 PHY077751022
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00 JP1201281B64
DIAMONDBACK ENERGY 5.90% 18/04/2064	0.00 US25278XBB47
UNION PACIFIC 5.15% 20/01/20630	0.00 US907818GD49
UNIVERSAL HEALTH SERVICES - CLASS B	0.00 US9139031002
T-MOBILE USA 5.125% 15/05/2032	0.00 US87264ADS15
CANADIAN GOV. 1.50% 01/12/2031	0.00 CA135087N266
PIEDMONT NATURAL G 2.50% 15/3/2031	0.00 US720186AN51
ATMOS ENERGY 5.75% 15/10/2052	0.00 US049560AY17
ARGENX SE	0.00 NL0010832176
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00
ITALY BUONI POLIEN 4.30% 01/10/2054	0.00 IT0005611741
SHANGHAI SHYNDEC PHARMACEUA	0.00 CNE000001JG2
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
ANGLO AMERICAN PLC	0.00 GB00B1XZS820
ORIX CORPORATION	0.00 JP3200450009
EURP. UNION 3.00% 4/3/2053	0.00 EU000A3K4DY4

UK. GILT 1.50% 7/22/2047	0.00 GB00BDCHBW80
WILLIS TOWERS WATS COM	0.00 IE008DB6Q211
OCCIDENTAL PETROLEUM CORP	0.00 US6745991058
BERKSHIRE HATHAWAY 4.50% 01/02/2045	0.00 US084659AF84
INGERSOLL RAND INC	0.00 US45687V1061
JEFFERIES FINANCIAL GROUP INC 2.75% 15/10/2032	0.00 US47233JDX37
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00 JP1201491E67
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00 SG7J60932174
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.00 JP1201551FC0
CARDINAL HEALTH INC	0.00 US14149Y1082
YAMANA GOLD INC 2.63% GTD SNR NTS 15/08/2031 USD1000	0.00 US98462YAF79
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.00 DE000BU2F009
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00 JP1400131L54
CAP. ONE FINL. F2F 26/7/2030	0.00 US14040HDG74
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00 CA135087M847
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00 JP1201651J76
E.ON SE	0.00 DE000ENAG999
SPAIN GOV. BD. 2.35% 30/07/2033	0.00 ES00000128Q6
DNB BANK ASA	0.00 NO0010161896
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00 IT0005494239
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00 IT0005445306
CTS EVENTIM AG AND CO. KGAA	0.00 DE0005470306
OTP BANK RT	0.00 HU0000061726
KEYCORP F2F 06/03/2035	0.00 US49326EEP43
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00 JP1201521F37
TESCO ORD	0.00 GB00BLGZ9862
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
AEP TEXAS 5.45% 15/05/2029	0.00 US00108WAS98
ALNYLAM PHARMACEUTICALS INC	0.00 US02043Q1076
ORACLE CORP 3.8% SNR NTS 15/11/2037 USD2000	0.00 US68389XBP96
COSTAR GROUP INC COM	0.00 US22160N1090
HANA FINANCIAL GROUP	0.00 KR7086790003
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00 NL0000102317
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00 JP1201501E99
GENERAL MILLS INC	0.00 US3703341046
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00 IT0005467482
NEWMONT NEWCREST F 5.35% 15/3/2034	0.00 US65163LAR06
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00 JP1201741LA9
PHISON ELECTRONICS CORP	0.00 TW0008299009
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00 JP1201851P76
US. TSY. NOTE/BON 2.625% 31/12/2025	0.00 US9128285T35
HD KOREA SHIPBUILDING AND OFFSHORE ENGINEERING CO LTD	0.00 KR7009540006
SPAIN GOV. BD. 0.60% 31/10/2029	0.00 ES0000012F43
ROCKWELL AUTOMATION INC	0.00 US7739031091
COINBASE GLOBAL INC	0.00 US19260Q1076
THAI UNION GROUP	0.00 TH0450010R15
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00 DE0001135366
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00 JP13002918A0
WESTERN GAS PARTNE 4.65% 01/07/2026	0.00 US958254AF13
HYUNDAI ENGINEERING & CONSTRUCTION	0.00 KR7000720003
ERICSSON LM - B SHS	0.00 SE0000108656
COX COMMS. 2.95% 1/10/2050	0.00 US224044CM71
POP MART INTERNATIONAL GROUP LTD	0.00 KYG7170M1033
UK. GILT 1.625% 10/22/2054	0.00 GB00BJLR0J16
GARMIN ORD	0.00 CH0114405324
HUMANA INC	0.00 US4448591028
SOUTHERN GAS CAP. 4.40% 30/5/2047000 2017-A	0.00 US8426EPAC26
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00 BE0000335449
ASSA ABLOY AB	0.00 SE0007100581
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00 AU000XCLWAR9
JSC KASPI GLOBAL SPON ADS REP ORDINARY SHARES	0.00 US48581R2058

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
CPFL ENERGIA SA	0.00 BRCPFEACNORO
EBAY INC	0.00 US2786421030
CROWN CASTLE 2.10% 01/04/2031	0.00 US22822VAW19
UK. GILT 6.00% 07/12/2028	0.00 GB0002404191
UBS GRP. F2F 13/08/2030	0.00 US902613AA61
CENTERPOINT ENERGY 4.10% 1/9/2047	0.00 US15189WAJ99
SPAIN GOV. BD. 2.70% 31/10/2048	0.00 ES0000012B47
VULCAN MATERIALS CO	0.00 US9291601097
CONOCOPHILLIPS 5.7% GTD SNR NTS 15/09/2063 USD1000	0.00 US20826FBH82
EQT CORPORATION	0.00 US26884L1098
SOUTHERN CALIFORNI 4.65% 01/10/2043	0.00 US842400FZ13
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00 CA135087J397
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00 AU000XCLWAG2
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
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00 IT0005345183
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
FLORIDA POWER & LI 3.95% 01/03/2048	0.00 US341081FQ54
ITALY BUONI POLIEN 1.50% 1/6/2025	0.00 IT0005090318
SYNCHRONY FINANCIAL	0.00 US87165B1035
AGILENT TECHNOLOGIES INC	0.00 US00846U1016
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00 JP1300611K15
SUN LIFE FINANCIAL INC	0.00 CA8667961053
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00 IT0005170839
M & T BANK CORPORATION	0.00 US55261F1049
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00 US912810FP85
DUPONT DE NEMOURS INC	0.00 US26614N1028
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00 JP1400151N57
PPL CORPORATION	0.00 US69351T1060
BUONI POLIENNALI D 0.95% 01/12/2031	0.00 IT0005449969
FUT JUN 25 US 2YR T-NOTE	0.00
KONINKLIJKE PHILIPS NV	0.00 NL0000009538
DASSAULT SYSTEMES SE	0.00 FR0014003TT8
NATIONAL BANK OF CANADA	0.00 CA6330671034
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00 CA135087F825
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00 JP1400121K57
PULTE GROUP INC	0.00 US7458671010
BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026	0.00 IT0005454241
APTIV APTIV GBL. F 5.75% 13/09/2054NTS 13/09/2054	0.00 US03837AAC45
USD1000	
BANK LEUMI LE-ISRAEL	0.00 IL0006046119
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00 JP1201531F68
PARTNERS GROUP	0.00 CH0024608827
EQUIFAX INC	0.00 US2944291051
GRUPO AEROPORTUARIO SUR-ADR	0.00 US40051E2028
BROWN BROWN INC	0.00 US1152361010
ITALY BUONI POLIEN 3.45% 1/3/2048	0.00 IT0005273013
AKER BP 3.10% 15/7/2031	0.00 US55037AAB44
DIAMONDBACK ENERGY INC	0.00 US25278X1090
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00 US015857AF21
XYLEM INC COM	0.00 US98419M1009
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00 JP1300141445
CHUGAI PHARMACEUTICAL JPY	0.00 JP3519400000
PERMIAN RES. OPERA 6.25% 01/02/2033	0.00 US71424VAB62
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00 NL0012818504
EXPEDIA GROUP INC	0.00 US30212P3038

KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00 BE0000345547
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00 BE0000352618
KONE CORPORATION NEW	0.00 FI0009013403
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00 BE0000320292
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00 JP1300701M48
MARTIN MARIETTA MATERIALS	0.00 US5732841060
ANEKA TAMBANG TBK	0.00 ID1000106602
LUXSHARE PRECISION INDUSTRY CO LTD	0.00 CNE100000TP3
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.00 US11133T1034
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00 AU0000249302
Outstanding Settlement Receipts - PLN	0.00
ALEXANDRIA REAL ES 3.00% 18/05/20511	0.00 US015271AX76
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00 FR0014002JM6
DELL TECHNOLOGIES INC	0.00 US24703L2025
JYSKE BANK - REG	0.00 DK0010307958
EXTRA SPACE STORAGE INC	0.00 US30225T1025
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00 NL0013552060
PRYSMIAN SPA	0.00 IT0004176001
Income Due - AUD	0.00
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00 IT0005377152
BOE TECHNOLOGY GROUP CO LTD	0.00 CNE0000016L5
ENERGY TRANSFER 6.40% 1/12/2030	0.00 US29273VAT70
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00 DE0001135085
SPAIN GOVERNMENT B 3.15% 30/04/2035	0.00 ES0000012067
KAZMUNAYGAS NATIONAL CO 3.5% 14/APR/2033	0.00 XS2242422397
ITALY BUONI POLIEN 2.45% 1/9/2033	0.00 IT0005240350
VERISIGN INC	0.00 US92343E1029
AMEREN CORP	0.00 US0236081024
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00 IT0001086567
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00 US571903BG74
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00 IT0005433195
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.00 JP12011419C6
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00 CA8849038085
TRACTOR SUPPLY COMPANY	0.00 US8923561067
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.00 US744448DA65
BUONI POLIENALI DEL TES 3.25% 01/MAR/2038	0.00 IT0005496770
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00 IT0005083057
ARES MANAGEMNT COR COM	0.00 US03990B1017
TAL EDUCATION GROUP ADR	0.00 US8740801043
COCA-COLA FEMSA S.UNITS	0.00 MX01K0000002
DTE ENERGY CO USD	0.00 US2333311072
RAYMOND JAMES FINL	0.00 US7547301090
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00 JP1201661JA3
BRAMBLES LIMITED	0.00 AU000000BxB1
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00 JP13003119A4
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00 JP1400041B55
ATHORA NETHERLANDS F2V 31/08/2032	0.00 XS2468390930
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000WOW2
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00 JP1200951760
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00 JP1201411CC4
VODAFONE GROUP ORD	0.00 GB00BH4HKS39
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00 CA135087WL43
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00 JP1200931739
ALL WINNER TECHNOLOGY ORD SHS A	0.00 CNE100001ZN3
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00 IT0005363111
GEN. MOTORS 6.60% 01/04/2036	0.00 US37045VAK61
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00 IT0005162828
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00 FR0014004J31
BUONI POLIENALI DEL TES 4.1% 01/FEB/2029	0.00 IT0005566408
CGI INC	0.00 CA12532H1047
DENMARK GOV. BD. 4.50% 15/11/2039	0.00 DK0009922320
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00 JP1200891685
WEA FIN. WESTFIELD 4.75% 17/09/2044NTS 17/09/2044	0.00 USU94299AD35
USD200000	
CJ CORPORATION	0.00 KR7001040005

SPAIN GOV. BD. 1.20% 31/10/2040	0.00 ES0000012G42
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.00 US644188BH66
NUCOR CORP	0.00 US6703461052
AZIMUT HOLDING SPA	0.00 IT0003261697
FAIRFAX FINL HOLDINGS LTD CAD	0.00 CA3039011026
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00 JP1200851630
AMERICAN WATER WORKS CO INC	0.00 US0304201033
DOVER CORPORATION COM	0.00 US2600031080
JBS USA LUX JBS US 3.00% 15/5/2032	0.00 US46590XAP15
BUZZI S.P.A	0.00 IT0001347308
HELLENIC TELECOMMUNICATIONS	0.00 GRS260333000
BANK OF AMERICA F2F 19/6/2041	0.00 US06051GJE08
NIPPON TEL AND TEL CP NPV	0.00 JP3735400008
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00 FR0013480613
INFOSYS LTD	0.00 US4567881085
MICROSOFT 2.50% 15/9/2050	0.00 US594918CW29
ANSYS INC	0.00 US03662Q1058
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED	0.00 AU000000TCL6
SECURITIES	
CENOVUS ENERGY INC COM NPV	0.00 CA15135U1093
MARRIOTT INTL. MD 4.90% 15/04/2029	0.00 US571903BL69
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00 JP1300771P16
NETAPP INC	0.00 US64110D1046
MONOLITHIC POWER SYSTEMS INC	0.00 US6098391054
BANDAI NAMCO HOLDINGS NPV	0.00 JP3778630008
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00 BE0000349580
UBER TECHS. 4.80% 15/09/2034	0.00 US90353TAP57
COLOMBIAN TES 7.75% 18/09/2030	0.00 COL17CT03342
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00 IT0005556011
CDW CDW FIN. 5.10% 01/03/2030	0.00 US12513GBK40
ALLY FINANCIAL INC F2F 17/01/2031	0.00 US02005NBW92
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00 JP1300421E39
DAIKIN INDUSTRIES	0.00 JP3481800005
ROBINHOOD MARKETS INC	0.00 US7707001027
Income Due - GBP	0.00
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00 DE0001102515
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00 JP1300461F39
INTL PAPER CO	0.00 US4601461035
NOMURA HOLDINGS INC	0.00 JP3762600009
CARNIVAL CORP USD	0.00 PA1436583006
JPM. CHASE F2F 23/01/2030	0.00 US46647PEB85
BANCO DE CHILE ADR	0.00 US0595201064
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
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00 IT0005177909
SPAIN GOV. BD. 3.45% 30/07/2066	0.00 ES00000128E2
TEXAS PACIFIC LD COM USD0.01	0.00 US88262P1021
CANADIAN GOV. BD. 3.50% 1/3/2028	0.00 CA135087P576
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00 JP1201721L45
KOMATSU LTD JPY	0.00 JP3304200003
DENMARK GOV. BD. 0.50% 15/11/2027	0.00 DK0009923567
BUONI POLIENALI 0.95% 01/06/2032	0.00 IT0005466013
ELAN MICROELECTRONICS CORP	0.00 TW0002458007
HANWHA CORPORATION	0.00 KR7000880005
ROMANIAN GOV. INT 6.375% 30/1/2034	0.00 XS2756521303
VERIZON COMMS. 2.65% 20/11/2040	0.00 US92343VFT61
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00 DE0001102572
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00 BE0000337460
GENEREA SAB DE CV	0.00 MX01GE0E0004
JAPAN POST BANK CO LTD	0.00 JP3946750001
YOUNGOR GROUP CO LTD	0.00 CNE000000XR2
CK HUTCHISON HOLDINGS LTD	0.00 KYG217651051
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00 JP1300761NA3

ITALY BUONI POLIEN 0.00% 01/04/2026	0.00 IT0005437147
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00 IT0005484552
GOLDMAN SACHS GROUP F2F 23/01/2033	0.00 XS2983840518
BLOCK INC	0.00 US8522341036
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00 JP1300731N17
HEALTH CARE SERV. 5.20% 15/06/2029	0.00 US42218SAK42
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00 JP1201391C86
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00 BE0000354630
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00 BE0000360694
SPAIN GOV. BD. 1.90% 31/10/2052	0.00 ES0000012K46
ALSEA SAB DE CV	0.00 MXP001391012
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00 NL0015031501
CROWN CASTLE INTL 2.90% 01/04/2041	0.00 US22822VAX91
Outstanding Settlement Receipts - JPY	0.00
NEC CORPORATION	0.00 JP3733000008
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00 JP13002717A6
IRON MTN INC NEW COM NPV	0.00 US46284V1017
MERCK & CO INC 4.9% SNR NTS 17/05/2044 USD2000	0.00 US58933YBL83
ERSTE GROUP BANK AG	0.00 AT0000652011
ATLAS COPCO AB SER'B'NPV (POST SPLIT)	0.00 SE0017486897
SPAIN GOV. BD. 1.00% 31/10/2050	0.00 ES0000012G00
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00 JP1200971792
LOBLAW COMPANIES LTD	0.00 CA5394811015
WSP GLOBAL INC	0.00 CA92938W2022
MARKEL CORPORATION	0.00 US5705351048
LPL FINANCIAL HOLDINGS INC	0.00 US50212V1008
FORTIS INC	0.00 CA3495531079
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00 DE0001135069
FANUC CORP NPV	0.00 JP3802400006
NUTRIEN 5.25% 15/01/2045	0.00 US67077MAS70
SWISS LIFE HOLDING AG	0.00 CH0014852781
HUGEL INC	0.00 KR7145020004
ANTHEM 5.10% 15/1/2044	0.00 US94973VBF31
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00 IT0005514473
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00 IT0005561888
COMERICA F2F 30/01/2030	0.00 US200340AW72
SPAIN GOV. BD. 3.45% 30/7/2043	0.00 ES0000012K95
UNIVEST FINANCIAL COM USD5	0.00 US9152711001
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00 JP1300681LA7
THE HERSHEY COMPANY	0.00 US4278661081
COSTAMARE INC	0.00 MHY1771G1026
PACIFICORP 4.125% 15/01/2049	0.00 US695114CT39
BUONI POLIENALI D 0.60% 01/08/2031	0.00 IT0005436693
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00 NL0014555419
CENTERPOINT ENERGY INC	0.00 US15189T1079
FIFTH THIRD BANCORP	0.00 US3167731005
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00 US912810PW27
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 NL0015001FS8
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00 JP1300631K78
PPG INDUSTRIES INC	0.00 US6935061076
TYLER TECHNOLOGIES INC	0.00 US9022521051
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00 JP1300601JA9
DARDEN RESTAURANTS INC	0.00 US2371941053
KELLANOVA	0.00 US4878361082
MURATA MANUFACTURING CO	0.00 JP3914400001
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
MICROCHIP TECHNOLOGY INC	0.00 US5950171042
UK. GILT 0.875% 31/01/2046	0.00 GB00BNNGP775

JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00 JP1201581G90
SUMITOMO CORP JPY	0.00 JP3404600003
UK. GILT 2.50% 7/22/2065	0.00
AES CORP/THE 2.45% 15/01/2031	0.00 US00130HCG83
MTN GROUP LTD	0.00 ZAE000042164
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.00 AU000XCLWAR9
ARISTOCRAT LEISURE LTD	0.00 AU000000ALL7
BERKSHIRE HILLS BANCORP INC	0.00 US0846801076
TECHTRONIC INDUSTRIES CO	0.00 HK0669013440
CHURCH & DWIGHT CO	0.00 US1713401024
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
KUAISHOU TECHNOLOGY	0.00 KYG532631028
COVIVIO	0.00 FR0000064578
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00 JP1201621H91
EVEREST REINSURANCE HLDG 3.12% 15/OCT/2052	0.00 US299808AJ43
SKANDINAVISKA ENSKIL SEK	0.00 SE0000148884
TERUMO CORP	0.00 JP3546800008
CINCINNATI FINANCIAL CORP	0.00 US1720621010
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00 IT0005421703
DOCUSIGN INC	0.00 US2561631068
DOW INC	0.00 US2605571031
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00 AU0000143901
CLARITY PHARMACEUTICALS LTD ORDINARY FULLY PAID	0.00 AU0000165375
MARS 3.60% 01/04/203444A	0.00 US571676AC90
VERALTO ORD SHS	0.00 US92338C1036
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00 DE0001030708
FRANCE GOV. BD. 1.75% 25/5/2066	0.00 FR0013154028
SANDVIK AB	0.00 SE0000667891
CATHAY FINANCIAL HOLDING CO	0.00 TW0002882008
WARNER BROS DISCOVERY INC	0.00 US9344231041
UK. GILT 0.625% 22/10/2050	0.00 GB00BMBL1F74
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00 JP1201251B37
OCCIDENTAL PETROL 6.625% 1/9/2030	0.00 US674599ED34
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00 CA135087XW98
NOVATEK MICROELECTRONICS LTD	0.00 TW0003034005
KIMCO REALTY 2.25% 01/12/2031	0.00 US49446RAY53
ZHESHANG DEVELOPMENT GROUP CO LTD	0.00 CNE000000YS8
CBOE GLOBAL MARKET	0.00 US12503M1080
CROWN CASTLE INTL. 2.25% 15/1/2031	0.00 US22822VAT89
ORACLE 4.10% 25/03/2061	0.00 US68389XCB91
YEALINK NETWORK TECHNOLOGY CO LTD	0.00 CNE100002PC5
MARUBENI CORPORATION	0.00 JP3877600001
RWE AG	0.00 DE0007037129
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.00 US53079EBJ29
GS. GRP. F2F 27/01/2032	0.00 US38141GXR00
METTLER TOLEDO INTL	0.00 US5926881054
TELEDYNE TECHNOLOGIES INC	0.00 US8793601050
ZOOM VIDEO COMMUNICATIONS INC	0.00 US98980L1017
REDDIT INC CL A	0.00 US75734B1008
MAXIS BHD	0.00 MYL60120O008
CARVANA CO	0.00 US1468691027
GEN. MOTORS FINL. 5.625% 04/04/2032	0.00 US37045XFG60
HEINEKEN NV	0.00 NL0000009165
WASION HOLDINGS LT HKD	0.00 KYG9463P1081
VULCAN MATS. 5.70% 01/12/2054	0.00 US929160BD00
CHESAPEAKE ENERGY COM USD0.01	0.00 US1651677353
AGRICULTURAL BANK OF CHINA LTD	0.00 CNE100000RJ0
KINGDOM OF BELGIUM 4.50% 28/03/2026	0.00 BE0000324336
NETHERLANDS GOVER 0.00% 15/07/2031	0.00 NL00150006U0
SYNOPSIS 5.70% 01/04/2055	0.00 US871607AG29
BAYERISCHE MOTOREN WERKE AG	0.00 DE0005190003
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00 IT0005538597
MICHELIN CGDE	0.00 FR001400AJ45

ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00 IT0005438004
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00 JP1201431D38
HD HYUNDAI	0.00 KR7267250009
UNION CHIMIQUE UCB SA	0.00 BE0003739530
BAYER AG	0.00 DE000BAY0017
GENOMMA LAB INTERNACIONAL- B	0.00 MX01LA010006
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00 JP1300551H61
BRIDGESTONE CORP	0.00 JP3830800003
CORPAY INC COM USD 0.001	0.00 US2199481068
CHINA PACIFIC INSURANCE GROUP CO LTD	0.00 CNE1000008M8
US. T-BILL. 0.00% 15/05/20252025 USD1000	0.00 US912797LB15
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00 IT0005495731
CHINA NONFERROUS MINING CORP LTD	0.00 HK0000112026
ALEXANDRIA REAL ES 2.00% 18/05/20322	0.00 US015271AW93
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00 JP1201481E36
STERIS PLC	0.00 IE00BFY8C754
NEC ELECTRONICS CORP	0.00 JP3164720009
ULTRAPAR PARTICIPACOM NPV	0.00 BRUGPAACNOR8
AEON CO LTD	0.00 JP3388200002
UK. GILT 1.625% 22-OCT-71	0.00 GB00BFMCM652
SOUTH WEST WATER F 5.75% 11/12/2032	0.00 XS2956847805
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00 JP1300401D91
SANTOS FIN. 6.875% 19/09/20333	0.00 US803014AB57
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00 NL0015000QL2
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00 CA135087ZS68
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM	0.00
BARCLAYS	
PEMBINA PIPELINE	0.00 CA7063271034
ENTERGY LOUISIANA 4.20% 1/9/2048	0.00 US29364WBB37
EVERSOURCE ENERGY COM	0.00 US30040W1080
WESSEX WATER SERVS 6.50% 19/9/2040	0.00 XS3025173983
APPLE INC 3.75% SNR NTS 12/09/2047 USD2000	0.00 US037833DD98
HALLIBURTON CO	0.00 US4062161017
HUBBELL INC	0.00 US4435106079
NORTHERN TRUST CORP	0.00 US6658591044
SK TELECOM ADR EA REP 0.55555 SHS P/S	0.00 US78440P3064
INFORMA PLC	0.00 GB00BMJ6DW54
MEDTRONIC 4.15% 15/10/2053	0.00 XS2834368453
DENSO CORP NPV	0.00 JP3551500006
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00 NL00150012X2
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00 JP1300671L78
NEW ORIENTAL EDUCA	0.00 KYG6470A1168
HEXAGON AB	0.00 SE0015961909
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00 BE0000326356
JAPAN GOV. TWENTY 2.00% 20/12/2044	0.00 JP1201911R15
SBA COMMUNICATIONS COM	0.00 US78410G1040
SS AND C TECHNOLOGIES HOLDINGS	0.00 US78467J1007
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00 IT0005425233
CAPGEMINI SA	0.00 FR0000125338
UNIVERSAL MUSIC GROUP NV	0.00 NL0015000IY2
DEVON ENERGY CORPORATION	0.00 US25179M1036
NEXTERA ENERGY CAP 3.00% 15/1/2052/01/2052 USD1000	0.00 US65339KCA60
60	
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00 BE0000356650
COLUMBIA PIPELINE 6.036% 15/11/2033033	0.00 US19828TAB26
ENEOS HOLDINGS INC	0.00 JP3386450005
AMERICAN HOMES 4 R 5.25% 15/03/2035	0.00 US02666TAJ60
SNAP ON INC	0.00 US8330341012
CABOT OIL AND GAS CORP	0.00 US1270971039
M AND G PRUDENTIAL PLC ORD	0.00 GB00BKFB1C65
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00 DE0001135143
SIMCERE PHARMACEUTICAL GROUP LTD	0.00 HK0000658531
FIFTH THIRD BANCORP 4.337% 25 AP 4.33% 25/APR/2033	0.00 US316773DF47
MCCORMICK AND COMPANY INC	0.00 US5797802064

CDW CORP	0.00 US12514G1085
FRENCH REPUBLIC GO 3.75% 25/5/2056	0.00 FR001400XJ3
STELLANTIS N V	0.00 NL00150001Q9
AMERICAN HOMES 4 R 5.50% 01/02/2034	0.00 US02666TAG22
LIVE NATION INC	0.00 US5380341090
ORIENTAL LAND CO LTD	0.00 JP3198900007
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00 JP1300261748
SOUTHERN CAL EDISO 2.95% 01/02/2051/2051 USD1000 2021A	0.00 US842400GY39
ZIMMER BIOMET HOLDINGS INC	0.00 US98956P1021
DAIWA HOUSE INDUSTRY JPY	0.00 JP3505000004
TWILIO INC	0.00 US90138F1021
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00 BE0000350596
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
XPENG INC	0.00 KYG982AW1003
VERIZON COMMS. 2.355% 15/03/2032	0.00 US92343VGN82
FUJII FILM HOLDINGS CORP	0.00 JP3814000000
UNITED THERAPEUTICS CORP	0.00 US91307C1027
NETHERLANDS GOV. 0.00% 15/01/2029	0.00 NL0015000LS8
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00 IT0005398406
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	
NOVOZYMES A S	0.00 DK0060336014
TOAST INC	0.00 US8887871080
KAO CORPORATION	0.00 JP3205800000
HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD	0.00 CNE100000JG3
WEYERHAEUSER CO USD	0.00 US9621661043
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00 AU0000345241
NUVEEN 5.55% 15/01/2030	0.00 US67080LAC90
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00 JP1300571HC4
WILLIAMS SONOMA ORD SHS	0.00 US9699041011
NIPPON STEEL CORPORATION	0.00 JP3381000003
STORE CAP. 2.70% 01/12/2031USD2000	0.00 US862121AD28
S A C I FALABELLA COM ORDINARY SHARES	0.00 CLP3880F1085
INTERACTIVE BROKERS GRO-CL	0.00 US45841N1072
T ROWE PRICE GROUP	0.00 US74144T1088
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00 JP1400051C51
HOSHINO RESORTS REIT	0.00 JP3047610005
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00 JP1300581J30
COMMERZBANK AG NPV	0.00 DE000CBK1001
HEWLETT PACKARD ENTERPRISE CO	0.00 US42824C1099
FIRSTENERGY CORP USD	0.00 US3379321074
ORLANDO HEALTH OB 5.475% 01/10/20351/10/2035	0.00 US686514AP55
KBC GROUP NV	0.00 BE0003565737
WATERS CORPORATION	0.00 US9418481035
INTL. BUSINESS MA 4.875% 06/02/2038	0.00 XS2583743047
ZSCALER INC	0.00 US98980G1022
RESTAURANT BRNDS ICOM NPV	0.00 CA76131D1033
HUNTINGTON BANCSHARES INC	0.00 US4461501045
NRG ENERGY INC	0.00 US6293775085
ASTRAZENECA PLC SPONS ADR	0.00 US0463531089
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00 JP1201601H38
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.00 ES0167050915
VENTAS REALTY LIMITED PARTNERSHIP 3% GTD SNR NTS 15/01/2030 USD2000	0.00 US92277GAU13
INTEL CORP 4.90% 05/08/2052	0.00 US458140CB48
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00 JP1300591J79
BUNDESREPUBLIK DEU 6.50% 04/07/2027EUR0.01 REGS	0.00 DE0001135044
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00 ES0000012124

QBE INSURANCE GROUP LTD	0.00 AU000000QBE9
SOCIETE GENERALE SA F2F 21/11/203131 EUR	0.00 FR001400M6F5
TONG YANG INDUSTRY CO LTD	0.00 TW0001319002
CHECK POINT SOFTWARE TECH	0.00 IL0010824113
SAMPO PLC NPV A	0.00 FI4000552500
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00 AU000XCLWAM0
UTD. AIRLINES 4.625% 15/04/2029	0.00 US90932LAH06
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00 JP1201611H69
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
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00 CA135087N597
FRESENIUS SE CO KGAA	0.00 DE0005785604
POWER CORP OF CANADA CAD	0.00 CA7392391016
DAIMLER TRUCK HOLDING AG	0.00 DE000DTR0CK8
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00 JP1300391D69
METRO INC - A	0.00 CA59162N1096
WATSCO INC	0.00 US9426222009
CARRIER GBL. 4.125% 29/05/2028	0.00 XS2751688826
FIRST CITIZENS BCSHS - CL A	0.00 US31946M1036
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00 CA135087YQ12
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00 FR001400NEF3
VERIS RESIDENTIAL INC	0.00 US5544891048
LENNOX INTL INC COM	0.00 US5261071071
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.00 US37045XDH61
MEDIOBANCA BANCA DI ITL	0.00 IT0000062957
RHB BANK BHD	0.00 MYL10660O009
SANDOZ GROUP ORD SHS	0.00 CH1243598427
TDK CORPORATION	0.00 JP3538800008
DENMARK GOV. BD. 2.25% 15/11/203301	0.00 DK0009924532
ALD 3.875% 22/02/2027	0.00 FR001400O457
REGIONS FINANCIAL CORP	0.00 US7591EP1005
QUEST DIAGNOSTICS	0.00 US74834L1008
ORANO SA 4.00% 12/03/2031	0.00 FR001400OM36
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00 US5312297550
EMCOR GROUP INC	0.00 US29084Q1004
INTESA SANPAOLO S P A SPONSORED ADR	0.00 US46115H1077
ZEBRA TECHNOLOGIES CORP	0.00 US9892071054
HANSON PHARMACEUTICAL GROUP CO LTD	0.00 KYG549581067
F5 NETWORKS INC	0.00 US3156161024
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00 JP1201541F90
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00 NZGOVDT437C0
NUTANIX INC	0.00 US67059N1081
COMMERZBANK F2F 16/07/2032	0.00 DE000CZ45YV9
FORTUNA CONSUMER LOAN SR 24-2 CL C FLTG RT	0.00 XS2887887748
18/10/2034	
BARRY CALLEBAUT SE 4.00% 14/06/2029	0.00 BE6352800765
NEXT PLC	0.00 GB0032089863
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00 JP1300541H31
PUBLIC SERVICE ELECTRIC 2.7% 01/MAY/2050	0.00 US74456QCD60
NORIA DE 2024 DE1 C FRN 25/02/2043	0.00 FR001400R8G4
INTL FLAVORS & FRAGRANCES USD	0.00 US4595061015
TRADEWEB MARKETS INC	0.00 US8926721064
AJINOMOTO CO INC JPY	0.00 JP3119600009
CAMDEN NATIONAL CORP	0.00 US1330341082
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00 ES0000012M93
SUZUKI MOTOR CORP	0.00 JP3397200001
PERNOD-RICARD SA	0.00 FR0000120693
BILIBILI INC ORD SHS	0.00 KYG1098A1013
FORD MOTOR 3.25% 12/02/2032	0.00 US345370DA55
RPI_CCP USD RCV CPI1D PAY 2.5042% 16-DEC-	0.00
2029CHASUS33LCHCUK	
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00 BE0000348574
RB GLOBAL INC COM NPV	0.00 CA74935Q1072

RELX FIN. 3.375% 20/3/2033	0.00 XS2779010300
TELEFONICA SA	0.00 ES0178430E18
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00 JP1400101H56
ELECTRICITE DE FRANCE SA 4.62% 25/JAN/2043	0.00 FR001400FDC8
CON EDISON OF NY 4.125% 15/05/2049049 USD2000 2019 A	0.00 US209111FV01
INSULET CORP	0.00 US45784P1012
TECK RESOURCES LTD-CLS B	0.00 CA8787422044
BANK OF AMERICA F2F 11/03/2032	0.00 US06051GJP54
DSM FIRMENICH AG EURO.01	0.00 CH1216478797
SPAIN GOV. BD. 3.10% 30/07/2031REGS	0.00 ES0000012N43
KERING 3.375% 11/03/2032	0.00 FR001400OM10
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00 JP1300231675
COCA-COLA EUROPACIFIC PARTNERS	0.00 GB00BDCPN049
UNITED MIZRAHI BANK LIMITED	0.00 IL0006954379
ALLIANT ENERGY CORP	0.00 US0188021085
PECO ENERGY CO 1ST & REF MTG BD 3.05% 15/03/2051	0.00 US693304BA44
PACKAGING CORP OF AMERICA	0.00 US6951561090
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.00 US19828TAA43
POSIFLEX TECHNOLOGY INC	0.00 TW0008114000
MERCK KGAA	0.00 DE0006599905
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00 JP1400061D58
VERIZON COMMUNICA 2.987% 30/10/2056	0.00 US92343VFW90
META PLATFORMS 5.55% 15/08/2064	0.00 US30303M8W51
RESONA HOLDINGS INC	0.00 JP3500610005
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00 BE0000333428
BIOGEN INC	0.00 US09062X1037
ONEOK INC 5.65% 1/11/2028	0.00 US682680BJ18
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00 JP1300641KA3
SECOM CO LTD	0.00 JP3421800008
Outstanding Settlement Receipts - ZAR	0.00
JAPAN EXCHANGE GROUP INC	0.00 JP3183200009
BUNDESREPUBLIK DEU 2.30% 15/2/2033	0.00 DE000BU3Z005
SEEGENE INC	0.00 KR7096530001
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00 DK0009924102
FERGUSON ENTERPRIS 5.00% 03/10/2034	0.00 US31488VAA52
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00 NL0015001AM2
CITIZENS FINANCIAL GROUP INC	0.00 US1746101054
SUN COMMUNITIES OPERATING LTD PARTN 5.7% GTD SNR	0.00 US866677AJ62
NTS 15/01/2033 USD1000	
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
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00 BE0000358672
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00 JP1300661L47
PRINCIPAL FINANCIAL GROUP	0.00 US74251V1026
HENKEL AG & CO KGAA NON VTG PREF	0.00 DE0006048432
ASR NEDERLAND NV	0.00 NL0011872643
SAMSUNG BIOLOGICS CO LTD	0.00 KR7207940008
NATERA INC	0.00 US6323071042
EASTERN ENERGY GAS 5.65% 15/10/2054	0.00 US27636AAA07
ASAHI GROUP HOLDINGS LTD	0.00 JP3116000005
EAST JAPAN RAILWAY JPY	0.00 JP3783600004
HL MANDO CO LTD	0.00 KR7204320006
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00 NL0015614579
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00 JP1201341C38
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00 JP1201421D22
SUMITOMO MITSUI TRUST GROUP IN	0.00 JP3892100003
CITIC SECURITIES	0.00 CNE1000016V2
ON SEMICONDUCTOR CORPORATION	0.00 US6821891057
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00 JP1201321BC7
AUTO TRADER GROUP PLC	0.00 GB00BVYVFW23
LI AUTO INC	0.00 KYG5479M1050
INTEL 5.60% 21/2/2054	0.00 US458140CM03
FIDELITY NATL FINL FNF GROUP	0.00 US31620R3030

JPM. CHASE F2F 22/02/2048	0.00 US46647PAA49
COLOROX CO DEL	0.00 US1890541097
HUBEI BIOCAUSE PHARMACEUTICAL CO LTD	0.00 CNE000000F48
FERGUSON ENTERPRISE USD 0.0001	0.00 US31488V1070
STEEL DYNAMICS INC	0.00 US8581191009
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00 JP1201361C58
LINDT & SPRUENGLI AG-REG	0.00 CH0010570759
PINTEREST INC	0.00 US72352L1061
TEVA PHARMACEUTICAL SP ADR	0.00 US8816242098
JAPAN GOV. TWENTY 2.20% 20/03/2026	0.00 JP1200871653
TAISHIN FINANCIAL HOLDINGS CO LTD	0.00 TW0002887007
RIO TINTO FIN. USA 5.75% 14/03/2055	0.00 US76720AAV89
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00 AU3TB0000192
SWEDBANK AB	0.00 SE0000242455
EQUITABLE HLDGS IN COM	0.00 US29452E1010
DENMARK GOV. BD. 0.50% 15/11/2029	0.00 DK0009923807
BANK PEKAO SA	0.00 PLPEKAO00016
COX COMMS. 5.45% 15/09/202815/09/2028	0.00 US224044CR68
GOLDMAN SACHS GROUP F2F 23/10/2035	0.00 US38141GB789
HYOSUNG TNC CORP	0.00 KR7298020009
ROLLINS INC	0.00 US7757111049
TOURMALINE OIL CP COM	0.00 CA89156V1067
RPM INTERNATIONAL INC	0.00 US7496851038
TRIMBLE INC COM NPV	0.00 US8962391004
ASTRAZENECA FINANCE LLC 1.2% 28/MAY/2026	0.00 US04636NAA19
DISCOVERY HOLDINGS LTD	0.00 ZAE000022331
SWEDISH GOV. 0.75% 12/05/2028060	0.00 SE0009496367
ACTER CO LTD	0.00 TW0005536007
ASTELLAS PHARMA NPV	0.00 JP3942400007
DECKERS OUTDOOR ORD SHS A	0.00 US2435371073
EXPEDITORS INTL WASH INC	0.00 US3021301094
LYONDELLBASELL INDUSTRIES	0.00 NL0009434992
DUPONT DE NEMOURS 5.419% 15/11/2048	0.00 US26078JAF75
CYBERARK SOFTWARE LTD	0.00 IL0011334468
SAAB ORD SHS CLASS B	0.00 SE0021921269
FOX CORP	0.00 US35137L1052
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00 JP1400071E55
FUT 06 JUN 25 EURX EUR-BOBL	0.00
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00 IT0005596470
DOLLAR TREE INC	0.00 US2567461080
OKTA INC	0.00 US6792951054
HYDRO ONE LTD	0.00 CA4488112083
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00 JP1400021950
GENUINE PARTS CO USD	0.00 US3724601055
REALTY INC. 1.80% 15/03/2033	0.00 US756109BA12
BROADCOM 3.50% 15/02/2041	0.00 US11135FBJ93
SEAGATE TECH HLDGS	0.00 IE00BKVD2N49
SWEDEN GOV. BD. 3.50% 30/03/2039	0.00 SE0002829192
NIDEC CORPORATION	0.00 JP3734800000
ESSITY AB SER B NPV	0.00 SE0009922164
HEALTH CARE SERV. 5.875% 15/06/2054	0.00 US42218SAM08
MERCK 5.15% 17/05/2063	0.00 US58933YBN40
ULTA BEAUTY INC COM	0.00 US90384S3031
HCA 5.125% 15/6/2039	0.00 US404119BY43
Outstanding Settlement Receipts - IDR	0.00
GRACO INC	0.00 US3841091040
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00 NL0015001RG8
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00 JP1300531GCO
FACTSET RESEARCH SYSTEMS INC	0.00 US3030751057
FAIRFAX FINANCIAL HLDGS LTD 5.625% SNR NTS 16/08/2032	0.00 US303901BL51
USD1000	
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00 JP1201441D44
LOGITECH INTERNATIONAL SA	0.00 CH0025751329
WILLIAMS COS 5.30% 15/8/2052	0.00 US969457CA67
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00 BE0000346552

ALEXANDRIA REAL ES 4.75% 15/4/2035	0.00 US015271BA64
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00 JP1400111J52
JPY BNP PARIBAS A/C	0.00
AUTONATION INC 1.95% SNR NTS 01/08/2028 USD1000	0.00 US05329WAR34
PENTAIR PLC COM	0.00 IE00BLS09M33
CLP HOLDINGS LIMITED HKD	0.00 HK0002007356
FORTESCUE LTD ORDINARY FULLY PAID	0.00 AU000000FMG4
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00 JP1300521G93
CARLISLE COS INC	0.00 US1423391002
ABBVIE 4.70% 14/05/2045	0.00 US00287YAS81
BOUYGUES	0.00 FR0000120503
BEST BUY CO INC	0.00 US0865161014
Income Due - EUR	0.00
PARADE TECHNOLOGIES LTD	0.00 KYG6892A1085
WELLS FARGO & CO MEDIUM TERM SR NTS TRANCHE 5.013%04/04/2051	0.00 US95000U2M49
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00 SE0007125927
JABIL INC	0.00 US4663131039
SGS SA	0.00 CH1256740924
HEALTHPEAK OP 2.875% 15/01/20311 USD1000	0.00 US42250PAB94
KIWOOM SECURITIES CO LTD	0.00 KR7039490008
COMMONWEALTH EDISON 2.2% 1MTG BDS 01/03/2030 USD1000 128	0.00 US202795JR27
BUNZL PLC	0.00 GB00B0744B38
VECTOR INC	0.00 JP3835500004
DRAFTKINGS HOLDINGS INC	0.00 US26142V1052
FUT JUN 25 CBT UL T-BONDS	0.00
HANNOVER RUECK SE	0.00 DE0008402215
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00 BE0000351602
AUSTRALIA GOVERNME 4.25% 21/03/2036	0.00 AU0000381832
BAXTER INTL INC COM	0.00 US0718131099
BALL CORP COM NPV	0.00 US0584981064
WHITBREAD PLC	0.00 GB00B1KJJ408
SMURFIT WESTROCK P COM USD0.001	0.00 IE00028FXN24
VERIZON COMMS. 2.55% 21/03/2031	0.00 US92343VGJ70
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00 NL0015000B11
EVEREST GROUP LTD	0.00 BMG3223R1088
SINGAPORE TECH ENG SGD	0.00 SG1F60858221
COOPER COS INC COM USD0.10 (P/S)	0.00 US2166485019
DESCARTES SYSTEMS GROUP INC	0.00 CA2499061083
DENMARK GOV. BD. 1.75% 15/11/2025	0.00 DK0009923138
DYNATRACE INC	0.00 US2681501092
CIGNA CORP 4.80% 15/7/2046	0.00 US125523CF53
KEYCORP	0.00 US4932671088
MERCK 3.90% 07/03/2039	0.00 US58933YAV74
SONOVA HOLDING AG - REG	0.00 CH0012549785
SOUTHERN CALIFORNI 3.65% 01/02/2050	0.00 US842400GT44
SOUTHERN CALIFORN 4.125% 01/03/2048	0.00 US842400GK35
WEST PHARMACEUTICAL SERVICES	0.00 US9553061055
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00 BE0000361700
BURLINGTON STORES INC	0.00 US1220171060
MASCO CORP USD	0.00 US5745991068
IMPERIAL OIL LTD	0.00 CA4530384086
NN GROUP NV	0.00 NL0010773842
OLYMPUS CORP	0.00 JP3201200007
ALTERITY THERAPEUTICS LIMITED ORDINARY FULLY PAID	0.00 AU0000043945
SIEMENS HEALTHINEERS AG	0.00 DE000SHL1006
RELIANCE INC	0.00 US7595091023
SVENSKA HANDELSBKN SER A NPV	0.00 SE0007100599
TMX GROUP LTD COM NPV	0.00 CA87262K1057
BANCO DE SABADELL SA	0.00 ES0113860A34
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00 JP1201331C14
KOREAN WON	0.00
MARS 2.375% 16/07/204044A	0.00 US571676AN55
GEORGE WESTON LTD	0.00 CA9611485090

HERA SPA	0.00 IT0001250932
COLOPLAST	0.00 DK0060448595
T-MOBILE USA 4.50% 15/04/2050	0.00 US87264AAZ84
EVERGY INC COM NPV	0.00 US30034W1062
YUANTA FINANCIAL HOLDINGS CO	0.00 TW0002885001
KIMCO REALTY CORP	0.00 US49446R1095
SOUTHERN CALIFORNI 4.00% 01/04/2047	0.00 US842400GG23
BIOMARIN PHARMACEUTICAL INC	0.00 US09061G1013
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00 IT0005542359
MANHATTAN ASSOCIATES INC	0.00 US5627501092
KYOCERA CORP	0.00 JP3249600002
HD HYUNDAI HEAVY INDUSTRIES CO LTD	0.00 KR7329180004
KERING	0.00 FR0000121485
LAS VEGAS SANDS CORP	0.00 US5178341070
ANHUI EXPRESSWAY CO	0.00 CNE1000001X0
UDR INC	0.00 US9026531049
DOMINOS PIZZA INC	0.00 US25754A2015
UPM KYMMENE CORP	0.00 FI0009005987
VESTAS WIND SYSTEM	0.00 DK0061539921
AEP TEXAS 3.45% 15/5/2051	0.00 US00108WAN02
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00 US694308HR19
OPEN TEXT CORP	0.00 CA6837151068
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00
BHP BILLITON FIN. 5.30% 21/02/2035	0.00 US055451BL10
WESTERN DIGITAL CORP	0.00 US9581021055
CVS HEALTH CORP F2V 10/03/2055	0.00 US126650EH94
FERGUSON ENTERPRIS USD0.0001	0.00 US31488V1070
HANWHA AEROSPACE CO LTD	0.00 KR7012450003
MARKS & SPENCER GROUP	0.00 GB0031274896
CENTRAL JAPAN RAILWAY CO	0.00 JP3566800003
FIFTH THIRD BANCORP F2F 06/09/2030	0.00 US316773DM97
ESTEE LAUDER COMPANIES	0.00 US5184391044
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00 CA135087C939
POWER ASSETS HOLDINGS LIMITED	0.00 HK0006000050
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00 DE0001030757
RPI_CCP USD RCV CPI1D PAY 2.4483% 11-DEC-2029CHASUS33LCHCUK	0.00
MONGODB INC	0.00 US60937P1066
MARS INC DEL 4.125% GTD SNR NTS 01/04/54 USD2000 144A	0.00 US571676AG05
KONINKLIJKE KPN NV	0.00 NL0000009082
W P CAREY INC	0.00 US92936U1097
BUILDERS FIRSTSOURCE INC	0.00 US12008R1077
DAIWA SECURITIES GROUP INC.	0.00 JP3502200003
BANCO BPM SPA	0.00 IT0005218380
ALBERTSONS COMPANIES INC	0.00 US0130911037
IDEX CORP	0.00 US45167R1041
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.00 BE0000334434
SAMSUNG FIRE MARINE INSURANCE	0.00 KR7000810002
NITTO DENKO CORPORATION	0.00 JP3684000007
HALMA PLC	0.00 GB0004052071
SCB X PCL	0.00 THA790010R17
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00 JP1201211A94
FIRST SOLAR INC	0.00 US3364331070
BLACKROCK FUNDING 5.25% 14/03/2054	0.00 US09290DAC56
TELE2 AB	0.00 SE0005190238
TOYOTA INDUSTRIES CORPORATION	0.00 JP3634600005
PURE STORAGE INC	0.00 US74624M1027
NORTONLIFELOCK	0.00 US6687711084
HENNES & MAURITZ	0.00 SE0000106270
HUARONG FIN. II 0.75% 12/11/2029	0.00 SE0011281922
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

ITALY BUONI POLIEN 4.10% 30/04/2046/2046	0.00 IT0005631608
NIPPON YUSEN KK NPV	0.00 JP3753000003
ENTEGRI 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
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00 JP1300411DC2
KIMCO REALTY CORP 6.4% SNR NTS 01/03/2034 USD1000	0.00 US49447BAA17
KING SLIDE WORKS CO LTD	0.00 TW0002059003
NICE LTD	0.00 IL0002730112
ITALY BUONI POLIEN 3.85% 01/10/2040% 01/10/2040	0.00 IT0005635583
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.00 JP1400081F45
TERADYNE INC	0.00 US8807701029
CRH PUBLIC LIMITED ORD SHS	0.00 IE0001827041
BEIERSDORF AG	0.00 DE0005200000
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00 JP1201561G37
STMICROELECTRONICS NV	0.00 NL0000226223
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN	0.00
IMPERIAL BANK OF COMMERCE	0.00 NZWHSE0001S6
THE WAREHOUSE GROUP LIMITED	0.00 CH0244767585
UBS GROUP CHF0.10 REGD	0.00 JP1300501G30
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00 US36467J1088
GAMING AND LEISURE P COM	0.00 FR0000120172
CARREFOUR SA	0.00 CH0008742519
SWISSCOM AG	0.00 JP3762800005
NOMURA RESEARCH INSTITUTE LTD	0.00 US6907421019
OWENS CORNING INC	0.00 US4364401012
HOLOGIC INC	0.00 IT0005217390
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00 US8326964058
THE JM SMUCKER COMPANY	0.00 US02005N1000
ALLY FINANCIAL INC	0.00 CA2908761018
EMERA INC	0.00 CH1175448666
STRAUMANN HLDG	0.00 CA36168Q1046
GFL ENVIRONMENTAL INC	0.00 BRPOMOACNPR7
MARCOPOLO SA	0.00 JP1400031A58
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00 DE000SYM9999
SYMRISE AG	0.00 IL0011301780
WIX COM LTD	0.00 BE0000343526
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00 AU000000NST8
NORTHERN STAR RESOURCES LTD	0.00 US70432V1026
PAYCOM SOFTWARE INC	0.00 JP1300561H93
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00 US1431301027
CARMAX INC	0.00 CA135087D358
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00 CNE000001GW5
HUBEI CHUTIAN SMART COMMUNICATION CO LTD	0.00 US4262811015
JACK HENRY & ASSOCIATES INC	0.00 SE0000695876
ALFA LAVAL AB	0.00 JP3266400005
KUBOTA CORPORATION	0.00 GB0009223206
SMITH & NEPHEW PLC	0.00 US2058871029
CONAGRA BRANDS INC	0.00 BRCEABACNOR1
C AND A MODAS SA	0.00 JP3300200007
KONAMI GROUP CORP	0.00 BREMBRACNOR4
EMBRAER SA	0.00 US4523271090
ILLUMINA INC	0.00 JP1300221643
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00 GB00BNGDN821
MELROSE INDUSTRIES PLC	0.00 AU000000SUN6
SUNCORP GROUP LTD	0.00 AU000000IAG3
INSURANCE AUSTRALIA GROUP LIMITED	0.00 JE00BTDN8H13
APTIV PLC NEW ORD USD0.01	0.00 KYG5223Y1089
KE HOLDINGS INC	0.00 CH0102484968
JULIUS BAER GROUP LTD	0.00 JP3573000001
TOKYO GAS CO LTD	0.00 IE00BD1RP616
BANK OF IRELAND GR EUR1	

GUANGDONG CHJ INDUSTRY CO LTD	0.00 CNE100000KZ1
ALEXANDRIA REAL ESTATE EQUITIES	0.00 US0152711091
ZILLOW GROUP INC	0.00 US98954M2008
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
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00 JP1300441E92
ARC RESOURCES COM NPV	0.00 CA00208D4084
SUMITOMO ELECTRIC	0.00 JP3407400005
AMERICAN HOMES 4 RENT	0.00 US02665T3068
SEKISUI HOUSE	0.00 JP3420600003
GRAB HOLDINGS LTD	0.00 KYG4124C1096
AVERY DENNISON CO US	0.00 US0536111091
ROYALTY PHARMA PLC	0.00 GB00BMVP7Y09
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00 JP1201261B43
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00 ES00000012J07
FIRSTSERVICE CORP COM NPV	0.00 CA33767E2024
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00 IT0005480980
STANLEY BLACK & DECKER INC	0.00 US8545021011
PANDORA	0.00 DK0060252690
KOC HOLDING AS	0.00 TRAKCHOL91Q8
EPIROC AB	0.00 SE0015658109
PAN PACIFIC INTL H NPV	0.00 JP3639650005
EQT AB	0.00 SE0012853455
TELEFONICA BRASIL SA	0.00 BRVIVTACNORO
HD HYUNDAI INFRACORE CO LTD	0.00 KR7042670000
FRESENIUS MEDICAL CARE AG & CO	0.00 DE0005785802
SWEDISH KRONA	0.00
REVVITY INC	0.00 US7140461093
ALIGN TECHNOLOGY INC	0.00 US0162551016
REGENCY CENTERS CORPORATION	0.00 US7588491032
NAN PAO RESINS CHEMICAL CO LTD ORD SHS	0.00 TW0004766001
CITIGROUP CCP	0.00
DELTA ELECTRONICS INC	0.00 TW0002308004
RIO TINTO FIN. USA 5.25% 14/3/2035	0.00 US76720AAU07
RENTOKIL INITIAL PLC	0.00 GB00B082RF11
CARLYLE GROUP INC	0.00 US14316J1088
COVESTRO AG NPV	0.00 DE000A40KY26
FUJIKURA LIMITED	0.00 JP3811000003
ERIE INDEMNITY CO	0.00 US29530P1021
GEA GROUP AG	0.00 DE0006602006
SOLVENTUM ORD SHS	0.00 US83444M1018
REALTY INC. 2.20% 15/06/2028	0.00 US756109BJ21
ANNALY CAPITAL MGT COM	0.00 US0357108390
EQUITY LIFESTYLE PROPERTIES INC	0.00 US29472R1086
DINO POLSKA SA	0.00 PLDINPL00011
KB FINANCIAL GROUP INC - ADR	0.00 US48241A1051
ZHEJIANG LEAPMOTOR TECHNOLOGY CO LTD	0.00 CNE100005K77
TELIA COMPANY AB	0.00 SE0000667925
MINTH GROUP LTD	0.00 KYG6145U1094
T&D HOLDINGS INC NPV	0.00 JP3539220008
OSAKA GAS CO LTD JPY	0.00 JP3180400008
GENMAB AS	0.00 DK0010272202
AKZO NOBEL NV	0.00 NL0013267909
OVINTIV INC	0.00 US69047Q1022
SWO USD RCV SOFR 1D PAY 4.5 100725	0.00
ITURAN LOCATION AND CONTROL	0.00 IL0010818685
GREAT WEST LIFECO	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
BELGIUM KINGDOM 1.40% 22/06/2053	0.00 BE0000355645
HANG SENG BANK	0.00 HK0011000095
ORIGIN ENERGY LIMITED	0.00 AU000000ORG5
CELLTRION INC	0.00 KR7068270008
KUEHNE & NAGEL INTERNATIONAL AG	0.00 CH0025238863
COCHLEAR LIMITED	0.00 AU000000COH5
NEUROCRINE BIOSCIENCES INC	0.00 US64125C1099
SAINSBURY (J) PLC	0.00 GB00B019KW72
DUPONT DE NEMOURS 5.319% 15/11/2038	0.00 US26078JAE01
PEOPLES INSURANCE COMPANY GROUP OF CHINA LTD	0.00 CNE100003F27
UK. GILT 0.50% 22/10/2061	0.00 GB00BMBL1D50
JUNIPER NETWORK INC	0.00 US48203R1041
OSK MITSUI OSK LINES LTD	0.00 JP3362700001
AMCOR PLC COM USD	0.00 JE00BJ1F3079
DENMARK GOV. BD. 0.25% 15/11/205201	0.00 DK0009924029
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00 DE0001030724
AKER BP ASA NOK1	0.00 NO0010345853
SHANGHAI PUDONG DEVELOPMENT BANK CO LTD	0.00 CNE0000011B7
CARLSBERG AS - B	0.00 DK0010181759
TINGYI CAYMAN ISLAND HOLDING CO	0.00 KYG8878S1030
CSN MINERACAO ORD SHARES	0.00 BRCMINACNOR2
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00 BE0000336454
SEI INVESTMENTS COMPANY	0.00 US7841171033
BUNGE GLOBAL SA COM USD0.01	0.00 CH1300646267
BXP INC	0.00 US1011211018
MOLSON COORS BEVERAGE CO	0.00 US60871R2094
BUONI POLIENNALI D 2.15% 01/03/2072	0.00 IT0005441883
JERONIMO MARTINS SGPS SA	0.00 PTJMT0AE0001
MARS 5.80% 01/05/2065	0.00 US571676BD64
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00 JP1300151485
ORKLA ASA	0.00 NO0003733800
HEINEKEN HOLDING NV	0.00 NL0000008977
HALLA VISTEON CLIMATE CONTROL	0.00 KR7018880005
RENAULT SA	0.00 FR0000131906
STANTEC INC	0.00 CA85472N1096
SHIONOGI & CO LTD	0.00 JP3347200002
TORAY INDS INC	0.00 JP3621000003
CITIGROUP CCP AUD BROKER ACCOUNT	0.00
INCYTE CORP	0.00 US45337C1027
SAMSUNG C AND T CORPORATION	0.00 KR7028260008
ALEXANDRIA REAL 1.875% 1/2/2033	0.00 US015271AV11
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
COREBRIDGE FINL. 4.35% 5/4/2042	0.00 US21871XAK54
TOYOTA TSUSHO CORP	0.00 JP3635000007
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00 BE0000340498
TAISEI CORP	0.00 JP3443600006
CHINA YANGTZE POWER CO LTD	0.00 CNE000001G87
LY CORPORATION	0.00 JP3933800009
Outstanding Settlement Receipts - KWD	0.00
Income Due - TWD	0.00
MATSUKIYOCOCOKARA AND CO	0.00 JP3869010003
ROGERS COMMUNICATIONS INC-B	0.00 CA7751092007
PAN AMERICAN SILVER CORP	0.00 CA6979001089
HONG KONG CHINA GA	0.00 HK0003000038

UK. GILT 1.125% 22/10/2073	0.00 GB00BLBDX619
Income Due - BRL	0.00
VAT GROUP AG	0.00 CH0311864901
SUNNY OPTICAL TECHNOLOGY GROUP	0.00 KYG8586D1097
ASSURANT INC	0.00 US04621X1081
AGEAS NPV POST SPLIT	0.00 BE0974264930
MAIRE TECNIMONT SPA	0.00 IT0004931058
NORDSON CORP	0.00 US6556631025
SWISS PRIME SITE AG	0.00 CH0008038389
WUXI BIOLOGICS CAYMAN INC	0.00 KYG970081173
SKYWORKS SOLUTIONS INC	0.00 US83088M1027
DKK BNP PARIBAS A/C	0.00
KAJEMA CORP	0.00 JP3210200006
MODERNA INC	0.00 US60770K1079
OBAYASHI CORPORATION	0.00 JP3190000004
WALGREENS BOOTS AL COM	0.00 US9314271084
INTERTEK GROUP INC	0.00 GB0031638363
ELEMENT FINANCIAL CORP	0.00 CA2861812014
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00 JP1300491FC9
CAPCOM CO LTD	0.00 JP3218900003
ELIA GROUP NPV SR 03042025	0.00 BE0970187903
INTEL CORP 5.70% 10/02/2053	0.00 US458140CJ73
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
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
CAPITALAND INTEGRATED COMMERCIAL	0.00 SG1M51904654
STARHUB LTD	0.00 SG1V12936232
AMPHENOL 5.375% 15/11/2054	0.00 US032095AS07
FUT 06 JUN 25 EURX E-SCHATZ	0.00
BUREAU VERITAS SA	0.00 FR0006174348
CENTRICA PLC	0.00 GB00B033F229
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00 JP1300431E60
COREBRIDGE FINANCIAL ORD	0.00 US21871X1090
EASTMAN CHEMICAL COM	0.00 US2774321002
TELSTRA CORPORATION LIMITED	0.00 AU000000TLS2
NEWMONT CORPORATION	0.00 AU0000297962
SINGAPORE EXCHANGE LTD	0.00 SG1J26887955
HERITAGE FINANCIAL CORP	0.00 US42722X1063
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00 JP1201201A88
MOWI ASA	0.00 NO0003054108
RAKUTEN GROUP INC	0.00 JP3967200001
AMERICA MOVIL ADR REP 20 SR B ORD	0.00 US02390A1016
HOST HOTELS & RESORTS INC	0.00 US44107P1049
GUOTAI JUNAN SECURITIES CO LTD	0.00 CNE100002FK9
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00 AU0000300535
NITORI CO LTD	0.00 JP3756100008
KEYERA CORP COM	0.00 CA4932711001
EMPIRE CO LIMITED	0.00 CA2918434077
MEXICAN BONOS 8.50% 01/03/202903/29 MXN100 M BONOS	0.00 MX0MGO0001F1
TURKCELL ILETISIM HIZMET AS	0.00 TRATCELL91M1
WH GROUP LTD	0.00 KYG960071028
NEW ZEALAND DOLLAR	0.00
VIATRIS INC	0.00 US92556V1061
THE CAMPBELL S COMPANY	0.00 US1344291091
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00 AU000XCLWAP3
MARFRIG GLOBAL FOODS SA	0.00 BRMRFGACNOR0
FIRST QUANTUM MINERALS LTD	0.00 CA3359341052

ALBERMARLE CORP	0.00 US0126531013
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00 AU00000005320
LINDT & SPRUENGLI AG-PC	0.00 CH0010570767
WISE CL A ORD SHS	0.00 GB00BL9YR756
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00 US912810FG86
ASSOCIATED BRITISH FOODS PLC	0.00 GB0006731235
TREND MICRO INCORPORATED	0.00 JP3637300009
CHARTER COMMS. OPE 3.70% 1/4/2051	0.00 US161175BV50
HKD BNP PARIBAS A/C	0.00
MAGNA INTERNATIONAL INC	0.00 CA5592224011
FUT CALL MAY 25 T-NOTE OPTION 1125	0.00
A P MOLLER MAERSK AS	0.00 DK0010244425
GEMTEK TECHNOLOGY CO LTD	0.00 TW0004906003
GREAT WALL MOTOR COMPANY H	0.00 CNE100000338
SNAP INC	0.00 US83304A1060
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00 BE0000359688
ASAHI KASEI CORPORATION	0.00 JP3111200006
CELESTICA INC COM NPV	0.00 CA15101Q2071
SKANSKA AB	0.00 SE0000113250
AMERICAN FINANCIAL GROUP INC	0.00 US0259321042
NEWS CORP	0.00 US65249B1098
ADMIRAL GROUP PLC	0.00 GB00B02J6398
Outstanding Settlement Receipts - MXN	0.00
SMITHS GROUP PLC	0.00 GB00B1WY2338
UNITED AIRLINES HOLDINGS INC	0.00 US9100471096
OBIC CO LTD	0.00 JP3173400007
CCP CITIGROUP GBP BROKER ACCOUNT	0.00
ATMOS ENERGY CORP 3.375% SNR NTS 15/09/2049 USD2000	0.00 US049560AS49
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
BANK OF AMERICA F2F 04/02/2033	0.00 US06051GKK49
DELTA AIR LINES INC	0.00 US2473617023
ALSTOM SA	0.00 FR0010220475
AU OPTRONICS CORP	0.00 TW0002409000
ENDESA SA	0.00 ES0130670112
JARDINE MATHESON HOLDINGS LIMITED	0.00 BMG507361001
SEIKO EPSON CORP	0.00 US81603X1081
DAVITA INC	0.00 US23918K1088
OVINTIV INC COM USD0.01	0.00 US69047Q1022
HORMEL FOODS CORPORATION	0.00 US4404521001
BOLIDEN ORD SHS	0.00 SE0020050417
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00 JP1300481F92
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00 SE0017830730
SMURFIT WESTROCK P ORD USD0.001 DI	0.00 IE00028FXN24
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00 SE0004517290
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00 US912810FJ26
ROKU INC	0.00 US77543R1023
MAKITA CORPORATION	0.00 JP3862400003
GALAXY ENTERTAINMENT GROUP LIMITED	0.00 HK0027032686
TSAKOS ENERGY NAVIGATION LTD	0.00 BMG9108L1735
ZALANDO SE NPV	0.00 DE000ZAL1111
MONDAY COM LTD	0.00 IL0011762130
BE SEMICONDUCTOR EURO	0.00 NL0012866412
MONDI PLC ORD EURO.22	0.00 GB00BMWC6P49
NORSK HYDRO ASA	0.00 NO0005052605
RED ELECTRICA DE ES	0.00 ES0173093024
KNORR BREMSE AG	0.00 DE000KBX1006
SINOTRUK HONGKONG LIMITED	0.00 HK3808041546

SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00 AU000000SHL7
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00 FR0014001NN8
SVENSKA CELLULOSA AB - B SHARES	0.00 SE0000112724
ADDTECH AB SER B NPV	0.00 SE0014781795
EXOR NV	0.00 NL0012059018
KINGSOFT CORP	0.00 KYG5264Y1089
AEGON ORD SHS	0.00 BMG0112X1056
UNUM GRP. 6.00% 15/06/2054	0.00 US91529YAT38
TOPPAN HOLDINGS INC	0.00 JP3629000005
CARABAO GROUP PCL NVDR	0.00 TH6066010R13
DAYFORCE INC	0.00 US15677J1088
SHISEIDO COMPANY LIMITED	0.00 JP3351600006
IVANHOE MINES LTD COM NPV CL A	0.00 CA46579R1047
KALBE FARMA	0.00 ID1000125107
LUNDIN MINING CORP	0.00 CA5503721063
IMCD NV	0.00 NL0010801007
SECURITAS AB	0.00 SE0000163594
GALDERMA GROUP N ORD SHS	0.00 CH1335392721
RPI GBP RCV 3.71% PAY RPI1D 16-MAY-2034	0.00
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00 BE0000353624
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00 CH0466642201
ARDINE MATHESON HOLDINGS LTD	0.00 US4711154025
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00 SE0013935319
WISTRON CORP	0.00 TW0003231007
INTERPUBLIC GROUP COS INC USD	0.00 US4606901001
TRELLEBORG AB-B SHS	0.00 SE0000114837
DAIFUKU CO LTD NPV	0.00 JP3497400006
FORTUM OYJ	0.00 FI0009007132
BLACK PEARL GROUP NPV	0.00 NZBPGE0004S2
BANCA POPOL EMILIA ROMAGNA	0.00 IT0000066123
HENKEL AG & CO KGAA	0.00 DE0006048408
PUBLIC SERV. ELEC. 3.00% 01/03/2051USD2000 N	0.00 US74456QCG91
NEMETSCHEK AG	0.00 DE0006452907
KLEPIERRE	0.00 FR0000121964
COLOMBIAN TES 7.00% 30/06/2032	0.00 COL17CT03490
UNI CHARM CORPORATION	0.00 JP3951600000
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00 BE0000344532
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
NORTHUMBRIAN WATER FIN 5.62% 29/APR/2033	0.00 XS0159898153
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
SGH LIMITED ORDINARY FULLY PAID	0.00 AU0000364754
DCC PLC	0.00 IE0002424939
RPI GBP RCV 3.7% PAY RPI1D 05-APR-2034	0.00
TOROMONT INDUSTRIES LTD	0.00 CA8911021050
GIJENSIDIGE FORSIKR NOK	0.00 NO0010582521
ISUZU MOTORS	0.00 JP3137200006
IRS_CCP AUD RCV 2.75% PAY BBSW6M 03-DEC-2031SBSIUS33LCHCUK	0.00
ZENSHO HOLDINGS CO LTD	0.00 JP3429300001
TALANX AG	0.00 DE000TLX1005
SEKISUI CHEMICAL CO Y50	0.00 JP3419400001
INNOVENT BIOLOGICS INC	0.00 KYG4818G1010
GALP ENERGIA SGPS SA-B SHRS	0.00 PTGAL0AM0009

SBI HOLDINGS INC NPV	0.00 JP3436120004
EDENRED	0.00 FR0010908533
COLOMBIAN TES 7.25% 26/10/2050	0.00 COL17CT03722
WPP PLC	0.00 JE00B8KF9B49
NORWEGIAN KRONOR	0.00
SINO BIOPHARMACEUTICAL	0.00 KYG8167W1380
WYNN RESORTS LTD	0.00 US9831341071
TRYG AS	0.00 DK0060636678
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.00 CNE100000593
FORTUNE BRANDS HOME AND SECURITY	0.00 US34964C1062
EUROFINS SCIENTIFIC	0.00 FR0014000MR3
COLOMBIAN TES 11.50% 25/07/204625/07/2046 COP500000	0.00 COL17CT03938
B	
CCL INDUSTRIES INC	0.00 CA1249003098
ASX LIMITED	0.00 AU000000ASX7
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
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00 NZHNZD0230L2
SWEDISH ORPHAN BIOVITRUM PUBL AB	0.00 SE0000872095
INDONESIA TSY. BD 7.125% 15/06/2043	0.00 IDG000020900
INDONESIA TSY. BD 7.125% 15/06/2038	0.00 IDG000021809
SMITH A.O CORP	0.00 US8318652091
MEDIBANK PRIVATE LIMITED	0.00 AU000000MPL3
SF HOLDING CO CNY H	0.00 CNE100006NF4
FX OPTIONS	0.00
ORION OYJ	0.00 FI0009014377
KEPPEL LTD	0.00 SG1U68934629
NIPPON PAINT HOLDINGS CO LTD	0.00 JP3749400002
AMERCO COM	0.00 US0235865062
CHINA MENGNIU DAIRY CO	0.00 KYG210961051
A P MOLLER-MAERSK B	0.00 DK0010244508
EVONIK INDUSTRIES AG	0.00 DE000EVNK013
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
LOTTERY CORPORATION LIMITED	0.00 AU0000219529
FUT CALL MAY 25 T-NOTE OPTION 1130	0.00
INTERNATIONAL GAMES SYSTEM CO LTD	0.00 TW0003293007
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00
AZRIELI GROUP	0.00 IL0011194789
RATIONAL AG	0.00 DE0007010803
Income Due - DKK	0.00
FOX CORP COM	0.00 US35137L2043
DAITO TRUST CONSTRUCTION COMPANY LTD	0.00 JP3486800000
SWO USD RCV SOFR 1D PAY 4.5 090725	0.00
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
SINGAPORE DOLLAR	0.00
BALOISE HOLDING-REG	0.00 CH0012410517
BLUESCOPE STEEL LIMITED	0.00 AU000000BSLO
NISSAN MOTOR CO	0.00 JP3672400003
ZAR BNP PARIBAS A/C	0.00
REA GROUP LTD	0.00 AU000000REA9
SODEXO	0.00 FR0000121220
CENOVUS ENERGY 6.75% 15/11/2039	0.00 US15135UAF66
INDUSTRIVARDEN AB SER C NPV	0.00 SE0000107203
FUTU HOLDINGS LTD	0.00 US36118L1061

ELISA CORPORATION OYJ-A S	0.00 FI0009007884
SAMSUNG SDI CO LTD	0.00 KR7006400006
CHINA CONSTRCTION ENGINEERING CORP LTD	0.00 CNE100000F46
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
FUNDING CIRCLE HOLDINGS ORD	0.00 GB00BG0TPX62
FRANKLIN RESOURCES INC	0.00 US3546131018
BRF BRASIL FOODS SA	0.00 BRBRFSACNOR8
RICOH CO	0.00 JP3973400009
ENACT HLDGS INC COM	0.00 US29249E1091
NAFCO CO LTD	0.00 JP3651160008
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
CVC CAPITAL PARTNERS PLC	0.00 JE00BRX98089
SARTORIUS AG VORZUG	0.00 DE0007165631
IDEMITSU KOSAN CO LTD	0.00 JP3142500002
CHINA FEIHE LTD	0.00 KYG2121Q1055
SCOUT24 SE	0.00 DE000A12DM80
EMS CHEMIE HLDS REG	0.00 CH0016440353
KOBE BUSSAN CO LTD	0.00 JP3291200008
YARA INTERNATIONAL ASA	0.00 NO0010208051
TFI INTERNATIONAL INC	0.00 CA87241L1094
SPIRAX SARCO ENG ORD	0.00 GB00BWFGQN14
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00 JP3897700005
TREASURY WINE ESTATES LIMITED	0.00 AU000000TWE9
NIPPON SANJO HOLDINGS CORP	0.00 JP3711600001
LAND SECURITIES GROUP PLC	0.00 GB00BYW0PQ60
TELUS CORP NON-CANADIAN	0.00 CA87971M9969
CITIC SECURITIES CO LTD	0.00 CNE000001DB6
BENTLEY SYSTEMS INC	0.00 US08265T2087
SARTORIUS STEDIM B EURO.1666	0.00 FR0013154002
HIKARI TSUSHIN INC	0.00 JP3783420007
YASKAWA ELECTRIC CORP	0.00 JP3932000007
ENTAIN PLC	0.00 IM00B5VQMV65
FUT JUN 25 ME 10Y CDN BND	0.00
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
AISIN 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
CF INDUSTRIES INC 5.375% 15/03/2044	0.00 US12527GAE35
SUNTORY BEVERAGE AND FOOD LTD	0.00 JP3336560002
ATACADAO SA	0.00 BRCRFBACNOR2
Outstanding Settlement Receipts - GBP	0.00
SHIMADZU CORP	0.00 JP3357200009
COLOMBIAN PESO	0.00
HENDERSON LAND DEVELOPMENT CO	0.00 HK0012000102
SEK BNP PARIBAS A/C	0.00
CIGNA 2.375% 15/03/2031	0.00 US125523CM05
INFRASTRUTTURA WIR NPV	0.00 IT0005090300
SUMITOMO METAL MINING CO LTD	0.00 JP3402600005
NOVA LTD	0.00 IL0010845571
BANCO DO BRASIL ORD SHS	0.00 BRBBASACNOR3

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
INDUSTRIVARDEN AB	0.00 SE0000190126
QANTAS AIRWAYS LIMITED	0.00 AU000000QAN2
RECORDATI SPA - NEW	0.00 IT0003828271
TKO GROUP HLDGS COM USD0.01 CL A	0.00 US87256C1018
NOK BNP PARIBAS A/C	0.00
STORA ENSO OYJ-R SHS	0.00 FI0009005961
BROOKFIELD RENEWABLE CORP	0.00 CA11285B1085
NISSIN FOOD HOLDINGS CO LTD NPV	0.00 JP3675600005
INVESTOR AB SER A NPV	0.00 SE0015811955
CRODA INTL	0.00 GB00BJFVLV09
AGC INC	0.00 JP3112000009
Income Due - THB	0.00
CK INFRASTRUCTURE	0.00 BMG2178K1009
SHANGHAI PHARMACEUTICALS HOLDING CO LTD	0.00 CNE1000012B3
TOKYU CORP NPV	0.00 JP3574200006
HAPVIDA PARTICIPAC	0.00 BRHAPVACNOR4
OMRON CORP	0.00 JP3197800000
SCREEN HOLDINGS CONPV	0.00 JP3494600004
UNIQA INSURANCE GROUP AG	0.00 AT0000821103
DAVIDE CAMPARI MIL	0.00 NL0015435975
PORSCHE AUTOMOBIL HOLDING SE	0.00 DE000PAH0038
JDE PEETS BV	0.00 NL0014332678
MONOTARO CO LTD	0.00 JP3922950005
Income Due - CAD	0.00
GLOBAL E ONLINE ORD	0.00 IL0011741688
DEUTSCHE LUFTHANSA AG	0.00 DE0008232125
RPI EUR RCV 2.5% PAY CPTFE1D 21-MAR-2054	0.00
PRESS KOGYO CO	0.00 JP3833600004
Income Due - SEK	0.00
SANDS CHINA LIMITED	0.00 KYG7800X1079
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
VERBUND AG	0.00 AT0000746409
MEIJI HOLDINGS CO NPV	0.00 JP3918000005
OTSUKA CORPORATION	0.00 JP3188200004
DELIVERY HERO SE	0.00 DE000A2E4K43
SIBANYE STILLWATER LTD	0.00 ZAE000259701
TEMENOS AG	0.00 CH0012453913
MTR CORP	0.00 HK0066009694
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.00 AU000000VCX7
ALPHA SERVICES AND HOLDINGS S.A	0.00 GRS015003007
AFT PHARMACEUTICALS LTD	0.00 NZAFTE0001S4
INVESTMENT AB LATOUR	0.00 SE0010100958
MAYVILLE ENGINEERING CO INC	0.00 US5786051079
ARKEMA	0.00 FR0010313833
YOKOGAWA ELECTRIC JPY	0.00 JP3955000009
ANA HOLDINGS INC	0.00 JP3429800000
FUTURES MARGIN-GBP	0.00
SWIRE PACIFIC	0.00 HK0019000162
HYUNDAI ROTEM CO	0.00 KR7064350002
DIETEREN GROUP	0.00 BE0974259880
KYOWA KIRIN CO LTD	0.00 JP3256000005

SEMCORP INDUSTRIES LIMITED	0.00 SG1R50925390
NESTE OYJ	0.00 FI0009013296
Income Due - IDR	0.00
FUTURES MARGIN-CAD	0.00
BANCO DEL BAJIO SA INSTITUCION DE BANCA MULTIPLE	0.00 MX41BB000000
SEIKO EPSON CORPORATION	0.00 JP3414750004
SINBON ELECTRONICS CO LTD	0.00 TW0003023008
SINO LAND CO LTD HKG	0.00 HK0083000502
SY HOLDINGS GROUP LTD	0.00 KYG8116R1074
SALMAR ASA	0.00 NO0010310956
LOGITECH INTERNATIONAL-REG	0.00 CH0025751329
SITC INTERNATIONAL	0.00 KYG8187G1055
HOLMEN AB SER B NPV	0.00 SE0011090018
Income Due - CLP	0.00
Outstanding Settlement Receipts - EUR	0.00
JAPAN POST INSURANCE CO LTD	0.00 JP3233250004
MITSUBISHI HC CAPITAL INC	0.00 JP3499800005
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00 JP3400400002
BLOCK INC. CDI 1 1 FOREIGN EXEMPT NYSE	0.00 AU0000380420
WHARF REAL ESTATE HKD	0.00 KYG9593A1040
LG ENERGY SOLUTION LTD	0.00 KR7373220003
EDP RENOVAVEIS SA	0.00 ES0127797019
ACCIONA SA	0.00 ES0125220311
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00 SE0015193313
LOTUS BAKERIES NV	0.00 BE0003604155
SOUL PATTINSON (WH) LIMITED FPO	0.00 AU000000SOL3
LS CORP	0.00 KR7006260004
HYUDAI GLOVIS CO LTD	0.00 KR7086280005
LG ELECTRONICS INC	0.00 KR7066570003
REECE LIMITED	0.00 AU000000REH4
PETRONAS DAGANGAN BHD	0.00 MYL56810O001
CREDICORP LIMITED	0.00 BMG2519Y1084
Income Due - CHF	0.00
POYA CO LTD	0.00 TW0005904007
ILS BNP PARIBAS A/C	0.00
NEXI SPA ORD	0.00 IT0005366767
AMPLIFON SPA	0.00 IT0004056880
Outstanding Settlement Receipts - CLP	0.00
CGI INC COM NPV SUB VTG SHS CL A	0.00 CA12532H1047
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
CITIGROUP CCP EUR BROKER ACCOUNT	0.00
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.00 AU000000NSR2
SG HOLDINGS CO LTD	0.00 JP3162770006
JT GLOBAL EXPRESS LTD	0.00 KYG4990A1040
FUT JUN 25 10 YR T-NOTES	0.00
MEXICAN BONOS 7.50% 03/06/2027	0.00 MX0MGO00000D8
SGD BNP PARIBAS A/C	0.00
Income Due - MYR	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
QBE INS. GRP. F2V 03/10/2035	0.00
FUTURES MARGIN-EURO	0.00
DELL INTL. EMC 5.00% 01/04/2030	0.00
Futures Margin - AUD	0.00
GEOARK LTD	0.00 BMG383271050
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00 SE0016102115
L&G. GRP. F2V 1/4/2055	0.00 XS3030523644
US TREASURY N/B 4.75% 15/FEB/2045	0.00
Income Due - CNY	0.00
Outstanding Settlement Payments - CHF	0.00

Outstanding Settlement Receipts - DKK	0.00
MXN BNP PARIBAS A/C	0.00
US. TSY. NOTE/BON 4.125% 29/02/2032/2032 USD100 H-2032	0.00
CLP BNP PARIBAS	0.00
PHP BNP PARIBAS A/C	0.00
FUTURES MARGIN-HKD	0.00
BRL BNP PARIBAS A/C	0.00
Outstanding Settlement Payments - JPY	0.00
FUTURES MARGIN-CHF	0.00
FEE REBATES	0.00
KOMMUNALKREDIT AUS 4.25% 01/04/2031/2031 EUR100000	0.00
PLN BNP PARIBAS A/C	0.00
FINABLR PLC	0.00 GB00BJ7HMMW26
DANISH KRONE	0.00
UNITED STATES TREA 4.25% 15/01/20282028 USD100 AJ-2028	0.00 US91282CMF58
JAPAN GOV. FIVE YE 0.70% 20/09/2029	0.00 JP1051741QB7
US. TSY. NOTE/BOND 4.00% 15/12/2027	0.00
ESC MNLEHMAN BRTHRS HLDGRR	0.00
5.250%D011207M020612GL ESCROW	
Income Due - HKD	0.00
SWISS FRANC	0.00
TRY BNP PARIBAS A/C	0.00
UK. GILT 4.375% 7/3/2030	0.00
JAPAN GOV. THIRTY 0.30% 20/06/2046	0.00
NEW ISRAELI SHEQEL	0.00
KT CORP	0.00 KR7030200000
MINI TPX IDX 2506 F	0.00
GERMANY(FEDERAL REPUBLIC) 2.9% BDS 15/08/2056	0.00
EURO.01 REGS	
JAPAN GOV. THIRTY 0.70% 20/9/2051	0.00
FUTURES MARGIN-JPY	0.00
MOTOR OIL HELLAS CORINTH REFINERIES SA	0.00 GRS426003000
Income Due - MXN	0.00
POLISH ZLOTY	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
AGENCY MORTGAGE BACKED3.0% 27 JUNE	0.00 US3138M0CZ10
FN BD0946 4.00% 01/06/2046	0.00 US3140F8BQ97
CZK BNP PARIBAS A/C	0.00
FANNIE MAE POOL 3.00% 01/12/2051	0.00 US3140XFX710
FREDDIE MAC POOL 3.00% 01/07/2050	0.00 US3133KJJQ67
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
FANNIE MAE POOL 2.00% 01/02/2051	0.00 US31418DWR96
FANNIE MAE POOL 2.00% 1/6/2036	0.00 US3140XHHK63
FANNIE MAE POOL 2.00% 1/9/2036	0.00 US3140LWEP82
FANNIE MAE POOL 2.00% 01/12/2040	0.00 US31418DU678
FANNIE MAE POOL 2.50% 1/2/2051	0.00 US31418DWS79
FANNIE MAE POOL 2.50% 01/09/2050	0.00 US31418DSJ27
FANNIE MAE POOL 2.50% 1/11/2040	0.00 US3140XDRF54
FANNIE MAE POOL 3.00% 01/12/2050	0.00 US3140X8W459
FANNIE MAE POOL 3.50% 9/1/2046	0.00 US3140FFLC38
FANNIE MAE POOL 4.00% 01/06/2048	0.00 US3140XCPV40
FANNIE MAE POOL 4.00% 01/08/2051	0.00 US3140XMMW510
FANNIE MAE POOL 4.00% 01/09/2047	0.00 US31418CPF58
FANNIE MAE POOL 4.00% 1/10/2048	0.00 US3140X8HK66
FANNIE MAE REMICS 66 BD 3.00% 25/09/2047	0.00 US3136AYCS05
FREDDIE MAC POOL 2.00% 01/03/2051USD SD-8134	0.00 US3132DWBB81
FREDDIE MAC POOL 2.00% 01/09/2051USD SD-8166	0.00 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 US36179VVX53
GINNIE MAE II POOL 3.00% 20/04/2051	0.00 US36179WDS44
GINNIE MAE II POOL 3.50% 20/04/2048	0.00 US36179TV519
GINNIE MAE II POOL 3.50% 20/08/2047	0.00 US36179TEZ49
GINNIE MAE II POOL 3.50% 20/12/2052	0.00 US36179XNC64
GINNIE MAE II POOL 4.00% 20/2/2045	0.00 US36179Q3K59
NOVATEK PJSC	0.00 US6698881090
UNILEVER PLC GBP0.031111 STK DIV	0.00 NL0015002EF6
CONSTELLATION SOFT COM STK NPV TEMP	0.00 CA21037X1345
ABIOMED INC NPV	0.00 US003CVR0169
CBL CORPORATION LTD TEMP	0.00 NZCBL000156
COP BNP PARIBAS A/C	0.00
GAZPROM NEFT PJSC	0.00 US36829G1076
HUF BNP PARIBAS A/C	0.00
IDR BNP PARIBAS A/C	0.00
OPTHEA LIMITED OPTION EXPIRING 300626	0.00 AU0000338162
OPTHEA LIMITED ORDINARY FULLY PAID	0.00 AU000000OPT2
PHOSAGRO PJSC GDR EACH REPR ORD SHS SPON	0.00 US71922G4073
WYNYARD GROUP LTD TEMP	0.00 NZWYNE0001S2
FREDDIE MAC GOLD POOL 4.00% 09/01/2044	0.00 US3132M9BZ64
FREDDIE MAC GOLD POOL 3.00% 12/1/2046	0.00 US3132WJEV96
KRW BNP PARIBAS A/C	0.00
HANG MINI 2504 FUT	0.00
ROMANIAN GOV. INT 5.875% 11/07/2032	0.00 XS3021378032
CADENT FIN. 5.75% 14/3/2034	0.00
TWD BNP PARIBAS A/C	0.00
MYR BNP PARIBAS A/C	0.00
SPI 200 2506 FUT	0.00
DJ EUR ST50 2506 FU	0.00 DE000C6ZNNN9
SWISS MKT IDX 2506 F	0.00 DE000C6ZNSX7
SWO_CD_X CDX.NA.IG.44 (5Y) DEFAU 0.575 2105252I65BYEH4	0.00
ANZ BANK NZ 11AM A/C	0.00
SWO_CD_X 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
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	
CDS_IX_CCP ITRAXX EUROPE SERIES 1%	0.00
20350620GOLDUS33ICEEUS2I666VDL6	
Outstanding Settlement Payments - SGD	0.00
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF	0.00
COMMERCE TORONTO CA	
BARCLAYS CCP	0.00
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 - NZD	0.00
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK	0.00
PLC BARCGB5G	
Outstanding Settlement Payments - PLN	0.00
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET	0.00
BOSTON SBOSUS3F	
BNZ NZD COLL	0.00
FUT 06 JUN 25 EURO BUXL BND	0.00
CITIGROUP CCP USD BROKER ACCOUNT	-0.01
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	-0.01
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF	-0.01
CANADA ROYCCAT3IMM	
Outstanding Settlement Payments - ZAR	-0.01
Outstanding Settlement Payments - KRW	-0.01
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAY	-0.01
Outstanding Settlement Payments - BRL	-0.01
FUT 06 JUN 25 EURX EUR-BUND	-0.01
Outstanding Settlement Payments - USD	-0.01
Outstanding Settlement Payments - TWD	-0.01
GOLDMAN SACHS CCP EUR BROKER ACCOUNT	-0.01
CDS_IX_CCP CDX.NA.IG.44 1%	-0.01
20300620GOLDUS33ICEEUS2I65BYEH4	
WESTPAC NZD COLL	-0.02
Outstanding Settlement Payments - AUD	-0.02
Outstanding Settlement Payments - CNY	-0.02
Outstanding Settlement Payments - HKD	-0.02
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	-0.02
JPM CCP USD BROKER ACCOUNT	-0.07
Outstanding Settlement Payments - DKK	-0.08
FX POSITIONS	-0.31