

Offer name	New Zealand Defence Force FlexiSaver	Offer number	OFR10288
Fund name	Scheme		
Period disclosure applies [dd/mm/yyyy]	Mercer High Growth fund	Fund number	FND58
	31/03/2025		
Asset name	% of fund net assets	Security code	
FISHER & PAYKEL HEALTHCARE CORPORATION L		3.18 NZFAPE0001S2	
Liquidity Identifier		2.18	
MICROSOFT CORP		2.03 US5949181045	
AUCKLAND INTERNATIONAL AIRPORT LTD		1.99 NZAIAE0002S6	
APPLE INC		1.95 US0378331005	
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND		1.89 DU0FSIGLINZ2	
NVIDIA CORP		1.87 US67066G1040	
USD BNP PARIBAS A/C		1.76	
INFRATIL LIMITED		1.70 NZIFTE0003S3	
AMAZON COM INC		1.64 US0231351067	
CONTACT ENERGY LIMITED		1.43 NZCENE0001S6	
META PLATFORMS INC		1.25 US30303M1027	
MAINFREIGHT LIMITED		1.06 NZMFTE0001S9	
THE A2 MILK COMPANY LIMITED		1.06 NZATME0002S8	
EBOS GROUP LIMITED		1.05 NZEBOE0001S6	
MERIDIAN ENERGY LT NPV		1.01 NZMELE0002S7	
BERKSHIRE HATHAWAY INC - CLASS B		0.81 US0846707026	
ALPHABET INC CAP STK CL A		0.77 US02079K3059	
MASTERCARD INC - CLASS A		0.76 US57636Q1040	
TENCENT HLDGS LIMITED		0.71 KYG875721634	
SUMMERSET GROUP HOLDINGS LTD		0.69 NZSUME0001S0	
TAIWAN SEMICON MANUFACTURING CO LTD		0.67 TW0002330008	
SAP AG		0.61 DE0007164600	
RYMAN HEALTHCARE LTD		0.59 NZRYME0001S4	
NETFLIX INC		0.57 US64110L1061	
FREIGHTWAYS GROUP LTD		0.55 NZFREE0001S0	
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE		0.52	
FLETCHER BUILDING LTD		0.52 NZFBUE0001S0	
HCA HEALTHCARE INC		0.52 US40412C1018	
ELEVANCE HEALTH INC		0.51 US0367521038	
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE		0.48	
THE CIGNA GROUP		0.47 US1255231003	
SAMSUNG ELECTRONICS CO LTD-GDR 144A		0.46 US7960508882	
AUTOMATIC DATA PROC.		0.45 US0530151036	
MERCURY NZ LIMITED		0.44 NZMRPE0001S2	
SPARK NEW ZEALAND LIMITED		0.43 NZTELE0001S4	
LVMH MOET HENNESSY VUITTON SE		0.43 FR0000121014	
INTACT FINANCIAL CORPORATION		0.41 CA45823T1066	
PORT OF TAURANGA LTD		0.41 NZPOTE0003S0	
ARTHUR J GALLAGHER CO		0.41 US3635761097	
CHORUS LIMITED ORDINARY FULLY PAID		0.41 NZCNUE0001S2	
NOVO NORDISK ORD SHS CLASS B		0.40 DK0062498333	
QUALCOMM INC		0.39 US7475251036	
LOWE'S COS INC		0.38 US5486611073	
PRECINCT PROPERTIES NEW ZEALAND LIMITED		0.37 NZAPTE0001S3	
KONINKLIJKE AHOLD DELHAIZE NV		0.37 NL0011794037	
INVESTA COMMERCIAL PROPERTY FUNDAFS		0.36	
SCHWAB (CHARLES) CORP		0.36 US8085131055	
NZD BNP PARIBAS A/C		0.36	
ASML HOLDING NV		0.35 NL0010273215	
AMERIPRISE FINANCIAL INC		0.34 US03076C1062	
CONSTELLATION SOFTWARE COM		0.33 CA21037X1006	
UNION PACIFIC CORP		0.33 US9078181081	
TESLA INC		0.32 US88160R1014	

NEWMONT CORP	0.32	US6516391066
CSX CORP COM	0.32	US1264081035
AMPHENOL ORD SHS CLASS A	0.31	US0320951017
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.31	CH0012032048
Cash Adjustment	0.30	
ALPHABET INC CAP CL C	0.30	US02079K1079
AMERICAN EXPRESS USD	0.30	US0258161092
FINECOBANK BANCO FINECO SPA	0.30	IT0000072170
KROGER CO COM	0.29	US5010441013
BROADCOM ORD SHS	0.29	US11135F1012
GLOBE LIFE INC	0.29	US37959E1029
SONY CORP	0.29	JP3435000009
MTU AERO ENGINES AG	0.29	DE000A0D9PT0
HEWLETT PACKARD CO	0.29	US40434L1052
SOFTBANK GROUP CORP	0.28	JP3436100006
APPLIED MATERIALS US	0.28	US0382221051
JP MORGAN CHASE & CO	0.27	US46625H1005
AUTOZONE INC	0.27	US0533321024
ROPER TECHNOLOGIES INC	0.27	US7766961061
DEXUS WHOLESALE PROPERTY FUND AU	0.26	
ZOETIS INC	0.26	US98978V1035
INTESA SANPAOLO SPA	0.26	IT0000072618
HOUSING NEW ZEALAND LTD 120625 3.36 GB	0.26	NZHNZD0625L3
CHARTER HALL RETAIL PARTNERSHIP NO. 6PE	0.26	
PERFORMANCE FOOD GROUP CO	0.25	US71377A1034
MOLINA HEALTHCARE INC	0.25	US60855R1005
COMPASS GROUP ORD	0.24	GB00BD6K4575
MERCADOLIBRE INC	0.24	US58733R1023
MEITUAN	0.24	KYG596691041
LONZA AG - REG	0.24	CH0013841017
ISHARES MSCI SAUDI ARABIA ETF	0.24	US46434V4234
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD	0.24	
ALIBABA GROUP HOLDING LTD	0.24	KYG017191142
HDFC BANK LTD	0.24	US40415F1012
WASTE CONNECTIONS COM NPV	0.23	CA94106B1013
VERISK ANALYTICS I COM	0.23	US92345Y1064
AIA GROUP LTD	0.23	HK0000069689
ENGIE	0.23	FR0010208488
BOOKING HLDGS INC COM	0.23	US09857L1089
RESMED INC	0.22	US7611521078
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.22	
GARTNER INC CL-A	0.22	US3666511072
ADOBE INC COM	0.22	US00724F1012
GOLDMAN SACHS GROUP INC.	0.22	US38141G1040
TJX COS INC	0.21	US8725401090
ITOCHU CORP JPY	0.21	JP3143600009
RECKITT BENCKISER GROUP PLC	0.21	GB00B24CGK77
PINDUODUO INC	0.20	US7223041028
UNITED PARCEL SERVICE - B	0.20	US9113121068
FAIR ISAAC CORPORATION	0.20	US3032501047
CSL LIMITED	0.20	AU000000CSL8
SAMSUNG ELECTRONICS CO LTD	0.20	KR7005930003
UNITEDHEALTH GROUP INC COM STK	0.19	US91324P1021
MCKESSON CORP	0.19	US58155Q1031
UBER TECHNOLOGIES INC	0.19	US90353T1007
SPOTIFY TECHNOLOGY COM	0.19	LU1778762911
INVESTOR AB SER B NPV	0.19	SE0015811963
STANDARD CHARTERED	0.18	GB0004082847
SCHNEIDER ELECTRIC SE	0.18	FR0000121972
SHOPIFY INC COM NPV CL A	0.18	CA82509L1076
APPLOVIN CORP	0.18	US03831W1080
NASDAQ INC	0.18	US6311031081
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.18	NZLGFD008C2
150425 2.75 GB		

LASERTEC CORP NPV	0.17 JP3979200007
BNP PARIBAS NOMINEES	0.17
LINDE PLC	0.17 IE000S9YS762
ROBECO CAP. GROWTH ROBECO GBL. CREDITS INC	0.17 LU1653089133
ATMOS ENERGY CORP	0.17 US0495601058
KIWI PROPERTY GROUP LIMITED	0.16 NZKPG000159
SHIMANO INC	0.16 JP3358000002
HMC WHF NO. 1 PTY LTD - AUDPE	0.16
PTC INC	0.16 US69370C1009
INTUITIVE SURGICAL INC	0.16 US46120E6023
AERCAP HOLDINGS NV	0.16 NL0000687663
RIO TINTO LIMITED	0.16 AU000000RIO1
SEA LTD	0.16 US81141R1005
GOODMAN PROPERTY TRUST	0.16 NZCPTE0001S9
BANCO BICAYA ARGENTARIA SA	0.16 ES0113211835
CLEAN HARBORS INC	0.16 US1844961078
STONEPEAK ZENO HOLDINGS (CYM) LP - EUR	0.16
TRANSUNION	0.15 US89400J1079
SKYCITY ENTERTAINMENT GROUP LIMITED	0.15 NZSKCE0001S2
FORTINET INC COM	0.15 US34959E1091
ICON PLC	0.15 IE0005711209
INTERMEDIATE CAPITAL GROUP PLC	0.15 GB00BYT1DJ19
HOME DEPOT INC	0.15 US4370761029
THE WALT DISNEY CO	0.15 US2546871060
GENTRACK GROUP LIMITED ORDINARY SHARES	0.15 NZGTKE0002S9
ELECTROCOMPONENTS PLC	0.15 GB0003096442
KEYENCE CORP NPV	0.15 JP3236200006
INFRALEMON SCA	0.15
BOSTON SCIENTIFIC CORP COM USD	0.15 US1011371077
LILLY (ELI) & CO USD	0.15 US5324571083
AUCKLAND COUNCIL 170425 PNOTE	0.15
SINGAPORE TELECOMM NPV B/L 100	0.15 SG1T75931496
COMCAST CORP	0.15 US20030N1019
DOORDASH INC	0.14 US25809K1051
BP P.L.C	0.14 GB0007980591
BRENNTAG SE	0.14 DE000A1DAH00
MCP REAL ESTATE DE BT FUND (AUD)	0.14
CADENCE DESIGN SYSTEMS INC	0.14 US1273871087
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE	0.14
INCOMEFUND	
MACQUARIE GROUP LTD	0.14 AU000000MQG1
MOTOROLA SOLUTIONS INC	0.14 US6200763075
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.14
INTERCONTINENTAL HOTELS GROUP PLC	0.14 GB00BHJYC057
SERKO LTD	0.14 NZSKOE0001S7
VISA INC - A	0.13 US92826C8394
FAST RETAILING CO LTD	0.13 JP3802300008
ADYEN NV	0.13 NL0012969182
CLOUDFLARE INC	0.13 US18915M1071
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.13
AFLAC INC	0.13 US0010551028
SCALES CORP LTD	0.13 NZSCLE0002S8
SOCIETE GENERALE SA	0.13 FR0000130809
KINROSS GOLD CORP	0.13 CA4969024047
CITIBANK COLAT	0.12
RHEINMETALL AG	0.12 DE0007030009
ATLASSIAN CL A ORD	0.12 US0494681010
COPART INC	0.12 US2172041061
PEPSICO INC CAP 2/3	0.12 US7134481081
JP MORGAN COLAT	0.12
BANK OF AMERICA CORPORATION	0.12 US0605051046
T MOBILE US INC COM	0.12 US8725901040
EXXON MOBIL CORPORATION	0.12 US30231G1022

NEW ZEALAND GOVERNMENT 140433 3.50 GB	0.11 NZGOVDT433C9
DASSAULT AVIATION EURO.80 (POST SUBDIVISION)	0.11 FR0014004L86
NEW ZEALAND GOVERNMENT 150535 4.50 GB	0.11 NZGOVDT535C1
HILTON WORLDWIDE H COM	0.11 US43300A2033
OLD DOMINION FREIGHT LINE INC	0.11 US6795801009
KKR QUARTZ CO-INVEST GP LLCPE	0.11
NEW ZEALAND GOVERNMENT 150531 1.50 GB	0.11 NZGOVDT531C0
HOULIHAN LOKEY INC	0.11 US4415931009
KKR DIVERSIFIED CORE INFRA B SR	0.11
Outstanding Settlement Receipts - USD	0.11
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID	0.11 AU000000TLX2
DEFERRED	
NU HOLDINGS LTD	0.11 KYG6683N1034
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.11
SILGAN HOLDINGS INC	0.11 US8270481091
CASH	0.11
COUPANG INC COM CL A SHS ORD	0.11 US22266T1097
FISERV INC COM	0.11 US3377381088
NEW ZEALAND GOVERNMENT 150437 2.75 GB	0.11 NZGOVDT437C0
XERO LIMITED ORDINARY FULLY PAID	0.10 NZXROE0001S2
SERVICE CORPORATION INTERNATIONAL	0.10 US8175651046
BEIGENE LTD	0.10 US07725L1026
POSTS ITALIANE SPA	0.10 IT0003796171
CISCO SYSTEMS INC	0.10 US17275R1023
XIAOMI CORP	0.10 KYG9830T1067
NEW ZEALAND GOVERNMENT 150541 1.75 GB	0.10 NZGOVDT541C9
NEW ZEALAND GOVERNMENT 150532 2.00 GB	0.10 NZGOVDT532C8
GIP AQUARIUS FUND SECONDARY	0.10
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.10
AT & T INC	0.10 US00206R1023
AXA	0.10 FR0000120628
Westpac New Zealand	0.10
IQVIA HOLDINGS INC	0.10 US46266C1053
ORACLE CORP	0.10 US68389X1054
VISTA GROUP INTERNATIONAL LTD	0.10 NZVGLE0003S1
VAUBAN IP ENERGY SOLUTIONS	0.10
HERMES INTERNATIONAL	0.10 FR0000052292
NEW ZEALAND GOVERNMENT 150536 4.25 GB	0.10 NZGOVDT536C9
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.09
NEW ZEALAND GOVERNMENT 200429 3.0 GB	0.09 NZGOVDT429C7
ASHTAD GROUP PLC	0.09 GB0000536739
COSTCO WHOLESALE CORP	0.09 US22160K1051
MERCK & CO INC NEW COM	0.09 US58933Y1055
CHINA CONSTRUCTION BANK	0.09 CNE1000002H1
SES FDR	0.09 LU0088087324
SALESFORCE INC	0.09 US79466L3024
TOKYO ELECTRON LTD JPY	0.09 JP3571400005
AVIVA ORD	0.09 GB00BPQY8M80
GOODMAN GROUP	0.09 AU000000GMG2
PROCTER & GAMBLE COMPANY	0.09 US7427181091
TRADE DESK INC	0.09 US88339J1051
JOHNSON & JOHNSON COM	0.09 US4781601046
NAPIER PORT HOLDINGS LTD	0.09 NZNPHE0005S2
WORKDAY INC	0.09 US98138H1014
KKR TAURUS CO-INVEST LPPE	0.09
UNITED STATES DOLLAR	0.09
Income Due - NZD	0.08
NATIONAL GRID	0.08 GB00BDR05C01
AEGON LTD AMER REGD CERT1 SH EURO.12	0.08 US0076CA1045
SAMSARA INC	0.08 US79589L1061
ROBLOX CORPORATION COM CL A ORD SHS	0.08 US7710491033
MEDIATEK INC	0.08 TW0002454006
COLGATE PALMOLIVE	0.08 US1941621039
ABBVIE INC COM	0.08 US00287Y1091
IIF AUSTRALIA 1 TRUSTPE	0.08

SEVERN TRENT PLC	0.08 GB00B1FH8J72
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.08
PRUDENTIAL PLC	0.08 GB0007099541
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.08
EDP SA	0.08 PTEDP0AM0009
NATWEST GROUP PLC ORD	0.08 GB00BM8PJY71
HMC Australian Retail Partnership	0.08
NEW ZEALAND GOVERNMENT 150427 4.50 GB	0.08 NZGOVDT427C1
BHP GROUP LIMITED ORDINARY FULLY PAID	0.08 AU000000BHP4
TYSON FOODS INC CLASS A	0.08 US9024941034
OMV AG	0.08 AT0000743059
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.08
BYD CO LTD	0.08 CNE100000296
WEICHOW MOUTAI CO LTD	0.08 CNE0000018R8
ACCENTURE PLC	0.08 IE00B4BNMY34
VERIZON COMMUNICATIONS	0.08 US92343V1044
NZ EXCHANGE LTD	0.08 NZNZXE0001S7
CORE INFRASTRUCTURE FUND IV SCA	0.08
NEW ZEALAND GOVERNMENT 150534 4.25 GB	0.08 NZGOVDT534C4
S AND P GLOBAL INC COM	0.07 US78409V1044
AMCOR PLC CDI	0.07 AU000000AMC4
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 240425 RCD	0.07
INTUIT INC	0.07 US4612021034
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.07
SEEK LIMITED	0.07 AU000000SEK6
BANK OF NEW ZEALAND	0.07
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.07
SERVICENOW INC	0.07 US81762P1021
TAIWAN SEMICONDUCT MANUFACTURING USD	0.07 US8740391003
NORFOLK SOUTHERN CORP USD	0.07 US6558441084
MONCLER SPA	0.07 IT0004965148
DEXCOM INC	0.07 US2521311074
DATADOG INC	0.07 US23804L1035
COCA COLA CO USD	0.07 US1912161007
NEW ZEALAND GOVERNMENT 150554 5.00 GB	0.07 NZGOVDT554C2
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.06 CNE100003662
ROYAL GOLD INC COM USD0.01	0.06 US7802871084
CHEVRON CORP	0.06 US1667641005
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.06
FUTURE MARGINS-USD	0.06
MCDONALD'S CORP	0.06 US5801351017
VOLKSWAGEN AG	0.06 DE0007664039
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.06
MILlicom INTERNATIONAL CELLULAR SA	0.06 LU0038705702
HONG KONG EXCHANGE & CLEAR	0.06 HK0388045442
ALLSTATE CORP	0.06 US0200021014
ALLIANZ SE-REG	0.06 DE0008404005
WELLTOWER INC	0.06 US95040Q1040
ASB BANK LTD 230525 RCD	0.06
AIB GROUP PLC	0.06 IE00BF0L3536
SKY NETWORK TELEVISION LTD	0.06 NZSKTE0001S6
TRANSPower NEW ZEALAND LIMITED 260825 PNOTE	0.06
JD.COM INC	0.06 KYG8208B1014
UNIPOL GRUPPO FINANZIARIO SPA	0.06 IT0004810054
SAGE GROUP	0.06 GB00B8C3BL03
NESTLE SA	0.06 CH0038863350
BNP PARIBAS SA	0.06 FR0000131104
GPT GROUP	0.06 AU000000GPT8
EXELON CORPORATION	0.06 US30161N1019
ENI SPA	0.06 IT0003132476
LIFE360 INC	0.06 AU00000045098
BANK OF CHINA LTD HK	0.06 CNE1000001Z5

BANK HAPOALIM LTD	0.06 IL0006625771
CONSTELLATION BRANDS INC-A	0.06 US21036P1084
KKR AQUEDUCT CO-INVEST L.P.PE	0.06
CONSOLIDATED EDISON INC COM	0.06 US2091151041
SSE PLC	0.06 GB0007908733
DIF VI CO-INVEST PROJECT 3 C.V	0.06
EDISON INTERNATIONAL	0.06 US2810201077
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.05 CNE1000003G1
TOYOTA FINANCE NEW ZEALAND LTD 290525 PNOTE	0.05
LUNDIN GOLD INC	0.05 CA5503711080
DANAHER CORP	0.05 US2358511028
CINTAS CORP	0.05 US1729081059
SK HYNIX INC	0.05 KR7000660001
EQUINIX INC COM	0.05 US29444U7000
LEGAL & GENERAL GROUP PLC	0.05 GB0005603997
DEUTSCHE TELEKOM AG DEM	0.05 DE0005557508
WELLS FARGO & COMPANY	0.05 US9497461015
NEW ZEALAND GOVERNMENT 150528 0.25 GB	0.05 NZGOVDT528C6
SANOFI SA	0.05 FR0000120578
VITAL HEALTHCARE PROPERTY TRUST	0.05 NZCHPE0001S4
ALTAMIRA CO-INVESTMENT SCA	0.05
TERNA SPA	0.05 IT0003242622
ABBOTT LABS	0.05 US0028241000
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.05
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.05 US4592001014
SNAM SPA	0.05 IT0003153415
BANCO SANTANDER CENTRAL HISP	0.05 ES0113900J37
UNITED UTILITIES GROUP PLC	0.05 GB00B39J2M42
BIONTECH SE	0.05 US09075V1026
NEW ZEALAND GOVERNMENT 150526 0.50 GB	0.05 NZGOVDT526C0
REPUBLIC SERVICES INC	0.05 US7607591002
GE AEROSPACE	0.05 US3696043013
CNY BNP PARIBAS A\C	0.05
AXIUM INFRASTRUCTUPE	0.05
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.05 NZIIBDT003C0
NOVARTIS AG	0.05 CH0012005267
SHELL PLC ORD EURO.07	0.05 GB00BP6MXD84
WESTPAC NEW ZEALAND LTD 280525 RCD	0.05
ASB BANK LTD 040625 RCD	0.05
WESTPAC NEW ZEALAND LTD 130625 RCD	0.05
CP ALL PCL NVDR	0.05 TH0737010R15
WESTPAC NEWZEALAND LTD 300625 RCD	0.05
WESTPAC NEW ZEALAND LTD 300925 RCD	0.05
GETLINK SE	0.05 FR0010533075
Bank of China	0.05
PINNACLE WEST CAPITAL	0.05 US7234841010
WESTPAC NEW ZEALAND LTD 150126 RCD	0.05
Outstanding Settlement Receipts - HKD	0.05
NEW ZEALAND GOVERNMENT 150530 4.50 GB	0.05 NZGOVDT530C2
HUATAI SECURITIES CO LTD	0.05 CNE100000LQ8
ASB BANK LTD 310326 RCD	0.05
WESTPAC NEW ZEALAND LTD 310326 RCD	0.05
CENTENE CORPORATION	0.05 US15135B1017
FREEMPORT MCMORAN INC	0.05 US35671D8570
MOODYS CORPORATION	0.05 US6153691059
CROWDSTRIKE HOLDINGS INC	0.05 US22788C1053
AMERICAN TWR REIT INC	0.05 US03027X1000
TRATON SE	0.05 DE000TRATON7
JIANGSU SUZHOU RURAL COMMERCIAL BANK ORD SHS A	0.05 CNE100003035
PG AND E CORP	0.04 US69331C1080
PORTLAND GENERAL ELECTRIC COMPANY	0.04 US7365088472
ASTRAZENCA PLC	0.04 GB0009895292
PING AN INSURANCE GROUP OF CHINA LIMITED	0.04 CNE1000003X6
UNICREDIT SPA	0.04 IT0005239360
HSBC HOLDINGS PLC	0.04 GB0005405286

ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.04
INTERCONTINENTAL EXCHANGE INC	0.04 US45866F1049
ISHARES MSCI QATAR CAPPED ETF	0.04 US46434V7799
SHANDONG WIT DYNE HEALTH CO LTD	0.04 CNE000000Z28
BUZZARD MIDSTREAM	0.04
KSL CAPITAL PARTNERS CV I	0.04
THERMO FISHER SCIENTIFIC INC	0.04 US8835561023
KUWAIT FINANCE HOUSE KSCP	0.04 KW0EQ0100085
REPSOL SA	0.04 ES0173516115
PEARSON PLC ORD	0.04 GB0006776081
TRANE TECHNOLOGIES PLC	0.04 IE00BK9ZQ967
EUR BNP PARIBAS A/C	0.04
RIVIAN AUTOMOTIVE INC	0.04 US76954A1034
GLODON SOFTWARE CO LTD	0.04 CNE100000PH8
WESTPAC BANKING CORPORATION	0.04 AU000000WBC1
PROLOGIS INC COM	0.04 US74340W1036
MSCI INDIA 2506 FUT	0.04 DE000C60N067
US. TSY. INFL. 0.625% IL 15/1/2026	0.04 US912828N712
ENPHASE ENERGY INC	0.04 US29355A1079
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.04
JPMORGAN CHASE	
WASTE MANAGEMENT INC COM	0.04 US94106L1098
PALANTIR TECHNOLOGIES INC	0.04 US69608A1088
WUHAN FINGU ELECTRONIC TECHNOLOGY CO LTD	0.04 CNE1000008H8
VIKING HOLDINGS ORD SHS	0.04 BMG93A5A1010
CME GROUP INC COM	0.04 US12572Q1058
ENBRIDGE INC	0.04 CA29250N1050
SIEMENS AG NPV EUR	0.04 DE0007236101
ELF BEAUTY INC	0.04 US26856L1035
GENERALI	0.04 IT0000062072
UBS COLLATERAL A/C	0.04
NVR INC	0.04 US62944T1051
NETEASE INC	0.04 KYG6427A1022
MONDELEZ INTERNATIONAL INC	0.04 US6092071058
HUNAN JIUDIAN PHARMACEUTICA	0.04 CNE1000034Z6
KIA CORPORATION	0.04 KR7000270009
ASB BANK LTD 040625 5.92 TD	0.04
HON HAI PRECISION INDUSTRY	0.04 TW0002317005
ELIA GROUP SA/NV	0.04 BE0003822393
KMD BRANDS LIMITED	0.04 NZKMDE0001S3
GENESIS ENERGY LTD	0.04 NZGNEE0001S7
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.04
CHINA CONSTRUCT NZ 110925 5.35 TD	0.04
STARBUCKS CORP	0.04 US8552441094
PROGRESSIVE CORP	0.04 US7433151039
AMGEN INC	0.04 US0311621009
AENA SME S.A.	0.04 ES0105046009
MIDEA GROUP CO LTD	0.04 CNE100001QQ5
TOYOTA MOTOR CORP	0.04 JP3633400001
CHINA CONSTRUCT NZ 281125 4.80 TD	0.04
PETROLEO BRASILEIRO PETROBRAS SA	0.04 BRPETRACNPR6
ADVANCED MICRO DEV	0.04 US0079031078
ITAU UNIBANCO HOLDING SA	0.04 BRITUBACNPR1
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.04
CENTRAL CHINA LAND MEDIA CO LTD	0.04 CNE0000000X4
AIA GROUP LTDSP ADR	0.04 US0013172053
TEXAS INSTRUMENTS	0.04 US8825081040
BARRICK GOLD CORP	0.04 CA0679011084
HAMILTON CITY COUNCIL 050525 PNOTE	0.04
Outstanding Settlement Receipts - BRL	0.04
MALAYAN BANKING BHD	0.04 MYL115500000
WULIANGYE YIBIN CO LTD	0.04 CNE000000VQ8
ASB BANK LTD 250725 RCD	0.04
CATERPILLAR INC	0.04 US1491231015
CHINA LIFE INSURANCE CO LTD	0.04 CNE1000002L3

TOKIO MARINE HOLDINGS INC	0.03 JP3910660004
CAPITEC BANK HOLDINGS LTD	0.03 ZAE000035861
BHP GROUP ORD	0.03 AU000000BHP4
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.03 AU000000ANZ3
UBS GROUP AG	0.03 CH0244767585
COMMONWEALTH BANK OF AUSTRALIA	0.03 AU000000CBA7
PAYPAL HOLDINGS INC	0.03 US70450Y1038
ROYAL BANK OF CANADA	0.03 CA7800871021
PING AN INSURANCE GROUP CO OF CHINA LTD	0.03 CNE000001R84
MUENCHENER RUECKVER RG-REG	0.03 DE0008430026
ARISTA NETWORKS INC	0.03 US0404132054
MITSUBISHI UFJ FINANCIAL	0.03 JP3902900004
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.03 NZARXE0001S1
PROPERTY FOR INDUSTRY LTD	0.03 NZPFIE0001S5
ASB BANK LTD 200126 4.12 TD	0.03
OREILLY AUTO NEW COM	0.03 US67103H1077
BANGKOK BANK PUBLIC CO NON VTG DEP RECEI	0.03 TH0001010R16
TRIP COM GROUP LTD	0.03 KYG9066F1019
NEW ZEALAND GOVERNMENT 150425 2.75 GB	0.03 NZGOVDT425C5
PACIFIC EDGE LTD NPV	0.03 NZPEBE0002S1
AIR NEW ZEALAND LTD	0.03 NZAIRE0001S2
HUB24 LIMITED ORDINARY FULLY PAID	0.03 AU000000HUB4
BANK CENTRAL ASIA TBK PT	0.03 ID1000109507
Accruals	0.03
UNILEVER PLC	0.03 GB00B10RZP78
NEXTERA ENERGY INC	0.03 US65339F1012
ZIJIN MINING GROUP CO LTD	0.03 CNE100000502
GSK PLC	0.03 GB00BN7SWP63
MORGAN STANLEY	0.03 US6174464486
PFIZER INC COM	0.03 US7170811035
ILLINOIS TOOL WORKS	0.03 US4523081093
ELIA GROUP XX	0.03 DU00ELIAGRP4
BLACKROCK INC	0.03 US09290D1019
EMBOTELLADORAS ARCA SA - NOMINATIVE SHAR	0.03 MX01AC100006
VECTOR LIMITED	0.03 NZVCTE0001S7
GILEAD SCIENCES INC	0.03 US3755581036
ABB LTD	0.03 CH0012221716
INTERNATIONAL FINA 4.00% 03/04/2025	0.03 AU3CB0224491
SOC GEN COLLATERAL	0.03
NINTENDO CO LTD	0.03 JP3756600007
TOTALENERGIES SE	0.03 FR0000120271
HORIZON ROBOTICS INC	0.03 KYG4602S1057
CHINA MERCHANTS BANK CO LTD	0.03 CNE000001B33
BANK RAKYAT INDONESIA	0.03 ID1000118201
CONOCOPHILLIPS	0.03 US20825C1045
CITIGROUP INC USD	0.03 US1729674242
GENERAL MOTORS CO	0.03 US37045V1008
SKELLERUP HOLDINGS LIMITED	0.03 NZSKXE0001S8
TRAVELERS COS INC / THE	0.03 US89417E1091
ARCADYAN TECHNOLOGY CORP	0.03 TW0003596003
STRYKER CORP	0.03 US8636671013
DUNEDIN CITY TREASURY 120525 PNOTE	0.03
OMNES CO-INVEST TA G - EUR	0.03
SUNCOR ENERGY INC	0.03 CA8672241079
VICI PROPERTIES INC	0.03 US9256521090
VERTEX PHARMACEUTICALS INC	0.03 US92532F1003
CHIPOTLE MEXICAN GRILL ORD	0.03 US1696561059
TA CHEN STAINLESS PIPE CO LTD	0.03 TW0002027000
JAPAN POST HOLDINGS CO LTD	0.03 JP3752900005
ING GROEP NV	0.03 NL0011821202
BANK OF NEW YORK MELLON CORP	0.03 US0640581007
JUDO CAPITAL HOLDINGS LTD	0.03 AU0000182271
PUBLIC BANK BERHAD	0.03 MYL12950O004
BRISTOL MYERS SQUIBB COMPANY	0.03 US1101221083
SAMSUNG SECURITIES CO LTD	0.03 KR7016360000

BANCO BRADESCO SA-PREF	0.03 BRBBDACACNPR8
DEERE & CO	0.03 US2441991054
CAPITAL ONE FINANCIAL CORPORATION	0.03 US14040H1059
ECOLAB LTD	0.03 US2788651006
BANK MANDIRI PERS IDR125	0.03 ID1000095003
MARSH & MCLENNAN COM	0.03 US5717481023
ARGOSY PROPERTY LIMITED	0.03 NZARGE001057
ORSTED AS	0.03 DK0060094928
EIFFAGE INC	0.03 FR0000130452
CVS HEALTH CORP	0.03 US1266501006
CHINATRUST FINANCIAL HOLDING CO LTD	0.03 TW0002891009
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.03
270525 TBILL	
MARRIOTT INTL INCUSD	0.03 US5719032022
NAVER CORP	0.03 KR7035420009
ADVANCED INFO SERVICE PUBLIC COMPANY LIM	0.03 TH0268010R11
NASPERS NPV POST REV SPLIT	0.03 ZAE000325783
Outstanding Settlement Receipts - KRW	0.03
FLOW TRADERS NV	0.03 BMG3602E1084
BARCLAYS PLC	0.03 GB0031348658
CHUBB LIMITED ORD	0.03 CH0044328745
ARCHER DANIELS MIDLAND CO COM STK NPV	0.03 US0394831020
Outstanding Settlement Receipts - NZD	0.03
HISCOX LTD	0.03 BMG4593F1389
MEDTRONIC PLC	0.03 IE00BTN1Y115
GRIFOLS SA	0.03 ES0171996087
AGNICO EAGLE MINES	0.03 CA0084741085
NVIDIA ORD SHS	0.03 US67066G1040
PETROCHINA CO LTD H	0.03 CNE1000003W8
CHROMA ATE INC	0.03 TW0002360005
PUBLIC STORAGE	0.03 US74460D1090
DUNEDIN CITY TREASURY 240425 PNOTE	0.03
SHENZHEN TAGEN GROUP CO A	0.02 CNE000000F89
PALO ALTO NETWORKS INC	0.02 US6974351057
PRIMAX ELECTRONICS LTD	0.02 TW0004915004
INDITEX	0.02 ES0148396007
HOWMET AEROSPACE I COM USD	0.02 US4432011082
SOOCHOW SECURITIES CO LTD	0.02 CNE1000019P8
RELX PLC	0.02 GB00B2B0DG97
E SUN FINANCIAL HOLDINGS COMPANY LTD	0.02 TW0002884004
KIWIBANK LTD 211125 4.45 TD	0.02
AIR LIQUIDE	0.02 FR0000120073
MLS ORD SHS A	0.02 CNE100001X19
3SBIO INC	0.02 KYG8875G1029
CHRISTCHURCH CITY HOLDINGS LIMITED 170425 PNOTE	0.02
RABOBANK NEW ZEALAND LTD 160425 RCD	0.02
STATE STREET	0.02
TOYOTA FINANCE NEW ZEALAND LTD 020525 PNOTE	0.02
HITACHI NPV	0.02 JP3788600009
CHRISTCHURCH CITY HOLDINGS LIMITED 200525 PNOTE	0.02
WELLINGTON REGIONAL COUNCIL 210525 PNOTE	0.02
SAMSUNG E AND A CO LTD	0.02 KR7028050003
LULULEMON ATHLETIC	0.02 US5500211090
US. TSY. NOTE/BON 3.875% 30/4/20255 USD BA-2025	0.02 US91282CGX39
FIRSTRAND LTD	0.02 ZAE000066304
TARGA RESOURCES IN COM	0.02 US87612G1013
KT CORPORATION	0.02 US48268K1016
GRUPO FINANCIERO BANORTE SAB DE CV SER O	0.02 MXP370711014
IDEXX LABORATORIES INC	0.02 US45168D1046
SIMON PROPERTY GROUP INC USD	0.02 US8288061091
REALTEK SEMICONDUCTOR CORP	0.02 TW0002379005
RABOBANK NEW ZEALAND LTD 200226 RCD	0.02
WAROM TECHNOLOGY INCORPORATED ORD SHS A	0.02 CNE100002X67
LLOYDS BANKING GROUP PLC	0.02 GB0008706128
AUTODESK INC	0.02 US0527691069

AMERICA MOVIL SAB COM SER B NPV	0.02 MX01AM050019
EUROFIMA EUROPAEIS 3.90% 19/12/2025	0.02 AU3CB0230548
P T ASTRA INTL	0.02 ID1000122807
SOUTHERN CO COM USD	0.02 US8425871071
BLACKSTONE INC	0.02 US09260D1072
GREATER WELLINGTON REGIONAL COUNCIL 130625 PNOTE	0.02
NATIONAL BANK OF KUWAIT SAKP	0.02 KW0EQ0100010
GOODMAN GRP.	0.02 AU000000GMG2
THE TORONTO DOMINION BANK	0.02 CA8911605092
STORYTEL AB PUBL	0.02 SE0007439443
TURK HAVA YOLLARI ANONIM ORTAKLIGI	0.02 TRATHYAO91M5
BAIDU INC	0.02 KYG070341048
ZURICH FINANCIAL SERVICES	0.02 CH0011075394
ANALOG DEVICES INCORPORATED COM	0.02 US0326541051
CREDIT AGRICOLE SA	0.02 FR0000045072
OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE PLC	0.02
CHANNEL INFRASTRUCTURE NZ LTD	0.02 NZNZRE0001S9
DEXUS WHOLESALE SHOPPING CENTRE FUNDPE	0.02
JACKSON FINANCIAL COM USD0.01 CL A WI	0.02 US46817M1071
UNI PRESIDENT CHINA HOLDINGS LTD	0.02 KYG9222R1065
SYMBOTIC ORD SHS CLASS A	0.02 US87151X1019
AVALONBAY COMMUNITIES INC	0.02 US0534841012
DUNEDIN CITY TREASURY 170625 PNOTE	0.02
INTEL CORP	0.02 US4581401001
STANDARD BANK GROUP	0.02 ZAE000109815
IBERDROLA SA	0.02 ES0144580Y14
MICRON TECHNOLOGY INC USD	0.02 US5951121038
DUKE ENERGY CORP COM	0.02 US26441C2044
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN	0.02
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.02
SUMITOMO MITSUI FINANCIAL GROUP	0.02 JP3890350006
COLES GROUP LTD	0.02 AU0000030678
HEARTLAND GROUP HLNPV	0.02 NZHGHE0007S9
LAM RESEARCH CORP COM USD 0.001 P S	0.02 US5128073062
CANADIAN NATL RAILWAY CO	0.02 CA1363751027
WESFARMERS LIMITED	0.02 AU000000WES1
AVIO SPA	0.02 IT0005119810
COMPAGNIE FINANCIERE RICHEMONT SA	0.02 CH0210483332
SNOWFLAKE INC	0.02 US8334451098
GEELY AUTOMOBILE HOLDINGS LT	0.02 KYG3777B1032
MSTB03- WEST PAC	0.02
KLA TENCOR CORPORATION COM	0.02 US4824801009
FDXEX CORP COM	0.02 US31428X1063
US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025	0.02 US91282CHD65
L'OREAL	0.02 FR0000120321
UNI-PRESIDENT ENTERPRISES CORPORATION	0.02 TW0001216000
STRIDE STAPLED GRP NPV UNITS	0.02 NZSPGE0001S2
RBS COLLATERAL AC	0.02
LKQ CORP COM	0.02 US5018892084
FUBON FINANCIAL HLDG	0.02 TW0002881000
AUSTRALIAN CAP. TE 4.75% 23/10/2030	0.02 AU3SG0003106
EQUINOR ASA	0.02 NO0010096985
CENCORA INC COM	0.02 US03073E1055
POWSZECHNY ZAKLAD UBEZPIECZEN SA	0.02 PLPZU0000011
ESSILORLUXOTTICA	0.02 FR0000121667
JOBY AVIATION INC	0.02 KYG651631007
Income Due - USD	0.02
GE VERNOVA ORS SHS	0.02 US36828A1016
TASMANIAN PUBLIC F 5.25% 23/01/2036	0.02 AU3SG0003130
FONTERRA SHAREHOLDER FUND	0.02 NZFSFE0001S5
TAKEDA PHARMACEUTICAL CO LTD	0.02 JP3463000004

WELLINGTON CITY COUNCIL 180825 PNOTE	0.02
STOCKLAND	0.02 AU000000SGP0
KB FINANCIAL GROUP INC	0.02 KR7105560007
EUROBANK ERGASIAS SERVICES AND	0.02 GRS323003012
CHINA PACIFIC INSURANCE GR H	0.02 CNE1000009Q7
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.02 NZHNZD0001L7
SHERWIN WILLIAMS COM	0.02 US8243481061
TRANSDIGM GROUP INC	0.02 US8936411003
UK. GILT 4.25% 07/12/2027	0.02 GB00B16NNR78
CBRE GROUP INC CLASS A	0.02 US12504L1098
OVERSEA-CHINESE BANKING CORP	0.02 SG1S04926220
TREASURY CORP OF V 4.75% 15/9/2036	0.02 AU3SG0002710
PARKER HANNIFIN CORP	0.02 US7010941042
QUEENSLAND TSY. 4.50% 22/8/2035	0.02 AU3CB0296580
MSCI INC	0.02 US55354G1004
3M CO	0.02 US88579Y1010
GBP BNP PARIBAS A/C	0.02
VENTAS INC	0.02 US92276F1003
VULCAN STEEL AUSTRALIA PTY LTD	0.02 AU0000181984
HYUNDAI MOBIS	0.02 KR7012330007
KPJ HEALTHCARE BHD	0.02 MYL58780O003
MPC CONTAINER SHIPS ASA	0.02 NO0010791353
INTERNATIONAL CONTAINER TERMINAL SERVICE	0.02 PHY411571011
DIGITAL REALTY TRUST INC	0.02 US2538681030
JIANGSU CHANGSHU RURAL COMMERCIAL BANK CO LTD	0.02 CNE100002RJ6
ACCTON TECHNOLOGY CORPORATION	0.02 TW0002345006
ADVANTECH CO LTD	0.02 TW0002395001
WISTRON NEWEB CORP	0.02 TW0006285000
VALE SA	0.02 BRVALEACNOR0
HAIER SMART HOME C	0.02 CNE1000048K8
CHINA MERCHANTS BANK CO LIMITED	0.02 CNE1000002M1
AON PLC IE COM CL A	0.02 IE00BLP1HW54
MONSTER BEVERAGE SHS ORD	0.02 US61174X1090
DISCOVER FINANCIAL SERVICES	0.02 US2547091080
SK TELECOM	0.02 KR7017670001
CONSUN PHARMACEUTICAL GROUP LTD	0.02 KYG2524A1031
BANK OF SUZHOU ORD SHS A	0.02 CNE100003LQ2
3I GROUP PLC	0.02 GB00B1YW4409
AIRSERVICES AUSTRA 3.25% 15/05/2026	0.02 AU3CB0237444
EQUITY RESIDENTIAL	0.02 US29476L1070
YUNNAN BAIYAO GROUP CO LTD	0.02 CNE0000008X7
WILLIAMS COMPANIES INC	0.02 US9694571004
QUANTA COMPUTER INC	0.02 TW0002382009
VISTRA CORP	0.02 US92840M1027
TE CONNECTIVITY COM USD0.01	0.02 IE000IVNQZ81
ASE TECHNOLOGY HOLDING CO LTD	0.02 TW0003711008
KE HOLDINGS INC ADR	0.02 US4824971042
KEURIG DR PEPPER INC	0.02 US49271V1008
MAKEMYTRIP LTD	0.02 MU0295S00016
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.02
FIDELITY NATIONAL INFORMATION SERVICES I	0.02 US31620M1062
NIKE INC CL B	0.02 US6541061031
ASPEED TECHNOLOGY INC	0.02 TW0005274005
EOG RESOURCES INC	0.02 US26875P1012
KKR AND CO INC	0.02 US48251W1045
RECRUIT HLDGS CO LNPV	0.02 JP3970300004
CHINA RESOURCES LAND LIMITED	0.02 KYG2108Y1052
DEUTSCHE BANK AG (REG)	0.02 DE0005140008
DR HORTON INC	0.02 US23331A1097
AGRICULTURAL BANK OF CHINA	0.02 CNE100000Q43
GS ENGINEERING AND CONSTRUCTION CORP	0.02 KR7006360002
AOFRIO LTD	0.02 NZWDTE0002S1
Income Due - JPY	0.02
ZHEJIANG NHU CO LTD	0.02 CNE000001J84
TOREAD HOLDINGS GROUP CO LTD	0.02 CNE100000H28

LOJAS RENNER SA	0.02 BRLRENACNOR1
STOREBRAND ASA	0.02 NO0003053605
CAD BNP PARIBAS A/C	0.02
LONDON STOCK EXCHANG	0.02 GB00B0SWJX34
ENEL SPA	0.02 IT0003128367
COGNIZANT TECH SOLUTIONS A	0.02 US1924461023
PNC FINANCIAL SERVICES GROUP	0.02 US6934751057
AUSTRALIA GOVERNME 3.25% 21/04/2025	0.02 AU3TB0000168
LANDESKREDITBANK B 4.25% 07/08/2025	0.02 AU3CB0223097
WOLTERS KLUWER	0.02 NL0000395903
DBS GROUP HOLDINGS LTD	0.02 SG1L01001701
HARTFORD INSURANCE GROUP INC T	0.02 US4165151048
DOMINION ENERGY INC	0.02 US25746U1097
SIEMENS ENERGY AG	0.02 DE000ENER6Y0
INVITATION HOMES INC	0.02 US46187W1071
EMERSON ELECTRIC CO	0.02 US2910111044
REGENERON PHARMACEUTICALS INC	0.02 US75886F1075
SIMPLO TECHNOLOGY CO LTD	0.02 TW0006121007
FOMENTO ECONOMICO MEXICANO SAB DE CV	0.01 MXP320321310
ANGLOGOLD ASHANTI ORD USD1	0.01 GB00BRXH2664
BIZLINK HOLDING INC	0.01 KYG114741062
JAPAN PETROLEUM EXPLORATION	0.01 JP3421100003
BANK OF MONTREAL CAD	0.01 CA0636711016
RIO TINTO PLC ORD	0.01 GB0007188757
MERCEDES-BENZ GROUP AG	0.01 DE0007100000
HYUNDAI MARINE FIRE INC CO	0.01 KR7001450006
SYNOPSIS INC	0.01 US8716071076
BECTON DICKINSON AND COMPANY	0.01 US0758871091
BANCO DE CHILE	0.01 CLP0939W1081
AIR PROD & CHEMS INC COM USD	0.01 US0091581068
MICROSTRATEGY COM USD0.001 CLASS A	0.01 US5949724083
MIZUHO FINANCIAL GROUP INC	0.01 JP3885780001
RENEW ENERGY GLOBAL PLC	0.01 GB00BNQMPN80
Outstanding Settlement Receipts - TWD	0.01
VINCI SA	0.01 FR0000125486
CANADIAN PAC KANS COM NPV	0.01 CA13646K1084
CHARTER COMMUN INC COM	0.01 US16119P1084
DUNEDIN CITY TREASURY 070425 PNOTE	0.01
US. TSY. NOTE/BON 4.625% 30/6/20252025 USD1000 BD-2025	0.01 US91282CHL81
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.01 NZLGFDT014C0
150426 1.50 GB	
US BANCORP	0.01 US9029733048
CONSTELLATION ENERGY CORP	0.01 US21037T1097
TAUPO DISTRICT COUNCIL 300725 PNOTE	0.01
PROSUS NV	0.01 NL0013654783
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.01 NZIIBDT002C2
SANLAM LIMITED	0.01 ZAE000070660
CANADIAN NATURAL RESOURCES ORD SHS	0.01 CA1363851017
WABTEC CORP	0.01 US9297401088
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01 NZOCAE0002S0
B3 SA BRASIL BOLSA BALCAO	0.01 BRB3SAACNOR6
YANGZIJANG SHIPBUILDING NPV	0.01 SG1U76934819
ADIDAS AG	0.01 DE000A1EWWWO
ONEOK INC	0.01 US6826801036
ELECTRONIC ARTS INC	0.01 US2855121099
CHINA MEDICAL SYS HOLDINGS	0.01 KYG211081248
LOEWS CORP	0.01 US5404241086
TUI TOPCO LIMITED - INTEREST BEARING LOAN	0.01
NATIONAL AUSTRALIA BANK LIMITED	0.01 AU000000NAB4
DAI ICHI MUTUAL LIFE INSURANCE TEMP	0.01 JP3476480003
MITSUBISHI ESTATE	0.01 JP3899600005
TOPSPORTS INTERNATIONAL HOLDINGS LTD	0.01 KYG8924B1041
GRUPO SBF ORD SHS	0.01 BRSBFGACNOR1

MITSUBISHI CORP	0.01 JP3898400001
FLEURY SA	0.01 BRFLRYACNORS
KINDER MOR INC DEL COM	0.01 US49456B1017
ESSEX PROPERTY TRUST INC	0.01 US2971781057
BANCO BILBAO VIZCAYA - SP ADR	0.01 US05946K1016
US. TSY. NOTE/BOND 3.50% 15/9/2025025 USD1000 AS-2025	0.01 US91282CFK27
DL E&C CO LTD KRW500	0.01 KR7375500006
LAFARGEHOLCIM LTD	0.01 CH0012214059
FRANCO NEVADA CORP	0.01 CA3518581051
AMERICAN ELECTRIC POWER COMPANY INC	0.01 US0255371017
SHANGHAI SHYNDEC PHARMACEUA	0.01 CNE000001JG2
SCHLUMBERGER LTD	0.01 AN8068571086
LEGRAND SA	0.01 FR0010307819
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.01 NZLGFD009C0
140433 3.50 GB	
VIPSHOP HLDGS LTD	0.01 US92763W1036
US TREASURY N/B 4.5% 31/MAR/2026	0.01 US91282CKH33
HALLNSTEIN GLASSON HOLDINGS LTD	0.01 NZHLGE0001S4
ADVANTEST CORP	0.01 JP3122400009
APOLLO GLOBAL MANA COM	0.01 US03769M1062
DEUTSCHE BOERSE AG	0.01 DE0005810055
TURNERS AUTOMOTIVE GROUP LIMITED	0.01 NZVNLE0001S1
DIAGEO ORD	0.01 GB0002374006
TAV HAVALIMANLARI HOLDING AS	0.01 TRETAVH00018
SVENSK EXPORTKRED 4.625% 28/11/20251/2025 USD G	0.01 US87031CAH60
CAISSE D AMORTISSE 4.00% 25/01/202601/2026 USD1000 35	0.01 XS2580310246
REGS	
TRUIST FINL CORP COM	0.01 US89832Q1094
ENN ENERGY HOLDINGS LTD	0.01 KYG3066L1014
TOWER LIMITED	0.01 NZTWRE0011S2
BANK OF NOVA SCOTIA CAD	0.01 CA0641491075
ANHEUSER BUSCH INBEV SA NV	0.01 BE0974293251
CJ LOGISTICS KRW5000	0.01 KR7000120006
DEV. BANK OF JAPAN 3.25% 28/04/202727 USD1000 GG26	0.01 XS2470975033
JOHNSON CONTROLS INTERNATIONAL PLC	0.01 IE00BY7QL619
CHINA CONSTRUCTION BANK NZ LTD 090226 FRN	0.01 NZCCBDT014C9
MARVELL TECHNOLOGY COM	0.01 US5738741041
JSC KASPI GLOBAL SPON ADS REP ORDINARY SHARES	0.01 US48581R2058
AMERICAN INTERNATIONAL GROUP	0.01 US0268747849
PAYCHEX INC	0.01 US7043261079
MITSUBISHI HEAVY INDUSTRIES LTD	0.01 JP3900000005
CANON INC	0.01 JP3242800005
ROYAL CARIBBEAN GROUP	0.01 LR0008862868
SANFORD LTD	0.01 NZSANE0001S0
CRITERIA CAIXACORP SA	0.01 ES0140609019
CHENIERE ENERGY INC	0.01 US16411R2085
FERRARI NV COM	0.01 NL0011585146
TAIWAN SURFACE MOU TWD10	0.01 TW0006278005
MANULIFE FINANCIAL CORP	0.01 CA56501R1064
AGREE REALTY CORP	0.01 US0084921008
CHINA MOLYBDENUM LUOYANG CO LTD	0.01 CNE100000114
US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100	0.01 US912810EV62
ITALY BUONI POLIEN 1.65% 01/03/2032	0.01
BT GROUP PLC	0.01 GB0030913577
CTS EVENTIM AG AND CO. KGAA	0.01 DE0005470306
CARRIER GLOBAL COR COM	0.01 US14448C1045
HUBSPOT INC	0.01 US4435731009
SHINHAN FINANCIAL GROUP	0.01 KR7055550008
GODADDY INC	0.01 US3802371076
NEW YORK LIFE GBL. F FRN 24/07/2029	0.01 AU3FN0089843
OVERSEA-CHINESE BANK FRN 08/03/2027	0.01 AU3FN0085312
DANONE	0.01 FR0000120644
AIRBNB INC	0.01 US0090661010

PACCAR INC	0.01 US6937181088
LENNAR CORPORATION CLASS A	0.01 US5260571048
GOLD FIELDS LTD	0.01 ZAE000018123
ICICI BANK SPON ADR	0.01 US45104G1040
POWSZECHNA KASA OS	0.01 PLPKO0000016
BANCO SANTANDER BRASIL SA	0.01 BRSANBCDAM13
MIGROS TICARET AS	0.01 TREMGTI00012
HAIER SMART HOME C A CNY1	0.01 CNE0000000CG9
ARCELIK AS	0.01 TRAARCLK91H5
PANASONIC HOLDINGS CORP	0.01 JP3866800000
KDDI CORP NPV TEMP	0.01 JP3496400007
UNIVERSAL HEALTH SERVICES - CLASS B	0.01 US9139031002
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.01 NZIIBDT004C8
CANADIAN IMP BANK COM NPV	0.01 CA1360691010
SOMPO HOLDINGS INC NPV	0.01 JP3165000005
TAIWAN MOBILE CO LTD	0.01 TW0003045001
SHIN-ETSU CHEMICAL NPV	0.01 JP3371200001
TARGET CORPORATION	0.01 US87612E1064
JYSKE BANK - REG	0.01 DK0010307958
CHF BNP PARIBAS A/C	0.01
SWISS RE AG	0.01 CH0126881561
DOLLARAMA INC	0.01 CA25675T1075
PEOPLES INSURANCE COMPANY OF CHINA	0.01 CNE100001MK7
EAST MONEY INFORMATION CO LTD	0.01 CNE100000MD4
MS & AD INSURANCE GROUP HOLDINGS	0.01 JP3890310000
PHILLIPS COM	0.01 US7185461040
STATE STREET CORP USD	0.01 US8574771031
COCA COLA FEMSA SAB DE CV	0.01 US1912411089
SEVERN TRENT	0.01 GB00B1FH8J72
TOURISM HOLDINGS LTD	0.01 NZHELE0001S9
METLIFE INC	0.01 US59156R1086
REALTY INCOME CORPORATION	0.01 US7561091049
MANAWA ENERGY LTD	0.01 NZTPXE0001S5
AUCKLAND COUNCIL 070525 PNOTE	0.01
KEYSIGHT TECHNOLOGCOM USD	0.01 US49338L1035
OPAP SA	0.01 GRS419003009
COMPAGNIE DE SAINT-GOBAIN	0.01 FR0000125007
FOMENTO ECONOMICO MEXICANO SAB DE CV SP	0.01 US3444191064
ALL WINNER TECHNOLOGY ORD SHS A	0.01 CNE100001ZN3
KRAFT HEINZ CO COM	0.01 US5007541064
SCENTRE GROUP	0.01 AU0000000SCG8
CRH PLC LONDON LISTING	0.01 IE0001827041
NATL. BANK OF GREECE F2F 29/01/2029	0.01 XS2756298639
AZIMUT HOLDING SPA	0.01 IT0003261697
TC ENERGY CORP	0.01 CA87807B1076
NXP SEMICONDUCTORS	0.01 NL0009538784
LIFE HEALTHCARE GROUP HOLDINGS LTD	0.01 ZAE000145892
BUZZI S.P.A	0.01 IT0001347308
WEICHAI POWER CO LTD	0.01 CNE1000000D4
NOKIA OYJ	0.01 FI0009000681
MARATHON PETROL COM	0.01 US56585A1025
VERTIV HOLDINGS CO	0.01 US92537N1081
SUN COMMUNITIES INC	0.01 US8666741041
LENOVO GROUP LTD	0.01 HK0992009065
MITSUI AND CO NPV	0.01 JP3893600001
HYUNDAI MOTOR CO LTD	0.01 KR7005380001
VOLVO AB - B	0.01 SE0000115446
VOLKSWAGEN FINL. 3.875% 10/9/2030	0.01 XS2837886287
PEGATRON CORP	0.01 TW0004938006
JD LOGISTICS INC	0.01 KYG5074S1012
DEN DANSKE BANK AS DKK	0.01 DK0010274414
GPT	0.01 AU000000GPT8
TRANSPower NEW ZEALAND LTD 040925 1.735 GB	0.01 NZTRPD0070L9
JBS SA	0.01 BRJBSSACNOR8
CUMMINS INC	0.01 US2310211063

FASTENAL CO	0.01 US3119001044
OTSUKA HLDGS CO NPV	0.01 JP3188220002
INVESTORE PROPERTY LTD	0.01 NZIPLE0001S3
AMETEK INC	0.01 US0311001004
GLOBAL PAYMENTS INC	0.01 US37940X1028
PUBLIC SERVICE ENTERPRISE GROUP INC	0.01 US7445731067
SEMPRA ORD	0.01 US8168511090
NUTRIEN LTD COM NPV	0.01 CA67077M1086
GRAINGER W W INC	0.01 US3848021040
HESS CORP	0.01 US42809H1077
KIMBERLY CLARK CORP	0.01 US4943681035
SCENTRE GRP.	0.01 AU000000SCG8
ALCON AG	0.01 CH0432492467
UNITED STATES TREA 3.50% 30/09/2026	0.01 US91282CLP40
WR BERKLEY ORD SHS	0.01 US0844231029
KENVUE INC	0.01 US49177J1025
CROWN CASTLE INTL CORP	0.01 US22822V1017
BAKER HUGHES COMPANY	0.01 US05722G1004
ORBIA ADVANCE CO 1.875% 11/05/2026	0.01 USP7S81YAB11
GRUPO AEROPORTUARIO DEL SURESTE SAB	0.01 MXP001661018
Income Due - KRW	0.01
CHINA MOLYBDENUM CO LTD	0.01 CNE100001NR0
CITIGROUP FRN 04/03/2029	0.01 US17327CAW38
ING GROEP FRN 17/08/2031	0.01 XS3002547563
AMBEV SA COM NPV	0.01 BRABEVACNOR1
BDO UNIBANK INC	0.01 PHY077751022
AXON ENTERPRISE I COM USD 0.00001	0.01 US05464C1018
AIRSERVICES AUSTRA 5.00% 15/05/2031	0.01 AU3CB0309938
PROLOGIS INTL. FND 1.75% 15/03/2028TN 15/03/28	0.01 XS1789176846
EUR125000 4	
MITSUI FUDOSAN CO	0.01 JP3893200000
EXPERIAN GROUP LTD	0.01 GB00B19NLV48
EXPORT-IMPORT BANK O FRN 26/06/2026	0.01 AU3FN0079117
HALEON PLC	0.01 GB00BMX86B70
STANDARD CHARTERED B FRN 30/08/2027	0.01 AU3FN0090874
YUM! BRANDS INC	0.01 US9884981013
CORTEVA INC	0.01 US22052L1044
BENDIGO & ADELAIDE B FRN 28/11/2029	0.01 AU3FN0094165
EDWARDS LIFESCIENCES CORP	0.01 US28176E1082
LLOYDS BANKING GRP. 4.5% 11/1/2029	0.01 XS2569069375
BASF SE	0.01 DE000BASF111
CHARTER HALL GRP.	0.01 AU000000CHCO
SOFTBANK CORP	0.01 JP3732000009
DNB BANK ASA	0.01 NO0010161896
UNIVEST FINANCIAL COM USD5	0.01 US9152711001
ORIX CORPORATION	0.01 JP3200450009
VALERO ENERGY CORP	0.01 US91913Y1001
SES	0.01 LU0088087324
ROSS STORES INC	0.01 US7782961038
INFINEON TECHNOLOGIES AG	0.01 DE0006231004
OTP BANK RT	0.01 HU0000061726
US. T-BILL. 0.00% 01/04/20252025 USD100	0.01 US912797NT05
AUSTRALIA & NEW ZEAL FRN 21/05/202727	0.01 XS2822525205
NATWEST MKTS. 5.022% 21/03/2030	0.01 USG6382RGF94
KOREA ELEC. POWER 4.75% 13/02/2028	0.01 USY4907LAL63
OTIS WORLDWIDE COR COM	0.01 US68902V1070
TORONTO-DOMINION BAN FRN 17/12/2029	0.01 US89115A3D29
HANA FINANCIAL GROUP	0.01 KR7086790003
HYUNDAI CAPITAL AMER FRN 24/06/2027EGS	0.01 US44891CDE03
XCEL ENERGY INC	0.01 US98389B1008
SYSCO CORPORATION COM	0.01 US8718291078
SUMITOMO REALTY & DEVELOPMENT CO	0.01 JP3409000001
PHISON ELECTRONICS CORP	0.01 TW0008299009
US. T-BILL. 0.00% 12/06/20252025 USD100	0.01 US912797LN52
UNITED RENTALS INC	0.01 US9113631090

HD KOREA SHIPBUILDING AND OFFSHORE ENGINEERING CO LTD	0.01 KR7009540006
BANCA TRANSILVANIA F2F 27/04/20277/04/27 EUR1000	0.01 XS2616733981
BERKSHIRE HILLS BANCORP INC	0.01 US0846801076
THAI UNION GROUP	0.01 TH0450010R15
HYUNDAI ENGINEERING & CONSTRUCTION	0.01 KR7000720003
AMERICAN HEALTHCARE REIT ORD SHS	0.01 US3981823038
DAIICHI SANKYO COMPANY LIMITED	0.01 JP3475350009
POP MART INTERNATIONAL GROUP LTD	0.01 KYG7170M1033
CHALLENGER LIMITED	0.01 AU000000CGF5
HONDA MOTOR CO LTD	0.01 JP3854600008
ENEL F2V PERP	0.01 XS2312744217
CPFL ENERGIA SA	0.01 BRCPFEACNORO
ALIMENTATION COUCHE TARD INC	0.01 CA01626P1484
ERICSSON LM - B SHS	0.01 SE0000108656
US. TSY. NOTE/BON 4.875% 31/10/20288	0.01 US91282CJF95
Outstanding Settlement Receipts - AUD	0.01
NORDIC INV. BANK 2.40% 22/09/2025	0.01 AU3CB0287639
SANTANDER UK GRP. HL F2V 08/05/2026	0.01 XS1816338914
N/WIDE. B/SOC. 5.127% 29/07/20295.127% 29/07/2029	0.01 US63861VAK35
ATLAS COPCO AB	0.01 SE0017486889
ZHESHANG DEVELOPMENT GROUP CO LTD	0.01 CNE000000YS8
PRUDENTIAL FINANCIAL INC	0.01 US7443201022
GIVAUDAN - REG	0.01 CH0010645932
US TREASURY N/B 3.0% 15/JUL/2025	0.01
KEPPEL DC REIT UNITS	0.01 SG1AF6000009
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.01 NZGOVDT551C8
TUI TOPCO LIMITED - ORDINARY SHARES	0.01
KOREA DEV. BANK/T 1.375% 25/04/2027	0.01 US500630DN56
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.01 US912828YS30
WASION HOLDINGS LT HKD	0.01 KYG9463P1081
SYNCHRONY FINANCIAL	0.01 US87165B1035
FORD MOTOR COMPANY	0.01 US3453708600
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.01 US05964HAQ83
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000	0.01 XS2606297864
2023-6	
QUANTA SERVICES INC	0.01 US74762E1029
ENTERGY CORP NEW	0.01 US29364G1031
FLUTTER ENTERTAINMENT ORD SHS	0.01 IE00BWT6H894
DSV A/S	0.01 DK0060079531
GRUPO AEROPORTUARIO SUR-ADR	0.01 US40051E2028
EDISON INTL.	0.01 US2810201077
COVIVIO	0.01 FR0000064578
HOYA CORPORATION JPY	0.01 JP3837800006
CORNING INC	0.01 US2193501051
KONINKLIJKE PHILIPS NV	0.01 NL0000009538
WHEATON PRECIOUS M COM NPV	0.01 CA9628791027
FIRST INDUSTRIAL REALTY TRUST	0.01 US32054K1034
PULTE GROUP INC	0.01 US7458671010
NOVARTIS CAP. 3.80% 18/09/2029	0.01 US66989HAT59
ANEKA TAMBANG TBK	0.01 ID1000106602
LUXSHARE PRECISION INDUSTRY CO LTD	0.01 CNE100000TP3
Outstanding Settlement Receipts - PLN	0.01
DEUTSCHE POST AG	0.01 DE0005552004
CELLNEX TELECOM SA	0.01 ES0105066007
VICINITY CENTRES	0.01 AU000000VCX7
MITSUBISHI ELECTRIC	0.01 JP3902400005
SEVEN AND I HOLDINGS NPV	0.01 JP3422950000
NORDEA BANK ABP	0.01 FI4000297767
BOE TECHNOLOGY GROUP CO LTD	0.01 CNE0000016L5
TAKE TWO INTERACTIVE SOFTWARE INC	0.01 US8740541094
BANK LEUMI LE-ISRAEL	0.01 IL0006046119
PRYSMIAN SPA	0.01 IT0004176001
KONE CORPORATION NEW	0.01 FI0009013403
EXPEDIA GROUP INC	0.01 US30212P3038

UNITED OVERSEAS BANK	0.01 SG1M31001969
GE HEALTHCARE HOLDING LLC	0.01 US36266G1076
US TREASURY N/B 2.75% 15/AUG/2032	0.01 US91282CFF32
TAL EDUCATION GROUP ADR	0.01 US8740801043
COCA-COLA FEMSA S.UNITS	0.01 MX01KO000002
DASSAULT SYSTEMES SE	0.01 FR0014003TT8
ARCH CAPITAL GROUPCOM	0.01 BMG0450A1053
BRAMBLES LIMITED	0.01 AU000000BXB1
JYSKE BANK A/S 0.25% 17/FEB/2028	0.01 XS2409134371
VODAFONE GROUP ORD	0.01 GB00BH4HKS39
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.01 NZLGFD020C7
150530 4.5 GB	
SIKA AG	0.01 CH0418792922
CJ CORPORATION	0.01 KR7001040005
AMADEUS IT HLDGS	0.01 ES0109067019
INGENIA COMMUNITIES GRP.	0.01 AU000000INA9
GLENCORE PLC	0.01 JE00B4T3BW64
VEEVA SYSTEMS INC	0.01 US9224751084
HELLENIC TELECOMMUNICATIONS	0.01 GRS260333000
WEC ENERGY GROUP INC	0.01 US92939U1060
CHARTER HALL PRIME OFFICE FUND	0.01
INFOSYS LTD	0.01 US4567881085
CK HUTCHISON HOLDINGS LTD	0.01 KYG217651051
METROPOLITAN LIFE GB FRN 11/07/2029	0.01 AU3FN0089405
ARGENX SE	0.01 NL0010832176
MERCURY NZ 5.247% 21/03/2031	0.01 AU3CB0319382
REDDIT INC CL A	0.01 US75734B1008
ANGLO AMERICAN PLC	0.01 GB00B1XZS820
ROYAL BANK OF CANADA F2F 18/10/20288 USD	0.01 US78017FZ554
WILLIS TOWERS WATS COM	0.01 IE00BDB6Q211
OCCIDENTAL PETROLEUM CORP	0.01 US6745991058
INGERSOLL RAND INC	0.01 US45687V1061
Income Due - GBP	0.01
NEDERLANDSE WATERS 2.25% 04/09/202525	0.01 AU3CB0287019
VERISIGN INC	0.01 US92343E1029
CARDINAL HEALTH INC	0.01 US14149Y1082
RAIFFEISENBANK AS FRN 09/JUN/2028	0.01 XS2348241048
E.ON SE	0.01 DE000ENAG999
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-2026	0.01 US91282CCK61
LEG IMMOBILIEN SE	0.01 DE000LEG1110
BANCO DE CHILE ADR	0.01 US0595201064
BMW INTL. INV. 3.25% 17/11/2028	0.01 XS2823825711
BLACKSTONE PP EUR HOLD 1.0% 04/MAY/2028	0.01 XS2338355014
NETAPP INC	0.01 US64110D1046
CGI INC	0.01 CA12532H1047
TESCO ORD	0.01 GB00BLGZ9862
CENOVUS ENERGY INC COM NPV	0.01 CA15135U1093
ALNYLAM PHARMACEUTICALS INC	0.01 US02043Q1076
TRANSURBAN GRP.	0.01 AU000000TCL6
M AND G PRUDENTIAL PLC ORD	0.01 GB00BKFB1C65
COSTAR GROUP INC COM	0.01 US22160N1090
COX COMMS. 5.45% 15/09/202815/09/2028	0.01 US224044CR68
ELAN MICROELECTRONICS CORP	0.01 TW0002458007
HANWHA CORPORATION	0.01 KR7000880005
REPUBLIC OF POLA FRN IL 25/08/2036	0.01
GENERAL MILLS INC	0.01 US3703341046
GENEREA SAB DE CV	0.01 MX01GE0E0004
YOUNGOR GROUP CO LTD	0.01 CNE000000XR2
NEXTDC	0.01 AU000000NXT8
AGRICULTURAL BANK OF CHINA LTD	0.01 US00850M1027
BANDAI NAMCO HOLDINGS NPV	0.01 JP3778630008
ROCKWELL AUTOMATION INC	0.01 US7739031091
COINBASE GLOBAL INC	0.01 US19260Q1076
NOMURA HOLDINGS INC	0.01 JP3762600009

JAPAN POST BANK CO LTD	0.01 JP3946750001
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.01 DE000BU22023
ALSEA SAB DE CV	0.01 MXP001391012
GARMIN ORD	0.01 CH0114405324
HUMANA INC	0.01 US4448591028
MEDALLION TRUST SERIES 201 1 A1-R FRN 21/01/2052	0.01 AU3FN0093159
RABOBANK NEDERLA 160625 FRN	0.01 NZRABDT019C3
KBC GRP. F2V 16/10/2030	0.01 USB5341FAD36
Income Due - AUD	0.01
ASSA ABLOY AB	0.01 SE0007100581
TANGER INC	0.01 US8754651060
EBAY INC	0.01 US2786421030
VERIS RESIDENTIAL INC	0.01 US5544891048
VULCAN MATERIALS CO	0.01 US9291601097
SUN HUNG KAI PROPERTY HKD	0.01 HK0016000132
HUGEL INC	0.01 KR7145020004
EQT CORPORATION	0.01 US26884L1098
INTESA SANPAOLO S P A SPONSORED ADR	0.01 US46115H1077
COSTAMARE INC	0.01 MHY1771G1026
AGILENT TECHNOLOGIES INC	0.01 US00846U1016
SUN LIFE FINANCIAL INC	0.01 CA8667961053
M & T BANK CORPORATION	0.01 US55261F1049
CARNIVAL CORP USD	0.01 PA1436583006
DUPONT DE NEMOURS INC	0.01 US26614N1028
PPL CORPORATION	0.01 US69351T1060
ITALY BUONI POLIEN 3.85% 15/09/2026	0.01 IT0005556011
CAMDEN NATIONAL CORP	0.01 US1330341082
US. TSY. INFL. 1.875% IL 15/07/2034.875% 15/07/2034	0.01 US91282CLE92
MARS 4.80% 1/3/2030	0.01 US571676AY11
NATIONAL BANK OF CANADA	0.01 CA6330671034
HOUSING NEW ZEALA 2.247% 05/10/20260000	0.01 NZHNZD0001L7
SK HYNIX 6.25% 17/1/2026	0.01 USY8085FBJ85
NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26	0.01 NZLGFDT014C0
NZD10000 REGS	
MTN GROUP LTD	0.01 ZAE000042164
PARTNERS GROUP	0.01 CH0024608827
EQUIFAX INC	0.01 US2944291051
BROWN BROWN INC	0.01 US1152361010
DIAMONDBACK ENERGY INC	0.01 US25278X1090
KUAISHOU TECHNOLOGY	0.01 KYG532631028
XYLEM INC COM	0.01 US98419M1009
CANADIAN IMPERIAL BA FRN 20/12/2027	0.01 AU3FN0094678
NATWEST GRP. F2F 14/9/2029	0.01 XS2387060259
CHUGAI PHARMACEUTICAL JPY	0.01 JP3519400000
TECHTRONIC INDUSTRIES CO	0.01 HK0669013440
EXELON CORP	0.01 US30161N1019
ABN AMRO BANK F2V PERPS	0.01 XS2131567138
UTD. UTLS. GRP.	0.01 GB00B39J2M42
MARTIN MARIETTA MATERIALS	0.01 US5732841060
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.01 US11133T1034
DOCUSIGN INC	0.01 US2561631068
NEXTDC LIMITED ORDINARY FULLY PAID	0.01 AU000000NXT8
DELL TECHNOLOGIES INC	0.01 US24703L2025
CATHAY FINANCIAL HOLDING CO	0.01 TW0002882008
BNP PARIBAS F2F 11/07/2030	0.01 FRO014007LK5
EXTRA SPACE STORAGE INC	0.01 US30225T1025
NIBC BANK 6.00% 16/11/2028	0.01 XS2713801780
INDONESIA TSY. BD. 6.50% 15/02/2031	0.01 IDG000015207
TENNET HLDG. 2.125% 17/11/20290000 25	0.01 XS2478299204
NOVATEK MICROELECTRONICS LTD	0.01 TW0003034005
SINGAPORE GOV. BD 2.875% 01/07/2029	0.01 SG3263998209
AIB GRP. F2F 13/9/2029	0.01 US00135TAD63
YEALINK NETWORK TECHNOLOGY CO LTD	0.01 CNE100002PCS
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.01 JP1400171Q50
AMEREN CORP	0.01 US0236081024

THOMSON REUTERS CP COM NPV POST REV SPLIT	0.01 CA8849038085
TRACTOR SUPPLY COMPANY	0.01 US8923561067
MAXIS BHD	0.01 MYL601200008
ARES MANAGEMNT COR COM	0.01 US03990B1017
ERSTE GROUP BANK AG	0.01 AT0000652011
AUSNET SERVS. HLD 1.625% 11/03/2081	0.01 XS2308313860
DTE ENERGY CO USD	0.01 US2333311072
RAYMOND JAMES FINL	0.01 US7547301090
HEIMSTADEN BOSTAD 1.375% 24/07/2028/07/2028	0.01 XS2435611244
HUBEI BIOCAUSE PHARMACEUTICAL CO LTD	0.01 CNE000000F48
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.01 AU000000WOW2
JOHN DEERE CAP. 4.90% 11/06/20270.0% 11/06/2027	0.01 US24422EXR51
EDP S.A EUR1(REGD)	0.01 PTEDP0AM0009
RAIFFEISEN BANK INTL F2F 15/09/2028	0.01 XS2682093526
BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026	0.01 FR001400F794
ELECTRICITE DE FRA 5.65% 22/04/2029	0.01 USF2893TBD75
INFORMA PLC	0.01 GB00BMJ6DW54
ASPEN GROUP LTD/AUSTRALIA	0.01 AU000000APZ8
HD HYUNDAI	0.01 KR7267250009
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.01 NZHNZD0008L2
GENOMMA LAB INTERNACIONAL- B	0.01 MX01LA010006
NUCOR CORP	0.01 US6703461052
FAIRFAX FINL HOLDINGS LTD CAD	0.01 CA3039011026
AMERICAN WATER WORKS CO INC	0.01 US0304201033
DOVER CORPORATION COM	0.01 US2600031080
CHINA PACIFIC INSURANCE GROUP CO LTD	0.01 CNE1000008M8
BANCO BPM SPA 3.375% 21/01/2030	0.01 IT0005632267
CHINA NONFERROUS MINING CORP LTD	0.01 HK0000112026
DE VOLKSBANK 4.625% 23/11/2027R100000	0.01 XS2626691906
NIPPON TEL AND TEL CP NPV	0.01 JP3735400008
BANCO DE CREDITO D 5.85% 11/01/2029	0.01 US05971V2E48
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.01 US91282CJE21
KOREA ELEC. POWER 4.875% 31/01/2027000	0.01 USY4907LAJ18
WESTPAC BANKING FRN 16/04/2029	0.01 US961214FU20
ULTRAPAR PARTICIPACOM NPV	0.01 BRUGPAACNOR8
ANSYS INC	0.01 US03662Q1058
SUMITOMO MITSUI FINL FRN 15/04/20305/04/2030	0.01 US86562MDR88
AIRPORT AUTHORITY 4.875% 12/01/2026	0.01 USY000AKAJ65
COMMONWEALTH BANK OF FRN 27/11/20267/11/2026	0.01 US2027A1KV89
MONOLITHIC POWER SYSTEMS INC	0.01 US6098391054
ROYAL BANK OF CANA 4.65% 27/01/2026	0.01 US780082AD52
ISRAEL GOVERNMENT 2.80% 29/11/2052	0.01 IL0011840761
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.01 US05253JAL52
ARGENTUM NETHERLANDS F2V 01/06/2048	0.01 XS1795323952
CIE DE SAINT-GOBAL 3.75% 29/11/202600000 49 REGS	0.01 XS2723549528
DAIKIN INDUSTRIES	0.01 JP3481800005
VONOVIA SE NPV SUBS RTS DIV CASH	0.01 DE000A1ML7J1
ROBINHOOD MARKETS INC	0.01 US7707001027
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.01 JP1051661Q33
SK TELECOM ADR EA REP 0.55555 SHS P/S	0.01 US78440P3064
PFIZER INV. ENTS. 4.45% 19/05/2026	0.01 US716973AB84
OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI	0.01
INTL PAPER CO	0.01 US4601461035
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.01 AU000000TCL6
NEW ORIENTAL EDUCA	0.01 KYG6470A1168
ZOOM VIDEO COMMUNICATIONS INC	0.01 US98980L1017
BANK OF AMERICA 3.248% 21/10/2027	0.01 US06051GGA13
THE LINK REAL ESTATE INVESTMENT TRUST	0.01 HK0823032773
NYKREDIT REALKRED 3.875% 09/07/2029	0.01 DK0030394986
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.01 JP1201631HC6
US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.01 US912810UD80

COMMONWEALTH BANK 2.552% 14/03/2027	0.01 US2027A1KK25
TEXAS PACIFIC LD COM USD0.01	0.01 US88262P1021
DE VOLKSBANK F2V 22/10/2030	0.01 XS2202902636
KOMATSU LTD JPY	0.01 JP3304200003
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.01 US00774MAV72
NEDERLANDSE WATERS 3.40% 22/07/2025	0.01 AU3CB0226801
NATIONAL GRID PLC 0.25% 01/09/2028	0.01 XS2381853279
SUNCORP GRP. FRN 27/06/2034	0.01 AU3FN0081386
CLARITY PHARMACEUTICALS LTD ORDINARY FULLY PAID	0.01 AU0000165375
SIMCERE PHARMACEUTICAL GROUP LTD	0.01 HK0000658531
BLOCK INC	0.01 US8522341036
PINNACLE WEST CAPITAL CORP	0.01 US7234841010
NIPPON PROLOGIS REIT INC	0.01 JP3047550003
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.01 JP1400161P53
KOREA INTERNATIONAL 4.51% 10/12/2029	0.01 AU3CB0316420
NEC CORPORATION	0.01 JP3733000008
SHINHAN BANK CO LTD FRN 26/11/2029	0.01 AU3FN0093837
ZF EUR. FIN. 4.75% 31/01/2029	0.01 XS2757520965
IRON MTN INC NEW COM NPV	0.01 US46284V1017
ATLAS COPCO AB SER B NPV (POST SPLIT)	0.01 SE0017486897
LOBLAW COMPANIES LTD	0.01 CA5394811015
XPENG INC	0.01 KYG982AW1003
VECTOR INC	0.01 JP3835500004
WSP GLOBAL INC	0.01 CA92938W2022
CENTURIA INDUSTRIAL REIT	0.01 AU000000CIP0
MARKEL CORPORATION	0.01 US5705351048
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.01 AU3CB0234581
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.01
LPL FINANCIAL HOLDINGS INC	0.01 US50212V1008
ENEOS HOLDINGS INC	0.01 JP3386450005
NEW YORK LIFE GBL. 4.95% 07/12/2029	0.01 XS2730682528
FORTIS INC	0.01 CA3495531079
MEDIOBANCA BANCA DI ITL	0.01 IT0000062957
HYUNDAI CARD 5.75% 24/04/2029	0.01 XS2798085416
HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD	0.01 CNE100000JG3
FANUC CORP NPV	0.01 JP3802400006
ACADIA REALTY TRUST	0.01 US0042391096
SWISS LIFE HOLDING AG	0.01 CH0014852781
S A C I FALABELLA COM ORDINARY SHARES	0.01 CLP3880F1085
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.01 ES0167050915
THE HERSHEY COMPANY	0.01 US4278661081
CENTERPOINT ENERGY INC	0.01 US15189T1079
TOAST INC	0.01 US8887871080
TWILIO INC	0.01 US90138F1021
FIFTH THIRD BANCORP	0.01 US3167731005
DARDEN RESTAURANTS INC	0.01 US2371941053
WOODSIDE ENERGY GROUP LTD ORDINARY FULLY PAID	0.01 AU0000224040
UNITED THERAPEUTICS CORP	0.01 US91307C1027
HEIDELBERGCEMENT AG	0.01 DE0006047004
ORANGE SA	0.01 FR0000133308
FERROVIAL SE EUR0.01	0.01 NL0015001FS8
PPG INDUSTRIES INC	0.01 US6935061076
ING GROEP F2F 23/05/2029	0.01 XS2624976077
INDUSTRIAL AND COMMERCIAL BANK OF CHINA NZD 260525 FRN	0.01 NZICBDT010C1
ASR NEDERLAND NV	0.01 NL0011872643
TYLER TECHNOLOGIES INC	0.01 US9022521051
KBC GRP. F2F 28/11/2029	0.01 BE0002987684
KELLANOVA	0.01 US4878361082
SINGAPORE GOV. BD 2.875% 01/09/2030	0.01
MURATA MANUFACTURING CO	0.01 JP3914400001
CIP FNDG. PTY 3.026% 16/12/2027	0.01 AU3CB0285310
MICROCHIP TECHNOLOGY INC	0.01 US5950171042

TONG YANG INDUSTRY CO LTD	0.01 TW0001319002
SUMITOMO CORP JPY	0.01 JP3404600003
ING GROEP F2F 12/08/2029	0.01 XS2764264607
EASTMAN CHEM. 5.00% 01/08/2029	0.01 US277432AZ35
ARISTOCRAT LEISURE LTD	0.01 AU000000ALL7
PORTLAND GEN. ELEC.	0.01 US7365088472
DANONE 3.481% 03/05/2030	0.01 FR001400PU35
CHURCH & DWIGHT CO	0.01 US1713401024
BNP PARIBAS 3.625% 1/9/2029	0.01 FR001400CFW8
SKANDINAVISKA ENSKIL SEK	0.01 SE0000148884
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.01 XS2611221032
TERUMO CORP	0.01 JP3546800008
CINCINNATI FINANCIAL CORP	0.01 US1720621010
JPY BNP PARIBAS A/C	0.01
HERA SPA	0.01 IT0001250932
DOW INC	0.01 US2605571031
NATL. STORAGE REIT	0.01 AU000000NSR2
VERALTO ORD SHS	0.01 US92338C1036
HOMEEO DAILY NEEDS REIT	0.01 AU0000113136
ROYAL BANK OF CANADA FRN 2/7/2028	0.01 XS2853494602
RHB BANK BHD	0.01 MYL106600009
SANDVIK AB	0.01 SE0000667891
MERLIN PROPERTIES SOCIMI SA	0.01 ES0105025003
CPPIB CAPITAL INC 1.50% 23/06/2028	0.01 XS2356317177
WARNER BROS DISCOVERY INC	0.01 US9344231041
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN	0.01 AU3FN0084703
12/06/2055AUD500000 A-1	
BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN	0.01 US05584KAN81
SNRMTN 18/01/2027 USD REGS	
JOHNSON CONTROLS I 5.50% 19/04/2029	0.01 US477921AA87
NATL. GRID	0.01 GB00BDR05C01
ANHUI EXPRESSWAY CO	0.01 CNE1000001X0
HANSOH PHARMACEUTICAL GROUP CO LTD	0.01 KYG549581067
AUTO TRADER GROUP PLC	0.01 GB00BVYVFW23
CBOE GLOBAL MARKET	0.01 US12503M1080
MARUBENI CORPORATION	0.01 JP3877600001
RWE AG	0.01 DE0007037129
METTLER TOLEDO INTL	0.01 US5926881054
TELEDYNE TECHNOLOGIES INC	0.01 US8793601050
CARVANA CO	0.01 US1468691027
EURO	0.01
BANCO SANTANDER F2V 4/10/2032	0.01 XS2393518597
HEINEKEN NV	0.01 NL0000009165
CHESAPEAKE ENERGY COM USD0.01	0.01 US1651677353
JAPAN EXCHANGE GROUP INC	0.01 JP3183200009
BILIBILI INC ORD SHS	0.01 KYG1098A1013
ORACLE CORP 2.5% 01/04/2025	0.01 US68389XBT19
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.01
CISCO SYS. 4.85% 26/02/2029	0.01 US17275RBR21
BAYERISCHE MOTOREN WERKE AG	0.01 DE0005190003
CHARTER HALL GROUP	0.01 AU000000CHCO
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028	0.01 US05946KAL52
USD1000	
MICHELIN CGDE	0.01 FR001400AJ45
TESCO COR. TSY. S 1.875% 02/11/2028	0.01 XS2403381069
UNITED MIZRAHI BANK LIMITED	0.01 IL0006954379
EQUINIX 1.80% 15/07/2027	0.01 US29444UBG04
UNION CHIMIQUE UCB SA	0.01 BE0003739530
BAYER AG	0.01 DE000BAY0017
BRIDGESTONE CORP	0.01 JP3830800003
CORPAY INC COM USD 0.001	0.01 US2199481068
GEN. MILLS 5.50% 17/10/2028	0.00 US370334CW20
WHITBREAD PLC	0.00 GB00B1KJJ408
STERIS PLC	0.00 IE00BFY8C754
NEC ELECTRONICS CORP	0.00 JP3164720009

AEON CO LTD	0.00 JP3388200002
POSIFLEX TECHNOLOGY INC	0.00 TW0008114000
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.00 US91282CJB99
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.00 NZHNZD0935L6
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.00 JP1300791P79
ZEBRA TECHNOLOGIES CORP	0.00 US9892071054
PEMBINA PIPELINE	0.00 CA7063271034
Outstanding Settlement Receipts - ZAR	0.00
MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028	0.00 XS2238789460
EUR100000	
SEEGENE INC	0.00 KR7096530001
EVERSOURCE ENERGY COM	0.00 US30040W1080
HALLIBURTON CO	0.00 US4062161017
HUBBELL INC	0.00 US4435106079
NORTHERN TRUST CORP	0.00 US6658591044
SAMSUNG BIOLOGICS CO LTD	0.00 KR7207940008
NEXTERA ENERGY CAP 4.90% 28/2/2028	0.00 US65339KCM09
NETSTREIT CORP	0.00 US64119V3033
DENSO CORP NPV	0.00 JP3551500006
HL MANDO CO LTD	0.00 KR7204320006
LLOYDS BANKING GROUP F2V 15/12/2031	0.00 XS2351166421
AFG 2024-1 TRUST 1 A1L FRN 10/11/2055	0.00 AU3FN0088399
NORWAY GOV. BD. 1.375% 19/08/2030	0.00
HEXAGON AB	0.00 SE0015961909
SBA COMMUNICATIONS COM	0.00 US78410G1040
CITIC SECURITIES	0.00 CNE1000016V2
CITIGROUP 4.30% 20/11/2026	0.00 US172967JC62
CREDIT AGRICOLE FRN 16/01/2035	0.00 AU3FN0094819
SS AND C TECHNOLOGIES HOLDINGS	0.00 US78467J1007
LI AUTO INC	0.00 KYG5479M1050
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.00 US38869PAP99
HALEON UK CAPITAL 2.875% 18/09/2028	0.00 XS2902024772
CAPGEMINI SA	0.00 FR0000125338
UNIVERSAL MUSIC GROUP NV	0.00 NL0015000IY2
Income Due - EUR	0.00
NTT FIN. 5.11% 2/7/2029	0.00 USJ5S39RAM64
KITE REALTY GROUP COM	0.00 US49803T3005
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.00 US60687YC207
DEVON ENERGY CORPORATION	0.00 US25179M1036
LINDE 3.375% 12/06/2029	0.00 XS2634593938
NATIONALE-NEDERLAN 3.25% 28/5/20277	0.00 NL0015001BV1
UBS GROUP CHF0.10 REGD	0.00 CH0244767585
ENGIE 3.625% 6/12/2026	0.00 FR001400MF78
SNAP ON INC	0.00 US8330341012
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.00 US91282CCB54
CABOT OIL AND GAS CORP	0.00 US1270971039
DEUTSCHE BANK AG/NEW F2F 10/01/202973% 10/01/2029	0.00 US25160PAQ00
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.00 DE000A3LWGF9
INTEL 4.875% 10/2/2028	0.00 US458140CE86
TAISHIN FINANCIAL HOLDINGS CO LTD	0.00 TW0002887007
STANDARD CHARTERED F2V 06/07/20277	0.00 USG84228FU76
MCCORMICK AND COMPANY INC	0.00 US5797802064
CDW CORP	0.00 US12514G1085
STELLANTIS N V	0.00 NL00150001Q9
INTESA SANPAOLO FRN 16/04/2027	0.00 XS2804483381
LIVE NATION INC	0.00 US5380341090
VOLKSWAGEN FINL. 3.625% 19/05/2029	0.00 XS2941605078
HYATT HOTELS CORP-CL A	0.00 US4485791028
ORIENTAL LAND CO LTD	0.00 JP3198900007
RCI BANQUE 3.375% 26/07/2029	0.00 FR001400U4M6
BANK PEKAO SA	0.00 PLPEKAO00016
BANCO DE SABADELL SA F2F 27/05/2031	0.00 XS2947089012
HYOSUNG TNC CORP	0.00 KR7298020009

ZIMMER BIOMET HOLDINGS INC	0.00 US98956P1021
BPCE 0.625% 28/04/2025	0.00 FR0013509726
FIRST ABU DHABI BANK FRN 22/01/20308% 22/01/2030	0.00 XS2979644536
DAIWA HOUSE INDUSTRY JPY	0.00 JP3505000004
ASM INTERNATIONAL NV	0.00 NL0000334118
PUBLICIS GROUPE	0.00 FR0000130577
GEBERIT AG-REG	0.00 CH0030170408
DISCOVERY HOLDINGS LTD	0.00 ZAE000022331
CMS ENERGY CORP	0.00 US1258961002
BANK OF MONTREAL FRN 27/06/2029	0.00 AU3FN0089298
SMC CORP	0.00 JP3162600005
INTL. BANK FOR REC 4.00% 27/08/2026USD	0.00 US459058LK77
N/WIDE. B/SOC. 3.00% 03/03/2030	0.00 XS3014215324
NISOURCE INC	0.00 US65473P1057
MS. F2F 28/4/2026	0.00 US6174468Q59
ACTER CO LTD	0.00 TW0005536007
BANK OF AMERICA F2F 25/04/2029	0.00 US06051GLG28
BOUYGUES	0.00 FR0000120503
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.00 USQ9194UAG78
AT&T 3.875% 15/01/2026	0.00 US00206RHT23
FUJI FILM HOLDINGS CORP	0.00 JP3814000000
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027	0.00 PTBCPHOM0066
EUR100000	
HUBEI CHUTIAN SMART COMMUNICATION CO LTD	0.00 CNE000001GW5
TRANSURBAN QUEENSL 4.50% 19/04/2028	0.00 XS1808838434
NOVOZYMES A S	0.00 DK0060336014
KAO CORPORATION	0.00 JP3205800000
NORDIC INVESTMENT BANK 070725 0.75 GB	0.00 NZNIBDT012C4
WEYERHAEUSER CO USD	0.00 US9621661043
DEUTSCHE BANK F2F 23/02/2028	0.00 DE000DL19WL7
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27	0.00 XS2322289385
EUR100000 168	
WILLIAMS SONOMA ORD SHS	0.00 US9699041011
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.00 JP1103711P74
PROVINCE OF QUEBEC 3.70% 20/5/2026	0.00 AU3CB0234029
NIPPON STEEL CORPORATION	0.00 JP3381000003
FRESENIUS FIN. IRE 0.50% 01/10/202810/2028 EUR1000 12	0.00 XS2325565104
INTERACTIVE BROKERS GRO-CL	0.00 US45841N1072
T ROWE PRICE GROUP	0.00 US74144T1088
CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81	0.00 FR001400CGA2
REGS	
COMMERZBANK AG NPV	0.00 DE000CBK1001
MORGAN STANLEY F2F 20/4/2029	0.00 US61747YFD22
HEWLETT PACKARD ENTERPRISE CO	0.00 US42824C1099
INTER-AMERICAN DEV 2.00% 02/06/2026/06/2026	0.00 US4581X0CU04
FIRSTENERGY CORP USD	0.00 US3379321074
KBC GROUP NV	0.00 BE0003565737
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.00
WATERS CORPORATION	0.00 US9418481035
GUANGDONG CHJ INDUSTRY CO LTD	0.00 CNE100000KZ1
ZSCALER INC	0.00 US98980G1022
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.00 US233853AT77
MEXICAN BONOS 7.75% 13/11/2042	0.00 MX0MGO0000R8
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.00 US912810SL35
RESTAURANT BRNDS ICOM NPV	0.00 CA76131D1033
HUNTINGTON BANCSHARES INC	0.00 US4461501045
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000	0.00 XS1843459782
SEC	
Outstanding Settlement Receipts - IDR	0.00
NRG ENERGY INC	0.00 US6293775085
ASTRAZENECA PLC SPONS ADR	0.00 US0463531089
QBE INSURANCE GROUP LTD	0.00 AU000000QBE9
IDOL 2024-1 TST. 1 A FRN 21/08/2054	0.00 AU3FN0087383

UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27	0.00 US911365BM59
USD2000	
CHECK POINT SOFTWARE TECH	0.00 IL0010824113
SAMPO PLC NPV A	0.00 FI4000552500
MID-AMERICA APARTMENT COMMUNITIES	0.00 US59522J1034
NIPPON BUILDING FUND INC	0.00 JP3027670003
ICPF FINANCE PTY 2.725% 11/10/2030	0.00 AU3CB0283646
DOLLAR GENERAL	0.00 US2566771059
LABCORP HOLDINGS I COM USD0.1	0.00 US5049221055
DISCO CORPORATION NPV	0.00 JP3548600000
JPM. CHASE F2F 22/4/2026	0.00 US46647PBK12
FRESENIUS SE CO KGAA	0.00 DE0005785604
POWER CORP OF CANADA CAD	0.00 CA7392391016
T-MOBILE USA 3.75% 15/04/2027	0.00 US87264ABD63
NATL. AUSTRALIA BANK FRN 11/06/2027	0.00 USQ6535DBT02
DAIMLER TRUCK HOLDING AG	0.00 DE000DTR0CK8
PARADE TECHNOLOGIES LTD	0.00 KYG6892A1085
METRO INC - A	0.00 CA59162N1096
WATSCO INC	0.00 US9426222009
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.00 XS2001183164
FIRST CITIZENS BCSHS - CL A	0.00 US31946M1036
OPEN TEXT CORP	0.00 CA6837151068
KIWOOOM SECURITIES CO LTD	0.00 KR7039490008
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028	0.00 US01309QAA67
USD1000 144A	
ATHENE GBL. FNDG. 2.717% 7/1/2029	0.00 US04685A3G46
LENNOX INTL INC COM	0.00 US5261071071
TEVA PHARM. FIN. 7.875% 15/09/2031	0.00 XS2592804194
SANDOZ GROUP ORD SHS	0.00 CH1243598427
TDK CORPORATION	0.00 JP3538800008
REGIONS FINANCIAL CORP	0.00 US7591EP1005
QUEST DIAGNOSTICS	0.00 US74834L1008
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.00 AU3FN0084414
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00 US5312297550
EMCOR GROUP INC	0.00 US29084Q1004
LOGITECH INTERNATIONAL SA	0.00 CH0025751329
SOCIETE GENERALE 4.875% 13/10/2026000	0.00 XS1503159219
F5 NETWORKS INC	0.00 US3156161024
NUTANIX INC	0.00 US67059N1081
NEXT PLC	0.00 GB0032089863
INTL FLAVORS & FRAGRANCES USD	0.00 US4595061015
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.00 AU0000018442
AUCKLAND COUNCIL 100725 2.013 GB	0.00 NZAKCDT484C5
TRADEWEB MARKETS INC	0.00 US8926721064
AJINOMOTO CO INC JPY	0.00 JP3119600009
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.00 NZGOVDT429C7
SUZUKI MOTOR CORP	0.00 JP3397200001
PERNOD-RICARD SA	0.00 FR0000120693
CAIXABANK SA 6.87% 25/OCT/2033	0.00 XS2579488201
ITURAN LOCATION AND CONTROL	0.00 IL0010818685
RB GLOBAL INC COM NPV	0.00 CA74935Q1072
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS	0.00 US912810TT51
08/53	
TELEFONICA SA	0.00 ES0178430E18
INSULET CORP	0.00 US45784P1012
TECK RESOURCES LTD-CLS B	0.00 CA8787422044
DESCARTES SYSTEMS GROUP INC	0.00 CA2499061083
CORNING 3.875% 15/05/2026	0.00 XS2621757405
SARTORIUS FINANCE 4.25% 14/9/2026	0.00 XS2678111050
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.00 DE000DL19VB0
RYMAN HOSPITALITY PROPERTIES INC	0.00 US78377T1079
DSM FIRMENICH AG EURO.01	0.00 CH1216478797
COCA-COLA EUROPACIFIC PARTNERS	0.00 GB00BDCPN049
LENDLEASE GRP.	0.00 AU000000LLC3
LG ENERGY SOLUTIO 5.375% 02/07/2027	0.00 USY555CGAK82

GS. GRP. 1.25% 7/2/2029	0.00 XS2441552192
ALLIANT ENERGY CORP	0.00 US0188021085
PACKAGING CORP OF AMERICA	0.00 US6951561090
MERCK KGAA	0.00 DE0006599905
TRATON FIN. LUXEM 5.625% 16/01/2029	0.00 DE000A3LSV01
RESONA HOLDINGS INC	0.00 JP3500610005
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.00 IT0005534141
US. TSY. INFL. 2.125% IL 15/02/2041	0.00 US912810QP66
BIOGEN INC	0.00 US09062X1037
SECOM CO LTD	0.00 JP3421800008
DIGITALBRIDGE GROU COM	0.00 US25401T6038
YUANTA FINANCIAL HOLDINGS CO	0.00 TW0002885001
MANHATTAN ASSOCIATES INC	0.00 US5627501092
NORDEA BANK ABP F2V 25/2/2029	0.00 XS3009452528
HD HYUNDAI HEAVY INDUSTRIES CO LTD	0.00 KR7329180004
CITIZENS FINANCIAL GROUP INC	0.00 US1746101054
KERRY GROUP PLC-A	0.00 IE0004906560
BUNDESSCHATZANWEIS 2.00% 10/12/2026	0.00 DE000BU22072
BOC HONG KONG (HOLDINGS) LIMITED	0.00 HK2388011192
SUPER MICRO COMPUTCOM USD 0.001 POST REV SPT	0.00 US86800U3023
PRINCIPAL FINANCIAL GROUP	0.00 US74251V1026
HENKEL AG & CO KGAA NON VTG PREF	0.00 DE0006048432
BARCLAYS PLC F2F 28/05/2035	0.00 AU3CB0310597
NATERA INC	0.00 US6323071042
SONOCO PRODS. 4.60% 01/09/2029	0.00 US835495AR34
ASAHI GROUP HOLDINGS LTD	0.00 JP3116000005
EAST JAPAN RAILWAY JPY	0.00 JP3783600004
LLOYDS BANKING GRP. FRN 06/03/2030	0.00 AU3FN0085296
CNH INDL. CAP. 5.10% 20/04/2029	0.00 US12592BAS34
THERMO FISHER SCIE 5.00% 31/01/2029	0.00 US883556DA77
NBN FRN 28/08/2027	0.00 AU3FN0090635
SUMITOMO MITSUI TRUST GROUP IN	0.00 JP3892100003
ON SEMICONDUCTOR CORPORATION	0.00 US6821891057
BNP PARIBAS FRN 23/08/2034	0.00 AU3FN0090353
TOYOTA FINANCE AUSTR FRN 17/09/2027	0.00 AU3FN0091682
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.00 AU3FN0060729
OLYMPUS 2025-1 TST. 1 A2 FRN 10/10/2056	0.00 AU3FN0095436
TOYOTA FIN. AUSTRALI FRN 22/01/2030	0.00 AU3FN0094868
APOLLO SERIES 2025-1 TST. 1 A FRN 13/07/2025	0.00 AU3FN0095345
COLES GROUP TREASURY FRN 27/08/2025	0.00 AU3FN0055695
BENDIGO & ADELAIDE B FRN 24/10/2028	0.00 AU3FN0092821
HANWHA AEROSPACE CO LTD	0.00 KR7012450003
TERNA RETE ELETTRICA NAZIONALE	0.00 IT0003242622
FIDELITY NATL FINL FNF GROUP	0.00 US31620R3030
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.00 AU3CB0278653
SCENTRE GROUP TRUST FRN 31/3/2055	0.00 AU3FN0097184
CLOROX CO DEL	0.00 US1890541097
TELE2 AB	0.00 SE0005190238
FERGUSON ENTERPRISE USD 0.0001	0.00 US31488V1070
HMC CAPITAL LTD	0.00 AU0000058943
STEEL DYNAMICS INC	0.00 US8581191009
DAIWA SECURITIES GROUP INC.	0.00 JP3502200003
BMW US CAP. 4.90% 02/04/2029	0.00 USU09513JW07
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M	0.00
BONOS	
LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055	0.00 AU3FN0087870
ATHENE GLOBAL FUND 4.76% 21/04/2027	0.00 AU3CB0288553
LINDT & SPRUENGLI AG-REG	0.00 CH0010570759
PINTEREST INC	0.00 US72352L1061
OTC CASH COLLATERAL RECEIVABLE FROM WESTPAC	0.00
TEVA PHARMACEUTICAL SP ADR	0.00 US8816242098
BANQUE FEDERATIVE 0.625% 19/11/2027	0.00 FR0014007PV3
DISCOVERY COMMS. 3.95% 20/03/2028	0.00 US25470DAR08
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.00 US64952WEY57
SWEDBANK AB	0.00 SE0000242455

LG ENERGY SOLUTIO 5.625% 25/09/2026	0.00 USY5S5CGAA01
MEXICAN BONOS 8.00% 07/11/2047	0.00 MX0MGO000102
EQUITABLE HLDGS IN COM	0.00 US29452E1010
SAMSUNG FIRE MARINE INSURANCE	0.00 KR7000810002
ROLLINS INC	0.00 US7757111049
TOURMALINE OIL CP COM	0.00 CA89156V1067
SCB X PCL	0.00 THA790010R17
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.00 US91282CGP05
ROYAL BANK OF CANADA F2F 23/7/2027	0.00 US78016HZX15
RPM INTERNATIONAL INC	0.00 US7496851038
TRIMBLE INC COM NPV	0.00 US8962391004
VERIZON COMMS. 2.10% 22/03/2028	0.00 US92343VGH15
SK ON 5.375% 11/5/2026	0.00 XS2612749908
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.00
ASTELLAS PHARMA NPV	0.00 JP3942400007
NETWORK FIN. PTY 2.25% 11/11/2026	0.00 AU3CB0268035
DP WORLD 2.375% 25/09/2026	0.00 XS1883878966
LIFESTYLE COMMUNITIES	0.00 AU000000LIC9
POWER ASSETS HOLDINGS LIMITED	0.00 HK0006000050
DECKERS OUTDOOR ORD SHS A	0.00 US2435371073
EXPEDITORS INTL WASH INC	0.00 US3021301094
LYONDELLBASELL INDUSTRIES	0.00 NL0009434992
CYBERARK SOFTWARE LTD	0.00 IL0011334468
SAAB ORD SHS CLASS B	0.00 SE0021921269
FISERV 4.75% 15/03/2030	0.00 US337738BM99
MAIRE TECNIMONT SPA	0.00 IT0004931058
FOX CORP	0.00 US35137L1052
COVENTRY BUILDING 3.125% 29/10/2029	0.00 XS2925933413
DOLLAR TREE INC	0.00 US2567461080
HENNES & MAURITZ	0.00 SE0000106270
OKTA INC	0.00 US6792951054
NICE LTD	0.00 IL0002730112
HYDRO ONE LTD	0.00 CA4488112083
GENUINE PARTS CO USD	0.00 US3724601055
MERCURY NZ 2.918% 17/11/2028	0.00 AU3CB0284677
HCA 5.00% 01/03/2028	0.00 US404119CY34
SEAGATE TECH HLDGS	0.00 IE00BKVD2N49
INVINCIBLE INVESTMENT CORP REIT	0.00 JP3046190009
KING SLIDE WORKS CO LTD	0.00 TW0002059003
HONGKONG LAND HOLDINGS LTD	0.00 BMG4587L1090
LOGICOR FINANCING 4.25% 18/07/2029EUR100000 16	0.00 XS2860968085
NIDEC CORPORATION	0.00 JP3734800000
ESSITY AB SER B NPV	0.00 SE0009922164
ALTERITY THERAPEUTICS LIMITED ORDINARY FULLY PAID	0.00 AU0000043945
SPAIN GOV. BD. 0.50% 30/04/2030	0.00 ES0000012F76
ESSENTIAL PROPERTIES REALTY TRUST INC	0.00 US29670E1073
INM COLONIAL SOCIM EUR	0.00 ES0139140174
ULTA BEAUTY INC COM	0.00 US90384S3031
ALLY FINANCIAL INC	0.00 US02005N1000
GRACO INC	0.00 US3841091040
KOREA MIDLAND POWE 1.25% 9/8/2026	0.00 XS2367816076
STOCKLAND TST. 2.30% 24/03/2028	0.00 AU3CB0278893
COMMERZBANK F2F 25/03/2029	0.00 DE000CZ439B6
FACTSET RESEARCH SYSTEMS INC	0.00 US3030751057
NSW ELECTRICITY N 2.732% 23/04/2029	0.00 AU3CB0279578
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE	0.00
BANK N.A.	
STARHUB LTD	0.00 SG1V12936232
PENTAIR PLC COM	0.00 IE00BLS09M33
LLOYDS BANKING GRP. FRN 29/08/2034	0.00 AU3FN0090866
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.00 US771196CF76
CLP HOLDINGS LIMITED HKD	0.00 HK0002007356
FORTESCUE LTD ORDINARY FULLY PAID	0.00 AU000000FMG4

WESTPAC SECURITISATION TST. 2 A FRN 18/08/20568/2056	0.00 AU3FN0092763
CARLISLE COS INC	0.00 US1423391002
ABN AMRO BANK F2F 22/2/2033100000 290	0.00 XS2558022591
BEST BUY CO INC	0.00 US0865161014
MARCOPOLO SA	0.00 BRPOMOACNPR7
JABIL INC	0.00 US4663131039
SGS SA	0.00 CH1256740924
CHARTER HALL LWR 2.656% 17/12/2029	0.00 AU3CB0280956
HERITAGE FINANCIAL CORP	0.00 US42722X1063
BUNZL PLC	0.00 GB00B0744B38
DRAFTKINGS HOLDINGS INC	0.00 US26142V1052
WIX COM LTD	0.00 IL0011301780
HANNOVER RUECK SE	0.00 DE0008402215
BAXTER INTL INC COM	0.00 US0718131099
BALL CORP COM NPV	0.00 US0584981064
SMURFIT WESTROCK P COM USD0.001	0.00 IE00028FXN24
C AND A MODAS SA	0.00 BRCEABACNOR1
NEW ZEALAND GOV. 1.75% 15/5/2041	0.00 NZGOVDT541C9
EMBRAER SA	0.00 BREMBRACNOR4
GUOTAI JUNAN SECURITIES CO LTD	0.00 CNE100002FK9
SEGRE PLC	0.00 GB00B5Z1N1N88
EVEREST GROUP LTD	0.00 BMG3223R1088
SINGAPORE TECH ENG SGD	0.00 SG1F60858221
CIE DE SAINT-GOBAL 3.25% 09/08/2029	0.00 XS2874384279
HYUNDAI CAPITAL AM 5.80% 26/6/2025	0.00 US44891CCF86
COOPER COS INC COM USD0.10 (P/S)	0.00 US2166485019
KE HOLDINGS INC	0.00 KYG5223Y1089
DYNATRACE INC	0.00 US2681501092
VOLVO TSY. 3.125% 26/08/2029UR100000	0.00 XS2887184401
KEYCORP	0.00 US4932671088
US. TSY. NOTE/BON 0.625% 15/5/2030	0.00 US912828ZQ64
SONOVA HOLDING AG - REG	0.00 CH0012549785
MARS INC 4.55% 20/04/2028	0.00 US571676AT26
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.00 US91282CAU53
WEST PHARMACEUTICAL SERVICES	0.00 US9553061055
PANORAMA AUTO TST. 2024-3 3 A FRN 15/09/2032	0.00 AU3FN0091146
GECCINA	0.00 FR0010040865
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.00 AU0000097495
VESTEDA FINANCE BV 2.00% 10/07/2026R100000 5	0.00 XS1854166078
BURLINGTON STORES INC	0.00 US1220171060
MASCO CORP USD	0.00 US5745991068
IMPERIAL OIL LTD	0.00 CA4530384086
NN GROUP NV	0.00 NL0010773842
US TREASURY N/B 4.12% 15/NOV/2032	0.00 US91282CFV81
OLYMPUS CORP	0.00 JP3201200007
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
KOC HOLDING AS	0.00 TRAKCHOL91Q8
GEORGE WESTON LTD	0.00 CA9611485090
TELEFONICA BRASIL SA	0.00 BRVIVTACNORO
HD HYUNDAI INFRACORE CO LTD	0.00 KR7042670000
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.00 MYBMX1100044
COLOPLAST	0.00 DK0060448595
CHARTER COMMS. OPE 6.10% 01/06/2029	0.00 US161175CQ56
NOMURA REAL EST MA REIT	0.00 JP3048110005
EVERGY INC COM NPV	0.00 US30034W1062
CAPITAL ONE FINANCIA F2F 1/2/2029	0.00 US14040HCX17
KIMCO REALTY CORP	0.00 US49446R1095
BIOMARIN PHARMACEUTICAL INC	0.00 US09061G1013
SANTANDER UK GRP. 3.625% 14/1/2026	0.00 XS1345415472

NAN PAO RESINS CHEMICAL CO LTD ORD SHS	0.00 TW0004766001
KYOCERA CORP	0.00 JP3249600002
KERING	0.00 FR0000121485
DELTA ELECTRONICS INC	0.00 TW0002308004
LAS VEGAS SANDS CORP	0.00 US5178341070
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.00 USG82296AG21
NATWEST MKTS. FRN 23/08/2028	0.00 AU3FN0080586
EP INFRA. 1.698% 30/07/20261000 REGS	0.00 XS2034622048
CATENA AB	0.00 SE0001664707
UDR INC	0.00 US9026531049
SMBC AVIATION CAP. 5.30% 03/04/20299	0.00 USG82296AK33
THE WAREHOUSE GROUP LIMITED	0.00 NZWHSE0001S6
DOMINOS PIZZA INC	0.00 US25754A2015
UPM KYMMENE CORP	0.00 FI0009005987
COLOMBIAN TES 6.00% 28/4/2028	0.00 COL17CT02914
AIRPORT AUTHORITY 4.75% 15/07/2028	0.00 USY000AKAK39
N/WIDE. B/SOC. 5.35% 15/03/2028	0.00 AU3CB0297711
VESTAS WIND SYSTEM	0.00 DK0061539921
CREDIT AGRICOLE FRN 11/09/2028VAR DTD 11/09/2028	0.00 US22536PAM32
DINO POLSKA SA	0.00 PLDINPL00011
HSBC HLDGS. FRN 19/11/2028	0.00 US404280EK15
WESTERN DIGITAL CORP	0.00 US9581021055
MIZUHO FINL. GRP. FRN 13/05/203113/05/2031	0.00 US60687YDK29
FIRSTSERVICE CORP COM NPV	0.00 CA33767E2024
KB FINANCIAL GROUP INC - ADR	0.00 US48241A1051
ZHEJIANG LEAPMOTOR TECHNOLOGY CO LTD	0.00 CNE100005K77
SEIKO EPSON CORP	0.00 US81603X1081
FERGUSON ENTERPRIS USD0.0001	0.00 US31488V1070
MINTH GROUP LTD	0.00 KYG6145U1094
MARKS & SPENCER GROUP	0.00 GB0031274896
AKER BP ASA NOK1	0.00 NO0010345853
WESTPAC BANKING FRN 20/05/2025/05/2025	0.00 AU3FN0069209
BRAMBLES USA 4.125% 23/10/202500 REGS	0.00 USU10517AC12
OVINTIV INC COM USD0.01	0.00 US69047Q1022
CENTRAL JAPAN RAILWAY CO	0.00 JP3566800003
NETHERLANDS GOV. B 2.50% 15/01/2033	0.00 NL0010071189
BNP PARIBAS 2.518% 5/6/2025	0.00 FR0013515764
ESTEE LAUDER COMPANIES	0.00 US5184391044
MONGODB INC	0.00 US60937P1066
KONINKLIJKE KPN NV	0.00 NL0000009082
JOHNSON & JOHNSON 2.45% 01/03/2026	0.00 US478160BY94
PACCAR FINL. 4.00% 26/09/2029	0.00 US69371RT486
JPM CCP	0.00
BWP TST. 3.30% 10/04/2026	0.00 AU3CB0262350
W P CAREY INC	0.00 US92936U1097
BUILDERS FIRSTSOURCE INC	0.00 US12008R1077
GAIF BD. ISSUER PT 3.40% 30/09/202626 USD1000 REGS	0.00 USQ3958YAC77
NBK TIER 2 LTD F2V 24/11/2030	0.00 XS2252513713
KOREA NATL. OIL 0.875% 05/10/2025	0.00 US50066RAM88
MIZUHO FINL. GRP. F2F 28/08/2029	0.00 XS2672744013
BANCO BPM SPA	0.00 IT0005218380
ALBERTSONS COMPANIES INC	0.00 US0130911037
BARCLAYS 5.501% 9/8/2028	0.00 US06738EBY05
IDEX CORP	0.00 US45167R1041
CELLTRION INC	0.00 KR7068270008
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.00 US22536PAH47
AROUNDTOWN 5.375% 21/03/2029REGS	0.00 XS1964701822
NITTO DENKO CORPORATION	0.00 JP3684000007
HALMA PLC	0.00 GB0004052071
NORWAY GOV. BD. 1.50% 19/02/2026	0.00 NO0010757925
FIRST SOLAR INC	0.00 US3364331070
PEOPLES INSURANCE COMPANY GROUP OF CHINA LTD	0.00 CNE100003F27
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.00 AU3CB0302685

TOYOTA INDUSTRIES CORPORATION	0.00 JP3634600005
AEGON FNDG. 5.50% 16/04/202704/2027	0.00 USU0158VAA62
HKD BNP PARIBAS A/C	0.00
PURE STORAGE INC	0.00 US74624M1027
NORTONLIFELOCK	0.00 US6687711084
ASICS ORD SHS	0.00 JP3118000003
SHANGHAI PUDONG DEVELOPMENT BANK CO LTD	0.00 CNE0000011B7
EUROGRID 3.075% 18/10/2027	0.00 XS2919679816
CF INDUSTRIES HOLDINGS INC	0.00 US1252691001
TINGYI CAYMAN ISLAND HOLDING CO	0.00 KYG8878S1030
CAMDEN PROPERTY TRUST	0.00 US1331311027
SCHINDLER-HLDG AG REG	0.00 CH0024638212
CSN MINERACAO ORD SHARES	0.00 BRCMINACNOR2
SUNCORP-METWAY FRN 24/05/2027	0.00 AU3FN0083135
NORWEGIAN GOVERN 1.25% 17/09/2031	0.00 NO0010930522
NIPPON YUSEN KK NPV	0.00 JP3753000003
MACQUARIE BANK FRN 20/02/2035	0.00 AU3FN0090262
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
BANQUE FEDERATIVE DU FRN 24/05/2027	0.00 AU3FN0088043
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.00 AU3FN0084224
OLYMPUS 2025-1 TST. 1 A1L FRN 10/10/2056	0.00 AU3FN0095428
MIZUHO BANK LTD/SYDN FRN 19/05/2028	0.00 AU3FN0095816
INDL. BANK OF KOREA FRN 27/02/2030	0.00 AU3FN0096152
TERADYNE INC	0.00 US8807701029
Income Due - TWD	0.00
HALLA VISTEON CLIMATE CONTROL	0.00 KR7018880005
GS. GRP. F2F 10/8/2026	0.00 US38145GAM24
CRH PUBLIC LIMITED ORD SHS	0.00 IE0001827041
INS. AUSTRALIA GRP. FRN 15/06/2037	0.00 AU3FN0096251
INTEREST RATE SWAPS	0.00
ROTHESAY LIFE 8.0% 30/OCT/2025	0.00 XS1312953596
LONDONMETRIC PROPERTY PLC	0.00 GB00B4WFW713
BEIERSDORF AG	0.00 DE0005200000
MBANK F2F 11/09/2027	0.00 XS2680046021
WAREHOUSES DE PAUWNPV	0.00 BE0974349814
BANK OF AMERICA F2F 7/2/2030	0.00 US06051GHQ55
STMICROELECTRONICS NV	0.00 NL0000226223
SAMSUNG C AND T CORPORATION	0.00 KR7028260008
DEUTSCHE BANK F2V 26/2/2029	0.00 XS3008530134
ARDINE MATHESON HOLDINGS LTD	0.00 US4711154025
GAMING AND LEISURE P COM	0.00 US36467J1088
CARREFOUR SA	0.00 FR0000120172
SWISSCOM AG	0.00 CH0008742519
VERIZON COMMS. 4.125% 16/03/2027	0.00 US92343VDY74
NOMURA RESEARCH INSTITUTE LTD	0.00 JP3762800005
DAIMLER TRUCK FIN 5.125% 25/09/2027	0.00 US233853AY62
NETHERLANDS GOV. B 0.25% 15/07/2029	0.00 NL0013332430
NYKREDIT REALKREDIT F2V 29/12/2032032 EUR100000 1	0.00 DK0030507694
OWENS CORNING INC	0.00 US6907421019
CHINA YANGTZE POWER CO LTD	0.00 CNE000001G87
SLOVENSKA SPORITELNA F2F 4/10/2028	0.00 AT0000A377W8
HOLOGIC INC	0.00 US4364401012
SHAFTESBURY CAPITAL PLC	0.00 GB00B62G9D36
Outstanding Settlement Receipts - KWD	0.00
THE JM SMUCKER COMPANY	0.00 US8326964058
ADVANCE RES INV REIT	0.00 JP3047160001
EMERA INC	0.00 CA2908761018
STRAUMANN HLDG	0.00 CH1175448666
SUZANO AUSTRIA 6.00% 15/01/2029	0.00 US86964WAF95
GFL ENVIRONMENTAL INC	0.00 CA36168Q1046
US. TSY. NOTE/BON 4.375% 31/07/2026	0.00 US91282CLB53

SYMRISE AG	0.00 DE000SYM9999
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.00 XS1418635337
NORTHERN STAR RESOURCES LTD	0.00 AU000000NST8
PAYCOM SOFTWARE INC	0.00 US70432V1026
Income Due - BRL	0.00
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.00 US91282CDY49
CARMAX INC	0.00 US1431301027
JACK HENRY & ASSOCIATES INC	0.00 US4262811015
UK. GILT 1.75% 7/9/2037	0.00
ALFA LAVAL AB	0.00 SE0000695876
KUBOTA CORPORATION	0.00 JP3266400005
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.00 XS1960678255
SMITH & NEPHEW PLC	0.00 GB0009223206
CONAGRA BRANDS INC	0.00 US2058871029
KONAMI GROUP CORP	0.00 JP3300200007
SUNNY OPTICAL TECHNOLOGY GROUP	0.00 KYG8586D1097
UNITE GROUP PLC	0.00 GB0006928617
ILLUMINA INC	0.00 US4523271090
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.00 US9128286T26
WUXI BIOLOGICS CAYMAN INC	0.00 KYG970081173
ROGERS COMMUNICATIONS INC-B	0.00 CA7751092007
MELROSE INDUSTRIES PLC	0.00 GB00BNGDN821
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00 SE0017832488
BPCE SA FRN 23/10/2029	0.00 AU3FN0092797
SUNCORP GROUP LTD	0.00 AU000000SUN6
SPAIN GOV. BD. 1.85% 30/07/2035	0.00 ES0000012E69
INSURANCE AUSTRALIA GROUP LIMITED	0.00 AU000000IAG3
BOOKING HLDGS. 3.50% 1/3/2029	0.00 XS2776511060
DKK BNP PARIBAS A/C	0.00
APTIV PLC NEW ORD USD0.01	0.00 JE008TDN8H13
JULIUS BAER GROUP LTD	0.00 CH0102484968
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.00 JP1201111968
TOKYO GAS CO LTD	0.00 JP3573000001
COMMERZBANK F2V 05/12/203000 956	0.00 DE000CZ45V25
BANK OF IRELAND GR EUR1	0.00 IE00BD1RP616
ALEXANDRIA REAL ESTATE EQUITIES	0.00 US0152711091
SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS	0.00 XS2156510021
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
ARC RESOURCES COM NPV	0.00 CA00208D4084
CARGILL 2.125% 10/11/2031	0.00 US141781BS20
SUMITOMO ELECTRIC	0.00 JP3407400005
AMERICAN HOMES 4 RENT	0.00 US02665T3068
SEKISUI HOUSE	0.00 JP3420600003
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.00 CA46071W2058
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.00 NZGOVDT530C2
MIRVAC GRP.	0.00 AU000000MGR9
GRAB HOLDINGS LTD	0.00 KYG4124C1096
AVERY DENNISON CO US	0.00 US0536111091
ROYALTY PHARMA PLC	0.00 GB00BMVP7Y09
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.00 US83368TBQ04
STANLEY BLACK & DECKER INC	0.00 US8545021011
PANDORA	0.00 DK0060252690
EPIROC AB	0.00 SE0015658109
PAN PACIFIC INTL H NPV	0.00 JP3639650005
EQT AB	0.00 SE0012853455
ENEL FIN. INTL. 4.25% 15/6/2025	0.00 USN30707AN87
FRESENIUS MEDICAL CARE AG & CO	0.00 DE0005785802

ORIX JREIT INC	0.00 JP3040880001
REVVITY INC	0.00 US7140461093
ALIGN TECHNOLOGY INC	0.00 US0162551016
UK. GILT 4.25% 31/07/2034	0.00 GB00BQC82C90
REGENCY CENTERS CORPORATION	0.00 US7588491032
AMERICA MOVIL ADR REP 20 SR B ORD	0.00 US02390A1016
PLENTI AUTO ABS 2025-1 1 A FRN 12/08/2033A	0.00 AU3FN0093977
RENTOKIL INITIAL PLC	0.00 GB00B082RF11
CARLYLE GROUP INC	0.00 US14316J1088
COVESTRO AG NPV	0.00 DE000A40KY26
FUJIKURA LIMITED	0.00 JP3811000003
US TREASURY N/B 4.25% 30/JUN/2029	0.00 US91282CKX82
ERIE INDEMNITY CO	0.00 US29530P1021
BIG YELLOW GROUP PLC	0.00 GB0002869419
GEA GROUP AG	0.00 DE0006602006
SOLVENTUM ORD SHS	0.00 US83444M1018
ZF FINANCE GMBH 3.75% 21/09/20280000 2	0.00 XS2231331260
BRITISH LAND CO GBP	0.00 GB0001367019
NORWAY GOV. BD. 2.00% 26/04/2028	0.00 NO0010821598
TURKCELL ILETISIM HIZMET AS	0.00 TRATCELL91M1
ANNALY CAPITAL MGT COM	0.00 US0357108390
EQUITY LIFESTYLE PROPERTIES INC	0.00 US29472R1086
HELIOS TOWERS PLC	0.00 GB00BJVQC708
TELIA COMPANY AB	0.00 SE0000667925
MARFRIG GLOBAL FOODS SA	0.00 BRMRFGACNORO
DEMETER INVESTMENTS F2F 8/15/2050	0.00 XS1261170515
T&D HOLDINGS INC NPV	0.00 JP3539220008
BAXTER INTL. 1.915% 1/2/2027USD1000	0.00 US071813CL19
OSAKA GAS CO LTD JPY	0.00 JP3180400008
GENMAB AS	0.00 DK0010272202
AKZO NOBEL NV	0.00 NL0013267909
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.00 US961214DF70
OVINTIV INC	0.00 US69047Q1022
GREAT WEST LIFECO	0.00 CA39138C1068
CNH INDL. CAP. 5.50% 12/01/2029	0.00 US12592BAR50
JAMES HARDIE INDUSTRIES PLC	0.00 AU000000JHX1
ROCHE HOLDING AG	0.00 CH0012032113
GS. GRP. F2F 22/04/2032	0.00 US38141GYB49
EVOLUTION AB	0.00 SE0012673267
CROWN HOLDINGS INC	0.00 US2283681060
ZF FINANCE GMBH 2.25% 03/05/2028000 5	0.00 XS2399851901
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
HANG SENG BANK	0.00 HK0011000095
BANK OF IRELAND GRP. F2V 06/12/2032	0.00 XS2528657567
ORIGIN ENERGY LIMITED	0.00 AU000000ORG5
GEMTEK TECHNOLOGY CO LTD	0.00 TW0004906003
METRO FINANCE 2024-1 TRUST 1 A FRN 17/09/2030	0.00 AU3FN0090536
PARKWAY LIFE REAL ESTATE INVESTMENT TRUST	0.00 SG1V52937132
GREAT WALL MOTOR COMPANY H	0.00 CNE100000338
KUEHNE & NAGEL INTERNATIONAL AG	0.00 CH0025238863
COCHLEAR LIMITED	0.00 AU000000COH5
NEUROCRINE BIOSCIENCES INC	0.00 US64125C1099
COOPERATIEVE RABOB 5.25% 14/09/2027	0.00 XS0827563452
SAINSBURY (J) PLC	0.00 GB00B019KW72
CHRISTCHURCH CITY HOLDINGS LIMITED 190625 PNOTE	0.00
CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.00 US13607HVE97
SEALED AIR 1.573% 15/10/2026D2000	0.00 US81211KAZ30

JUNIPER NETWORK INC	0.00 US48203R1041
Outstanding Settlement Receipts - MXN	0.00
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.00 AU3FN0079703
OSK MITSUI OSK LINES LTD	0.00 JP3362700001
AMCOR PLC COM USD	0.00 JE00BJ1F3079
INDONESIA TSY. BD. 7.50% 15/06/2035	0.00 IDG000013509
CARLSBERG AS - B	0.00 DK0010181759
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
JERONIMO MARTINS SGPS SA	0.00 PTJMT0AE0001
REDZED TRUST SERIES 2024-3 3 A1L FRN 09/03/20560000 A-1-	0.00 AU3FN0092532
L	
AU OPTRONICS CORP	0.00 TW0002409000
ORKLA ASA	0.00 NO0003733800
BNP PARIBAS F2V 24/5/2031	0.00 FR0014003N10
HEINEKEN HOLDING NV	0.00 NL0000008977
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.00 US05584KAH14
RENAULT SA	0.00 FR0000131906
STANTEC INC	0.00 CA85472N1096
SHIONOGI & CO LTD	0.00 JP3347200002
TORAY INDS INC	0.00 JP3621000003
INCYTE CORP	0.00 US45337C1027
HSBC HLDGS. F2F 11/8/2028	0.00 US404280DG12
US. TSY. NOTE/BON 4.125% 31/07/20312031	0.00 US91282CLD10
MEXICAN BONOS 7.75% 23/11/2034	0.00 MX0MGO0000U2
ESSENTIAL UTILS	0.00 US29670G1022
EPAM SYSTEMS INC	0.00 US29414B1044
ALTAGAS INCOME LTD	0.00 CA0213611001
TSAKOS ENERGY NAVIGATION LTD	0.00 BMG9108L1735
KIRIN HOLDINGS CO LTD	0.00 JP3258000003
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-	0.00 US91282CLJ89
2031	
EPIROC AB SER B NPV POST SPLIT	0.00 SE0015658117
NYKREDIT REALKRED 3.625% 24/07/2030	0.00 DK0030523030
TOYOTA TSUSHO CORP	0.00 JP3635000007
TAISEI CORP	0.00 JP3443600006
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.00 US24422EXB00
UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-	0.00 US91282CKW00
2031	
LY CORPORATION	0.00 JP3933800009
MATSUKIYOCOCOKARA AND CO	0.00 JP3869010003
MEXICAN BONOS 8.50% 18/11/2038	0.00 MX0MGO0000J5
PUMA SERIES 2024-1 1 A FRN 23/09/2055	0.00 AU3FN0085999
PAN AMERICAN SILVER CORP	0.00 CA6979001089
LLOYDS BANKING GRP. VAR 31/08/2033	0.00 AU3CB0302115
SINOTRUK HONGKONG LIMITED	0.00 HK3808041546
HONG KONG CHINA GA	0.00 HK0003000038
ATHORA HOLDING LT 6.625% 16/6/2028	0.00 XS2628821790
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.00 JP1103471H66
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.00 FR001400OHF4
VAT GROUP AG	0.00 CH0311864901
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.00 XS2264978623
ASSURANT INC	0.00 US04621X1081
AGEAS NPV POST SPLIT	0.00 BE0974264930
NORDSON CORP	0.00 US6556631025
SWISS PRIME SITE AG	0.00 CH0008038389
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.00 DE000BU22031
FISERV 5.15% 15/03/2027	0.00 US337738BJ60
KINGSOFT CORP	0.00 KYG5264Y1089
MEXICAN BONOS 7.50% 3/6/2027MXN M BONOS	0.00 MX0MGO0000D8
UNITED STATES TRE 3.625% 30/09/2031/2031 USD Q-2031	0.00 US91282CLM19

SKYWORKS SOLUTIONS INC	0.00 US83088M1027
US. TSY. NOTE/BON 4.375% 30/11/2028	0.00 US91282CJN20
ENEL FIN. INTL. 4.25% 15/6/20256/2025	0.00 US29278GAV05
KAJEMA CORP	0.00 JP3210200006
MODERNA INC	0.00 US60770K1079
OBAYASHI CORPORATION	0.00 JP3190000004
CARABAO GROUP PCL NVDR	0.00 TH6066010R13
BARCLAYS FRN 25/02/2029	0.00 US06738ECX13
WALGREENS BOOTS AL COM	0.00 US9314271084
INTERTEK GROUP INC	0.00 GB0031638363
ELEMENT FINANCIAL CORP	0.00 CA2861812014
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.00 US35805BAC28
NATL. GRID NORTH 4.151% 12/9/2027	0.00 XS2680745119
KALBE FARMA	0.00 ID1000125107
CAPCOM CO LTD	0.00 JP3218900003
SYSMEX CORP	0.00 JP3351100007
VOLVO TSY. 2.625% 20/2/2026	0.00 XS2534276717
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
RAIFFEISEN BANK INTL F2F 31/05/20302030 EUR100000 REGS	0.00 XS2826609971
WISTRON CORP	0.00 TW0003231007
SOUTHERN CALIFORNIA 5.25% 15/03/2030	0.00 US842400JJ35
BUREAU VERITAS SA	0.00 FR0006174348
CENTRICA PLC	0.00 GB00B033F229
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.00 US91282CGQ87
COREBRIDGE FINANCIAL ORD	0.00 US21871X1090
EASTMAN CHEMICAL COM	0.00 US2774321002
TELSTRA CORPORATION LIMITED	0.00 AU00000000TL52
CITIBANK NA 5.803% 29/9/2028	0.00 US17325FBB31
VESTA REAL ESTATE CORPORATION SAB DE CV	0.00 US92540K1097
NEWMONT CORPORATION	0.00 AU00000297962
SINGAPORE EXCHANGE LTD	0.00 SG1J26887955
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.00 CNE100000593
FUNDING CIRCLE HOLDINGS ORD	0.00 GB00BG0TPX62
INTERCONTINENTAL H 3.75% 14/8/2025	0.00 XS1275957121
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.00 JP1400141M51
COOPERATIEVE RABOBANK F2V 22/8/20288 4.655% 22/08/2028	0.00 US749775DR04
MOWI ASA	0.00 NO0003054108
RAKUTEN GROUP INC	0.00 JP3967200001
US. TSY. NOTE/BON 3.875% 31/12/2027	0.00 US91282CGC91
ENACT HLDGS INC COM	0.00 US29249E1091
NAFCO CO LTD	0.00 JP3651160008
HOST HOTELS & RESORTS INC	0.00 US44107P1049
MBANK SA F2F 27/09/2030	0.00 XS2907137736
NITORI CO LTD	0.00 JP3756100008
KEYERA CORP COM	0.00 CA4932711001
COLOMBIAN TES 7.25% 18/10/2034	0.00 COL17CT03615
EMPIRE CO LIMITED	0.00 CA2918434077
QPH FIN. PTY 2.30% 29/7/2027	0.00 AU3CB0273365
DANSKE BANK FRN 10/04/2027	0.00 XS2798276270
WH GROUP LTD	0.00 KYG960071028
VOLVO TSY. 3.125% 08/09/2026	0.00 XS2760218185
VIATRIS INC	0.00 US92556V1061
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.00

THE CAMPBELL S COMPANY	0.00 US1344291091
NATL. AUSTRALIA BANK F2F 03/08/2032	0.00 AU3CB0291284
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.00 NZIIBDT005C5
AGI FIN. PTY FRN 10/7/2030	0.00 AU3FN0079372
FIRST QUANTUM MINERALS LTD	0.00 CA3359341052
NEWCASTLE GREATER MU FRN 14/02/2029	0.00 AU3FN0085023
ALBERMARLE CORP	0.00 US0126531013
BANCO SANTANDER FRN 23/01/2029	0.00 AU3FN0084307
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00 AU000000S320
CREDIT AGRICOLE FRN 01/06/2028	0.00 AU3FN0078515
LINDT & SPRUENGLI AG-PC	0.00 CH0010570767
SCENTRE GRP. TST. 1 FRN 10/09/2054	0.00 AU3FN0091567
WISE CL A ORD SHS	0.00 GB00BL9YR756
DANSKE BANK F2V 13/4/2027	0.00 XS2586741543
UBS AG/AUSTRALIA FRN 24/11/2026	0.00 AU3FN0083150
ASSOCIATED BRITISH FOODS PLC	0.00 GB0006731235
TREND MICRO INCORPORATED	0.00 JP3637300009
TRITON BOND TRUST 2024-1 IN 2 A2 FRN 17/05/2056	0.00 AU3FN0089215
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.00 AU3FN0055687
NBN 4.75% 28/09/2026	0.00 AU3CB0292597
MAGNA INTERNATIONAL INC	0.00 CA5592224011
A P MOLLER MAERSK AS	0.00 DK0010244425
DBS BANK FRN 16/08/2027	0.00 AU3FN0080313
COOPERATIEVE RABOBAN FRN 22/05/2026	0.00 AU3FN0078150
NEWCASTLE GREATER MU FRN 21/01/2030	0.00 AU3FN0094827
CANADIAN IMPERIAL BA FRN 21/04/2026	0.00 AU3FN0077574
SNAP INC	0.00 US83304A1060
UTD. O/SEAS. BANK SY FRN 16/03/202626	0.00 AU3FN0076170
ASAHI KASEI CORPORATION	0.00 JP3111200006
INS. AUSTRALIA GRP. FRN 15/06/2045	0.00 AU3FN0047544
BARCLAYS PLC FRN 20/05/2027	0.00 AU3FN0060448
BERRY GBL. 5.50% 15/04/2028	0.00 US08576PAL58
ETSA UTILITIES FI 4.612% 27/03/2028	0.00 AU3CB0320075
JOHN DEERE FINL. 4.90% 28/07/2025	0.00 AU3CB0291078
NSW ELECTRICITY NETW FRN 11/03/2055	0.00 AU3FN0096392
TRITON TST. 2025-1 IN RESPE 1 A2 FRN 12/03/2057UD500000	0.00 AU3FN0095543
A2	
AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000	0.00 AU3CB0233856
VICTORIA POWER NETWO FRN 21/04/2026	0.00 AU3FN0059994
METROPOLITAN LIFE GB FRN 01/12/2025	0.00 AU3FN0057451
PACCAR FINL. PTY 4.05% 02/06/2025	0.00 AU3CB0289932
CELESTICA INC COM NPV	0.00 CA15101Q2071
DBNGP FIN. PTY 4.225% 28/05/2025	0.00 AU3CB0253417
NBN 4.20% 14/04/20274/2027	0.00 AU3CB0288397
UNIVERSITY OF SYDN 3.75% 28/8/2025	0.00 AU3CB0232288
NSW PORTS FINANCE 5.042% 19/09/2031	0.00 AU3CB0313591
WOOLWORTHS GRP. 1.85% 20/5/2025	0.00 AU3CB0272219
VICINITY CENTRES T 2.60% 27/06/2025	0.00 AU3CB0264505
INCITEC PIVOT 4.30% 18/03/2026	0.00 AU3CB0261576
AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000	0.00 AU300ENL0021
SKANSKA AB	0.00 SE0000113250
AMERICAN FINANCIAL GROUP INC	0.00 US0259321042
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.00 AU3FN0082194
NEWS CORP	0.00 US65249B1098
DEXUS FIN. PTY 4.25% 11/05/2027	0.00 AU3CB0244168
ADMIRAL GROUP PLC	0.00 GB00B02J6398
ORIGIN ENERGY FIN. 5.35% 26/09/2031	0.00 AU3CB0313625
TEVA PHARM. FIN. N 6.75%01/03/2028	0.00 US88167AAK79
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.00 DK0030506886
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.00 AU3CB0242139
SMITHS GROUP PLC	0.00 GB00B1WY2338
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000	0.00 US912810TX63
BONDS02/2054	
US. TSY. NOTE/BOND 4.25% 15/11/20344 USD F-2034	0.00 US91282CLW90
BRISBANE AIRPORT P 3.10% 30/6/2026	0.00 AU3CB0272847

UNITED AIRLINES HOLDINGS INC	0.00 US9100471096
AMERICAN TOWER 5.25% 15/7/2028	0.00 US03027XCC20
PPG INDS. 1.20% 15/03/2026	0.00 US693506BU04
SHINHAN BANK 5.00% 30/08/2028	0.00 AU3CB0256113
ARENA REIT	0.00 AU000000ARF6
KOMMUNALBANKEN 3.40% 24/07/2028	0.00 AU3CB0250132
INTERNATIONAL BANK 3.30% 14/08/2028	0.00 AU3CB0250652
OBIC CO LTD	0.00 JP3173400007
BANQUE FEDERATIVE 1.875% 18/06/202918/06/2029	0.00 FR0013425162
EUR100000 487	
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
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.00 US9128282A70
NESTLE HLDGS. 5.25% 13/3/2026	0.00 USU64106CD47
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00 AU3CB0239754
QBE INSURANCE GROUP F2V 17/06/2046	0.00 XS1423722823
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00 AU3CB0268548
DELTA AIR LINES INC	0.00 US2473617023
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000 BONDS05/2054	0.00 US912810UA42
ALSTOM SA	0.00 FR0010220475
Income Due - DKK	0.00
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.00 US91282CHT18
MS. F2F 28/4/2032	0.00 US6174468X01
ENDESA SA	0.00 ES0130670112
MS. F2F 18/04/2030	0.00 US61747YFQ35
INNOVENT BIOLOGICS INC	0.00 KYG4818G1010
BARCLAYS 4.836% 09/05/2028	0.00 US06738EAW57
JARDINE MATHESON HOLDINGS LIMITED	0.00 BMG507361001
AEGON F2F 11/04/2048	0.00 US007924AJ23
DAVITA INC	0.00 US23918K1088
NEW ZEALAND GOV. B 4.25% 15/05/2034	0.00 NZGOVDT534C4
BANK OF NOVA SCOTIA/ F2F 14/2/20314/02/2031	0.00 US06418GAQ01
HORMEL FOODS CORPORATION	0.00 US4404521001
BOLIDEN ORD SHS	0.00 SE0020050417
AGI FINANCE PTY L 2.119% 24/06/2027	0.00 AU3CB0281145
BLACK PEARL GROUP NPV	0.00 NZBPGEO004S2
SMURFIT WESTROCK P ORD USD0.001 DI	0.00 IE00028FXN24
ZAR BNP PARIBAS A/C	0.00
FRASERS CENTREPOINT TRUST	0.00 SG1T60930966
ROKU INC	0.00 US77543R1023
MAKITA CORPORATION	0.00 JP3862400003
GALAXY ENTERTAINMENT GROUP LIMITED	0.00 HK0027032686
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00 AU3CB0275253
ZALANDO SE NPV	0.00 DE000ZAL1111
SINO BIOPHARMACEUTICAL	0.00 KYG8167W1380
MONDAY COM LTD	0.00 IL0011762130
BE SEMICONDUCTOR EURO	0.00 NL0012866412
MONDI PLC ORD EURO.22	0.00 GB00BMWC6P49
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.00 US91282CHK09
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00 US853254CG39
NORSK HYDRO ASA	0.00 NO0005052605
SKANDINAVISKA ENSK 3.70% 9/6/2025	0.00 USW8454EAR90
RED ELECTRICA DE ES	0.00 ES0173093024
HEATHROW FNDG. 4.15% 11/10/2028	0.00 XS1891780691
AT&T INC 2.9% 04/DEC/2026	0.00 XS1879223565
KNORR BREMSE AG	0.00 DE000KBX1006
ELIA GROUP NPV SR 03042025	0.00 BE0970187903
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00 AU000000SHL7

ELECTRANET PTY L 2.4737% 15/12/2028	0.00 AU3CB0283034
CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029	0.00 XS2022084367
EUR1000	
SVENSKA CELLULOSA AB - B SHARES	0.00 SE0000112724
ADDTECH AB SER B NPV	0.00 SE0014781795
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00 US65339KBW99
DEUTSCHE BANK AG/NEW F2F 14/7/2026	0.00 US25160PAJ66
EXOR NV	0.00 NL0012059018
DWPF FIN. PTY 1.90% 04/08/2028	0.00 AU3CB0282010
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.00 AU3FN0081790
AEGON ORD SHS	0.00 BMG0112X1056
US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.00 US91282CKQ32
TOPPAN HOLDINGS INC	0.00 JP3629000005
DAYFORCE INC	0.00 US15677J1088
SHISEIDO COMPANY LIMITED	0.00 JP3351600006
SF HOLDING CO CNY H	0.00 CNE100006NF4
4.50% 15/04/2027	0.00 NZGOVDT427C1
IVANHOE MINES LTD COM NPV CL A	0.00 CA46579R1047
LUNDIN MINING CORP	0.00 CA5503721063
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.00 DE0001135432
ORACLE 4.50% 6/5/2028	0.00 US68389XCM56
IMCD NV	0.00 NL0010801007
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00 AU3FN0080883
COMCAST 5.35% 15/11/2027	0.00 US20030NEA54
CHINA MENGNIU DAIRY CO	0.00 KYG210961051
SECURITAS AB	0.00 SE0000163594
GALDERMA GROUP N ORD SHS	0.00 CH1335392721
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.00 DE0001102580
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.00 US9128283F58
INTERNATIONAL GAMES SYSTEM CO LTD	0.00 TW0003293007
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00 CH0466642201
NSW ELECTRICITY N 2.543% 23/9/2030	0.00 AU3CB0274645
COLOMBIAN TES 7.50% 26/08/2026	0.00 COL17CT02625
NEXTERA ENERGY CAP 4.85% 04/02/2028	0.00 US65339KDG22
INTERPUBLIC GROUP COS INC USD	0.00 US4606901001
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.00 MX0MGO0001E4
TRELLEBORG AB-B SHS	0.00 SE0000114837
HCA 5.25% 15/04/2025	0.00 US404119BQ19
DAIFUKU CO LTD NPV	0.00 JP3497400006
FORTUM OYJ	0.00 FI0009007132
TKO GROUP HLDGS COM USD0.01 CL A	0.00 US87256C1018
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.00 MX0MGO0000H9
US TREASURY N/B 4.0% 15/NOV/2042	0.00 US912810TM09
BANCA POPOL EMILIA ROMAGNA	0.00 IT0000066123
BUNDESOBLIGATION 2.10% 12/04/2029.01 .189	0.00 DE000BU25026
HENKEL AG & CO KGAA	0.00 DE0006048408
LOGICOR FINC. SAR 4.625% 25/07/2028	0.00 XS2753547673
AIB GRP. F2V 30/5/2031000 5	0.00 XS2230399441
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.00 US91282CBS98
BANCO SANTANDER 5.439% 15/07/2031	0.00 US05964HBG92
NEMETSCHEK AG	0.00 DE0006452907
KLEPIERRE	0.00 FR0000121964
DSV FIN. 3.125% 06/11/2028	0.00 XS2932831923
US TREASURY N/B 3.37% 15/MAY/2033	0.00 US91282CHC82
UNI CHARM CORPORATION	0.00 JP3951600000
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.00 US91282CLF67
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
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.00 NZGOVDT433C9

FUT 06 JUN 25 EURX EUR-BOBL	0.00
SALUTE SERIES 2024-1 1 A FRN 15/06/2056	0.00 AU3FN0086344
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS	0.00 US912810TL26
11/52	
EXACT SCIENCES CORP	0.00 US30063P1057
BPCE 5.25% 22/10/2030	0.00 FR001400WKF1
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.00 AU0000274706
KIKKOMAN CORPORATION JPY	0.00 JP3240400006
DSV FINANCE BV 2.875% 06/11/2026	0.00 XS2932831766
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.00 US91282CCH25
SKF AB	0.00 SE0000108227
CREDIT AGRICOLE F2F 09/01/2029	0.00 US22536PAP62
SSE	0.00 GB0007908733
UNIQA INSURANCE GROUP AG	0.00 AT0000821103
US TREASURY N/B 2.87% 15/MAY/2032	0.00 US91282CEP23
INTESA SANPAOLO 7.00% 21/11/2025	0.00 US46115HBU05
DEUTSCHE BANK F2F 13/02/2031	0.00 DE000A4DE9Y3
JFE HOLDINGS INC	0.00 JP3386030005
BNP PARIBAS FRN 24/02/2028	0.00 FR0014008M24
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.00 US912810QB70
SAMSUNG SDI CO LTD	0.00 KR7006400006
UNITED KINGDOM GIL 1.25% 31/7/2051	0.00 GB00BLH38158
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00 SG1M77906915
CHINA CONSTRUCUTION ENGINEERING CORP LTD	0.00 CNE100000F46
TENARIS SA	0.00 LU2598331598
CONTINENTAL AG	0.00 DE0005439004
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000	0.00 XS2434710799
40	
STANDARD CHARTERED F2V 16/11/2028	0.00 USG84228FL77
INDUTRADE AB	0.00 SE0001515552
COOPERATIEVE RABOBAN F2V 24/09/2026	0.00 US74977SDJ87
BRF BRASIL FOODS SA	0.00 BRBRFSACNOR8
GILDAN ACTIVEWEAR INC	0.00 CA3759161035
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.00 US91282CJZ59
SGH LIMITED ORDINARY FULLY PAID	0.00 AU0000364754
DCC PLC	0.00 IE0002424939
US. TSY. NOTE/BON 0.625% 15/8/2030	0.00 US91282CAE12
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-	0.00 US91282CHZ77
2030	
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.00 NZGOVDT528C6
US TREASURY N/B 4.0% 31/OCT/2029	0.00 US91282CFT36
WIHLBORGS FAST. AB NPV	0.00 SE0018012635
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.00 US91282CBL46
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-	0.00 US91282CDJ71
2031	
TOROMONT INDUSTRIES LTD	0.00 CA8911021050
APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055	0.00 AU3FN0086559
GJENSIDIGE FORSIKR NOK	0.00 NO0010582521
ISUZU MOTORS	0.00 JP3137200006
ZENSHO HOLDINGS CO LTD	0.00 JP3429300001
PRESS KOGYO CO	0.00 JP3833600004
TALANX AG	0.00 DE000TLX1005
SEKISUI CHEMICAL CO Y50	0.00 JP3419400001
ENEL FIN. INTL. 1.875% 12/7/2028	0.00 USN30706VD93
GALP ENERGIA SGPS SA-B SHRS	0.00 PTGALOAM0009
SBI HOLDINGS INC NPV	0.00 JP3436120004
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.00 US91282CDL28
EDENRED	0.00 FR0010908533
MEXICAN BONOS 7.75% 29/05/2031	0.00 MX0MGO0000P2
WPP PLC	0.00 JE00B8KF9B49
CHINA FEIHE LTD	0.00 KYG2121Q1055
WOLTERS KLUWER NV 0.25% 30/MAR/2028	0.00 XS2324836878
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-	0.00 US91282CAV37
2030	

US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.00 US91282CCS89
WYNN RESORTS LTD	0.00 US9831341071
TRYG AS	0.00 DK0060636678
UK. GILT 0.875% 22/10/2029	0.00 GB00BJMHB534
FORTUNE BRANDS HOME AND SECURITY	0.00 US34964C1062
AUSTRALIAN GOVERN 4.25% 21/04/2026	0.00 AU000XCLWAI8
CANADIAN GOV. BD. 2.25% 01/06/2025	0.00 CA135087D507
CAIXABANK F2F 23/2/2033	0.00 XS2558978883
BANCO DE SABADELL F2V 16/08/203300000 5 REGS	0.00 XS2588884481
JPM. CHASE F2F 4/2/2032	0.00 US46647PBX33
EUROFINS SCIENTIFIC	0.00 FR0014000MR3
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.00 US912810RJ97
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.00 MYBMS1900047
CCL INDUSTRIES INC	0.00 CA1249003098
US TREASURY N/B 3.5% 15/FEB/2033	0.00 US91282CGM73
ASX LIMITED	0.00 AU0000000ASX7
CONCORDIA FINANCIAL GROUP LTD	0.00 JP3305990008
CITIC SECURITIES CO LTD	0.00 CNE000001DB6
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
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.00 AU3FN0085361
ING GROEP F2F 11/09/2027	0.00 US456837BF96
SWEDISH ORPHAN BIOVITRUM PUBL AB	0.00 SE0000872095
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.00 US912810TZ12
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.00 US91282CJJ18
SMITH A.O CORP	0.00 US8318652091
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.00 CA135087XG49
MEDIBANK PRIVATE LIMITED	0.00 AU0000000MPL3
ORION OYJ	0.00 FI0009014377
KEPPEL LTD	0.00 SG1U68934629
NIPPON PAINT HOLDINGS CO LTD	0.00 JP3749400002
AMERCO COM	0.00 US0235865062
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.00 US91282CLC37
A P MOLLER-MAERSK B	0.00 DK0010244508
EVONIK INDUSTRIES AG	0.00 DE000EVNK013
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.00 US912810PT97
LOTTERY CORPORATION LIMITED	0.00 AU0000219529
NOK BNP PARIBAS A/C	0.00
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.00 US912810SZ21
MITSUBISHI UFJ FINL. F2V 17/4/2035.426% 17/04/2035	0.00 US606822DF83
US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026	0.00 US91282CLH24
AZRIELI GROUP	0.00 IL0011194789
KREDITANSTALT FUER 2.75% 01/10/2027	0.00 DE000A383B10
AMERICAN TOWER 5.80% 15/11/2028	0.00 US03027XCE85
TRATON FINANCE LU 3.375% 14/01/2028	0.00 DE000A3L69X8
RATIONAL AG	0.00 DE0007010803
FOX CORP COM	0.00 US35137L2043
EUROBANK SA F2F 24/09/2030	0.00 XS2904504979
DAITO TRUST CONSTRUCTION COMPANY LTD	0.00 JP3486800000
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00 AU3FN0083648
SAPUTO INC	0.00 CA8029121057
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032	0.00 AU3FN0083036
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00 AU3FN0082608
BEIJER REF AB SER`B`NPV	0.00 SE0015949748
ATACADAO SA	0.00 BRCRFBACNOR2
REXEL SA	0.00 FR0010451203
INDONESIA TSY. BD 8.375% 15/09/2026	0.00 IDG000009507

ICL GROUP LTD	0.00 IL0002810146
US. TSY. NOTE/BOND 0.25% 31/5/2025	0.00 US912828ZT04
US. TSY. NOTE/BON 1.625% 15/08/2029	0.00 US912828YB05
TELEPERFORMANCE	0.00 FR0000051807
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.00 US912828ZS21
BANCO DO BRASIL ORD SHS	0.00 BRBBASACNOR3
CREDIT SUISSE GRP. F2F 1/3/2029	0.00 CH1214797172
JYSKE BANK A/S F2F 26/10/2028	0.00 XS2615271629
CHUBU ELECTRIC POWER CO INC	0.00 JP3526600006
MAYVILLE ENGINEERING CO INC	0.00 US5786051079
KINGFISHER PLC GBP0.1571	0.00 GB0033195214
SK HYNIX 5.50% 16/01/2027	0.00 USY8085FBT67
SOLVAY FIN. AMERIC 5.65% 4/6/2029	0.00 US834423AE54
BALOISE HOLDING-REG	0.00 CH0012410517
M&G F2V 20/10/2048	0.00 XS1888930150
SWEDBANK 6.136% 12/09/2026	0.00 XS2678312112
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.00 BE0000304130
BLUESCOPE STEEL LIMITED	0.00 AU000000BSL0
NISSAN MOTOR CO	0.00 JP3672400003
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.00 US91282CBQ33
EXPORT FIN. & INS 4.625% 26/10/2027	0.00 XS2534663245
NATWEST GRP. F2V 02/03/2027	0.00 US639057AJ71
REA GROUP LTD	0.00 AU000000REA9
SODEXO	0.00 FR0000121220
INDUSTRIVARDEN AB SER C NPV	0.00 SE0000107203
UNITED STATES TREA 4.25% 30/11/20262026 USD1000 BL-2026	0.00 US91282CLY56
FUTU HOLDINGS LTD	0.00 US36118L1061
ELISA CORPORATION OYJ-A S	0.00 FI0009007884
BARCLAYS 5.20% 12/05/2026	0.00 US06738EAP07
BBVA BANCOMER SA/T 5.25% 10/09/20292029	0.00 USP1S81BAC21
LA MONDIALE SAM F2V 26/1/2047EGS	0.00 XS1556395710
US. TSY. NOTE/BON 2.625% 15/02/2029	0.00 US9128286B18
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00 XS1580239207
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS M3 INC NPV	0.00
TOHO CO LTD JPY	0.00 JP3435750009
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.00 JP3598600009
US. TSY. NOTE/BON 4.625% 15/02/2035/2035 USD100 B-2035	0.00 US655844CU03
	0.00 US91282CMM00
GPE BRUXELLES LAM NPV	0.00 BE0003797140
SOUTHWEST AIRLINES CO USD	0.00 US8447411088
FRANKLIN RESOURCES INC	0.00 US3546131018
MS. F2F 21/4/2034	0.00 US61747YFE05
BANK OF AMERICA F2F 20/12/2028	0.00 US06051GHD43
RICOH CO	0.00 JP3973400009
US. TSY. NOTE/BON 3.125% 15/11/2028	0.00 US9128285M81
SK HYNIX 1.50% 19/1/2026	0.00 USY8085FBA76
US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR-2025	0.00 US91282CFE66
LA MONDIALE SAM F2V 18/1/2048GS	0.00 XS1751476679
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00 US233853AV24
US TREASURY N/B 1.25% 30/04/2028	0.00 US91282CBZ32
Income Due - THB	0.00
JAPAN GOV. FIVE YE 0.10% 20/09/2025	0.00 JP1051451LA6
INTL. BANK FOR REC 1.25% 10/12/2030	0.00 NZIBDDT017C5
UK. GILT 4.50% 7/9/2034	0.00 GB00B52WS153
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029	0.00 US91282CKD29
MGM RESORTS INTERNATIONAL	0.00 US5529531015
DAI NIPPON PRINTING CO LTD	0.00 JP3493800001
US TREASURY N/B 4.12% 30/NOV/2029	0.00 US91282CMA61
US. TSY. NOTE/BON 1.375% 31/10/2028	0.00 US91282CDF59

ZEALAND PHARMA A S	0.00 DK0060257814
US. TSY. NOTE/BOND 4.00% 15/11/2027	0.00 US91282CLX73
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.00 US91282CCY57
SHANGHAI PHARMACEUTICALS HOLDING CO LTD	0.00 CNE1000012B3
METSO CORPORATION	0.00 FI0009014575
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.00 US91282CCV19
US. TSY. NOTE/BOND 4.25% 21/12/20252025 USD1000 BM-2025	0.00 US91282CJS17
BRITISH STERLING POUND	0.00
CVC CAPITAL PARTNERS PLC	0.00 JE00BRX98089
HAPVIDA PARTICIPAC	0.00 BRHAPVACNOR4
ASIAN DEV. BANK 2.80% 15/01/203200 1712-00-1	0.00 XS2974146156
SARTORIUS AG VORZUG	0.00 DE0007165631
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00 XS2027400063
UNITED STATES TREA 2.00% 15/8/2025	0.00 US912828K742
IDEMITSU KOSAN CO LTD	0.00 JP3142500002
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
MARRIOTT INTL. MD 5.50% 15/04/2037	0.00 US571903BU68
UNICREDIT 2.569% 22/9/2026	0.00 US904678AU32
US. TSY. NOTE/BON 1.625% 15/2/2026	0.00 US912828P469
SINGAPORE GOV. BD 2.375% 01/06/2025	0.00 SG31A0000001
SINGAPORE GOV. BD 2.125% 01/06/2026	0.00 SG31A8000003
SPIRAX SARCO ENG ORD	0.00 GB00BWFGQN14
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.00 JP1201031877
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.00 US912828V988
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00 JP3897700005
TREASURY WINE ESTATES LIMITED	0.00 AU000000TWE9
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.00 US91282CBW01
NIPPON SANSO HOLDINGS CORP	0.00 JP3711600001
LAND SECURITIES GROUP PLC	0.00 GB00BYW0PQ60
TELUS CORP NON-CANANDIAN	0.00 CA87971M9969
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.00 US9128282R06
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.00 US91282CCF68
BANK OF AMERICA F2F 15/09/2034/09/2034 USD1000 N	0.00 US06051GLU12
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.00 US912828Z948
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.00 US91282CDK45
BENTLEY SYSTEMS INC	0.00 US08265T2087
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026	0.00 US91282CDQ15
US. TSY. NOTE/BOND 4.25% 31/12/20262026 USD100 BM-2026	0.00 US91282CME83
SARTORIUS STEDIM B EURO.1666	0.00 FR0013154002
HIKARI TSUSHIN INC	0.00 JP3783420007
YASKAWA ELECTRIC CORP	0.00 JP3932000007
N/WIDE. B/SOC. F2V 13/01/2033	0.00 XS2974139292
ENTAIN PLC	0.00 IM00B5VQMV65
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.00 US91282CCW91
BROWN FORMAN CORP	0.00 US1156372096
TIS INC	0.00 JP3104890003
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.00 US912828Z781
RANDSTAD NV	0.00 NL0000379121
BARRATT REDROW PLC	0.00 GB0000811801
NIBE INDUSTRIER AB SER B NPV	0.00 SE0015988019
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-2025	0.00 US91282CBC47
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000CAR3

SINGAPORE GOV. BD. 2.25% 01/08/2036	0.00 SG31A9000002
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.00 US91282CDW82
US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029	0.00 US91282CKP58
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.00 US91282CCE93
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE	0.00
AISIN SEIKI CO LTD	0.00 JP3102000001
BP CAP. MKTS. BP CAP. MKTS. F2V PERP	0.00 XS2940455897
DENTSU GROUP INC	0.00 JP3551520004
US. TSY. NOTE/BON 4.375% 31/12/20292029 USD100 AH-2029	0.00 US91282CMD01
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.00 AU000XCLWAS7
US. TSY. NOTE/BOND 2.25% 15/11/2025	0.00 US912828M565
GS. GRP. F2F 25/4/2035	0.00 US38141GA955
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.00 US91282CDP32
MINEBEA MITSUMI INC	0.00 JP3906000009
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.00 US91282CKR15
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.00 US912828ZN34
DIGICO INFRASTRUCTURE REIT	0.00 AU0000367088
BROADCOM INC 4.35% 15/02/2030	0.00 US11135FCB58
PERM. TSB GRP. HLDGS F2F 30/6/2029	0.00 XS2641927574
LOGITECH INTERNATIONAL-REG	0.00 CH0025751329
BIOMERIEUX NPV	0.00 FR0013280286
WEST FRASER TIMBER CO	0.00 CA9528451052
ORACLE CORPORATION JAPAN	0.00 JP3689500001
UNITED STATES TRE 3.875% 15/10/2027/2027 USD1000 AT-2027	0.00 US91282CLQ23
KAWASAKI KISEN KAI NPV	0.00 JP3223800008
SUNTORY BEVERAGE AND FOOD LTD	0.00 JP3336560002
Outstanding Settlement Receipts - GBP	0.00
UNITED STATES TRE 3.375% 15/09/2027/2027 USD1000 AS-2027	0.00 US91282CLL36
SHIMADZU CORP	0.00 JP3357200009
HENDERSON LAND DEVELOPMENT CO	0.00 HK0012000102
Outstanding Settlement Receipts - EUR	0.00
SEK BNP PARIBAS A/C	0.00
INFRASTRUTTURE WIR NPV	0.00 IT0005090300
SUMITOMO METAL MINING CO LTD	0.00 JP3402600005
US TREASURY N/B 2.75% 30/APR/2027	0.00 US91282CEN74
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028	0.00 US91282CBP59
WESTPAC	0.00
US. TSY. NOTE/BOND 4.50% 15/11/20544 USD1000 BONDS 11/54	0.00 US912810UE63
GS. GRP. F2F 23/04/2029	0.00 US38141GWV21
US. TSY. NOTE/BON 1.625% 15/5/2026	0.00 US912828R366
NOVA LTD	0.00 IL0010845571
NEXON CO LTD	0.00 JP3758190007
US. TSY. NOTE/BON 0.375% 30/9/2027	0.00 US91282CAL54
YAKULT HONSHA	0.00 JP3931600005
SWATCH GROUP	0.00 CH0012255151
BARRY CALLEBAUT AG - REG	0.00 CH0009002962
JAPAN GOVERNMENT 0.005% 20/06/2026	0.00 JP1051481M76
RAIFFEISEN BANK INTL 7.37% 20/DEC/2032	0.00 XS2534786590
SYENSQO SA NPV	0.00 BE0974464977
DR ING HC F PORSCHE AG	0.00 DE000PAG9113
DANSKE BANK 1.50% 2/9/2030	0.00 XS2225893630
SIBANYE STILLWATER LTD	0.00 ZAE000259701

HOSHIZAKI CORP	0.00 JP3845770001
BIO RAD LABORATORIES INC CLASS A	0.00 US0905722072
UNION PACIFIC 5.10% 20/02/2035	0.00 US907818GG79
US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND 08/54	0.00 US912810UC08
BNP PARIBAS F2V 31/03/2032EGS	0.00 FR0014009HA0
CHUBB INA HLDGS. 5.00% 15/03/2034	0.00 US171239AK24
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.00 US91282CJR34
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.00 FR001400HI98
INDUSTRIVARDEN AB	0.00 SE0000190126
US TREASURY N/B 3.62% 31/AUG/2029	0.00 US91282CLK52
QANTAS AIRWAYS LIMITED	0.00 AU000000QAN2
RECORDATI SPA - NEW	0.00 IT0003828271
SPAIN GOV. BD. 4.70% 30/07/2041	0.00 ES0000012157
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.00 US91282CEB37
STORA ENSO OYJ-R SHS	0.00 FI0009005961
JAPAN GOVERNMENT 0.005% 20/03/2026	0.00 JP1051471M45
BROOKFIELD RENEWABLE CORP	0.00 CA11285B1085
NISSIN FOOD HOLDINGS CO LTD NPV	0.00 JP3675600005
ALPHA SERVICES AND HOLDINGS S.A	0.00 GRS015003007
INVESTOR AB SER A NPV	0.00 SE0015811955
MIZUHO FINANCIAL GROUP 1.55% 09/JUL/2027	0.00 US60687YBS72
GOLDMAN SACHS CCP USD BROKER ACCOUNT	0.00
CRODA INTL	0.00 GB00BJFFLV09
AGC INC	0.00 JP3112000009
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.00 JP1051531N75
BPCE F2F 18/01/2027VAR DTD 5.975 18/01/2027	0.00 US05583JAN28
BANK OF AMERICA F2F 23/07/2030	0.00 US06051GHV41
US TREASURY N/B 1.87% 28/FEB/2027	0.00 US91282CEC10
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.00 US91282CCJ80
US. TSY. NOTE/BON 1.125% 31/10/2026	0.00 US91282CDG33
WABTEC STP 15/09/2028	0.00 US960386AM29
KOREA HOUSING FIN 3.714% 11/04/2027	0.00 XS2545732484
CK INFRASTRUCTURE	0.00 BMG2178K1009
SANTANDER UK GROUP HLDGS 6.83% 21/NOV/2026	0.00 US80281LAS43
US. TSY. NOTE/BON 4.125% 31/10/20292029 USD1000 AF- 2029	0.00 US91282CLR06
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.00 JP1103561KA2
AMERICAN HONDA FIN 3.95% 3/19/2032	0.00 XS3032019476
CITIGROUP F2F 25/01/2033	0.00 US17327CAQ69
TOKYU CORP NPV	0.00 JP3574200006
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.00 US91282CES61
PFIZER INV. ENTS. 5.34% 19/05/2063	0.00 US716973AH54
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.00 US91282CJW29
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.00 JP1103661N43
OMRON CORP	0.00 JP3197800000
AA BD. 5.50% 31/07/2027	0.00 XS2106054443
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.00 FR0012993103
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.00 US91282CGH88
MARSH & MCLENNAN C 5.40% 15/03/2055	0.00 US571748CD26
SCREEN HOLDINGS CONPV	0.00 JP3494600004
COCA-COLA 5.20% 14/01/2055	0.00 US191216DZ03
BROADCOM 3.137% 15/11/2035	0.00 US11135FBP53
ENBRIDGE 5.625% 5/4/2034	0.00 US29250NCC74
DAVIDE CAMPARI MIL	0.00 NL0015435975
PORSCHE AUTOMOBIL HOLDING SE	0.00 DE000PAH0038
US TREASURY N/B 4.5% 15/NOV/2025	0.00 US91282CFW64
JDE PEETS BV	0.00 NL0014332678
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.00 JP1103611M11
UK. GILT 4.50% 7/6/2028	0.00 GB00BMF9LG83
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.00 US91282CCR07

UK. GILT 3.50% 22/01/2045	0.00 GB00BN65R313
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.00 JP1051461M13
US TREASURY N/B 4.5% 31/MAY/2029	0.00 US91282CKT70
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-2026	0.00 US91282CCZ23
CHARTER COMMS. OP 4.908% 23/07/2025	0.00 US161175AY09
JAPAN GOVERNMENT T 0.90% 20/09/2034	0.00 JP1103761QA5
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.00 MYBMX0700034
AIB GRP. F2F 17/11/2027REGS	0.00 XS2343340852
Income Due - SEK	0.00
Income Due - CAD	0.00
US. TSY. NOTE/BOND 4.25% 31/01/20302030 USD100 U-2030	0.00 US91282CMG32
MONOTARO CO LTD	0.00 JP3922950005
GLOBAL E ONLINE ORD	0.00 IL0011741688
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029	0.00 US91282CEE75
CAIXABANK F2F 13/09/2027	0.00 US12803RAB06
DEUTSCHE LUFTHANSA AG	0.00 DE0008232125
US. TSY. NOTE/BON 4.125% 31/10/2026	0.00 US91282CLS88
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.00 US91282CBH34
CISCO SYS. 4.95% 24/02/2032	0.00 US17275RBY71
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.00 JP1103651N11
JPM. CHASE F2F 22/04/2030	0.00 US46647PEG72
RLGH FINANCE BERMU 8.25% 17/07/2031	0.00 XS2845154124
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00 XS2389757944
HYUNDAI ROTEM CO	0.00 KR7064350002
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.00 US912828ZV59
EVERSOURCE ENERGY 5.50% 01/01/2034	0.00 US30040WAX65
MIZUHO FINANCIAL GRO F2V 13/05/2036	0.00 US60687YDJ55
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.00
UNITED STATES TREA 3.50% 30/09/2029	0.00 US91282CLN91
CVS HEALTH 5.05% 25/03/2048	0.00 US126650CZ11
PUBLIC SERV. ENT. 6.125% 15/10/203315/10/2033 USD1000	0.00 US744573AX43
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.00 JP1103541K42
GS. GRP. F2F 24/02/2028	0.00 US38141GZK39
Income Due - IDR	0.00
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.00
NATWEST MKTS. 6.625% 22/6/2026	0.00 XS2638487566
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.00 JP1051511N46
US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031	0.00 US91282CKU44
AFT PHARMACEUTICALS LTD	0.00 NZAFTE0001S4
INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096	0.00 IDG000020801
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.00 FR0011883966
SANDS CHINA LIMITED	0.00 KYG7800X1079
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.00 FR0013286192
EUROGRID 3.732% 18/10/2035	0.00 XS3007630810
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.00 US91282CCP41
US TREASURY N/B 2.62% 31/MAY/2027	0.00 US91282CET45
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000	0.00 US912810TV08
BONDS 11/53	
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026 USD	0.00 US37190AAA79
CANADIAN GOV. BD. 3.25% 1/9/2028	0.00 CA135087Q491
AEROPORTS DE PARIS (ADP)	0.00 FR0010340141
APA GROUP	0.00 AU0000000APA1
BOLLORE SE	0.00 FR0000039299
BANCO DEL BAIJO SA INSTITUCION DE BANCA MULTIPLE	0.00 MX41BB000000
EXELON 5.60% 15/03/2053	0.00 US30161NBL47
KINROSS GOLD CORP 4.5% 15/07/2027	0.00 US496902AQ09

FRENCH REPUBLIC GO 2.75% 25/10/2027	0.00 FR0011317783
TARGET 4.50% 15/09/2034	0.00 US87612EBS46
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.00 JP1051561P27
KIMCO REALTY OP LL 4.85% 01/03/2035	0.00 US49447BAB99
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.00 US91282CJK80
US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ-2027	0.00 US91282CKZ31
SINBON ELECTRONICS CO LTD	0.00 TW0003023008
ZOZO INC	0.00 JP3399310006
US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC-2026	0.00 US91282CKS97
PHOENIX GP HLDGS ORD	0.00 GB00BGXQNP29
US TREASURY N/B 4.62% 30/JUN/2026	0.00 US91282CKY65
IPSEN PROMESSES SA	0.00 FR0010259150
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.00 US912810SY55
BANCO BPM 4.625% 29/11/2027	0.00 IT0005572166
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-2026	0.00 US91282CKB62
BAYERISCHE MOTOREN WERKE-PFD	0.00 DE0005190037
VERBUND AG	0.00 AT0000746409
CADILLAC FAIRVIEW PRP TR 2.5% 15/OCT/2031	0.00 US68327LAD82
GFL ENVIRON. 6.75% 15/01/2031	0.00 US36168QAQ73
US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR-2027	0.00 US91282CLG41
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.00 JP1103521JA8
SPAIN GOV. BD. 2.90% 31/10/2046	0.00 ES00000128C6
SY HOLDINGS GROUP LTD	0.00 KYG8116R1074
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.00 JP1103601LA4
MEIJI HOLDINGS CO NPV	0.00 JP3918000005
UBS GRP. F2V 30/01/2027	0.00 US902613AC28
OTSUKA CORPORATION	0.00 JP3188200004
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.00 JP1103621M43
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.00 JP1103631M74
N/WIDE. B/SOC. F2F 07/12/2027	0.00 XS2562898143
UK. GILT 4.50% 07/12/2042	0.00 GB00B1VWPJ53
HCA 5.60% 01/04/2034	0.00 US404119CU12
DELIVERY HERO SE	0.00 DE000A2E4K43
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.00 FR001400L834
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.00 JP1051581P56
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP PARIBAS	0.00
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.00 NZGOVDT531C0
SOLVAY FIN. AMERIC 5.85% 04/06/2034	0.00 US834423AF20
ALD 4.375% 23/11/2026	0.00 FR001400M8T2
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.00 JP1103681NA2
TEMENOS AG	0.00 CH0012453913
GROUPE DES ASSURAN 3.75% 30/04/2029	0.00 FR001400PT38
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.00 BE0002939206
MTR CORP	0.00 HK0066009694
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.00 JP1103571L10
DEUTSCHE BANK AG 4.0% 24/JUN/2032	0.00 DE000DL19WN3
P3 GRP. SARL 4.00% 19/04/2032	0.00 XS2901491261
LG ELECTRONICS INC	0.00 KR7066570003
BRIXMOR OPERATING 4.05% 1/7/2030	0.00 US11120VAJ26
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.00 AU0000000VCX7
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.00 JP1103691P11
VOLKSWAGEN BANK GMBH FIXED 2.5% 31/07/2026	0.00 XS1944390597
JAPAN GOVERNMENT 0.005% 20/09/2026	0.00 JP1051491MA0
BP CAPITAL MARKETS 3.36% 12/09/2031	0.00 XS2902720171
UNITED STATES TRE 4.625% 15/06/2027	0.00 US91282CKV27
CHENIERE ENERGY PA 5.75% 15/8/2034	0.00 US16411QAS03
US. TSY. NOTE/BOND 4.50% 15/04/2027	0.00 US91282CKJ98
Income Due - CLP	0.00

JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.00 JP1051541NA0
US TREASURY N/B 4.12% 31/MAR/2029	0.00 US91282CKG59
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.00 US912810SX72
COLOMBIAN TES 9.25% 28/05/2042500000 B	0.00 COL17CT03813
US. TSY. NOTE/BON 4.625% 15/11/2044/2044 USD1000 BOND 11/44	0.00 US912810UF39
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.00 JP1103591L73
INVESTMENT AB LATOUR	0.00 SE0010100958
SUEZ SACA 5.00% 3/11/2032000 REGS	0.00 FR001400DQ92
WEA FINANCE LLC 2.87% 15/01/2027	0.00 US92928QAH11
ARKEMA	0.00 FR0010313833
YOKOGAWA ELECTRIC JPY	0.00 JP3955000009
IBERDROLA INTL. IBERDROLA INTL. F2V PERP	0.00 XS2295335413
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.00 US91282CBB63
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.00 US37045XDW39
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.00 JP1103721PA1
HCA 5.25% 01/03/2030	0.00 US404119CZ09
ANA HOLDINGS INC	0.00 JP3429800000
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.00 FR0013341682
JPM. CHASE F2F 23/10/2034	0.00 US46647PDY97
CITIGROUP F2F 13/02/2030	0.00 US172967PF20
BANK OF AMERICA F2F 21/07/2032	0.00 US06051GKA66
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.00 FR0014002WK3
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.00 US91282CBT71
US. TSY. NOTE/BON 2.875% 15/08/2028	0.00 US9128284V99
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.00 JP1103701P43
LG ENERGY SOLUTION LTD	0.00 KR7373220003
ITALY BUONI POLIEN 5.25% 01/11/2029	0.00 IT0001278511
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.00 FR0013313582
FMC 5.65% 18/05/2033	0.00 US302491AX31
FUTURES MARGIN-GBP	0.00
UK. GILT 1.25% 22/07/2027	0.00 GB00BDRHNP05
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.00 FR001400FYQ4
UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053	0.00 US91324PES74
US. TSY. NOTE/BON 2.875% 31/07/2025	0.00 US912828Y792
AEP TEXAS 5.40% 01/06/2033	0.00 US00108WAR16
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.00 FR001400NBC6
ELI24-BBX COMMON STOCK	0.00
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026	0.00 US91282CJV46
HSBC HOLDINGS PLC F2F 17/08/2029	0.00 US404280CV97
BLACKSTONE PROP. P 1.00% 20/10/2026	0.00 XS2398745922
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.00 FR0013516549
US TREASURY N/B 3.62% 15/FEB/2053	0.00 US912810TN81
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.00 FR0013131877
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.00 JP1103531K10
ITALY BUONI POLIEN 6.00% 01/05/2031	0.00 IT0001444378
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.00 JP1103551K72
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.00 US912828U246
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.00 US9128283W81
KREDITANSTALT FUER 3.50% 27/08/2027	0.00 US500769KG83
BARRY CALLEBAUT SE 4.25% 19/08/2031	0.00 BE6360449621
AAREAL BANK F2V 12/12/2034	0.00 DE000AAR0439
NOMURA HLDGS. 2.172% 14/07/20281000	0.00 US65535HAY53
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000 BONDS 05/52	0.00 US912810TG31
AFRICAN DEVELOPMEN 3.50% 18/09/2029	0.00 US00828EFD67
SWIRE PACIFIC	0.00 HK0019000162
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.00 FR0013407236
DIETEREN GROUP	0.00 BE0974259880
FAIRFAX FINANCIAL 6.00% 7/12/2033	0.00 US303901BN18
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.00 US912810QS06

AUSTRALIAN GOV. 3.00% 21/11/2033	0.00 AU0000217101
HSBC HLDGS. F2F 09/03/2034	0.00 US404280DV88
BARCLAYS F2V 14/11/2032	0.00 XS2552367687
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53	0.00 US912810TR95
KYOWA KIRIN CO LTD	0.00 JP3256000005
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.00 US9128286L99
US TREASURY N/B 3.25% 30/JUN/2029	0.00 US91282CEV90
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.00 JP1103511J74
SEMCORP INDUSTRIES LIMITED	0.00 SG1R50925390
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.00 US91282CAZ41
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.00 US912810ST60
NESTE OYJ	0.00 FI0009013296
US. TSY. NOTE/BON 2.875% 15/05/2028	0.00 US9128284N73
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.00 JP12009216C0
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.00 JP1103401F97
BNP PARIBAS F2F 19/11/20356.192% 19/11/2035	0.00 US09659T2D24
ING GROEP F2V 15/08/20340 REGS	0.00 XS2818300407
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.00 US912810TJ79
FUTURES MARGIN-CAD	0.00
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029	0.00 US91282CEM91
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.00 US912810TA60
US. TSY. NOTE/BON 3.125% 31/08/2029	0.00 US91282CFJ53
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.00 FR001400BKZ3
FRANCE GOV. BD. 1.00% 25/11/2025	0.00 FR0012938116
DEUTSCHE BAHN FIN 1.875% 24/05/2030	0.00 XS2484327999
SEIKO EPSON CORPORATION	0.00 JP3414750004
COMMERZBANK F2V 06/12/20320 REGS	0.00 DE000C245W81
VOLKSWAGEN FINL. S 6.50% 18/09/2027	0.00 XS2687917018
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.00 US912810TD00
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.00 FR0000187635
TEVA PHARMACEUTIC 4.375% 09/05/2030	0.00 XS2406607171
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.00 US912810TC27
TEVA PHARM. FIN. N 3.75% 09/05/2027	0.00 XS2406607098
JAPAN GOV. TEN YEA 1.10% 20/6/2034	0.00 JP1103751Q74
SINO LAND CO LTD HKG	0.00 HK0083000502
US. TSY. NOTE/BON 2.375% 15/11/2049	0.00 US912810SK51
NXP BV/NXP FDG/NXP 3.15% 01/05/2027	0.00 US62954HAX61
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.00 JP1103641MA8
LIBERTY MUTUAL GROUP 4.625% GTD SNR NTS 02/12/2030EUR100000	0.00 XS2561647368
CO OPERATIVE BANK HL F2V 19/09/2028	0.00 XS2884724837
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.00 IT0005433690
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.00 DE0001102564
FRENCH REPUBLIC GO 0.00% 25/02/2026	0.00 FR0013508470
ELECTROLUX 2.50% 18/05/2030REGS	0.00 XS2475919663
ABN AMRO BANK F2V 03/12/20355	0.00 US00084DBF69
INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100	0.00 IDG000023607
AUSTRALIA & NEW ZEAL F2V 03/02/2033/02/2033 EUR100000	0.00 XS2577127967
ING GROEP F2F 3/25/2036	0.00 US456837BS18
SALMAR ASA	0.00 NO0010310956
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.00 DE0001102416
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.00 US912810TB44
DOW CHEM. 6.90% 15/5/2053	0.00 US260543DH36
UK. GILT 4.75% 07/12/2030	0.00 GB00B24FF097
MARSH & MCLENNAN C 4.85% 15/11/2031	0.00 US571748CB69
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.00 AU000XCLWAU3

SELP FIN. SARL 3.75% 10/8/2027	0.00 XS2511906310
TOTALENERGIES SE TOTALENERGIES SE F2V PERP	0.00 XS2290960520
CARRIER GBL. 5.90% 15/3/2034	0.00 US14448CBC73
US. TSY. NOTE/BOND 0.25% 30/9/2025	0.00 US91282CAM38
ELIA GRP. SA/NV 3.875% 11/6/2031	0.00 BE6352705782
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.00 US912810SU34
UK. GILT 1.625% 22-OCT-28	0.00 GB00BFX0ZL78
SITC INTERNATIONAL	0.00 KYG8187G1055
BANCO SANTANDER SA F2F 02/04/2029	0.00 XS2908735504
LS CORP	0.00 KR7006260004
HYUNDAI CAP. AMER 4.875% 01/11/20272 4.875% 01/11/2027	0.00 US44891ADK07
SANTANDER UK 3.346% 25/03/20302030	0.00 XS3032020136
DEUTSCHE BAHN FIN 1.375% 03/03/2034034	0.00 XS2451376219
US. TSY. NOTE/BON 2.375% 15/05/2027	0.00 US912828X885
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.00 JP1103731Q12
HYUDAI GLOVIS CO LTD	0.00 KR7086280005
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.00 FR001400H7V7
COREBRIDGE GBL. FN 5.20% 24/06/2029	0.00 US00138CBA53
BPCE SA F2F 20/01/2034	0.00 FR001400WP90
JAPAN GOV. TEN YEA 0.80% 20/03/2034	0.00 JP1103741Q44
VICI PROPS. 4.95% 15/02/2030	0.00 US925650AC72
DIAMONDBACK ENERGY 5.75% 18/04/2054	0.00 US25278XBA63
HOLMEN AB SER B NPV	0.00 SE0011090018
KBC GRP. F2F 21/01/203200	0.00 BE0390179456
VAR ENERGI 3.875% 12/3/2031	0.00 XS3019303133
BUNDESOBLIGATION 0.0% 10/04/2026	0.00 DE0001141836
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.00 JP1103671N74
ITALY BUONI POLIEN 5.00% 01/08/2034	0.00 IT0003535157
UNICREDIT F2V 15/01/203200000	0.00 XS2101558307
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.00 JP1051631PB2
JAPAN POST INSURANCE CO LTD	0.00 JP3233250004
CANADIAN NATURAL R 5.40% 15/12/2034	0.00 US136385BC44
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.00 US912810EY02
MITSUBISHI HC CAPITAL INC	0.00 JP3499800005
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.00 FR001400AIN5
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.00 FR0014003513
Outstanding Settlement Receipts - JPY	0.00
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00 JP3400400002
SOUTHWEST AIRLINE 5.125% 15/06/2027D1000	0.00 US844741BK34
CGI INC COM NPV SUB VTG SHS CL A	0.00 CA12532H1047
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.00 JP1201861PA6
T-MOBILE USA 3.875% 15/04/2030	0.00 US87264ABF12
US. TSY. NOTE/BOND 4.50% 31/12/2031031 USD100 T-2031	0.00 US91282CMC28
INDONESIA TSY. BD. 7.00% 15/09/2030	0.00 IDG000013806
EUROBANK ERGASIAS SE F2F 30/04/2035	0.00 XS2987792269
UNITED STATES TREA 4.75% 15/11/20432043 USD1000 BONDS 11/43	0.00 US912810TW80
BLOCK INC. CDI 1 1 FOREIGN EXEMPT NYSE	0.00 AU0000380420
WP CAREY 5.375% 30/06/2034	0.00 US92936UAM18
COREBRIDGE GLOBAL 5.20% 12/01/20292024-1	0.00 US00138CAX65
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.00 US912810EW46
WHARF REAL ESTATE HKD	0.00 KYG9593A1040
US TREASURY N/B 3.25% 15/MAY/2042	0.00 US912810TH14
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.00 DE0001102390
NATIONAL GRID PLC 3.24% 30/MAR/2034	0.00 XS2486461523
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.00 US55903VBE20
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.00 FR0013154044
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.00 US91282CAY75
MPLX 5.50% 15/02/2049	0.00 US55336VAT70
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.00 US91282CHU80

US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031	0.00 US91282CKF76
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.00 US91282CKA89
US. TSY. NOTE/BON 4.125% 31/10/2031/2031 USD1000 R-2031	0.00 US91282CLU35
US. TSY. NOTE/BON 4.125% 30/11/2031/2031 USD1000 S-2031	0.00 US91282CLZ22
US. TSY. NOTE/BON 4.125% 15/6/2026/2026 USD1000 AP-2026	0.00 US91282CHH79
US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026	0.00 US91282CGL90
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.00 US91282CJX02
US TREASURY N/B 3.87% 15/JAN/2026	0.00 US91282CGE57
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.00 US91282CFY21
MS. F2F 10/12/2026	0.00 US6174468V45
KIMCO REALTY OP 1.90% 01/03/2028	0.00 US49446RAX70
FORD MOTOR CREDIT 4.95% 28/05/2027	0.00 US345397C270
EDP RENOVAVEIS SA	0.00 ES0127797019
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.00 JP1103441G98
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.00 US912810SN90
FRANCE GOV. BD. 4.75% 25/04/2035	0.00 FR0010070060
ANZ COLLATERAL	0.00
UK. GILT 1.50% 22/07/2026	0.00 GB00BYZW3G56
UK. GILT 3.75% 7/3/2027	0.00 GB00BPSNB460
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.00 US12513GBG38
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.00 FR0000571218
PACIFICORP 5.35% 1MTG BDS 01/12/2053 USD1000	0.00 US695114CZ98
US. TSY. NOTE/BON 1.125% 15/5/2040	0.00 US912810SR05
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.00 US912810SS87
CREDIT AGRICOLE F2V 10/01/203300 21 144A	0.00 US225313AK19
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.00 US912810QC53
SPAIN GOV. BD. 2.50% 31/05/2027	0.00 ES0000012M77
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.00 US9128286X38
US. TSY. NOTE/BOND 0.25% 31/10/20252025 USD1000 AF-2025	0.00 US91282CAT80
LLOYDS BANKING GROUP F2V 2/6/2033	0.00 XS2591847970
CITIGROUP F2F 29/01/2031	0.00 US172967ML25
WELLS FARGO F2F 30/10/2030	0.00 US95000U2G70
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026	0.00 US9128287B09
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.00 US91282CEF41
UK. GILT 1.50% 31/7/2053	0.00 GB00BM8Z2V59
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.00 US91282CAH43
US. TSY. NOTE/BON 1.375% 15/8/2050	0.00 US912810SP49
VOLKSWAGEN BANK 4.625% 3/5/2031	0.00 XS2617457127
TRUIST FINANCIAL CORPORATION TRANCHE # TR 9 5.9% 28/10/2026	0.00 US89788MAJ18
UNITED KINGDOM GI 4.125% 22/7/2029	0.00 GB00BQC82B83
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026	0.00 US912828YQ73
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.00 DE0001102622
US. TSY. NOTE/BON 1.625% 30/11/2026	0.00 US912828YU85
PETRONAS DAGANGAN BHD	0.00 MYL56810O001
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.00 JP1201681K44
US BANCORP F2F 01/02/202902 4.89% 01/02/2029	0.00 US91159HJK77
INTL. DISTRIBUTIO 7.375% 14/09/2030	0.00 XS2677642717
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.00 FR0013451507
CITIGROUP F2F 20/03/2030	0.00 US172967ME81
US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100 BONDS05/2044	0.00 US912810UB25

JAPAN GOV. TWENTY 2.30% 20/03/2026	0.00 JP1200861647
NATWEST MKTS. 5.00% 18/11/2029	0.00 XS2939364803
EQUIFAX INC 2.35% SNR NTS 15/09/2031 USD2000	0.00 US294429AT25
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-2029	0.00 US91282CFC01
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.00 FR0013250560
LOGICOR FINANCING 4.25% 18/07/2029	0.00 XS2860968085
ACCIONA SA	0.00 ES0125220311
FRANCE GOV. BD. 0.25% 25/11/2026	0.00 FR0013200813
ENI 5.95% 15/05/2054	0.00 US26874RAP38
REALTY INC. 5.00% 15/10/2029	0.00 XS2892950622
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.00 FR0010773192
US. TSY. NOTE/BON 1.125% 15/8/2040	0.00 US912810SQ22
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.00 US91282CHF14
KON. PHILIPS 3.75% 31/05/2032	0.00 XS2826712551
CREDICORP LIMITED	0.00 BMG2519Y1084
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.00 US912810QN19
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.00 US912828ZE35
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.00 US912810QX90
ASAHI GRP. HLDGS. 3.464% 16/04/2032	0.00 XS2799473801
JEFFERIES F2F 06/02/2028	0.00 XS2987635328
US. TSY. NOTE/BON 3.375% 15/11/2048	0.00 US912810SE91
PIKES PEAK CLO 6 6A ARR FRN 18/05/2034	0.00 US72132YAY14
UTD. UTILITIES WAT 3.50% 27/02/20332033	0.00 XS3011736108
CREDIT AGRICOLE SA F2F 26/01/2029	0.00 FR001400SVD1
AMERICAN TOWER 5.20% 15/02/2029	0.00 US03027XCG34
ATLANTIC CITY ELECTRIC CO 2.3% 1MTG BDS 15/03/2031USD2000	0.00 US048303CJ83
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.00 US91282CKN01
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.00 JP1103581L42
US. TSY. NOTE/BON 0.375% 31/7/2027	0.00 US91282CAD39
JAPAN GOV. THIRTY 2.20% 20/06/2054	0.00 JP1300831Q70
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.00 JP1103481H98
UK. GILT 4.125% 29/01/2027	0.00 GB00BL6C7720
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.00 US65364UAQ94
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.00 JP1103491HC4
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.00 US912810QL52
US. TSY. NOTE/BON 4.375% 31/01/2032/2032 USD100 G-2032	0.00 US91282CMK44
MITSUBISHI UFJ FINL. F2V 13/09/202813/09/2028 USD	0.00 US606822CN27
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.00 US912810TS78
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.00 US912810FT08
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.00 US912810SF66
BANK OF AMERICA F2F 25/10/2035	0.00 US06051GMD87
AT&T INC 3.65% 15/09/2059	0.00 US00206RLV23
NRG ENERGY INC 2% GTD SNR SEC NTS 02/12/25 USD2000144A	0.00 US629377CN02
CITIGROUP F2F 17/03/2033	0.00 US172967NN71
CAP. ONE FINL. F2F 30/01/2036	0.00
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.00 US91282CKC46
UK. GILT 3.50% 22/10/2025	0.00
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.00 BE0000338476
MOTABILITY OPERAT 3.875% 24/01/2034	0.00 XS2742660660
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.00 XS2225207468
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.00 US912810RD28
UK. GILT 0.25% 31/07/2031	0.00 GB00BMGR2809
WELLTOWER 3.10% 15/01/2030	0.00 US95040QAJ31
FUT JUN 25 LIF LONG GILT	0.00
WP CAREY 3.70% 19/11/2034	0.00 XS2941598786
US. TSY. NOTE/BON 4.375% 15/05/2041	0.00 US912810QQ40

POYA CO LTD	0.00 TW0005904007
ILS BNP PARIBAS A/C	0.00
ABBVIE 4.05% 21/11/2039	0.00 US00287YCA55
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.00 US912810SH23
ITALY BUONI POLIEN 3.35% 1/7/2029	0.00 IT0005584849
UK. GILT 0.50% 31/1/2029	0.00 GB00BLPK7227
SOCIETE GENERALE 5.25% 19/02/2027 5.25% 19/02/2027	0.00 US83368RBZ47
US. TSY. NOTE/BON 3.625% 15/08/2043	0.00 US912810RC45
TARGET 5.00% 15/4/2035	0.00 US87612EBT29
UK. GILT 0.125% 30/01/2026	0.00
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.00 US912810TU25
FRANCE GOVERNMENT 3.50% 25/4/2026	0.00 FR0010916924
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.00 JP1201801N46
TAMPA ELEC. 4.90% 01/03/2029	0.00 US875127BM30
WILLIAMS COS 5.15% 15/03/2034D1000	0.00 US88339WAC01
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.00 JP1201131990
LOTUS BAKERIES NV	0.00 BE0003604155
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.00 JP1201121975
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.00 FR0014007L00
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.00 US912810QE10
MAGNA INTERNATIONA 5.05% 14/03/2029	0.00 US559222BA12
NATWEST MARKETS P 5.022% 21/03/2030	0.00 US63906YAP34
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.00 US912810SJ88
SOUL PATTINSON (WH) LIMITED FPO	0.00 AU000000SOL3
VOLKSWAGEN INTL. FIN.049	0.00 XS2342732646
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.00 DE0001102341
GLP CAPITAL LP / F 4.00% 15/01/2031USD2000	0.00 US361841AQ25
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.00 JP1103451GC0
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.00 JP1201571G68
RAC BD. 4.87% 06/05/2026	0.00 XS1404981141
CRELAN F2F 23/01/20320	0.00 BE0002989706
US. TSY. NOTE/BON 3.125% 15/05/2048	0.00 US912810SC36
KINDER MORGAN INC 5.0% 01/02/2029	0.00 US494553AD27
BUNDESOBLIGATION 0.00% 10/10/2025	0.00
DANSKE BANK A/S 6.259% -FRN SNR MTN 22/09/2026	0.00 US23636ABE01
USD144A	
US. TSY. NOTE/BON 1.125% 28/2/2027	0.00 US912828ZB95
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.00 GB00BPJJKN53
US TREASURY N/B 2.37% 15/FEB/2042	0.00 US912810TF57
ORACLE CORP 5.375% 27/09/2054	0.00 US68389XCU72
VAR ENERGI ASA 5.0% 18/05/2027	0.00 US92212WAA80
CENTERPOINT ENERGY RES CORP 5.25% 01/03/2028	0.00 US15189YAG17
VAR ENERGI 5.50% 04/05/2029REGS	0.00 XS2599156192
CITIGROUP INC F2F 24/01/2036	0.00 US172967PU96
CANADIAN GOV. BD. 0.25% 1/3/2026	0.00 CA135087L518
BUNDESOBLIGATION 1.30% 15/10/2027.01 .186	0.00 DE0001141869
MS. F2F 16/01/2030000 I	0.00 US61747YFK64
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.00 DE000BU2Z007
TAKE-TWO INTERACTI 5.60% 12/06/2034	0.00 US874054AN97
US. TSY. NOTE/BON 4.375% 15/11/2039	0.00 US912810QD37
UK. GILT 4.25% 07/06/2032	0.00 GB0004893086
US. TSY. NOTE/BON 4.375% 15/05/2040	0.00 US912810QH41
HSBC HOLDINGS PLC F2F 14/9/2031	0.00 XS2685873908
US. TSY. NOTE/BON 3.875% 15/08/2040	0.00 US912810QK79
UK. GILT 0.375% 22/10/2030	0.00 GB00BL68HH02
AKER BP 6.00% 13/6/2033	0.00 US00973RAM51
TSY. OF VICTORIA 2.25% 20/11/2034	0.00 AU0000048274
GBL. PAYMENTS 4.875% 17/03/2031	0.00 XS2597994065
JPM. CHASE F2F 26/04/20284/2028	0.00 US46647PDA12
NBN 4.125% 15/3/2029	0.00 XS2590621103
UK. GILT 3.25% 31/1/2033	0.00 GB00BMV7TC88
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.00 US620076BU23
WILLIAMS COS INC/T 5.60% 15/03/2035	0.00 US969457CP37

STANDARD CHARTERED F2V 14/01/2027	0.00 US853254BZ29
SPAIN GOV. BD. 3.55% 31/10/2033	0.00 ES0000012L78
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.00 ES0000012H41
WEIR GROUP PLC (T 2.20% 13/05/2026	0.00 US94876QAA40
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS	0.00 US912810TQ13
02/43	
GEN. MOTORS FINL. 4.90% 06/10/2029	0.00 US37045XEZ50
LEASYS 4.625% 16/2/2027	0.00 XS2720896047
UNITED KINGDOM GI 0.875% 31/7/2033	0.00 GB00BM8Z2S21
UBS GRP. 2.746% 11/02/2033	0.00 US902613AK44
RCI BANQUE SA MTN 4.5% 06/04/2027	0.00 FR001400H2O3
SPAIN GOV. BD. 4.90% 30/7/2040	0.00 ES00000120N0
TEXAS INSTRUMENTS 5.15% 08/02/2054	0.00 US882508CJ13
BUNDESOBLIGATION 2.40% 19/10/2028.01 .188	0.00 DE000BU25018
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-	0.00 US91282CHB00
2026	
NORTHERN GAS NETW 6.125% 2/6/2033	0.00 XS2619757185
ANTHEM 3.60% 15/03/2051	0.00 US036752AS28
Income Due - CHF	0.00
ABBVIE 4.95% 15/3/2031	0.00 US00287YDT38
VOLKSWAGEN LEASING GMBH 3.875% GTD SNR NTS	0.00 XS2745725155
11/10/2028 EUR1000	
US TREASURY N/B 3.62% 31/MAY/2028	0.00 US91282CHE49
UK. GILT 0.125% 31/1/2028	0.00 GB00BMBL1G81
INTESA SANPAOLO 7.80% 28/11/2053	0.00 US46115HCF29
HOSHINO RESORTS REIT	0.00 JP3047610005
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.00 DE000BU27006
WELLS FARGO F2F 23/10/20340800 .000001% 31/10/2034	0.00 US95000U3H45
UK. GILT 1.00% 31/01/2032	0.00 GB00BM8Z2T38
UK. GILT 3.75% 29/01/2038	0.00 GB00BQC4R999
ROTHESAY LIFE 7.019% 12/10/2034	0.00 XS2805328601
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.00 US91282CHW47
CANADIAN GOV. 1.75% 01/12/2053	0.00 CA135087M680
CANTOR FITZGERALD LP 4.5% SNR NTS 14/04/2027 USD1000	0.00 US138616AK34
144A	
SPAIN GOV. BD. 0.80% 30/7/2029	0.00 ES0000012K53
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.00 FR001400CMX2
CONSTELLATION ENER 5.75% 15/03/2054	0.00 US210385AF78
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.00 US91282CHR51
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.00 JP1201701KA5
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-	0.00 US91282CFZ95
2027	
KERING 3.625% 05/09/2031	0.00 FR001400KHW7
AMERICAN MEDICAL S 3.50% 08/03/2032	0.00 XS2772266693
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.00 US9128285C00
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-	0.00 US91282CJM47
2030	
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.00 JP12009917C3
TENNET HOLDING BV TENNET HOLDING BV F2V PERP	0.00 XS2207430120
VIER GAS TRANSPOR 3.375% 11/11/2031	0.00 XS2929985385
TDF INFRA. SASU 4.125% 23/10/2031/10/2031	0.00 FR001400TG54
HUNTSMAN INTL. 4.50% 01/05/2029	0.00 US44701QBE17
NUTRIEN 5.40% 21/6/2034	0.00 US67077MBD92
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-	0.00 US91282CJQ50
2030	
DSV FIN. 3.25% 06/11/2030	0.00 XS2932834604
NATL. GRID NORTH 4.061% 03/09/2036	0.00 XS2894931588
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.00 US91282CGJ45
BANK OF AMERICA F2F 13/02/2031	0.00 US06051GHZ54
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.00 US91282CJG78
COX COMMS. 5.45% 01/09/2034	0.00 US224044CU97

SPAIN GOVERNMENT B 1.95% 30/07/2030	0.00 ES00000127A2
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.00 US912810QY73
HAMMERSON IRELAND 1.75% 3/6/2027	0.00 XS2344772426
EXPERIAN FINANCE PLC 2.75% GTD SNR NTS 08/03/30	0.00 US30217AAC71
USD1000 144A	
Outstanding Settlement Receipts - CLP	0.00
US. TSY. NOTE/BON 3.125% 15/08/2044	0.00 US912810RH32
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.00 JP1300371C98
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.00 US912810FM54
US. TSY. NOTE/BON 1.625% 30/09/2026	0.00 US912828YG91
ICG US CLO 2020-1 LTD 1A ARR FRN 20/01/2035	0.00 US449251AU17
REECE LIMITED	0.00 AU000000REH4
FRENCH REPUBLIC GO 6.00% 25/10/2025	0.00
US TREASURY N/B 3.37% 15/AUG/2042	0.00 US912810TK43
ITALY BUONI POLIEN 3.50% 01/03/2030	0.00 IT0005024234
BUNDESOBLIGATION 2.20% 13/4/2028	0.00 DE000BU25000
BANK OF AMERICA F2F 22/04/2032	0.00 US06051GJT76
CANADIAN GOV. BD. 4.00% 01/03/2029	0.00 CA135087Q988
LOGICOR FINC. SAR 1.625% 15/07/2027	0.00 XS2027364327
CITIGROUP F2F 11/6/2035	0.00 US172967PL97
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.00 NZGOVDT551C8
BANK MILLENNIUM SA F2F 25/09/2029	0.00 XS2905432584
MS. F2F 1/2/2029	0.00 US61747YFA82
ENERGY TRANSFER LP 6.05% SNR NTS 01/12/2026 USD1000	0.00 US29273VAR15
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.00 JP1201101944
MS. F2F 24/10/2035	0.00 XS2927570858
TAMPA ELECTRIC CO 2.4% 15/MAR/2031	0.00 US875127BH45
J M SMUCKER 6.20% 15/11/2033	0.00 US832696AX63
INDONESIA TSY. BD. 7.00% 15/5/2027	0.00 IDG000009804
COREBRIDGE FINL. 5.75% 15/1/2034	0.00 US21871XAS80
UK. GILT 0.375% 22/10/2026	0.00 GB00BNNGP668
US. TSY. NOTE/BON 3.375% 15/05/2044	0.00 US912810RG58
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.00 DE000BU2Z015
BROADCOM 5.05% 12/7/2029	0.00 US11135FBX87
NEW ZEALAND DOLLAR	0.00
US. TSY. NOTE/BON 3.125% 15/11/2041	0.00 US912810QT88
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.00 US912810SD19
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.00 DE0001102556
AUTOSTRAD PER L 4.625% 28/02/203602/2036 EUR100000	0.00 XS2775027472
11	
MEX BONOS DESARR FIX RT 7.5% 26/MAY/2033	0.00 MX0MGO0001D6
NEW ZEALAND GOV. B 5.00% 15/05/2054	0.00 NZGOVDT554C2
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00 IT0005419848
CANADIAN GOV. BD. 1.25% 01/06/2030	0.00 CA135087K379
US. TSY. NOTE/BOND 0.25% 30/6/2025	0.00 US912828ZW33
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.00 US912810RM27
SPAIN GOV. BD. 0.00% 31/01/2026	0.00 ES0000012G91
GEORGIA POWER CO 4.7% SNR NTS 15/05/2032	0.00 US373334KQ30
USD10002022A	
PUBLIC SERVICE ELECTRIC & GAS CO 1.9% SNR SEC	0.00 US74456QCH74
MTN15/08/2031 USD2000 N	
P3 GRP. SARL 1.625% 26/01/2029000 2	0.00 XS2436807940
FRANCE GOV. BD. 3.25% 25/05/2045	0.00 FR0011461037
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.00 US11135EAA29
SPAIN GOV. BD. 0.00% 31/01/2028	0.00 ES0000012I08
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.00 US912810SA79
CAP. ONE FINL. F2F 26/7/2035	0.00 US14040HDH57
BANCA TRANSILVANIA S F2F 30/09/2030	0.00 XS2908597433
ONEOK INC 4.35% GTD SNR NTS 15/03/2029 USD2000	0.00 US682680AW38
ITALY BUONI POLIEN 4.00% 01/02/2037	0.00 IT0003934657
INDONESIA TSY. BD. 7.50% 15/4/2040	0.00 IDG000014101
UK. GILT 4.75% 22/10/2043	0.00 GB00BPJJKP77
FRENCH REPUBLIC GO 3.00% 25/11/2034	0.00
ITALY BUONI POLIEN 5.00% 1/9/2040	0.00 IT0004532559

FORD MOTOR CREDIT 4.125% 17/08/2027	0.00 US345397A860
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.00 DE0001102424
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.00 MYBMO2000028
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.00 US912810RZ30
AIA GROUP LTD F2V 09/09/20330	0.00 XS2356311139
HEATHROW FUNDING LTD F2F 16/01/2036	0.00 XS2977947105
SPAIN GOV. BD. 1.40% 30/04/2028	0.00 ES0000012B39
GLP CAP. GLP FINC. 3.25% 15/01/2032	0.00 US361841AR08
NEW SOUTH WALES TS 4.25% 20/02/2036	0.00 AU3SG0002728
DANONE 2.947% 02/11/2026	0.00 US23636TAE01
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.00 US91324PFM95
COMPASS GRP. 3.25% 6/2/2031	0.00 XS2758114321
JAPAN GOV. TEN YEA 1.20% 20/12/2034	0.00
ORACLE 3.60% 1/4/2050	0.00 US68389XBX21
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EURO.01	0.00 DE0001102523
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.00 DE0001102606
SPAIN GOV. BD. 4.20% 31/01/2037	0.00 ES0000012932
AUTONATION 4.75% 01/06/2030	0.00 US05329WAQ50
BLACKSTONE PROP. 1.625% 4/20/2030	0.00 XS2398746144
US. TSY. NOTE/BON 3.125% 15/02/2042	0.00 US912810QU51
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.00 US771196BY74
TREASURY CORP OF V 2.00% 17/09/2035	0.00 AU3SG0002579
PHILLIPS EDISON GR 5.75% 15/07/2034	0.00 US71845JAB44
DEUTSCHE BANK AG/NEW F2F 16/11/2027	0.00 US251526CP29
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.00 US912810RP57
JPM. CHASE F2F 22/7/2030	0.00 US46647PEJ12
WELLS FARGO F2F 25/7/20340798 5.78% 25/07/2034	0.00 US95000U3F88
US. TSY. NOTE/BON 3.625% 15/02/2044	0.00 US912810RE01
UK LOGISTICS 2024-2 DAC 2X A FRN 17/2/2035	0.00 XS2945692197
SPAIN GOV. BD. 1.25% 31/10/2030	0.00 ES0000012G34
EXTRA SPACE STORAG 2.40% 15/10/2031	0.00 US30225VAQ05
SARTORIUS FINANCE 4.50% 14/9/2032	0.00 XS2676395317
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.00 JP1201051891
UK. GILT 4.00% 22/10/2031	0.00 GB00BPSNBF73
ENT. PRODS. OPERAT 4.20% 31-JAN-50	0.00 US29379VBW28
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.00 US912810RV26
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.00 US91282CHJ36
WELLS FARGO F2F 22/04/2028	0.00 US95000U3L56
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.00 JP1201081914
NATL. GAS TRANSMIS 4.25% 05/04/2030/30 EUR1000 81	0.00 XS2607040958
REGS	
BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033	0.00 IT0005518128
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.00 US91282CGS44
SINGAPORE GOV. BD 3.375% 01/09/2033	0.00 SG3261987691
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00 CA135087P998
SUN COMMUNITIES OP 4.20% 15/04/2032	0.00 US866677AH07
CREDIT AGRICOLE ASSU F2V 27/09/2048	0.00 FR0013203734
NATL. GRID GAS 1.125% 14/1/2033	0.00 XS2284250284
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK	0.00
NEXI SPA ORD	0.00 IT0005366767
P3 GRP. SARL 4.625% 13/02/2030	0.00 XS2764853425
WELLS FARGO F2F 2/3/20330787 3.35% 02/03/2033	0.00 US95000U2U64
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.00 US912810QW18
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.00 FR0013234333
ENTERGY LOUISIANA 3.05% 01/06/2031D	0.00 US29364WAX65
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.00 FR001400QOL3
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026	0.00 US912828Y958
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.00 CA135087L930
SPAIN GOV. BD. 1.40% 30/07/2028	0.00 ES0000012B88
UK. GILT 4.25% 07/03/2036	0.00 GB0032452392
US. TSY. NOTE/BON 2.875% 15/11/2046	0.00 US912810RU43

US BANCORP FRN 21/05/2032CC	0.00 XS2823993261
FISERV 5.45% 15/3/2034	0.00 US337738BL17
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.00 DE0001102499
UK. GILT 0.625% 31/7/2035	0.00 GB00BMGR2916
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00 JP1201401C92
BURLINGTON NORTHER 5.50% 15/03/2055	0.00 US12189LBL45
CF INDS. 4.50% 01/12/2026USD2000	0.00 US12527GAH65
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.00 DE0001102465
STEEL DYNAMICS 5.25% 15/05/2035	0.00 US858119BS89
JPM. CHASE F2F 1/6/2029	0.00 US46647PCJ30
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.00 FR0010371401
SPAIN GOV. BD. 6.00% 31/01/2029	0.00 ES0000011868
BPCE F2F 19/10/2034	0.00 USF11494BZ77
BANQUE FEDERATIVE 3.50% 15/05/20315/05/2031	0.00 FR001400QOT5
EUR100000 575	
US. TSY. NOTE/BON 2.875% 15/05/2043	0.00 US912810RB61
WELLTOWER 2.75% 15/1/2031	0.00 US95040QAL86
FIFTH THIRD BANCORP F2F 27/7/2029	0.00 US316773DK32
TELEDYNE TECHNOLOGIES INC 2.75% SNR NTS	0.00 US879360AE54
01/04/2031USD2000	
US. TSY. NOTE/BON 2.875% 15/8/2045	0.00 US912810RN00
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.00 AU0000075681
LANSFORSKRINGAR B 3.25% 22/01/2030000	0.00 XS2982126927
ITM ENTREPRISES S 4.125% 29/01/2030	0.00 FR001400WTD7
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00 US912810PX00
SOUTHERN GAS NETWO 3.50% 16/10/2030	0.00 XS2914661843
DELTA AIR LINES SK 4.75% 20/10/2028	0.00 US830867AB33
ITALY BUONI POLIEN 4.50% 1/3/2026	0.00 IT0004644735
WHITBREAD GRP. 5.50% 31/05/2032	0.00 XS2992313721
ANHEUSER-BUSCH INB 3.75% 22/03/2037	0.00 BE6350703169
FOUNDRY JV HOLDCO 6.20% 25/1/2037	0.00 US350930AJ29
GS. GRP. F2F 19/11/2045	0.00 US38141GB862
EXPERIAN FIN. 3.51% 15/12/2033	0.00 XS2982065018
CEZ 4.25% 11/6/2032	0.00 XS2838370414
ITALY BUONI POLIEN 3.85% 1/7/2034	0.00 IT0005584856
FIDELITY NATL. IN 0.625% 03/12/2025	0.00 XS2085608326
US. TSY. NOTE/BON 3.125% 15/2/2043	0.00 US912810QZ49
SUN COMMUNITIES OP 5.50% 15/01/20299	0.00 US866677AK36
LOUIS DREYFUS FIN. 3.50% 22/10/2031S 22/10/31	0.00 XS2923451194
EUR100000 REGS	
LEG IMMOBILIEN 0.375% 17/01/20260 6 REGS	0.00 DE000A3MQNN9
CHARTER COMMS. OP 5.375% 01/05/2047	0.00 US161175BL78
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.00 BE0000291972
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00 BE0000347568
SPAIN GOV. BD. 3.25% 30/4/2034	0.00 ES0000012M85
ENERGY TRANSFER 6.05% 01/09/2054	0.00 US29273VBB53
ENERGY TRANSFER 6.55% 1/12/2033	0.00 US29273VAU44
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00 IT0005519787
SPAIN GOV. BD. 1.30% 31/10/2026	0.00 ES00000128H5
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00 DE0001102481
BANCO SANTANDER SA F2V 27/1/2031	0.00 XS2984222989
ITALY BUONI POLIEN 4.75% 01/09/2028	0.00 IT0004889033
ANHEUSER-BUSCH COS 4.90% 01/02/2046	0.00 US03522AAJ97
UK. GILT 4.50% 7/3/2035	0.00 GB00BT7J0027
FISERV 5.15% 12/08/2034	0.00 US337738BN72
NETHERLANDS GOV. B 3.75% 15/01/2042	0.00 NL0009446418
AMPLIFON SPA	0.00 IT0004056880
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.00 DE0001102408
ENTERGY LOUISIANA 5.80% 15/03/2055	0.00 US29364WBQ06
MPLX 5.00% 01/03/2033	0.00 US55336VBV18
AT&T INC 3.50% 15/9/2053	0.00 US00206RKJ04
BUNDESOBLIGATION 0.00% 09/10/2026	0.00 DE0001141844
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.00 JP1201821NA5
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00 IT0005416570
SAUDI GOV. INTL. 3.375% 05/03/2032	0.00 XS3015244711

ITALY BUONI POLIEN 3.35% 01/03/2035	0.00 IT0005358806
ITALY BUONI POLIEN 5.00% 01/08/2039	0.00 IT0004286966
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.00 US912810RK60
JT GLOBAL EXPRESS LTD	0.00 KYG4990A1040
RIO TINTO FIN. USA 5.00% 14/03/2032	0.00 US76720AAT34
MORGAN STANLEY F2F 18/01/2035	0.00 US61747YFL48
UK. GILT 4.25% 07/09/2039	0.00 GB00B3KJDS62
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.00 DE0001102507
TEXAS EASTERN TRANSMISSION LP 3.5% SNR NTS 15/01/2028	0.00 US882384AD28
USD2000 144A	
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.00 JP1201451D66
ITALY BUONI POLIEN 4.20% 01/03/2034	0.00 IT0005560948
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00 IT0005422891
SPAIN GOV. BD. 3.50% 31/5/2029	0.00 ES0000012M51
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.00 US912810RX81
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.00 US912810RY64
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.00 JP1201471DC6
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00 JP1201731L76
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00 FR001400FTH3
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.00 JP1201881Q46
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.00 US299808AH86
HUNTINGTON BANCSHARE F2F 02/02/2035	0.00 US446150BD56
AUSTRALIA GOVERNME 2.75% 21/11/2027	0.00 AU000XCLWAQ1
MS. F2F 13/02/2032	0.00 US6174468U61
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.00 DE0001135481
CREDIT AGRICOLE F2F 09/01/20362% 09/01/2036	0.00 US22535WAN74
US. TSY. NOTE/BON 4.625% 15/02/2055/2055 USD100 BONDS	0.00
02/55	
CANADIAN GOV. BD. 2.00% 1/12/2051	0.00 CA135087H722
UK. GILT 3.75% 22/10/2053	0.00 GB00BPCJD997
SINGAPORE GOV. BD. 2.75% 01/03/2046	0.00 SG31A7000004
ORANGE 5.375% 13/01/2042	0.00 US35177PAX50
UNITED STATES TRE 3.875% 30/09/2029	0.00 US91282CFL00
RIO TINTO FIN. US 4.875% 14/03/2030	0.00 US76720AAS50
US. TSY. NOTE/BOND 2.75% 30/06/2025	0.00
UK. GILT 1.25% 22/10/2041	0.00 GB00BJQWYH73
ITALY BUONI POLIEN 6.50% 01/11/2027	0.00 IT0001174611
US. TSY. NOTE/BOND 3.00% 31/10/2025	0.00 US9128285J52
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.00 DE0001102432
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.00 DE0001135275
JOHNSON & JOHNSON 3.75% 03/03/2047	0.00 US478160CG79
ABBVIE 5.50% 15/3/2064	0.00 US00287YDX40
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.00 JP1103501J35
SPAIN GOV. BD. 5.75% 30/07/2032	0.00 ES0000012411
US. TSY. NOTE/BON 2.625% 31/01/2026	0.00 US9128286A35
IGM FINANCIAL INC	0.00 CA4495861060
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00 BE0000357666
UK. GILT 4.25% 07/12/2040	0.00 GB00B6460505
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.00 US55903VBD47
CARLSBERG BREWERIE 3.25% 28/2/2032	0.00 XS3002420498
PRINCIPAL FINANCIAL GROUP 3.1% GTD SNR NTS 15/11/2026	0.00 US74251VAM46
USD2000	
PUMA SE	0.00 DE0006969603
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.00
FAIRFAX FINANCIAL HLDGS LTD 3.375% SNR NTS 03/03/2031	0.00 US303901BJ06
USD1000	
SPAIN GOV. BD. 1.45% 31/10/2027	0.00 ES0000012A89
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00 DE0001135226
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.00 CA135087M276
BANK OF AMERICA CORP F2F 22/7/2027	0.00 US06051GJS93
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.00 JP1300711M79
STANDARD CHARTERED F2V 15/10/2030	0.00 US85325C2A93
AIR CANADA VAR VTG SHS NPV	0.00 CA0089118776
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00 FR0014009062

CVS HEALTH 4.78% 25/03/2038	0.00 US126650CY46
BRIXMOR OPER PARTNERSHIP LP 4.125% 15/06/2026	0.00 US11120VAC72
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00 CA135087R481
RTS. ELIA GRP. SA/NV	0.00 BE0970187903
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00 IT0005544082
SPAIN GOV. BD. 1.45% 30-APR-29	0.00 ES0000012E51
KRAFT HEINZ FOODS 5.40% 15/03/2035	0.00 US50077LBN55
CARLSBERG BREWERIE 3.50% 28/2/2035	0.00 XS3002420902
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.00 US912810RQ31
CDS_IX_CCP ITRAXX EUROPE SERIES 1%	0.00
20300620GOLDUS33ICEEUS2I666VDL6	
STRATTON MORTGAGE FUNDING 202 3 B FRN 25/06/2049	0.00 XS2819830592
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.00 JP1024571Q21
BPCE F2F 18/01/2030	0.00 US05571AAV70
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.00 JP1300301940
DOWDUPONT 4.725% 15/11/2028	0.00 US26078JAD28
FIRST HORIZON FRN 07/03/2031	0.00 US320517AE51
ITALY BUONI POLIEN 5.75% 01/02/2033	0.00 IT0003256820
CANADIAN GOV. BD. 4.50% 01/11/2025	0.00 CA135087Q806
ITALY BUONI POLIEN 3.80% 01/08/2028	0.00 IT0005548315
XCEL ENERGY 5.60% 15/04/2035	0.00 US98389BBE92
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.00 JP1201171A43
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.00 US912810RS96
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.00
ITALY BUONI POLIEN 3.45% 01/03/2048	0.00 IT0005273013
EURP. UNION 0.00% 04/07/2031	0.00 EU000A3KSXE1
UK. GILT 4.75% 07/12/2038	0.00 GB00B00NY175
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.00 DE0001102457
UK. GILT 4.375% 31/7/2054	0.00
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00 BE0000331406
MORTGAGE HOUSE RMBS OSMIUM SE 2 B FRN	0.00 AU3FN0090783
15/03/2056FRN 15/03/2056	
CHARTER COMMS. OPE 4.80% 01-03-50	0.00 US161175BT05
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00 DE0001102598
UK. GILT 3.25% 22/1/2044	0.00 GB00B84Z9V04
JD SPORTS FASHION ORD	0.00 GB00BM8Q5M07
SPAIN GOV. BD. 5.15% 31/10/2028	0.00 ES00000124C5
CCP INITIAL MARGIN	0.00
JDE PEET S 4.50% 23/1/2034REGS	0.00 XS2728560959
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.00 US06051GKD06
WESTERN GAS PARTNE 4.75% 15/08/2028	0.00 US958254AK08
SPAIN GOV. BD. 3.90% 30/07/2039	0.00 ES0000012L60
ALLIANZ F2F 7/9/2038	0.00 DE000A30VTT8
SINGAPORE GOV. BD. 2.75% 01/04/2042	0.00 SG3254976487
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.00 JP1300341B39
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.00 JP1300381D38
BP CAP. MKTS. 5.773% 25/5/2038	0.00 XS2629395612
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00 CA135087H235
ERAC USA FIN. 4.90% 1/5/203300 144A	0.00 US26884TAW27
UK. GILT 4.25% 7/12/2055	0.00 GB00B06YGN05
SPAIN GOV. BD. 3.45% 31/10/2034	0.00 ES0000012N35
NISOURCE 5.85% 1/4/2055	0.00 US65473PAU93
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00 DE000BU22031
HEWLETT PACKARD EN 5.00% 15/10/2034	0.00 US42824CBV00
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00 CA135087P329
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00 US912810PU60
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.00 JP1201301B94
TENNET HLDG. TENNET HLDG. F2V PERP	0.00 XS2783649176
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.00
ASR NEDERLAND F2V 7/12/2043	0.00 XS2554581830
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00 JP1201831P14
TOTALENERGIES CAP 5.425% 10/09/2064	0.00 US89157XAF87
UNUM GROUP 4% SNR NTS 15/06/2029 USD2000	0.00 US91529YAN67
ONEOK 4.45% 01/09/2049	0.00 US682680AZ68

INDO RUPIAH	0.00
NBN 3.75% 22/3/2034	0.00 XS2788379472
ITALY BUONI POLIEN 2.00% 1/2/2028	0.00 IT0005323032
CROWN CASTLE INTL. 3.25% 15/1/2051	0.00 US22822VAU52
SUN COMMUNITIES OP 2.70% 15/07/2031	0.00 US866677AE75
AUSTRALIA GOVERNME 0.50% 21/09/2026	0.00 AU0000106411
ITALY BUONI POLIEN 3.15% 15/11/2031	0.00 IT0005619546
FORD MOTOR CREDIT 4.445% 14/02/2030	0.00 XS2767246908
JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.00 JP1103411FC6
BANCO SANTANDER F2V 14/03/2030USD1000	0.00 US05964HBB06
CADENT FIN. 5.625% 11/01/2036	0.00 XS2743029923
SPAIN GOV. BD. 1.50% 30/04/2027	0.00 ES00000128P8
GALAXY PIPELINE AS 2.94% 30/09/2040	0.00 XS2300197030
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00 AU000XCLWAI8
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.00 JP1201761M45
NYKREDIT REALKREDIT F2V 24/04/2035	0.00 DK0030523113
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00 JP1300361C33
ENERGY TRANSFER 5.55% 15/2/2028	0.00 US29273VAP58
PENSKE TRUCK LEASI 5.55% 01/05/20281/05/2028 USD1000	0.00 US709599BT09
144A	
ELECTRICITE DE FRA 4.75% 17/06/2044	0.00 FR001400QR88
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00 FR0013404969
BELFIUS BANK 3.375% 20/02/2031	0.00 BE0390167337
THINK TANK RESIDENTIAL SERIES 2 B FRN 10/08/20568/2056	0.00 AU3FN0091237
VISA 4.30% 14/12/2045	0.00 US92826CAF95
ITALY BUONI POLIEN 2.95% 01/09/2038	0.00 IT0005321325
UK. GILT 2.00% 7/9/2025	0.00 GB00BTHH2R79
VERIZON COMMUNICA 3.875% 01/03/2052	0.00 US92343VGP31
TOTALENERGIES TOTALENERGIES F2V PERP	0.00 XS2937308737
GENERAL MOTORS FIN 5.45% 06/09/20349/2034 USD1000	0.00 US37045XFA90
TELEFONICA EMISIO 3.724% 23/01/2034	0.00 XS2984223102
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00 JP1201511EC7
PLAINS ALL AMERICAN PIPELINE LP 3.55% SNR NTS	0.00 US72650RBM34
15/12/2029 USD2000	
JOHNSON & JOHNSON 3.35% 26/02/2037	0.00 XS3005214799
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00 ES0000012L52
BUNDESOBLIGATION 0.0% 16/APR/2027	0.00 DE0001141851
UNITED KINGDOM GI 4.375% 7/3/2028	0.00 GB00BSQNR93
SPAIN GOV. BD. 5.15% 31/10/2044	0.00 ES00000124H4
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.00
UTD. UTILITIES WAT 3.75% 23/05/20344	0.00 XS2771661357
JBS USA LUX JBS US 3.00% 2/2/2029	0.00 US46590XAN66
ENGIE 4.25% 6/3/2044	0.00 FR001400OJE3
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00 JP1300751N79
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00 DE0001102440
SG HOLDINGS CO LTD	0.00 JP3162770006
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00 CA135087E679
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.00 AU3TB0000135
NORDSON 4.50% 15/12/2029	0.00 US655663AC62
ROMANIAN GOV. INTL 5.25% 30/05/2032	0.00 XS2829209720
NEXTERA ENERGY CAP 5.55% 15/3/2054	0.00 US65339KCV08
ANHEUSER-BUSCH INB 3.95% 22-03-2044	0.00 BE6350704175
HEALTHPEAK PROPERTIES INC 3% SNR NTS 15/01/2030	0.00 US42250PAA12
USD2000	
UK. GILT 3.75% 22/07/2052	0.00 GB00B6RNH572
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00 ES0000012I32
INTESA SANPAOLO 5.125% 29/08/2031	0.00 XS2673808726
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.00 JP1300281845
AMPRION 3.85% 27/08/2039	0.00 DE000A383QR0
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00 IT0005274805
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00
CONOCOPHILLIPS CO 5.00% 15/01/2035	0.00 US20826FBL94
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00 ES0000012J15

BARCLAYS FRN 25/02/2031	0.00 US06738ECY95
UK. GILT 4.00% 22/1/2060	0.00 GB00B54QLM75
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00 NL0012171458
TSY. OF VICTORIA 5.25% 15/09/2038	0.00 AU3SG0002934
WEA FIN. WESTFIELD 4.75% 17/09/2044	0.00 US92890HAD44
AKER BP ASA 5.60% 13/6/2028	0.00 US00973RAL78
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00 IT0005340929
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00 US912810QA97
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00 IT0005413171
YORKSHIRE WATER FINANCE 6.60% 17/APR/2031	0.00 XS0439817577
GENERAL MOTORS FIN 3.70% 14/07/2031	0.00 XS2975301438
Income Due - MYR	0.00
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00 IT0005521981
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.00 CA135087Q723
BANCO SANTANDER 5.294% 18/08/20277	0.00 US05964HAS40
US TREASURY N/B 3.87% 31/DEC/2029	0.00 US91282CGB19
US. TSY. NOTE/BOND 2.75% 31/8/2025	0.00 US9128284Z04
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00 JP1300331A99
AUSTRALIAN CAP. TE 5.25% 23/10/2036	0.00 AU3SG0003015
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.00 JP1300811Q17
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00 IT0005402117
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
SPAIN GOV. BD. 2.80% 31/5/2026	0.00 ES0000012L29
CANADIAN GOV. BD. 0.50% 1/09/2025	0.00 CA135087K940
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00 JP1300621K47
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.00 AU0000101792
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA	0.00
SPAIN GOV. BD. 2.15% 31/10/2025	0.00
JAPAN GOV. TWENTY 1.80% 20/06/2031	0.00 JP1201291B88
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00 ES0000012729
BIMBO BAKERIES US 5.375% 09/01/2036	0.00 US09031WAE30
UK. GILT 4.25% 07/12/2046	0.00 GB00B128DP45
AT&T INC 3.80% 01/12/2057	0.00 US00206RMN97
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00 JP1201691K75
NATIONAL GRID PLC 5.75% 16/APR/2032	0.00 XS0627336323
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00 AU3TB0000150
US. TSY. NOTE/BON 1.375% 31/8/2026	0.00 US912828YD60
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00 AU0000XCLWAX7
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00 US912828YX25
CENOVUS ENERGY INC 3.75% 15/02/20522/2052	0.00 US15135UAX72
UNUM GROUP 4.125% 15/06/2051	0.00 US91529YAR71
DEUTSCHE BANK AG/NEW F2F 07/01/2028	0.00 US25160PAH01
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00 NL0011819040
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00 FR0013257524
CONOCOPHILLIPS CO 5.65% 15/01/2065	0.00 US20826FBN50
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00 DE0001102549
WESTERN POWER DIS 3.949% 20/9/2032	0.00 XS2528341766
WESTERN POWER DIST 3.53% 20/9/2028	0.00 XS2528341501
JAPAN GOV. TWENTY 2.00% 20/12/2025	0.00 JP1200841615
W R BERKLEY 4.00% 12/05/2050	0.00 US084423AU64
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00 JP1201781MA3
LA TROBE FINANCIAL CAPITAL M 3 A2 FRN 13/11/2055UD500000 A2	0.00 AU3FN0089942
SPAIN GOV. BD. 0.80% 30/07/2027	0.00 ES0000012G26
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00 DE0001102531
SPAIN GOV. BD. 2.55% 31/10/2032	0.00 ES0000012K61
WESSEX WATER SERV 6.125% 19/9/2034	0.00 XS3025173710
UK. GILT 1.75% 22-JUL-57	0.00 GB00BD0XH204
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00 JP1201791N14
DIAMONDBACK ENERGY 6.25% 15/3/2033	0.00 US25278XAV10
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.00 AU0000013740
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00 JP1201771M76

DUKE ENERGY CORP NEW 3.1% 15/06/2028	0.00 XS2488626610
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.00 JP1300351B93
MARKEL GRP. 6.00% 16/5/2054	0.00 US570535AY06
AFG 2024-1 TRUST 1 A2 FRN 10/11/2055	0.00 AU3FN0088407
MTG. HOUSE RMBS PRIME SERIES 1 B FRN 15/10/2055AUD500000 B	0.00 AU3FN0087318
UK. GILT 4.00% 22/10/2063	0.00 GB00BMF9LF76
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00 JP1300781P48
SPAIN GOV. BD. 0.70% 30/04/2032	0.00 ES0000012K20
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00 JP1300801PA2
MS. F2F 19/7/2035	0.00 US61747YFT73
PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.00 US709629AR06
LIBERTY FUNDING PTY LIMITED SR 24-1A CL B FLTG RT25/05/2032	0.00 AU3FN0088316
DUKE ENERGY INDIAN 3.25% 01/10/2049	0.00 US26443TAB26
GENERAL MOTORS FIN 6.10% 07/01/2034/2034 USD1000	0.00 US37045XEP78
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00 IT0004923998
AUSTRALIA GOVERNME 0.25% 21/11/2025	0.00
HSBC HLDGS. FRN 03/03/2031	0.00 US404280ER67
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00 JP1300321A34
BP CAP. MKTS. F2V PERP	0.00 XS2193662728
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00 JP1201841P46
KINROSS GOLD 6.25% 15/7/2033	0.00 US496902AT48
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00
EUROBANK SA F2F 07/02/2036	0.00 XS2997439935
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00 NL0000102234
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00 JP1300691M16
PENSKE TRUCK LEASI 1.70% 15/06/2026/06/2026 USD1000 144A	0.00 US709599BM55
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00 IT0005383309
TESCO COR. TSY. S 5.125% 22/05/2034	0.00 XS2824047372
NORTHUMBRIAN WATER FIN 6.37% 28/OCT/2034	0.00 XS2550206333
CANADIAN GOV. 0.50% 01/12/20303	0.00 CA135087L443
CITIGROUP F2F 01/05/2032	0.00 US172967MY46
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.00 XS2314246526
IQVIA 6.25% 01/02/2029	0.00 US46266TAF57
JPMORGAN CHASE & CO F2F 08/11/2032	0.00 US46647PCR55
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00 FR0010870956
NORTHUMBRIAN WATER 5.50% 02/10/2037	0.00 XS2794482351
UK. GILT 3.50% 22/07/2068	0.00 GB00BBJNQY21
BRISTOL-MYERS SQUI 6.40% 15/11/2063	0.00 US110122EC85
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00 JP1201811N77
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00 IT0005508590
SOGECAP F2F 16/05/2044GS	0.00 FR001400M1X9
MOTABILITY OPERAT 3.625% 22/01/2033	0.00 XS2978917156
SPAIN GOV. BD. 5.90% 30/07/2026	0.00
BLUESTONE PRIME 2024-1 TRUST 1 A2 FRN 14/07/2065	0.00 AU3FN0089025
HSBC HOLDINGS PLC 6.36% 16/NOV/2032	0.00 XS2553547444
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
SYNOPSYS 5.00% 01/04/2032	0.00 US871607AD97
OKLAHOMA GAS & ELECTRIC CO 3.3% SNR NTS 15/03/2030USD2000	0.00 US678858BU41
ORSTED F2V 18/02/3021S	0.00 XS2293075680
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
INVITATION HOMES O 4.15% 15/04/2032	0.00 US46188BAD47
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00 IT0005500068
SYSCO 3.75% 01/10/2025	0.00 US871829AZ02
AMERICAN EXPRESS F2F 30/01/2031	0.00 US025816DY24
WELLS FARGO & CO F2F 24/04/2034	0.00 US95000U3D31
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00 NL0015001DQ7

APA INFRA. 2.00% 15/07/2030EUR100000 9	0.00 XS2164646304
AT&T INC 4.25% 1/6/2043	0.00 XS0932036154
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00 IT0005127086
ALEXANDRIA REAL ES 2.95% 15/03/2034	0.00 US015271AY59
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00 DE000BU2D004
ENEL FIN. INTL. 3.00% 24/02/2031	0.00 XS3008889092
STELLANTIS FIN. US 6.45% 18/03/2035	0.00 US85855SCAL46
COTERRA ENERGY INC 5.90% 15/02/2055	0.00 US127097AN32
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00 AU0000047003
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00 NL0015001XZ6
MORGAN STANLEY F2F 04/05/2027	0.00 US61772BAB99
BPCE VAR 19/07/2033VAR DTD 5.748 19/07/2033	0.00 US05583JAM45
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00 JP1201751M13
ENERGY TRANSFER OP 6.25% 15/04/2049	0.00 US29279FAA75
FORD MOTOR CREDIT 5.85% 17/05/2027	0.00 US345397E748
SGD BNP PARIBAS A/C	0.00
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00 JP1201461D98
BUONI POLIENNALI D 1.25% 01/12/20260 REGS	0.00 IT0005210650
UNITED KINGDOM GI 0.625% 07/06/2025	0.00 GB00BK5CVX03
GS. GRP. 4.223% 5/1/2029	0.00 US38141GWZ35
MORGAN STANLEY F2F 21/07/2032	0.00 US61747YED31
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00 JP1201711L13
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.00 AU0000087454
TDF INFRA. SASU 5.625% 21/7/2028	0.00 FR001400J861
VIER GAS TRANSPOR 4.625% 26/9/2032	0.00 XS2535725159
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
CREDIT AGRICOLE F2V 28/08/2033	0.00 FR001400KDS4
COMCAST CORP 2.887% 1/11/2051	0.00 US20030NDS71
CREDIT SUISSE GRP. F2F 02/04/2032	0.00 CH1174335740
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00 JP1201671K12
ACHMEA F2V 02/11/2044	0.00 XS2809859536
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00 BE0000341504
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00 JP1201281B64
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.00 US303075AA30
TRUSTEES OF COLUM 4.355% 01/10/2035	0.00 US198643AD00
CANADIAN GOV. 1.50% 01/12/2031	0.00 CA135087N266
BARRICK PD AUSTRAL 5.95% 15/10/203915/10/2039	0.00 US06849UAD72
USD1000	
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00
ITALY BUONI POLIEN 4.30% 01/10/2054	0.00 IT0005611741
UK. GILT 1.50% 7/22/2047	0.00 GB00BDCHBW80
MOTABILITY OPERATI 4.00% 17/01/2030	0.00 XS2838537566
WILLIAMS COS INC/T 2.60% 15/03/20311000	0.00 US969457BY52
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
TRATON FINANCE LUXEMBOURG S.A 4.5% GTD SNR NTS	0.00 DE000A3LQ952
23/11/26 EUR100000 REGS	
PUBLIC SERVICE ELECTRIC & GAS CO 4.9% MTN 15/12/2032	0.00 US74456QCK04
USD2000 P	
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.00 DE000BU2F009
VIER GAS TRANSPORT 4.00% 26/09/202700000 4 REGS	0.00 XS2535724772
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00 JP1400131L54
DCP MIDSTREAM OPERATING LP 3.25% GTD SNR NTS	0.00 US23311VAK35
15/02/2032 USD1000	
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00 CA135087M847
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00 JP1201651J76
SPAIN GOV. BD. 2.35% 30/07/2033	0.00 ES00000128Q6
ILLUMINA 4.65% 09/09/2026	0.00 US452327AQ25
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00 IT0005494239
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00 IT0005445306
DISCOVERY COMMS. 3.95% 15/06/2025	0.00 US25470DBE85
ERAC USA FIN. 4.50% 15/02/2045	0.00 US26884TAN28

AMPRION 3.45% 22/09/2027EGS	0.00 DE000A30VPL3
COMCAST 3.75% 1/4/2040	0.00 US20030NDH17
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.00 BE0390128917
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00 JP1201521F37
CDS_IX_CCP CDX.NA.IG.42 1%	0.00
20290620CHASUS33ICEEUS2I65BYEE1	
SWO USD RCV SOFR 1D PAY 4.1 120925	0.00
JAPAN GOV. THIRTY 1.80% 20/03/2054	0.00 JP1300821Q49
UK. GILT 1.125% 31/1/2039	0.00 GB00BLPK7334
ENERGY TRANSFER LP 4.2% SNR NTS 15/04/2027 USD2000	0.00 US29273RBK41
SWEDBANK F2V 23/08/203200	0.00 XS2522879654
MPLX 4.125% 1/3/2027	0.00 US55336VAK61
AMGEN 5.60% 2/3/2043	0.00 US031162DS61
CCF HLDG. SAS F2V 27/5/2035	0.00 FR001400XHB4
SOGECAP SOGECAP F2V PERP	0.00 FR0012383982
RTE RESEAU DE TRAN 3.50% 07/12/2031	0.00 FR001400MIG4
VOLKSWAGEN FINL. S 3.25% 19/05/2027	0.00 XS2941360963
FTA CONSUMO SANTANDER 7 B FRN 20/07/2038	0.00 ES0305855019
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49 USD2000	0.00 US161175BS22
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00 NL0000102317
HIGHLAND HLDGS. S 2.875% 19/11/2027	0.00 XS2939370107
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00 JP1201501E99
CAIXA CENTRAL DE CRE F2F 29/01/203001/2030	0.00 PTCCCOOM0004
WELLS FARGO F2F 11/02/2031	0.00 US95000U2J10
IPSEN 3.875% 25/03/2032	0.00 FR001400YD27
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00 IT0005467482
DEUTSCHE TELEKOM 3.625% 03/02/2045	0.00 XS2985250898
TELUS CORPORATION COM NPV	0.00 CA87971M1032
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00 JP1201741LA9
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00 JP1201851P76
US. TSY. NOTE/BON 2.625% 31/12/2025	0.00 US9128285T35
AEP TEX INC 4.7% SNR NTS 15/05/2032 USD1000 K	0.00 US00108WAP59
SPAIN GOV. BD. 0.60% 31/10/2029	0.00 ES0000012F43
VOLKSWAGEN INTL. FIN. F2V PERP	0.00 XS1799939027
BANQUE FEDERATIVE 3.25% 17/10/20311	0.00 FR001400T9Q9
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00 DE0001135366
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00 JP13002918A0
ROGERS COMMS. 5.30% 15/02/2034	0.00 US775109DF56
YARA INTERNATIONAL ASA 3.148% SNR NTS 04/06/2030 USD1000 144A	0.00 US984851AG07
JPMORGAN CHASE & CO. 2.963% -FRN SNR 25/01/2033 USD2000	0.00 US46647PCU84
NEWDAY FNDG. MASTER ISSUER 3X C FRN 15/11/2032	0.00 XS2909752474
UK. GILT 1.625% 10/22/2054	0.00 GB00BJLR0J16
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00 BE0000335449
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00 AU000XCLWAR9
SIRIUSPOINT 7.00% 05/04/2029	0.00 US82969BAA08
FIRSTMAC MTG. FNDG. TST. NO. 4 B FRN 18/02/20568/02/2056	0.00 AU3FN0091823
JPM. CHASE F2F 24/01/2036	0.00 US46647PEW23
UK. GILT 6.00% 07/12/2028	0.00 GB0002404191
NOW TRUST SR 24-1 CL B 14/06/2032	0.00 AU3FN0087730
SPAIN GOV. BD. 2.70% 31/10/2048	0.00 ES0000012B47
CAIXABANK VAR 18/01/2029	0.00 US12803RAA23
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00 CA135087J397
JOHNSON & JOHNSON 3.60% 26/02/2045	0.00 XS3005215093
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00 AU000XCLWAG2
HYUNDAI CAPITAL AM 4.55% 26/09/202929 USD A 144A	0.00 US44891ADG94
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00 IT0005345183
NISOURCE INC 5.25% SNR NTS 15/02/2043 USD1000	0.00 US65473QBB86
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00 IT0005370306
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00 DE0001135176
ITALY BUONI POLIEN 1.85% 1/7/2025	0.00 IT0005408502

ITALY BUONI POLIEN 1.50% 1/6/2025	0.00 IT0005090318
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00 SE0000108847
EVERGY METRO INC 4.2% SNR NTS 15/06/2047 USD2000	0.00 US485134BQ27
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00 JP1300611K15
MS. F2F 19/04/2035	0.00 US61747YFR18
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00 IT0005170839
S&P TSX IDX 2506	0.00
WESSEX WATER SERV 5.125% 31/10/2032	0.00 XS2569776136
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00 US912810FP85
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00 JP1400151N57
TAKEDA PHARM. 5.30% 05/07/2034	0.00 US874060BK18
BUONI POLIENNALI D 0.95% 01/12/2031	0.00 IT0005449969
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00 CA135087F825
BPCE S A MEDIUM TERM NTS BOOK ENTRY MED TRM NTS	0.00 US05578AE465
611 4.75% 19/07/2027	
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00 JP1400121K57
ONO PHARMACEUTICAL CO LTD	0.00 JP3197600004
ENI 5.50% 15/05/2034	0.00 US26874RAN89
BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026	0.00 IT0005454241
TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029	0.00 FR0014006TQ7
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.00 US91324PEX69
TARGA RES. 5.50% 15/02/2035	0.00 US87612GAK76
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00 JP1201531F68
OVINTIV 5.65% 15/5/2028	0.00 US69047QAB86
CF INDS. 4.95% 01/06/2043	0.00 US12527GAD51
ITALY BUONI POLIEN 3.45% 1/3/2048	0.00 IT0005273013
MOTABILITY OPERATIONS GR 2.37% 03/JUL/2039	0.00 XS2021481663
DANSKE BANK A/S F2V 02/10/20304.613% 02/10/2030	0.00 US23636ABJ97
PUBLIC SERVICE CO OF COLORADO 4.1% 1MTG BDS	0.00 US744448CQ27
15/06/2048 USD 32	
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00 JP1300141445
TARGA RES. 5.20% 01/07/20272027 USD1000	0.00 US87612KAA07
INVSTR. 3.50% 31/3/2034	0.00 XS3032046016
MARKEL GRP. 5.00% 05/04/2046	0.00 US570535AQ71
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00 NL0012818504
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00 BE0000345547
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00 BE0000352618
PACIFIC GAS & ELEC 4.95% 1/7/2050	0.00 US694308JN86
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00 BE0000320292
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00 JP1300701M48
COMCAST 3.999% 01/11/2049	0.00 US20030NCE94
WASTE MGT. 5.35% 15/10/2054	0.00 US94106LCF40
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00 AU0000249302
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00 FR0014002JM6
JPMORGAN CHASE & CO F2F 22/04/2032	0.00 US46647PCC86
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00 NL0013552060
CVS HEALTH 5.125% 20/07/2045	0.00 US126650CN80
YARA INTL. 4.75% 01/06/2028D2000 144A	0.00 US984851AF24
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00 IT0005377152
JAPANESE YEN	0.00
VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000	0.00 US92277GAN79
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00 DE0001135085
SPAIN GOVERNMENT B 3.15% 30/04/2035	0.00 ES0000012067
ITALY BUONI POLIEN 2.45% 1/9/2033	0.00 IT0005240350
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00 IT0001086567
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00 IT0005433195
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.00 JP12011419C6
PECO ENERGY 4.60% 15/05/2052	0.00 US693304BD82
BUONI POLIENNALI DEL TES 3.25% 01/MAR/2038	0.00 IT0005496770
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00 IT0005083057
DOMINION ENERGY INC 4.7% SNR NTS 01/12/2044 USD	0.00 US25746UCC18
2014D	
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00 JP1201661JA3
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00 JP13003119A4
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00 JP1400041B55

BRIXMOR OPERATING 4.125% 15/05/2029/05/2029 USD2000	0.00 US11120VAH69
SWISS CONFEDERATIO 3.50% 08/04/2033	0.00 CH0015803239
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00 JP1200951760
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00 JP1201411CC4
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00 CA135087WL43
UNITEDHEALTH GRP. 3.70% 15/08/2049	0.00 US91324PDU30
TOYOTA MOTOR CREDI 3.85% 24/07/2030EUR100000 639	0.00 XS2655865546
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00 JP1200931739
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00 IT0005363111
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00 IT0005162828
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00 FR0014004J31
BUONI POLIENNALI DEL TES 4.1% 01/FEB/2029	0.00 IT0005566408
OWENS CORNING 5.95% 15/06/2054	0.00 US690742AQ43
DENMARK GOV. BD. 4.50% 15/11/2039	0.00 DK0009922320
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00 JP1200891685
SPAIN GOV. BD. 1.20% 31/10/2040	0.00 ES0000012G42
NIPPON LIFE INSURANC F2V 23/01/2055	0.00 XS2979680332
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00 JP1200851630
COMMONWEALTH EDISO 2.75% 01/09/2051000 131	0.00 US202795JU55
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00 FR0013480613
GOLDEN BAR SECURITISATION SR 24-1 CL C FLTGT RT 22/09/2043	0.00 IT0005611394
MARS 5.20% 01/03/2035	0.00 US571676BA26
MARS 5.00% 1/3/2032	0.00 US571676AZ85
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00 JP1300771P16
ELEVANCE HEALTH IN 5.65% 15/06/205400	0.00 US036752BA01
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00 BE0000349580
COLOMBIAN TES 7.75% 18/09/2030	0.00 COL17CT03342
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00 IT0005556011
COCA-COLA 2.50% 15/3/2051	0.00 US191216DC18
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00 JP1300421E39
KEYCORP FRN 04/04/20315.121% 04/04/2031	0.00 US49326EEQ26
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00 DE0001102515
TRUIST FINL. F2F 24/01/20354/01/2035 USD2000 I	0.00 US89788MAS17
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00 JP1300461F39
FUTURES MARGIN-EURO	0.00
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00 IT0005240830
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00 IT0005582421
MARRIOTT INTERNATIONAL INC 5% SNR NTS 15/10/2027 USD1000 JJ	0.00 US571903BJ14
PACIFIC GAS & ELEC 3.95% 01/12/2047	0.00 US694308HY69
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00 IT0005542797
PENSKE TRUCK LEASI 5.75% 24/5/20264/05/2026 USD1000 144A	0.00 US709599BU71
CPUK FIN. 6.136% 28/8/2031	0.00 XS2603557674
ITALY BUONI POLIEN 1.20% 15/08/2025	0.00 IT0005493298
REGAL REXNORD CORP 6.05% 15/02/2026	0.00 US758750AL75
MEDTRONIC GLOBAL 1.375% 15/10/2040/10/2040 EUR100000	0.00 XS2238792332
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00 IT0005177909
SPAIN GOV. BD. 3.45% 30/07/2066	0.00 ES00000128E2
CANADIAN GOV. BD. 3.50% 1/3/2028	0.00 CA135087P576
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00 JP1201721L45
DENMARK GOV. BD. 0.50% 15/11/2027	0.00 DK0009923567
BUONI POLIENNALI 0.95% 01/06/2032	0.00 IT0005466013
FMC 5.15% 18/05/2026	0.00 US302491AW57
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00 DE0001102572
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00 BE0000337460
BRISTOL-MYERS SQU 4.625% 15/05/2044	0.00 US110122DH81
JBS USA LUX JBS US 5.75% 1/4/2033	0.00 US46590XAY22
KRAFT HEINZ FOODS 5.20% 15/3/2032	0.00 US50077LBM72
PENSKE TRUCK LEASI 4.40% 01/07/2027/07/2027 USD1000 144A	0.00 US709599BN39

CANTOR FITZGERALD 7.20% 12/12/2028	0.00 US138616AM99
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00 JP1300761NA3
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00 IT0005437147
ONEOK 4.85% 01/02/2049	0.00 US682680BZ59
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00 IT0005484552
BERKLEY(W.R.)CORP 4.75% SNR NTS 01/08/2044 USD	0.00 US084423AT91
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00 JP1300731N17
DTE ELECTRIC CO 3.7% 15/MAR/2045	0.00 US23338VAE65
ATHORA HLDG. 5.875% 10/09/2034	0.00 XS2831758474
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00 JP1201391C86
CAP. ONE FINL. F2F 30/10/2031	0.00 US14040HDC60
OCCIDENTAL PETROL 5.375% 1/1/2032	0.00 US674599EK76
JPM. CHASE F2F 22/7/2035	0.00 US46647PEK84
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00 BE0000354630
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00 BE0000360694
COREBRIDGE FINL. 3.65% 5/4/2027	0.00 US21871XAD12
AFFINITY WATER FIN 6.25% 12/09/2040	0.00 XS3019786428
SPAIN GOV. BD. 1.90% 31/10/2052	0.00 ES0000012K46
FUT JUN 25 U.S. T-BONDS	0.00
STORE CAP. 5.40% 30/04/2030	0.00 US862123AA45
STANDARD CHARTERED P F2V 21/01/202972 5.545% 21/01/2029	0.00 US85325C2D33
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00 NL0015031501
T-MOBILE USA 3.00% 15/02/2041	0.00 US87264ABL89
NATL. GAS TRANSMIS 5.50% 4/2/2034	0.00 XS2987788408
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00 JP13002717A6
DT MIDSTREAM 5.80% 15/12/2034	0.00 US23345MAD92
ARTHUR J GALLAGHER 5.15% 15/02/2035	0.00 US04316JAN90
SPAIN GOV. BD. 1.00% 31/10/2050	0.00 ES0000012G00
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00 JP1200971792
APPLE INC 2.7% 05/AUG/2051	0.00 US037833EK23
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00 DE0001135069
NORTHUMBRIAN WATER 4.50% 14/2/2031	0.00 XS2585804946
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.00 US015271BC21
JOHNSON & JOHNSON 3.05% 26/2/2033	0.00 XS3005214369
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00 IT0005514473
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00 IT0005561888
SPAIN GOV. BD. 3.45% 30/7/2043	0.00 ES0000012K95
TRUIST FINL. F2F 30/10/2029	0.00 US89788MAQ50
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00 JP1300681LA7
BUONI POLIENALI D 0.60% 01/08/2031	0.00 IT0005436693
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00 NL0014555419
JBS USA LUX SARL / 5.95% 20/04/2035	0.00 US472140AA00
VERIZON COMMS. 3.40% 22/03/20411000	0.00 US92343VGGK44
WELLS FARGO F2F 30/4/2041	0.00 US95000U2Q52
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.00 US53079EBN31
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00 US912810PW27
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00 JP1300631K78
TRANSCANADA PIPEL 4.625% 01/03/20344 USD1000	0.00 US89352HAM16
NESTLE HOLDINGS INC 4.0% 24/SEP/2048	0.00 US641062AN41
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00 JP1300601JA9
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00 IT0005530032
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00 NL0015000RP1
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00 JP1201591GC4
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00 JP1201641J38
IDEX 4.95% 01/09/2029	0.00 US45167RAJ32
UK. GILT 0.875% 31/01/2046	0.00 GB00BNNGP775
BANK OF AMERICA CORP 3.59% 21/JUL/2028	0.00 US06051GGR48
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00 JP1201581G90
UK. GILT 2.50% 7/22/2065	0.00 GB00BYYMZX75
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.00 AU000XCLWAR9
ICON INVS. SIX DA 5.849% 08/05/2029	0.00 US45115AAB08
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00 JP1201621H91
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00 IT0005421703
HEWLETT PACKARD EN 5.60% 15/10/2054	0.00 US42824CBW82

AUSTRALIAN GOV. 1.75% 21/11/2032	0.00 AU0000143901
JPM. CHASE F2F 1/6/20341000	0.00 US46647PDR47
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00 DE0001030708
FRANCE GOV. BD. 1.75% 25/5/2066	0.00 FR0013154028
UK. GILT 0.625% 22/10/2050	0.00 GB00BMBL1F74
ERAC USA FIN LLC 4.6% 01/05/2028	0.00 US26884TAV44
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00 JP1201251B37
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00 CA135087XW98
TARGA RES. 6.125% 15/3/2033	0.00 US87612GAC50
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
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00 US797440BW34
NEWDAY FUNDING MASTER ISSUER 2X C FRN 7/15/2032	0.00 XS2834467602
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.00 US842400HF31
AMGEN 5.65% 2/3/2053	0.00 US031162DT45
KINGDOM OF BELGIUM 4.50% 28/03/2026	0.00 BE0000324336
NETHERLANDS GOVER 0.00% 15/07/2031	0.00 NL00150006U0
COX COMMS. 2.60% 15/06/20316% 15/06/2031	0.00 US224044CN54
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00 IT0005538597
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00 IT0005438004
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00 JP1201431D38
HAMBURG COMMER. BA 4.50% 24/7/2028	0.00 DE000HCB0B44
RAIFFEISEN BANK INTE F2V 02/01/2035	0.00 XS2904849879
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00 JP1300551H61
CONS. EDISON OF NE 4.30% 01/12/2056	0.00 US209111FK46
DAE FNDG. 3.375% 20/03/2028	0.00 XS2286303495
US. T-BILL. 0.00% 15/05/20252025 USD1000	0.00 US912797LB15
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00 IT0005495731
WESTERN MIDSTREAM 4.05% 01/02/2030	0.00 US958667AC17
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00 JP1201481E36
ENERGY TRANSFER OP 5.00% 15/05/2050	0.00 US29278NAR44
UK. GILT 1.625% 22-OCT-71	0.00 GB00BFMCN652
ACCENTURE CAPITAL 4.50% 04/10/2034	0.00 US00440KAD54
TARGA RES. 4.20% 01/02/2033	0.00 US87612GAA94
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00 JP1300401D91
COMCAST CORP 5.5% GTD SNR NTS 15/05/2064 USD1000	0.00 US20030NEG25
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00 NL0015000QL2
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00 CA135087ZS68
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	
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM	0.00
BARCLAYS	
TEREGA 4.00% 17/09/2034	0.00 FR001400SGZ5
CARGILL 4.76% 23/11/2045	0.00 US141781BF09
COMMERZBANK FRN 14/01/2032	0.00 DE000CZ45ZA0
STELLANTIS FIN. US 5.75% 18/03/2030	0.00 US85855CAK62
VOLKSWAGEN FINL. 3.875% 19/11/2031	0.00 XS2941605235
FORD MOTOR CREDIT 7.35% 06/03/2030	0.00 US345397C684
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00 NL00150012X2
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00 JP1300671L78
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00 BE0000326356
JAPAN GOV. TWENTY 2.00% 20/12/2044	0.00
VONOVIA SE 1.50% 14/6/2041	0.00 DE000A3E5MK0
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00 IT0005425233
TREASURY CORP VICT 2.25% 15/09/2033	0.00 AU3SG0002504
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00 BE0000356650
SEVERN TRENT UTILI 5.25% 4/4/2036	0.00 XS2607194086
ALIMENTATION COUC 5.267% 12/2/20344	0.00 US01626PAU03
HCA 5.45% 15/09/2034	0.00 US404121AK12
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00 DE0001135143

SIEMENS FINANCIER 3.625% 22/2/2044	0.00 XS2769892600
FRENCH REPUBLIC GO 3.75% 25/5/2056	0.00 FR001400XJJ3
JEFFERIES FINANCI 5.875% 21/07/2028	0.00 US47233WBM01
BROADCOM INC 3.419% 15/04/2033	0.00 US11135FBK66
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00 JP1300261748
FORD MOTOR CREDIT CO LLC 7.122% SNR NTS 07/11/2033USD200000	0.00 US345397D674
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00 BE0000350596
DIAMONDBACK ENERGY 5.90% 18/04/2064	0.00 US25278XBB47
UNION PACIFIC 5.15% 20/01/20630	0.00 US907818GD49
NETHERLANDS GOV. 0.00% 15/01/2029	0.00 NL0015000LS8
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00 IT0005398406
T-MOBILE USA 5.125% 15/05/2032	0.00 US87264ADS15
PIEDMONT NATURAL G 2.50% 15/3/2031	0.00 US720186AN51
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00 JP1400091G59
TITULOS DE TESORER 6.25% 09/07/203609/07/2036 COP100000 TES	0.00 COL17CT03748
ATMOS ENERGY 5.75% 15/10/2052	0.00 US049560AY17
AEP TRANSMISSION CO LLC 2.75% SNR NTS 15/08/2051 USD1000 N	0.00 US00115AAN90
MICROSOFT CORP 2.525% 01/06/2050	0.00 US594918CC64
EURP. UNION 3.00% 4/3/2053	0.00 EU000A3K4DY4
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00 AU0000345241
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00 JP1300571HC4
BERKSHIRE HATHAWAY 4.50% 01/02/2045	0.00 US084659AF84
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00 JP1400051C51
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00 JP1300581J30
JEFFERIES FINANCIAL GROUP INC 2.75% 15/10/2032	0.00 US47233JDX37
FUT 06 JUN 25 EURX E-SCHATZ	0.00
YAMANA GOLD INC 2.63% GTD SNR NTS 15/08/2031 USD1000	0.00 US98462YAF79
CAP. ONE FINL. F2F 26/7/2030	0.00 US14040HDG74
KEYCORP F2F 06/03/2035	0.00 US49326EEP43
AEP TEXAS 5.45% 15/05/2029	0.00 US00108WAS98
Futures Margin - AUD	0.00
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00 JP1201601H38
ORACLE CORP 3.8% SNR NTS 15/11/2037 USD2000	0.00 US68389XBP96
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00 JP1300591J79
BUNDESREPUBLIK DEU 6.50% 04/07/2027EURO.01 REGS	0.00 DE0001135044
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00 ES0000012I24
NEWMONT NEWCREST F 5.35% 15/3/2034	0.00 US65163LAR06
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00 JP1201611H69
FUT JUN 25 CBT UL T-BONDS	0.00
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00 CA135087N597
WESTERN GAS PARTNE 4.65% 01/07/2026	0.00 US958254AF13
COX COMMS. 2.95% 1/10/2050	0.00 US224044CM71
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00 JP1300391D69
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00 CA135087YQ12
SOUTHERN GAS CAP. 4.40% 30/5/2047000 2017-A	0.00 US8426EPAC26
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00 FR001400NEF3
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.00 US969457CN88
KAZMUNAYGAS NATL. 6.375% 24/10/2048/10/2048 USD200000 15	0.00 XS1807299331
UTD. AIRLINES 4.375% 15/04/2026	0.00 US90932LAG23
CROWN CASTLE 2.10% 01/04/2031	0.00 US22822VAW19
UBS GRP. F2F 13/08/2030	0.00 US902613AA61
CENTERPOINT ENERGY 4.10% 1/9/2047	0.00 US15189WAJ99
GEOPARK LTD	0.00 BMG383271050
DENMARK GOV. BD. 2.25% 15/11/203301	0.00 DK0009924532
CONOCOPHILLIPS 5.7% GTD SNR NTS 15/09/2063 USD1000	0.00 US20826FBH82
SOUTHERN CALIFORNI 4.65% 01/10/2043	0.00 US842400FZ13
DEUTSCHE BAHN FIN 1.625% 16/8/2033NTS 16/08/2033 EUR1000	0.00 XS1772374770

JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00 JP1201541F90
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00 NZGOVDT437C0
T-MOBILE USA INC 5.25% 15/06/2055	0.00 US87264ADN28
FLORIDA POWER & LI 3.95% 01/03/2048	0.00 US341081FQ54
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00 JP1300541H31
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00
RPI_CCP USD RCV CPI1D PAY 2.5042% 16-DEC-2029CHASUS33LCHCUK	0.00
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00 BE0000348574
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00 JP1400101H56
SPAIN GOV. BD. 3.10% 30/07/2031REGS	0.00 ES0000012N43
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00 JP1300231675
APTIV APTIV GBL. F 5.75% 13/09/2054NTS 13/09/2054 USD1000	0.00 US03837AAC45
AKER BP 3.10% 15/7/2031	0.00 US55037AAB44
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00 US015857AF21
PERMIAN RES. OPERA 6.25% 01/02/2033	0.00 US71424VAB62
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00 JP1400061D58
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00 BE0000333428
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00 JP1300641KA3
ALEXANDRIA REAL ES 3.00% 18/05/20511	0.00 US015271AX76
BUNDESREPUBLIK DEU 2.30% 15/2/2033	0.00 DE000BU3Z005
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00 DK0009924102
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00 NL0015001AM2
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00 BE0000358672
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00 JP1300661L47
ENERGY TRANSFER 6.40% 1/12/2030	0.00 US29273VAT70
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
KAZMUNAYGAS NATIONAL CO 3.5% 14/APR/2033	0.00 XS2242422397
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00 US571903BG74
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.00 US744448DA65
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00 JP1201321BC7
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00 JP1201361C58
ATHORA NETHERLANDS F2V 31/08/2032	0.00 XS2468390930
JAPAN GOV. TWENTY 2.20% 20/03/2026	0.00 JP1200871653
GEN. MOTORS 6.60% 01/04/2036	0.00 US37045VAK61
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00 AU3TB0000192
WEA FIN. WESTFIELD 4.75% 17/09/2044NTS 17/09/2044 USD200000	0.00 USU94299AD35
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.00 US644188BH66
DENMARK GOV. BD. 0.50% 15/11/2029	0.00 DK0009923807
JBS USA LUX JBS US 3.00% 15/5/2032	0.00 US46590XAP15
BANK OF AMERICA F2F 19/6/2041	0.00 US06051GJE08
SWEDISH GOV. 0.75% 12/05/2028060	0.00 SE0009496367
MICROSOFT 2.50% 15/9/2050	0.00 US594918CW29
MARRIOTT INTL. MD 4.90% 15/04/2029	0.00 US571903BL69
CDS_IX_CCP CDX.NA.IG.43 1% 20291220CHASUS33ICEEUS2165BYEG6	0.00
UBER TECHS. 4.80% 15/09/2034	0.00 US90353TAP57
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00 JP1400071E55
CDW CDW FIN. 5.10% 01/03/2030	0.00 US12513GBK40
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00 IT0005596470
ALLY FINANCIAL INC F2F 17/01/2031	0.00 US02005NBW92
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00 JP1400021950
SWEDEN GOV. BD. 3.50% 30/03/2039	0.00 SE0002829192
JPM. CHASE F2F 23/01/2030	0.00 US46647PEB85
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00 NL0015001RG8
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00 JP1300531GC0
ROMANIAN GOV. INT 6.375% 30/1/2034	0.00 XS2756521303
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00 JP1201441D44
VERIZON COMMS. 2.65% 20/11/2040	0.00 US92343VFT61
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00 BE0000346552

JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00 JP1400111J52
GOLDMAN SACHS GROUP F2F 23/01/2033	0.00 XS2983840518
HEALTH CARE SERV. 5.20% 15/06/2029	0.00 US42218SAK42
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00 JP1300521G93
CROWN CASTLE INTL 2.90% 01/04/2041	0.00 US22822VAX91
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00 SE0007125927
MERCK & CO INC 4.9% SNR NTS 17/05/2044 USD2000	0.00 US58933YBL83
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00 BE0000351602
AUSTRALIA GOVERNME 4.25% 21/03/2036	0.00 AU0000381832
NUTRIEN 5.25% 15/01/2045	0.00 US67077MAS70
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00 NL0015000B11
ANTHEM 5.10% 15/1/2044	0.00 US94973VBF31
COMERICA F2F 30/01/2030	0.00 US200340AW72
DENMARK GOV. BD. 1.75% 15/11/2025	0.00 DK0009923138
PACIFICORP 4.125% 15/01/2049	0.00 US695114CT39
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00 BE0000361700
MARRIOTT INTL. MD 3.50% 15/10/2032USD1000 GG	0.00 US571903BF91
AES CORP/THE 2.45% 15/01/2031	0.00 US00130HCG83
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00 JP1201331C14
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
KOREAN WON	0.00
EVEREST REINSURANCE HLDG 3.12% 15/OCT/2052	0.00 US299808AJ43
MARS 3.60% 01/04/203444A	0.00 US571676AC90
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00 IT0005542359
OCCIDENTAL PETROL 6.625% 1/9/2030	0.00 US674599ED34
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00
KIMCO REALTY 2.25% 01/12/2031	0.00 US49446RAY53
CROWN CASTLE INTL. 2.25% 15/1/2031	0.00 US22822VAT89
ORACLE 4.10% 25/03/2061	0.00 US68389XCB91
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.00 US53079EBJ29
GS. GRP. F2F 27/01/2032	0.00 US38141GXR00
GEN. MOTORS FINL. 5.625% 04/04/2032	0.00 US37045XFG60
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00 CA135087C939
VULCAN MATS. 5.70% 01/12/2054	0.00 US929160BD00
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00 DE0001030757
RPI_CCP USD RCV CPI1D PAY 2.4483% 11-DEC- 2029CHASUS33LCHCUK	0.00
SYNOPSIS 5.70% 01/04/2055	0.00 US871607AG29
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.00 BE0000334434
ALEXANDRIA REAL ES 2.00% 18/05/20322	0.00 US015271AW93
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00 JP1201211A94
SOUTH WEST WATER F 5.75% 11/12/2032	0.00 XS2956847805
SANTOS FIN. 6.875% 19/09/20333	0.00 US803014AB57
HUARONG FIN. II 0.75% 12/11/2029	0.00 SE0011281922
ENTERGY LOUISIANA 4.20% 1/9/2048	0.00 US29364WBB37
ITALY BUONI POLIEN 4.10% 30/04/2046/2046	0.00 IT0005631608
WESSEX WATER SERVS 6.50% 19/9/2040	0.00 XS3025173983
APPLE INC 3.75% SNR NTS 12/09/2047 USD2000	0.00 US037833DD98
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00 JP1300411DC2
MEDTRONIC 4.15% 15/10/2053	0.00 XS2834368453
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
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00 JP1201561G37
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE	0.00
NEXTERA ENERGY CAP 3.00% 15/1/2052/01/2052 USD1000 60	0.00 US65339KCA60
COLUMBIA PIPELINE 6.036% 15/11/2033033	0.00 US19828TAB26
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00 JP1300501G30
AMERICAN HOMES 4 R 5.25% 15/03/2035	0.00 US02666TAJ60
FIFTH THIRD BANCORP 4.337% 25 AP 4.33% 25/APR/2033	0.00 US316773DF47
AMERICAN HOMES 4 R 5.50% 01/02/2034	0.00 US02666TAG22

Income Due - CNY	0.00
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00 IT0005217390
SOUTHERN CAL EDISO 2.95% 01/02/2051/2051 USD1000	0.00 US842400GY39
2021A	
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00 JP1400031A58
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00 BE0000343526
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00 JP1300561H93
VERIZON COMMS. 2.355% 15/03/2032	0.00 US92343VGN82
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00 CA135087D358
NUVEEN 5.55% 15/01/2030	0.00 US67080LAC90
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00 JP1300221643
STORE CAP. 2.70% 01/12/2031USD2000	0.00 US862121AD28
ORLANDO HEALTH OB 5.475% 01/10/20351/10/2035	0.00 US686514AP55
INTL. BUSINESS MA 4.875% 06/02/2038	0.00 XS2583743047
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00 JP1300441E92
VENTAS REALTY LIMITED PARTNERSHIP 3% GTD SNR NTS	0.00 US92277GAU13
15/01/2030 USD2000	
INTEL CORP 4.90% 05/08/2052	0.00 US458140CB48
SOCIETE GENERALE SA F2F 21/11/203131 EUR	0.00 FR001400M6F5
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00 JP1201261B43
UTD. AIRLINES 4.625% 15/04/2029	0.00 US90932LAH06
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00 ES0000012J07
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00 IT0005480980
CARRIER GBL. 4.125% 29/05/2028	0.00 XS2751688826
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.00 US37045XDH61
ALD 3.875% 22/02/2027	0.00 FR001400O457
ORANO SA 4.00% 12/03/2031	0.00 FR001400OM36
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
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00 NZHNZD0230L2
PUBLIC SERVICE ELECTRIC 2.7% 01/MAY/2050	0.00 US74456QCD60
NORIA DE 2024 DE1 C FRN 25/02/2043	0.00 FR001400R8G4
FORD MOTOR 3.25% 12/02/2032	0.00 US345370DA55
SWO USD RCV SOFR 1D PAY 4.5 100725	0.00
RELX FIN. 3.375% 20/3/2033	0.00 XS2779010300
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
BANK OF AMERICA F2F 11/03/2032	0.00 US06051GJP54
BELGIUM KINGDOM 1.40% 22/06/2053	0.00 BE0000355645
KERING 3.375% 11/03/2032	0.00 FR001400OM10
PECO ENERGY CO 1ST & REF MTG BD 3.05% 15/03/2051	0.00 US693304BA44
UK. GILT 0.50% 22/10/2061	0.00 GB00BMBL1D50
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.00 US19828TAA43
VERIZON COMMUNICA 2.987% 30/10/2056	0.00 US92343VFW90
META PLATFORMS 5.55% 15/08/2064	0.00 US30303M8W51
DENMARK GOV. BD. 0.25% 15/11/205201	0.00 DK0009924029
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00 DE0001030724
ONEOK INC 5.65% 1/11/2028	0.00 US682680BJ18
MXN BNP PARIBAS A/C	0.00
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00 BE0000336454
FERGUSON ENTERPRIS 5.00% 03/10/2034	0.00 US31488VAA52
SUN COMMUNITIES OPERATING LTD PARTN 5.7% GTD SNR	0.00 US866677AJ62
NTS 15/01/2033 USD1000	
BUONI POLIENALI D 2.15% 01/03/2072	0.00 IT0005441883
EASTERN ENERGY GAS 5.65% 15/10/2054	0.00 US27636AAA07
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00 JP1300151485
INTEL 5.60% 21/2/2054	0.00 US458140CM03
JPM. CHASE F2F 22/02/2048	0.00 US46647PAA49
RIO TINTO FIN. USA 5.75% 14/03/2055	0.00 US76720AAV89
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00 BE0000340498
GOLDMAN SACHS GROUP F2F 23/10/2035	0.00 US38141GB789
ECP TERRA-GEN GROW	0.00

ASTRAZENECA FINANCE LLC 1.2% 28/MAY/2026	0.00 US04636NAA19
UK. GILT 1.125% 22/10/2073	0.00 GB00BLBDX619
DUPONT DE NEMOURS 5.419% 15/11/2048	0.00 US26078JAF75
REALTY INC. 1.80% 15/03/2033	0.00 US756109BA12
BROADCOM 3.50% 15/02/2041	0.00 US11135FBJ93
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00 JP1300491FC9
HEALTH CARE SERV. 5.875% 15/06/2054	0.00 US42218SAM08
MERCK 5.15% 17/05/2063	0.00 US58933YBN40
HCA 5.125% 15/6/2039	0.00 US404119BY43
FAIRFAX FINANCIAL HLDGS LTD 5.625% SNR NTS 16/08/2032	0.00 US303901BL51
USD1000	
Outstanding Settlement Payments - CHF	0.00
WILLIAMS COS 5.30% 15/8/2052	0.00 US969457CA67
ALEXANDRIA REAL ES 4.75% 15/4/2035	0.00 US015271BA64
AUTONATION INC 1.95% SNR NTS 01/08/2028 USD1000	0.00 US05329WAR34
SWO_CD_X CDX.NA.HY.43 (4Y) DEFAU 102 210525	0.00
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00 JP1300431E60
ABBVIE 4.70% 14/05/2045	0.00 US00287YAS81
WELLS FARGO & CO MEDIUM TERM SR NTS TRANCHE	0.00 US95000U2M49
5.013%04/04/2051	
HEALTHPEAK OP 2.875% 15/01/20311 USD1000	0.00 US42250PAB94
COMMONWEALTH EDISON 2.2% 1MTG BDS 01/03/2030	0.00 US202795JR27
USD1000 128	
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00 JP1201201A88
VERIZON COMMS. 2.55% 21/03/2031	0.00 US92343VGJ70
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00 AU0000300535
MEXICAN BONOS 8.50% 01/03/202903/29 MXN100 M BONOS	0.00 MX0MGO0001F1
CIGNA CORP 4.80% 15/7/2046	0.00 US125523CF53
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00 AU000XCLWAP3
MERCK 3.90% 07/03/2039	0.00 US58933YAV74
SOUTHERN CALIFORNI 3.65% 01/02/2050	0.00 US842400GT44
SOUTHERN CALIFORN 4.125% 01/03/2048	0.00 US842400GK35
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00 US912810FG86
FUT CALL MAY 25 T-NOTE OPTION 1125	0.00
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00 BE0000359688
MARS 2.375% 16/07/204044A	0.00 US571676AN55
T-MOBILE USA 4.50% 15/04/2050	0.00 US87264AAZ84
SOUTHERN CALIFORNI 4.00% 01/04/2047	0.00 US842400GG23
AEP TEXAS 3.45% 15/5/2051	0.00 US00108WAN02
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00 US694308HR19
BHP BILLITON FIN. 5.30% 21/02/2035	0.00 US055451BL10
CVS HEALTH CORP F2V 10/03/2055	0.00 US126650EH94
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00 JP1300481F92
FIFTH THIRD BANCORP F2F 06/09/2030	0.00 US316773DM97
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00 SE0017830730
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00 SE0004517290
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00 US912810FJ26
MARS INC DEL 4.125% GTD SNR NTS 01/04/54 USD2000 144A	0.00 US571676AG05
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00 FR0014001NN8
BLACKROCK FUNDING 5.25% 14/03/2054	0.00 US09290DAC56
KIMCO REALTY CORP 6.4% SNR NTS 01/03/2034 USD1000	0.00 US49447BAA17
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00 BE0000353624
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00 SE0013935319
CLP BNP PARIBAS	0.00
COLOMBIAN TES 7.00% 30/06/2032	0.00 COL17CT03490
PHP BNP PARIBAS A/C	0.00
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00 BE0000344532
SWEDISH KRONA	0.00
CITIGROUP CCP	0.00
RIO TINTO FIN. USA 5.25% 14/3/2035	0.00 US76720AAU07
REALTY INC. 2.20% 15/06/2028	0.00 US756109BJ21
COLOMBIAN TES 7.25% 26/10/2050	0.00 COL17CT03722

NORWEGIAN KRONOR	0.00
COLOMBIAN TES 11.50% 25/07/204625/07/2046 COP500000	0.00 COL17CT03938
B	
DUPONT DE NEMOURS 5.319% 15/11/2038	0.00 US26078JAE01
INDONESIA TSY. BD 7.125% 15/06/2043	0.00 IDG000020900
INDONESIA TSY. BD 7.125% 15/06/2038	0.00 IDG000021809
FX OPTIONS	0.00
MARS 5.80% 01/05/2065	0.00 US571676BD64
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
CITIGROUP CCP AUD BROKER ACCOUNT	0.00
FUT CALL MAY 25 T-NOTE OPTION 1130	0.00
ALEXANDRIA REAL 1.875% 1/2/2033	0.00 US015271AV11
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00 ES0000012H58
BRL BNP PARIBAS A/C	0.00
COREBRIDGE FINL. 4.35% 5/4/2042	0.00 US21871XAK54
SWO USD RCV SOFR 1D PAY 4.5 090725	0.00
SINGAPORE DOLLAR	0.00
INTEL CORP 5.70% 10/02/2053	0.00 US458140CJ73
AMPHENOL 5.375% 15/11/2054	0.00 US032095AS07
Outstanding Settlement Receipts - DKK	0.00
PLN BNP PARIBAS A/C	0.00
CHARTER COMMS. OPE 3.70% 1/4/2051	0.00 US161175BV50
FUTURES MARGIN-HKD	0.00
CCP CITIGROUP GBP BROKER ACCOUNT	0.00
ATMOS ENERGY CORP 3.375% SNR NTS 15/09/2049 USD2000	0.00 US049560AS49
BANK OF AMERICA F2F 04/02/2033	0.00 US06051GKK49
FINABLR PLC	0.00 GB00BJ7HBMW26
COLOMBIAN PESO	0.00
UNUM GRP. 6.00% 15/06/2054	0.00 US91529YAT38
FUTURES MARGIN-CHF	0.00
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.00 AU000000NSR2
RPI GBP RCV 3.71% PAY RPI1D 16-MAY-2034	0.00
PUBLIC SERV. ELEC. 3.00% 01/03/2051USD2000 N	0.00 US74456QCG91
NORTHUMBRIAN WATER FIN 5.62% 29/APR/2033	0.00 XS0159898153
RPI GBP RCV 3.7% PAY RPI1D 05-APR-2034	0.00
IRS_CCP AUD RCV 2.75% PAY BBSW6M 03-DEC-2031SBSIUS33LCHCUK	0.00
CENOVUS ENERGY 6.75% 15/11/2039	0.00 US15135UAF66
FUT JUN 25 10 YR T-NOTES	0.00
FUT JUN 25 ME 10Y CDN BND	0.00
FEE REBATES	0.00
NEW ZEALAND LOCAL 4.125% 20/03/20280/03/2028	0.00 XS3025937288
CF INDUSTRIES INC 5.375% 15/03/2044	0.00 US12527GAE35
CIGNA 2.375% 15/03/2031	0.00 US125523CM05
SWO_CD_X CDX.NA.HY.43 (4Y) DEFAU 102 160425	0.00
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00 SE0015193313
RPI EUR RCV 2.5% PAY CPTFE1D 21-MAR-2054	0.00
TRY BNP PARIBAS A/C	0.00
Income Due - HKD	0.00
MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT	0.00
TRUSTPEX	
MEXICAN BONOS 7.50% 03/06/2027	0.00 MX0MGO00000D8
CITIGROUP CCP EUR BROKER ACCOUNT	0.00
QBE INS. GRP. F2V 03/10/2035	0.00
Outstanding Settlement Payments - JPY	0.00
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00 SE0016102115
US TREASURY N/B 4.75% 15/FEB/2045	0.00
DANISH KRONE	0.00
DELL INTL. EMC 5.00% 01/04/2030	0.00 US24703TAM80
KT CORP	0.00 KR7030200000
L&G. GRP. F2V 1/4/2055	0.00 XS3030523644
MINI TPX IDX 2506 F	0.00

US. TSY. NOTE/BON 4.125% 29/02/2032/2032 USD100 H-2032	0.00 US91282CMR96
MOTOR OIL HELLAS CORINTH REFINERIES SA	0.00 GRS426003000
Income Due - MXN	0.00
FUTURES MARGIN-JPY	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
US. TSY. NOTE/BOND 4.00% 15/12/2027	0.00 US91282CMB45
KOMMUNALKREDIT AUS 4.25% 01/04/2031/2031 EUR100000	0.00 AT0000A3KDQ3
Acadian Low Volatility Global Equity mandate	0.00
ESC MNLEHMAN BRTHRS HLDGRR	0.00
5.250%D011207M020612GL ESCROW	
UK. GILT 4.375% 7/3/2030	0.00
SWISS FRANC	0.00
JAPAN GOV. THIRTY 0.30% 20/06/2046	0.00
NEW ISRAELI SHEQEL	0.00
CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE	0.00
FUT. AUST 10Y SFE JUN25	0.00
GERMANY(FEDERAL REPUBLIC) 2.9% BDS 15/08/2056	0.00 DE000BU2D012
EURO.01 REGS	
JAPAN GOV. THIRTY 0.70% 20/9/2051	0.00 JP1300721MA9
PRUDENTIAL PLC ELECTRONIC ELECTION ENTL DI	0.00 GB00BV0V0321
POLISH ZLOTY	0.00
GAZPROM PJSC-SPON ADR	0.00 US3682872078
CZK BNP PARIBAS A/C	0.00
BNP New Zealand Dollar Custodial Account	0.00
NK LUKOIL PAO	0.00 US69343P1057
SBERBANK OF RUSSIA DEPOSITARY RECEIPT	0.00 US80585Y3080
MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY	0.00 US6074091090
PHOSAGRO PJSC GDR	0.00 US71922G3083
INVESTA EXT FDS MG NT ATF	0.00
MEXICAN PESO	0.00
SOFI CONSUMER LOAN PROGRAM 1 A2 3.14% 25/02/2027	0.00 US83405RAB33
BARINGS CLO LTD 2016-I/BARINGS CLO 201 SER 16-1A CLS XR	0.00 US06759MAA99
144A VAR RT 23/07/2030	
REGIONAL MGMT ISSUANCE TR 2018-1 AST BACKED NT CLA	0.00 US75907PAA84
144A 3.83% 15/07/2027	
NOVATEK PJSC	0.00 US6698881090
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000	0.00 AU3FN0069027
A1-A	
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
CONSTELLATION SOFT COM STK NPV TEMP	0.00 CA21037X1345
GOLDENTREE LOAN OPPS. XII 12A XR FRN 21/07/2030	0.00 US38137MAF41
UNILEVER PLC GBP0.031111 STK DIV	0.00 NL0015002EF6
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00 AU3FN0058145
DARLING INGREDIENTS INC	0.00 US2372661015
RAYONIER INC	0.00 US7549071030
TENABLE HOLDINGS INC	0.00 US88025T1025
RYAN SPECIALTY HOLDINGS ORD SHS CLASS A	0.00 US78351F1075
BEAZLEY P L C	0.00 GB00BYQ0JC66
RIGHTMOVE ORD GBP	0.00 GB00BGDT3G23
GXO LOGISTICS INC	0.00 US36262G1013
GINNIE MAE II POOL 3.50% 20/1/2048	0.00 US36179TQP39
GINNIE MAE II POOL 4.00% 3/20/2045	0.00 US36179Q6Q92
RENAISSANCERE HOLDINGS LTD	0.00 BMG7496G1033
ADTALEM GLOBAL EDUCATION INC	0.00 US00737L1035
LAUREATE EDUCATION INC	0.00 US5186132032
STRIDE INC	0.00 US86333M1080
AGENCY MORTGAGE BACKED3.0% 27 JUNE	0.00 US3138M0CZ10
FN BD0946 4.00% 01/06/2046	0.00 US3140F8BQ97
WATTS WATER TECHNOLOGIES INC	0.00 US9427491025

ADVANCED DRAINAGE SYTEMS INC	0.00 US00790R1041
GSK PLC SPON ADS EACH REP 2 ORD SHS	0.00 US37733W2044
ARCADIS NV	0.00 NL0006237562
AZEK COMPANY INC	0.00 US05478C1053
FANNIE MAE POOL 3.00% 01/12/2051	0.00 US3140XFX710
FREDDIE MAC POOL 3.00% 01/07/2050	0.00 US3133KJJQ67
NOMAD FOODS LTD	0.00 VGG6564A1057
VITAL FARMS INC	0.00 US92847W1036
TETRA TECH ORD SHS	0.00 US88162G1031
POPULAR INC COM USD6 POST REV SPLIT	0.00 PR7331747001
AGCO CORP	0.00 US0010841023
NEXTRACKER INC	0.00 US65290E1010
TECNOGLASS INC	0.00 KYG872641009
VODACOM GROUP PTY LTD	0.00 ZAE000132577
FANNIE MAE POOL 2.50% 01/05/2051	0.00 US31418DYY20
FANNIE MAE POOL 3.00% 01/10/2051	0.00 US3140XGRG68
ONEMAIN HOLDINGS INC	0.00 US68268W1036
HA SUSTAINABLE INFRASTRUCTURE CAPITAL INC	0.00 US41068X1000
OLD MUTUAL LTD NPV	0.00 ZAE000255360
LANDIS AND GYR GROUP AG	0.00 CH0371153492
INDEPENDENCE REALTY TRUST INC	0.00 US45378A1060
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
GENUS PLC	0.00 GB0002074580
WAL MART DE MEXICO	0.00 MX01WA000038
MIPS AB	0.00 SE0009216278
SENTINELONE INC	0.00 US81730H1095
MODINE MANUFACTURING CO	0.00 US6078281002
COGNEX CORP COM USD	0.00 US1924221039
FANNIE MAE POOL 2.00% 01/02/2051	0.00 US31418DWR96
FANNIE MAE POOL 2.00% 1/6/2036	0.00 US3140XHHK63
FANNIE MAE POOL 2.00% 1/9/2036	0.00 US3140LWEP82
FANNIE MAE POOL 2.00% 01/12/2040	0.00 US31418DU678
FANNIE MAE POOL 2.50% 1/2/2051	0.00 US31418DWS79
FANNIE MAE POOL 2.50% 01/09/2050	0.00 US31418DSJ27
FANNIE MAE POOL 2.50% 1/11/2040	0.00 US3140XDRF54
FANNIE MAE POOL 3.00% 01/12/2050	0.00 US3140X8W459
FANNIE MAE POOL 3.50% 9/1/2046	0.00 US3140FFLC38
FANNIE MAE POOL 4.00% 01/06/2048	0.00 US3140XCPV40
FANNIE MAE POOL 4.00% 01/08/2051	0.00 US3140XMW510
FANNIE MAE POOL 4.00% 01/09/2047	0.00 US31418CPF58
FANNIE MAE POOL 4.00% 1/10/2048	0.00 US3140X8HK66
FANNIE MAE REMICS 66 BD 3.00% 25/09/2047	0.00 US3136AYCS05
FREDDIE MAC POOL 2.00% 01/03/2051USD SD-8134	0.00 US3132DWBB81
FREDDIE MAC POOL 2.00% 01/09/2051USD SD-8166	0.00 US3132DWC872
FREDDIE MAC POOL 2.50% 01/05/20500 USD RA-2618	0.00 US3133KH4B90
FREDDIE MAC POOL 3.00% 1/8/2051	0.00 US3132DMW279
FREDDIE MAC POOL 3.50% 1/8/2052	0.00 US3132DQHA76
GINNIE MAE II POOL 2.00% 20/10/2050	0.00 US36179VVS53
GINNIE MAE II POOL 3.00% 20/04/2051	0.00 US36179WDS44
GINNIE MAE II POOL 3.50% 20/04/2048	0.00 US36179TV519
GINNIE MAE II POOL 3.50% 20/08/2047	0.00 US36179TEZ49
GINNIE MAE II POOL 3.50% 20/12/2052	0.00 US36179XNC64
GINNIE MAE II POOL 4.00% 20/2/2045	0.00 US36179Q3K59
GAZTRANSPORT ET TECHNIGAZ SA	0.00 FR0011726835
HOCHTIEF AG	0.00 DE0006070006
FUTURES MARGIN-NZD	0.00
ITALGAS SPA	0.00 IT0005211237

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

ROMANIAN GOV. INT 5.875% 11/07/2032	0.00	XS3021378032
CADENT FIN. 5.75% 14/3/2034	0.00	
SWO_CDX CDX.NA.IG.44 (5Y) DEFAU 0.575 2105252I65BYEH4	0.00	
LG ENERGY SOLUTION 5.25% 2/4/2028	0.00	
SWO_CDX CDX.NA.IG.44 (5Y) DEFAU 0.725 2105252I65BYEH4	0.00	
HANG MINI 2504 FUT	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	0.00	
RPI USD RCV CPI1D PAY 2.5% 21-MAR-2054	0.00	
ANZ BANK NZ 11AM A/C	0.00	
CDS_IX_CCP ITRAXX EUROPE SERIES 1%	0.00	
20350620GOLDUS33ICEEUS2I666VDL6		
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN	0.00	
CHASEBANK N.A. CHASUS33		
SPI 200 2506 FUT	0.00	
TWD BNP PARIBAS A/C	0.00	
BARCLAYS CCP	0.00	
MYR BNP PARIBAS A/C	0.00	
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	0.00	
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF	0.00	
COMMERCE TORONTO CA		
CITIGROUP CCP CAD BROKER ACCOUNT	0.00	
DJ EUR ST50 2506 FU	0.00	DE000C6ZNNN9
FUT JUN 25 CBT ULT TNOTE	0.00	
CANADIAN DOLLAR	0.00	
RPI_CCP EUR RCV CPTFE1D PAY 2.0072% 15-MAR-	0.00	
2030CHASUS33LCHCUK		
FUT JUN 25 OSE 10Y JGB	0.00	
SWISS MKT IDX 2506 F	0.00	DE000C6ZNSX7
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN	0.00	
CHASE		
CDS_IX_CCP CDX.NA.HY.39 5%	0.00	
20271220CHASUS33ICEEUS2I65BRZH6		
Outstanding Settlement Payments - SGD	0.00	
SWO EUR RCV 2.9 PAY EURIB 6M 120625	0.00	
SWO USD RCV SOFR 1D PAY 3.4 120925	0.00	
FUT JUN 25 SFE 3Y T-BOND	0.00	
CDS_IX_CCP ITRAXX AUSTRALIA SERI 1%	0.00	
20290620CHASUS33ICEEUS2I668IBO9		
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK	0.00	
PLC BARCGB5G		
CITIGROUP CCP USD BROKER ACCOUNT	0.00	
S&P 500 EMINI 2506 F	0.00	
FTSE 100 IDX 2506 FU	0.00	GB00M251VK77
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET	0.00	
BOSTON SBOSUS3F		
FUT 06 JUN 25 EURO BUXL BND	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAY	0.00	
CDS_IX_CCP ITRAXX AUSTRALIA SERI 1%	0.00	
20300620CHASUS33ICEEUS2I668IBQ4		
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	0.00	
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF	0.00	
CANADA ROYCCAT3IMM		
GOLDMAN SACHS CCP EUR BROKER ACCOUNT	0.00	
CDS_IX_CCP CDX.NA.IG.44 1%	0.00	
20300620GOLDUS33ICEEUS2I65BYEH4		
FUT JUN 25 US 2YR T-NOTE	0.00	
BNZ NZD COLL	0.00	
FUT JUN 25 CBT 5Y T-NOTE	0.00	
FUT 06 JUN 25 EURX EUR-BUND	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	0.00	
WESTPAC NZD COLL	0.00	

Outstanding Settlement Payments - MXN	0.00
Outstanding Settlement Payments - HUF	0.00
JPM CCP USD BROKER ACCOUNT	0.00
NYL MSCI EMER 2506 F	0.00
Outstanding Settlement Payments - NZD	-0.01
Outstanding Settlement Payments - CLP	-0.01
Outstanding Settlement Payments - PLN	-0.01
Outstanding Settlement Payments - ZAR	-0.01
Outstanding Settlement Payments - KRW	-0.02
Outstanding Settlement Payments - BRL	-0.02
Outstanding Settlement Payments - TWD	-0.02
Outstanding Settlement Payments - USD	-0.02
OTC CASH COLLATERAL RECEIVABLE FROM USD SBILDEFFXX	-0.03
31/12/2050	
Outstanding Settlement Payments - AUD	-0.03
Outstanding Settlement Payments - CNY	-0.04
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG	-0.04
FRANKFURT	
Outstanding Settlement Payments - HKD	-0.04
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.07
FX POSITIONS	-0.24
Outstanding Settlement Payments - DKK	-0.25