

Offer name	Mercer KiwiSaver Scheme	Offer number	OFR10255
Fund name	Sustainable Plus Growth fund	Fund number	FND16
Period disclosure applies [dd/mm/yyyy]	30/09/2024		
Asset name	% of fund net assets	Security code	
Liquidity Identifier		2.85	
FISHER & PAYKEL HEALTHCARE CORPORATION L		2.72 NZFAPE0001S2	
NVIDIA CORP		2.26 US67066G1040	
APPLE INC		2.19 US0378331005	
MICROSOFT CORP		2.17 US5949181045	
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND		1.96 DU0FSIGLINZ2	
INFRATIL LIMITED		1.86 NZIFTE0003S3	
AUCKLAND INTERNATIONAL AIRPORT LTD		1.58 NZAIAE0002S6	
CONTACT ENERGY LIMITED		1.22 NZCENE0001S6	
MERIDIAN ENERGY LT NPV		1.12 NZMELE0002S7	
AMAZON COM INC		0.96 US0231351067	
MAINFREIGHT LIMITED		0.87 NZMFTE0001S9	
SPARK NEW ZEALAND LIMITED		0.86 NZTELE0001S4	
THE A2 MILK COMPANY LIMITED		0.84 NZATME0002S8	
EBOS GROUP LIMITED		0.80 NZEBOE0001S6	
LILLY (ELI) & CO USD		0.75 US5324571083	
ALPHABET INC CAP STK CL A		0.70 US02079K3059	
META PLATFORMS INC		0.70 US30303M1027	
FX POSITIONS		0.69	
SUMMERSET GROUP HOLDINGS LTD		0.64 NZSUME0001S0	
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE		0.52	
RYMAN HEALTHCARE LTD		0.51 NZRYME0001S4	
MERCURY NZ LIMITED		0.50 NZMRPE0001S2	
NOVO NORDISK ORD SHS CLASS B		0.50 DK0062498333	
VISA INC - A		0.49 US92826C8394	
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE		0.49	
MASTERCARD INC - CLASS A		0.48 US57636Q1040	
ALPHABET INC CAP CL C		0.47 US02079K1079	
CHORUS LIMITED ORDINARY FULLY PAID		0.46 NZCNUJ0001S2	
BROADCOM ORD SHS		0.45 US11135F1012	
NEW ZEALAND GOVERNMENT 150531 1.50 GB		0.43 NZGOVDT531C0	
SCHNEIDER ELECTRIC SE		0.42 FR0000121972	
AIR LIQUIDE		0.42 FR0000120073	
ECOLAB LTD		0.41 US2788651006	
NEW ZEALAND GOVERNMENT 140433 3.50 GB		0.41 NZGOVDT433C9	
WASTE MANAGEMENT INC COM		0.41 US94106L1098	
INVESTA COMMERCIAL PROPERTY FUNDAFS		0.40	
NEW ZEALAND GOVERNMENT 150541 1.75 GB		0.38 NZGOVDT541C9	
NEW ZEALAND GOVERNMENT 150534 4.25 GB		0.38 NZGOVDT534C4	
NEW ZEALAND GOVERNMENT 150437 2.75 GB		0.37 NZGOVDT437C0	
NZD BNP PARIBAS A/C		0.37	
TAIWAN SEMICONDUCT MANUFACTURING USD		0.37 US8740391003	
TRANE TECHNOLOGIES PLC		0.36 IE00BK9ZQ967	
TESLA INC		0.35 US88160R1014	
NEW ZEALAND GOVERNMENT 200429 3.0 GB		0.35 NZGOVDT429C7	
DANAHER CORP		0.34 US2358511028	
ASML HOLDING NV		0.33 NL0010273215	
THERMO FISHER SCIENTIFIC INC		0.33 US8835561023	
NEW ZEALAND GOVERNMENT 150532 2.00 GB		0.32 NZGOVDT532C8	
LINDE PLC		0.32 IE000S9YS762	
USD BNP PARIBAS A/C		0.32	
JP MORGAN CHASE & CO		0.31 US46625H1005	
HOUSING NEW ZEALAND LTD 120625 3.36 GB		0.30 NZHNZD0625L3	
PRECINCT PROPERTIES NEW ZEALAND LIMITED		0.29 NZAPTE0001S3	
DEXUS WHOLESALE PROPERTY FUNDAUT		0.29	
NEW ZEALAND GOVERNMENT 150536 4.25 GB		0.28 NZGOVDT536C9	
UNITEDHEALTH GROUP INC COM STK		0.28 US91324P1021	
COSTCO WHOLESALE CORP		0.27 US22160K1051	
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD		0.27	
AGILENT TECHNOLOGIES INC		0.27 US00846U1016	

CHARTER HALL RETAIL PARTNERSHIP NO. 6PE	0.27
APTIV PLC COM	0.27 JE00B783TY65
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.26
IBERDROLA SA	0.25 ES0144580Y14
ADVANCED MICRO DEV	0.25 US0079031078
AMERICAN WATER WORKS CO INC	0.25 US0304201033
SAP AG	0.24 DE0007164600
EBAY INC	0.24 US2786421030
FLETCHER BUILDING LTD	0.23 NZFBUE000150
ELEVANCE HEALTH INC	0.23 US0367521038
SKY NETWORK TELEVISION LTD	0.23 NZSKTE000156
BOSTON SCIENTIFIC CORP COM USD	0.23 US1011371077
NEW ZEALAND GOVERNMENT 150535 4.50 GB	0.22 NZGOVDT535C1
NEW ZEALAND GOVERNMENT 150427 4.50 GB	0.22 NZGOVDT427C1
PROCTER & GAMBLE COMPANY	0.22 US7427181091
BOOKING HLDGS INC COM	0.22 US09857L1089
TEXAS INSTRUMENTS	0.22 US8825081040
UNITED STATES DOLLAR	0.21
SALESFORCE INC	0.21 US79466L3024
SIEMENS AG NPV EUR	0.21 DE0007236101
XYLEM INC COM	0.21 US98419M1009
MERCK & CO INC NEW COM	0.21 US58933Y1055
US. TSY. INFL. 0.625% IL 15/1/2026	0.21 US912828N712
HUBBELL INC	0.20 US4435106079
VERALTO ORD SHS	0.20 US92338C1036
INTERACTIVE BROKERS GRO-CL	0.20 US45841N1072
AUTODESK INC	0.20 US0527691069
PALO ALTO NETWORKS INC	0.20 US6974351057
ACCENTURE PLC	0.20 IE00B4BNMY34
APPLIED MATERIALS US	0.19 US0382221051
NEW ZEALAND GOVERNMENT 150554 5.00 GB	0.19 NZGOVDT554C2
HOME DEPOT INC	0.19 US4370761029
ROPER TECHNOLOGIES INC	0.19 US7766961061
AMERICAN TWR REIT INC	0.19 US03027X1000
ABBVIE INC COM	0.19 US00287Y1091
JOHNSON & JOHNSON COM	0.19 US4781601046
US. TSY. NOTE/BOND 1.00% 15/12/20244 USD1000 AV-2024	0.18 US91282CDN83
NEXTERA ENERGY INC	0.18 US65339F1012
HMC WHF NO. 1 PTY LTD - AUDPE	0.18
ORACLE CORP	0.18 US68389X1054
ASTRAZENECA PLC	0.18 GB0009895292
NEW ZEALAND GOVERNMENT 150530 4.50 GB	0.18 NZGOVDT530C2
CHANNEL INFRASTRUCTURE NZ LTD	0.18 NZNZRE0001S9
ADOBE INC COM	0.17 US00724F1012
NETFLIX INC	0.17 US64110L1061
SEKISUI HOUSE	0.17 JP3420600003
COCA COLA CO USD	0.17 US1912161007
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.17 NZIIBDT003C0
AUTOZONE INC	0.17 US0533321024
INGENIA COMMUNITIES GROUP	0.17 AU000000INA9
DSM FIRMENICH AG EUR0.01	0.17 CH1216478797
INTUITIVE SURGICAL INC	0.16 US46120E6023
PORT OF TAURANGA LTD	0.16 NZPOTE000350
Outstanding Settlement Receipts - EUR	0.16
STONEPEAK ZENO HOLDINGS (CYM) LP - EUR	0.16
INVESTORE PROPERTY LTD	0.16 NZIPLE0001S3
RESMED INC	0.16 US7611521078
NEXTDC LIMITED ORDINARY FULLY PAID	0.16 AU000000NXT8
CASH	0.16
BANK OF AMERICA CORPORATION	0.16 US0605051046
UNION PACIFIC CORP	0.16 US9078181081
DARLING INGREDIENTS INC	0.16 US2372661015
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE	0.16
INCOMEFUND	
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN	0.16
IMPERIAL BANK OF COMMERCE	
3I GROUP PLC	0.16 GB00B1YW4409
UNILEVER PLC	0.16 GB00B10RZP78
MCKESSON CORP	0.15 US58155Q1031
SYNOPTIS INC	0.15 US8716071076
MCP REAL ESTATE DE BT FUND (AUD)	0.15

NATIONAL GRID	0.15 GB00BDR05C01
NEW ZEALAND GOVERNMENT 150425 2.75 GB	0.15 NZGOVDT425C5
ABBOTT LABS	0.15 US0028241000
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.15
WELLTOWER INC	0.15 US95040Q1040
WORLEY LIMITED	0.15 AU000000WOR2
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.15
CANADIAN GOV. BD. 4.00% 01/03/2029	0.15 CA135087Q988
INFRALEMON SCA	0.14
ADYEN NV	0.14 NL0012969182
DEERE & CO	0.14 US2441991054
NEC CORPORATION	0.14 JP3733000008
PENTAIR PLC COM	0.14 IE00BLS09M33
KIWI PROPERTY GROUP LIMITED	0.14 NZKPGE0001S9
NZD Cash Adjustment	0.13
METTLER TOLEDO INTL	0.13 US5926881054
FREIGHTWAYS GROUP LTD	0.13 NZFREE0001S0
ROYAL BANK OF CANADA	0.13 CA7800871021
NEW ZEALAND GOVERNMENT 150526 0.50 GB	0.13 NZGOVDT526C0
STRIDE STAPLED GRP NPV UNITS	0.13 NZSPGE0001S2
BERKSHIRE HATHAWAY INC - CLASS B	0.13 US0846707026
NEW ZEALAND GOVERNMENT 150528 0.25 GB	0.13 NZGOVDT528C6
UNITED RENTALS INC	0.13 US9113631090
EQUIFAX INC	0.13 US2944291051
PEPSICO INC CAP 2/3	0.13 US7134481081
MEDIATEK INC	0.13 TW0002454006
SHOPIFY INC COM NPV CL A	0.13 CA82509L1076
SYMRISE AG	0.12 DE000SYM9999
TENABLE HOLDINGS INC	0.12 US88025T1025
KKR QUARTZ CO-INVEST GP LLCPE	0.12
AIA GROUP LTD	0.12 HK0000069689
PROLOGIS INC COM	0.12 US74340W1036
TERNA SPA	0.12 IT0003242622
CARRIER GLOBAL COR COM	0.12 US14448C1045
RIGHTMOVE ORD GBP	0.12 GB00BGDT3G23
WATERS CORPORATION	0.12 US9418481035
NOVARTIS AG	0.12 CH0012005267
REPUBLIC SERVICES INC	0.11 US7607591002
TE CONNECTIVITY COM USD 0.01 TEMP	0.11 IE000IVNQZ81
SERVICENOW INC	0.11 US81762P1021
S AND P GLOBAL INC COM	0.11 US78409V1044
WELLS FARGO & COMPANY	0.11 US9497461015
ESSILORLUXOTTICA	0.11 FR0000121667
RECRUIT HLDGS CO LNPV	0.11 JP3970300004
VAUBAN IP ENERGY SOLUTIONS	0.11
NESTLE SA	0.11 CH0038863350
KKR DIVERSIFIED CORE INFRA B SR	0.11
HCA HEALTHCARE INC	0.11 US40412C1018
GXO LOGISTICS INC	0.11 US36262G1013
MCDONALD'S CORP	0.11 US5801351017
WABTEC CORP	0.11 US9297401088
AMGEN INC	0.11 US0311621009
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.11 NZIIBDT002C2
Accruals	0.11
ALCON AG	0.11 CH0432492467
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.11
QUALCOMM INC	0.11 US7475251036
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.11 US4592001014
CISCO SYSTEMS INC	0.10 US17275R1023
ASHTED GROUP PLC	0.10 GB0000536739
GEA GROUP AG	0.10 DE0006602006
RELX PLC	0.10 GB00B2B0DG97
GIP AQUARIUS FUND SECONDARY	0.10
CROWN HOLDINGS INC	0.10 US2283681060
INTUIT INC	0.10 US4612021034
BLACKROCK INC	0.10 US09247X1019
SIKA AG	0.10 CH0418792922
CINTAS CORP	0.10 US1729081059
FIRST QUANTUM MINERALS LTD	0.10 CA3359341052
UBER TECHNOLOGIES INC	0.10 US90353T1007

GODADDY INC	0.10 US3802371076
FORTUM OYJ	0.10 FI0009007132
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.10 CH0012032048
CANADIAN PAC KANS COM NPV	0.10 CA13646K1084
PROGRESSIVE CORP	0.10 US7433151039
RENAISSANCERE HOLDINGS LTD	0.10 BMG7496G1033
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.10
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.10
RYAN SPECIALTY HOLDINGS ORD SHS CLASS A	0.10 US78351F1075
US. TSY. NOTE/BON 4.625% 28/02/20252025 USD1000 AY-2025	0.10 US91282CGN56
HDFC BANK LTD	0.09 US40415F1012
GBP BNP PARIBAS A/C	0.09
HOWMET AEROSPACE I COM USD	0.09 US4432011082
KKR TAURUS CO-INVEST LPPE	0.09
ANSYS INC	0.09 US03662Q1058
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.09
IIF AUSTRALIA 1 TRUSTPE	0.09
Income Due - NZD	0.09
UPM KYMMENE CORP	0.09 FI0009005987
VERIZON COMMUNICATIONS	0.09 US92343V1044
IDEX CORP	0.09 US45167R1041
KERRY GROUP PLC-A	0.09 IE0004906560
EDISON INTERNATIONAL	0.09 US2810201077
KEYENCE CORP NPV	0.09 JP3236200006
STRYKER CORP	0.09 US8636671013
TJX COS INC	0.09 US8725401090
VESTAS WIND SYSTEM	0.09 DK0061539921
STERIS PLC	0.09 IE00BFY8C754
MERCADOLIBRE INC	0.09 US58733R1023
CENTURIA INDUSTRIAL REIT ORDINARY UNITS FULLY PAID	0.09 AU000000CIP0
ARISTA NETWORKS IN COM	0.09 US0404131064
THE WALT DISNEY CO	0.09 US2546871060
FERGUSON ENTERPRISE USD 0.0001	0.08 US31488V1070
EQUINIX INC COM	0.08 US29444U7000
CORE INFRASTRUCTURE FUND IV SCA	0.08
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.08
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.08
US. TSY. NOTE/BON 3.875% 31/03/2025/2025 USD1000 AZ-2025	0.08 US91282CGU99
WAYPOINT REIT FULLY PAID ORDINARY UNITS STAPLED SECURITIES	0.08 AU0000088064
RAYONIER INC	0.08 US7549071030
DEUTSCHE TELEKOM AG DEM	0.08 DE0005557508
SEVERN TRENT PLC	0.08 GB00B1FH8J72
ABB LTD	0.08 CH0012221716
VERTEX PHARMACEUTICALS INC	0.08 US92532F1003
ULTA BEAUTY INC COM	0.08 US90384S3031
BUILDERS FIRSTSOURCE INC	0.08 US12008R1077
WOLTERS KLUWER	0.08 NL0000395903
TERUMO CORP	0.08 JP3546800008
COGNEX CORP COM USD	0.08 US1924221039
ADTALEM GLOBAL EDUCATION INC	0.08 US00737L1035
TRADE DESK INC	0.08 US88339J1051
AMERICAN EXPRESS USD	0.08 US0258161092
MARSH & MCLENNAN COM	0.08 US5717481023
PFIZER INC COM	0.08 US7170811035
TOYOTA MOTOR CORP	0.08 JP3633400001
THE CIGNA GROUP	0.08 US1255231003
CROWDSTRIKE HOLDINGS INC	0.08 US22788C1053
AUTOMATIC DATA PROC.	0.08 US0530151036
BLOCK INC	0.08 US8522341036
CHUBB LIMITED ORD	0.08 CH0044328745
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.08 NZHNZD0001L7
CYBERARK SOFTWARE LTD	0.08 IL0011334468
AT & T INC	0.08 US00206R1023
HEARTLAND GROUP HLNPV	0.07 NZHGHE0007S9
F5 NETWORKS INC	0.07 US3156161024
BE SEMICONDUCTOR EURO	0.07 NL0012866412
WASTE CONNECTIONS COM NPV	0.07 CA94106B1013
BEAZLEY P L C	0.07 GB00BYQJ0C66

LANDIS AND GYR GROUP AG	0.07 CH0371153492
SERKO LTD	0.07 NZSKOE000157
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.07
MUENCHENER RUECKVER RG-REG	0.07 DE0008430026
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.07
COMCAST CORP	0.07 US20030N1019
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.07
POPULAR INC COM USD6 POST REV SPLIT	0.07 PR7331747001
REGENERON PHARMACEUTICALS INC	0.07 US75886F1075
BANK OF NEW YORK MELLON CORP	0.07 US0640581007
DELTA ELECTRONICS INC	0.07 TW0002308004
ALLIANZ SE-REG	0.07 DE0008404005
VALERO ENERGY CORP	0.07 US91913Y1001
FIRST SOLAR INC	0.07 US3364331070
ARCADIS NV	0.07 NL0006237562
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.07
CRODA INTL	0.07 GB00BJFFLV09
DEUTSCHLAND I/L BOND 0.1% 15/04/2026	0.07 DE0001030567
DOLLARAMA INC	0.07 CA25675T1075
SPIRAX SARCO ENG ORD	0.07 GB00BWFQGN14
WATTS WATER TECHNOLOGIES INC	0.07 US9427491025
SHERWIN WILLIAMS COM	0.07 US8243481061
MICRON TECHNOLOGY INC USD	0.07 US5951121038
MORGAN STANLEY	0.06 US6174464486
SANOFI SA	0.06 FR0000120578
ANALOG DEVICES INCORPORATED COM	0.06 US0326541051
BNP PARIBAS NOMINEES	0.06
GSK PLC	0.06 GB00BN75WVP63
EDWARDS LIFESCIENCES CORP	0.06 US28176E1082
LAUREATE EDUCATION INC	0.06 US5186132032
PEMBINA PIPELINE	0.06 CA7063271034
HA SUSTAINABLE INFRASTRUCTURE CAPITAL INC	0.06 US41068X1000
LEGAL & GENERAL GROUP PLC	0.06 GB0005603997
ASTRAZENECA PLC SPONS ADR	0.06 US0463531089
FISERV INC COM	0.06 US3377381088
EXELON CORPORATION	0.06 US30161N1019
GLOBE LIFE INC	0.06 US37959E1029
MOTOROLA SOLUTIONS INC	0.06 US6200763075
INFINEON TECHNOLOGIES AG	0.06 DE0006231004
HSBC HOLDINGS PLC	0.06 GB0005405286
TELEFONICA BRASIL SA	0.06 BRVIVTACNORO
CONSOLIDATED EDISON INC COM	0.06 US2091151041
SUN COMMUNITIES INC	0.06 US8666741041
THE TORONTO DOMINION BANK	0.06 CA8911605092
EMERSON ELECTRIC CO	0.06 US2910111044
SWEDEN GOV. BD. 3.50% 30/03/2039	0.06 SE0002829192
INSULET CORP	0.06 US45784P1012
LAM RESEARCH CORPORATION	0.06 US5128071082
KKR AQUEDUCT CO-INVEST L.P.PE	0.06
MARATHON PETROL COM	0.06 US56585A1025
CHROMA ATE INC	0.06 TW0002360005
KLA TENCOR CORPORATION COM	0.06 US4824801009
AENA SME S.A.	0.06 ES0105046009
UBS GROUP AG	0.06 CH0244767585
ZURICH FINANCIAL SERVICES	0.06 CH0011075394
EIFFAGE INC	0.06 FR0000130452
DIF VI CO-INVEST PROJECT 3 C.V	0.06
US. T-BILL. 0.00% 17/04/20252025 USD1000	0.06 US912797KS58
KBC GROUP NV	0.06 BE0003565737
EURO	0.06
CBRE GROUP INC CLASS A	0.06 US12504L1098
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.06 NZLGFDT014C0
150426 1.50 GB	
HERMES INTERNATIONAL	0.06 FR0000052292
L'OREAL	0.06 FR0000120321
MOODYS CORPORATION	0.06 US6153691059
TETRA TECH ORD SHS	0.06 US88162G1031
COPART INC	0.06 US2172041061
CITIGROUP INC USD	0.06 US1729674242
CONSTELLATION SOFTWARE COM	0.06 CA21037X1006
SHIN-ETSU CHEMICAL NPV	0.06 JP3371200001

SES FDR	0.06 LU0088087324
SUMITOMO MITSUI TEMP	0.06 JP3890350006
PNC FINANCIAL SERVICES GROUP	0.06 US6934751057
VENTAS INC	0.06 US92276F1003
PG AND E CORP	0.06 US69331C1080
SONY CORP Y50	0.06 JP3435000009
ARCADIUM LITHIUM CDI DEFEERED	0.06 AU0000305724
COLGATE PALMOLIVE	0.06 US1941621039
ALTAMIRA CO-INVESTMENT SCA	0.06
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.05
NOMAD FOODS LTD	0.05 VGG6564A1057
MEDTRONIC PLC	0.05 IE00BTN1Y115
DBS GROUP HOLDINGS LTD	0.05 SG1L01001701
ROLLINS INC	0.05 US7757111049
KONINKLIJKE KPN NV	0.05 NL0000009082
ORSTED AS	0.05 DK0060094928
US TREASURY N/B 4.5% 31/MAR/2026	0.05 US91282CKH33
GOODMAN PROPERTY TRUST	0.05 NZCPT0001S9
INTERCONTINENTAL EXCHANGE INC	0.05 US45866F1049
STARBUCKS CORP	0.05 US8552441094
UNITED UTILITIES GROUP PLC	0.05 GB00B39J2M42
OREILLY AUTO NEW COM	0.05 US67103H1077
VEEVA SYSTEMS INC	0.05 US9224751084
AXIUM INFRASTRUCTUPE	0.05
SNAM SPA	0.05 IT0003153415
AGCO CORP	0.05 US0010841023
DEUTSCHE BUNDESR 0.50% IL 15/04/2030	0.05 DE0001030559
LAFARGEHOLCIM LTD	0.05 CH0012214059
Outstanding Settlement Receipts - NZD	0.05
ONEOK INC	0.05 US6826801036
GILEAD SCIENCES INC	0.05 US3755581036
COMPAGNIE DE SAINT-GOBAIN	0.05 FR0000125007
WILLIAMS COMPANIES INC	0.05 US9694571004
UNITED THERAPEUTICS CORP	0.05 US91307C1027
TOKIO MARINE HOLDINGS INC	0.05 JP3910660004
HOYA CORPORATION JPY	0.05 JP3837800006
FRAPORT AG	0.05 DE0005773303
HILTON WORLDWIDE H COM	0.05 US43300A2033
FERRARI NV COM	0.05 NL0011585146
GOLDMAN SACHS GROUP INC.	0.05 US38141G1040
LOBLAW COMPANIES LTD	0.05 CA5394811015
ACCIONA SA	0.05 ES0125220311
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150125 TBILL	0.05 NZLGBDT346C0
DIGITAL REALTY TRUST INC	0.05 US2538681030
PINNACLE WEST CAPITAL	0.05 US7234841010
LVMH MOET HENNESSY VUITTON SE	0.05 FR0000121014
TARGET CORPORATION	0.05 US87612E1064
ECP TERRA-GEN GROW	0.05
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.05 NZIIBDT004C8
PORTLAND GENERAL ELECTRIC COMPANY	0.05 US7365088472
OLD MUTUAL LTD NPV	0.05 ZAE000255360
MANHATTAN ASSOCIATES INC	0.05 US5627501092
BANK RAKYAT INDONESIA	0.05 ID1000118201
ADVANCED DRAINAGE SYTEMS INC	0.05 US00790R1041
KINDER MOR INC DEL COM	0.05 US49456B1017
LEGRAND SA	0.05 FR0010307819
PAYPAL HOLDINGS INC	0.05 US70450Y1038
LENNOX INTL INC COM	0.05 US5261071071
KSL CAPITAL PARTNERS CV I	0.05
VISTRY GROUP PLC	0.05 GB0001859296
ZOETIS INC	0.05 US98978V1035
VERISK ANALYTICS I COM	0.05 US92345Y1064
TECNOGLASS INC	0.04 KYG872641009
RESTAURANT BRANDS NEW ZEALAND LTD	0.04 NZRBDE0001S1
ENERGIAS DE PORTUGAL SA	0.04 PTEDP0AM0009
BRISTOL MYERS SQUIBB COMPANY	0.04 US1101221083
CADENCE DESIGN SYSTEMS INC	0.04 US1273871087
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150425 2.75 GB	0.04 NZLGFDT008C2
OMNICOM GROUP	0.04 US6819191064
PACCAR INC	0.04 US6937181088

CENCORA INC COM	0.04 US03073E1055
BLACKSTONE INC	0.04 US09260D1072
VODACOM GROUP PTY LTD	0.04 ZAE000132577
GE AEROSPACE	0.04 US3696043013
KEYERA CORP COM	0.04 CA4932711001
TARGA RESOURCES IN COM	0.04 US87612G1013
MANULIFE FINANCIAL CORP	0.04 CA56501R1064
SCHWAB (CHARLES) CORP	0.04 US8085131055
BNP PARIBAS SA	0.04 FR0000131104
NUTANIX INC	0.04 US67059N1081
GETLINK SE	0.04 FR0010533075
SEA LTD	0.04 US81141R1005
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.04
DATADOG INC	0.04 US23804L1035
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.04
NEXTRACKER INC	0.04 US65290E1010
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.04 DE000BU22023
ELIA GROUP SA/NV	0.04 BE0003822393
UNICREDIT SPA	0.04 IT0005239360
CATERPILLAR INC	0.04 US1491231015
LOWE'S COS INC	0.04 US5486611073
3M CO	0.04 US88579Y1010
BUREAU VERITAS SA	0.04 FR0006174348
MIZUHO FINANCIAL GROUP INC	0.04 JP3885780001
US. TSY. NOTE/BOND 0.25% 30/6/2025	0.04 US912828ZW33
INTERCONTINENTAL HOTELS GROUP PLC	0.04 GB00BHJYC057
NEXANS SA	0.04 FR0000044448
BANCO BICAYA ARGENTARIA SA	0.04 ES0113211835
ILLINOIS TOOL WORKS	0.04 US4523081093
ENBRIDGE INC	0.04 CA29250N1050
KIMBERLY CLARK CORP	0.04 US4943681035
GSK PLC SPON ADS EACH REP 2 ORD SHS	0.04 US37733W2044
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.04
OTIS WORLDWIDE COR COM	0.04 US68902V1070
CUMMINS INC	0.04 US2310211063
HYDRO ONE LTD	0.04 CA4488112083
CARLISLE COS INC	0.04 US1423391002
PRUDENTIAL FINANCIAL INC	0.04 US7443201022
CLEANAWAY WASTE MANAGEMENT LIMITED	0.04 AU000000CWY3
CREDIT AGRICOLE SA	0.04 FR0000045072
US. TSY. NOTE/BON 4.875% 31/10/20288	0.04 US91282CJF95
NVR INC	0.04 US62944T1051
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.04 US912828YS30
TOKYO ELECTRON LTD JPY	0.04 JP3571400005
SPOTIFY TECHNOLOGY COM	0.04 LU1778762911
US TREASURY N/B 2.75% 15/AUG/2032	0.04 US91282CFF32
NXP SEMICONDUCTORS	0.04 NL0009538784
ITALY BUONI POLIEN 3.85% 15/09/2026	0.04 IT0005556011
KINGSPAN GROUP PLC	0.04 IE0004927939
AXA	0.04 FR0000120628
HARTFORD FINANCIAL SERVICES GROUP INC	0.04 US4165151048
ASSA ABLOY AB	0.04 SE0007100581
WESTPAC BANKING CORPORATION	0.04 AU000000WBC1
BHP GROUP LIMITED ORDINARY FULLY PAID	0.04 AU000000BHP4
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.04 US91282CJE21
PHILLIPS COM	0.04 US7185461040
OVERSEA-CHINESE BANKING CORP	0.04 SG1504926220
SUN LIFE FINANCIAL INC	0.04 CA8667961053
SINGAPORE GOV. BD 2.875% 01/07/2029	0.04 SG3263998209
CSL LIMITED	0.04 AU000000CSL8
EQUITY RESIDENTIAL	0.04 US29476L1070
HENKEL AG & CO KGAA NON VTG PREF	0.03 DE0006048432
CRH PUBLIC LIMITED ORD SHS	0.03 IE0001827041
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.03 JP1201631HC6
DISCOVER FINANCIAL SERVICES	0.03 US2547091080
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.03 JP1400161P53
EXPERIAN GROUP LTD	0.03 GB00B19NLV48
CELLNEX TELECOM SA	0.03 ES0105066007
NATIONAL BANK OF CANADA	0.03 CA6330671034
ENEOS HOLDINGS INC	0.03 JP3386450005
MARVELL TECHNOLOGY COM	0.03 US5738741041
FAIR ISAAC CORPORATION	0.03 US3032501047

MS & AD INSURANCE GROUP HOLDINGS	0.03 JP3890310000
SANWA HOLDINGS CORPORATION	0.03 JP3344400001
INDONESIA TSY. BD. 6.50% 15/02/2031	0.03 IDG000015207
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.03 JP1051661Q33
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.03
AMERIPRISE FINANCIAL INC	0.03 US03076C1062
AON PLC IE COM CL A	0.03 IE00BLP1HW54
ATI INC	0.03 US01741R1023
INTESA SANPAOLO SPA	0.03 IT0000072618
INVITATION HOMES INC	0.03 US46187W1071
UNITED OVERSEAS BANK	0.03 SG1M31001969
BUZZARD MIDSTREAM	0.03
GRAINGER W W INC	0.03 US3848021040
STOCKLAND	0.03 AU000000SGPO
TENCENT HLDGS LIMITED	0.03 KYG875721634
EXTRA SPACE STORAGE INC	0.03 US30225T1025
DEUTSCHE BOERSE AG	0.03 DE0005810055
PULTE GROUP INC	0.03 US7458671010
ONEMAIN HOLDINGS INC	0.03 US68268W1036
GOODMAN GRP.	0.03 AU000000GMG2
KDDI CORP	0.03 JP3496400007
FAIRFAX FINL HOLDINGS LTD CAD	0.03 CA3039011026
ENPHASE ENERGY INC	0.03 US29355A1079
DR HORTON INC	0.03 US23331A1097
US. T-BILL. 0.00% 19/11/20242024 USD1000	0.03 US912797MC88
ZSCALER INC	0.03 US98980G1022
BRAMBLES LIMITED	0.03 AU000000BXB1
TRUIST FINL CORP COM	0.03 US89832Q1094
COMMONWEALTH BANK OF AUSTRALIA	0.03 AU000000CBA7
ATLAS COPCO AB	0.03 SE0017486889
CHENIERE ENERGY INC	0.03 US16411R2085
UNITED PARCEL SERVICE - B	0.03 US9113121068
OMNES CO-INVEST TA G - EUR	0.03
MSCI INC	0.03 US55354G1004
GENUS PLC	0.03 GB0002074580
ARCH CAPITAL GROUPCOM	0.03 BMG0450A1053
MONDELEZ INTERNATIONAL INC	0.03 US6092071058
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.03 US11133T1034
QUANTA SERVICES INC	0.03 US74762E1029
MONOLITHIC POWER SYSTEMS INC	0.03 US6098391054
mitsui fudosan co	0.03 JP3893200000
INGERSOLL RAND INC	0.03 US45687V1061
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.03 AU000000ANZ3
GOODMAN GROUP	0.03 AU000000GMG2
NEC ELECTRONICS CORP	0.03 JP3164720009
CLOUDFLARE INC	0.03 US18915M1071
NETAPP INC	0.03 US64110D1046
ARVIDA GROUP LIMITED	0.03 NZARVE000155
AVALONBAY COMMUNITIES INC	0.03 US0534841012
JAPAN ELEVATOR SERVICE HOLDINGS CO LTD	0.03 JP3389510003
CHURCH & DWIGHT CO	0.03 US1713401024
INPOST SA	0.03 LU2290522684
AZEK COMPANY INC	0.03 US05478C1053
SEMPRA ORD	0.03 US8168511090
ESSENT GROUP LTD	0.03 BMG3198U1027
MEDPACE HOLDINGS INC	0.03 US58506Q1094
TERRENO REALTY COR COM	0.03 US88146M1018
SIMON PROPERTY GROUP INC USD	0.03 US8288061091
US. T-BILL. 0.00% 15/05/20252025 USD1000	0.03 US912797LB15
MEGA FIRST CORPORATION BHD	0.03 MYL3069OO0001
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.03 JP1400171Q50
GENESIS ENERGY LTD	0.03 NZGNEE0001S7
HONDA MOTOR CO LTD	0.03 JP3854600008
PINDUODUO INC	0.03 US7223041028
OLD DOMINION FREIGHT LINE INC	0.03 US6795801009
AMERICAN INTERNATIONAL GROUP	0.03 US0268747849
METLIFE INC	0.03 US59156R1086
REINSURANCE GROUP OF AMERICA	0.03 US7593516047
STEEL DYNAMICS INC	0.03 US8581191009
EVEREST GROUP LTD	0.03 BMG3223R1088
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.03 NZIIBDT004C8
VERTIV HOLDINGS CO	0.03 US92537N1081

DAI ICHI LIFE HOLD NPV	0.03 JP3476480003
GENTRACK GROUP LIMITED ORDINARY SHARES	0.03 NZGTKE000259
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.03 US912810SW99
HOCHTIEF AG	0.03 DE0006070006
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.03 US91282CJ99
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.03 NZLGFDT018C1
150528 2.25 GB	
DUPONT DE NEMOURS INC	0.03 US26614N1028
MIPS AB	0.03 SE0009216278
PROPERTY FOR INDUSTRY LTD	0.03 NZPFIE0001S5
TC ENERGY CORP	0.03 CA87807B1076
WATSCO INC	0.03 US9426222009
KIMCO REALTY CORP	0.03 US49446R1095
NINTENDO CO LTD	0.03 JP3756600007
LINEAGE INC ORD SHS REIT	0.03 US53566V1061
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.03 US91282CCB54
SARTORIUS AG VORZUG	0.03 DE0007165631
Outstanding Settlement Receipts - USD	0.03
REALTY INCOME CORPORATION	0.03 US7561091049
ADVANTEST CORP	0.03 JP3122400009
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.03 NZHNZD0008L2
VICI PROPERTIES INC	0.03 US9256521090
PAYCHEX INC	0.03 US7043261079
OWENS CORNING INC	0.03 US6907421019
AUTO TRADER GROUP PLC	0.03 GB00BVVFW23
HKD BNP PARIBAS A/C	0.03
HITACHI NPV	0.03 JP3788600009
ASSURANT INC	0.02 US04621X1081
EDP RENOVAVEIS SA	0.02 ES0127797019
SAMSUNG SDI CO LTD	0.02 KR7006400006
ASICS ORD SHS	0.02 JP3118000003
GENERALI	0.02 IT0000062072
SUMITOMO FORESTRY CO LTD	0.02 JP3409800004
MITSUBISHI ESTATE	0.02 JP3899600005
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN	0.02
SMITH A.O CORP	0.02 US8318652091
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.02 JP1103711P74
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.02 US912810SL35
KEURIG DR PEPPER INC	0.02 US49271V1008
INDEPENDENCE REALTY TRUST INC	0.02 US45378A1060
MONSTER BEVERAGE SHS ORD	0.02 US61174X1090
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.02
FUGRO NV EURO.05	0.02 NL00150003E1
TRACTOR SUPPLY COMPANY	0.02 US8923561067
SEGRE PLC	0.02 GB00B5ZN1N88
MITSUBISHI UFJ FINANCIAL	0.02 JP3902900004
NN GROUP NV	0.02 NL0010773842
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.02 MYBMO1500010
FUJII ELECTRIC CO LTD	0.02 JP3820000002
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.02 JP1300791P79
VECTOR LIMITED	0.02 NZVCTE0001S7
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.02 NZGOVDT551C8
DEXUS WHOLESALE SHOPPING CENTRE FUNDPE	0.02
OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE	0.02
PLC	
NIKE INC CL B	0.02 US6541061031
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.02 IT0005534141
RED ELECTRICA DE ES	0.02 ES0173093024
INTEREST RATE SWAPS	0.02
AUSTRALIA GOV. BD. 0.25% 21/11/2024	0.02 AU0000083768
ING GROEP NV	0.02 NL0011821202
SINGAPORE GOV. BD 2.875% 01/09/2030	0.02
SUMITOMO ELECTRIC	0.02 JP3407400005
T MOBILE US INC COM	0.02 US8725901040
COINBASE GLOBAL INC	0.02 US19260Q1076
US. TSY. NOTE/BON 2.125% 15/5/2025	0.02 US912828XB14
OKTA INC	0.02 US6792951054
SINGAPORE GOV. BD 2.375% 01/06/2025	0.02 SG31A0000001
SKELLERUP HOLDINGS LIMITED	0.02 NZSKXE0001S8

PURE STORAGE INC	0.02 US74624M1027
Outstanding Settlement Receipts - SGD	0.02
VITAL HEALTHCARE PROPERTY TRUST	0.02 NZCHPE0001S4
ARGOSY PROPERTY LIMITED	0.02 NZARGE0010S7
SNOWFLAKE INC	0.02 US8334451098
US. TSY. INFL. 2.125% IL 15/02/2041	0.02 US912810QP66
MGIC INVESTMENT CORP	0.02 US5528481030
US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.02 US912810UD80
INTEL CORP	0.02 US4581401001
AIR NEW ZEALAND LTD	0.02 NZAIRE0001S2
ESSEX PROPERTY TRUST INC	0.02 US2971781057
RECORDATI SPA - NEW	0.02 IT0003828271
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.02 NZGOVDT429C7
ATMOS ENERGY CORP	0.02 US0495601058
SUN HUNG KAI PROPERTY HKD	0.02 HK0016000132
MASCO CORP USD	0.02 US5745991068
UNIBAIL RODAMCO WESTFIELD	0.02 FR0013326246
FDXEX CORP COM	0.02 US31428X1063
FUTU HOLDINGS LTD	0.02 US36118L1061
UNUMPROVIDENT CORPORATION	0.02 US91529Y1064
ANDRITZ AG	0.02 AT0000730007
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.02 NZHNZD0935L6
SOUTHERN CO COM USD	0.02 US8425871071
ARMSTRONG WORLD INDUSTRIES INC	0.02 US04247X1028
ALIBABA GROUP HOLDING LTD	0.02 KYG017191142
BILIBILI INC	0.02 US0900401060
ROHTO PHARACEUTICAL CO LTD	0.02 JP3982400008
VONOVIA SE NPV SUBS RTS DIV CASH	0.02 DE000A1ML7J1
SKANDINAVISKA ENSKIL SEK	0.02 SE0000148884
HIMS & HERS HEALTH ORD SHS CLASS A	0.02 US4330001060
HYUNDAI ELECTRIC ENERGY SYST	0.02 KR7267260008
TRANSMEDICS GROUP INC	0.02 US89377M1099
RADIAN GROUP INC	0.02 US7502361014
HEWLETT PACKARD CO	0.02 US40434L1052
EBARA CORP NPV	0.02 JP3166000004
AMPOL LIMITED ORDINARY FULLY PAID	0.02 AU0000088338
SCENTRE GROUP	0.02 AU000000SCG8
AIRSERVICES AUSTRALIA 3.25% 15/05/2026	0.02 AU3CB0237444
CAPCOM CO LTD	0.02 JP3218900003
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.02 US912810TT51
NORWAY GOV. BD. 1.375% 19/08/2030	0.02 NO0010875230
REGIONS FINANCIAL CORP	0.02 US7591EP1005
PRINCIPAL FINANCIAL GROUP	0.02 US74251V1026
NOMURA RESEARCH INSTITUTE LTD	0.02 JP3762800005
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.02 JP1103431G66
KLEPIERRE	0.02 FR0000121964
US TREASURY N/B 4.12% 15/NOV/2032	0.02 US91282CFV81
PACKAGING CORP OF AMERICA	0.02 US6951561090
RIO TINTO PLC ORD	0.02 GB0007188757
ELECTRONIC ARTS INC	0.02 US2855121099
M & T BANK CORPORATION	0.02 US55261F1049
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.02
CME GROUP INC COM	0.02 US12572Q1058
IMI ORD GBP0.2857	0.02 GB00BGLP8L22
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST	0.02 US4281031058
SPAIN GOV. BD. 0.50% 30/04/2030	0.02 ES0000012F76
AJINOMOTO CO INC JPY	0.02 JP3119600009
PARKER HANNIFIN CORP	0.02 US7010941042
BRIDGESTONE CORP	0.02 JP3830800003
FIRST HORIZON CORP	0.02 US3205171057
NU HOLDINGS LTD	0.02 KYG6683N1034
MEXICAN BONOS 7.75% 13/11/2042	0.02 MX0MGO00000R8
TOKYO STEEL MANUFACTURING CO LTD	0.02 JP3579800008
UNITED STATES TREA 0.00% 19/12/20242024 USD1000	0.02 US912797LQ83
COMPAGNIE FINANCIERE RICHEMONT SA	0.02 CH0210483332
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000 BONDS05/2054	0.02 US912810UA42
DEN DANSKE BANK AS DKK	0.02 DK0010274414
UNITED KINGDOM GI 0.625% 07/06/2025	0.02 GB00BK5CVX03
NIPPON YUSEN KK NPV	0.02 JP3753000003

MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M BONOS	0.02 MX0MGO0000B2
MEXICAN BONOS 8.00% 7/11/2047	0.02 MX0MGO0000102
GAZTRANSPORT ET TECHNIGAZ SA	0.02 FR0011726835
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.02 JP1201301B94
CVS HEALTH CORP	0.02 US1266501006
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.02 US91282CGP05
CONSTELLATION ENERGY CORP	0.02 US21037T1097
LANDESKREDITBANK B 4.25% 07/08/2025	0.02 AU3CB0223097
NUCOR CORP	0.02 US6703461052
BANCO SANTANDER 5.439% 15/07/2031	0.02 US05964HGBG92
SNAP ON INC	0.02 US8330341012
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.02 AU0000018442
ZIMMER BIOMET HLDG 5.20% 15/09/2034	0.02 US98956PAZ53
CHIPOTLE MEXICAN GRILL ORD	0.02 US1696561059
DUKE ENERGY CORP COM	0.02 US26441C2044
KKR AND CO INC	0.02 US48251W1045
NETHERLANDS GOV. B 2.50% 15/01/2033	0.02 NL0010071189
HAFNIA ORD SHS	0.02 BMG4233B1090
RPM INTERNATIONAL INC	0.02 US7496851038
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.02 MYBMX1100044
NXP BV/NXP FDG/NXP 3.40% 01/05/2030	0.02 US62954HAY45
JPY BNP PARIBAS A/C	0.02
PFIZER INV. ENTS. 5.30% 19/05/2053	0.02 US716973AG71
DELL TECHNOLOGIES INC	0.02 US24703L2025
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.02 US91282CAU53
NORWAY GOV. BD. 1.50% 19/02/2026	0.02 NO0010757925
BANCO SANTANDER CENTRAL HISP	0.02 ES0113900J37
US. TSY. NOTE/BON 0.625% 15/5/2030	0.02 US912828ZQ64
SWISSCOM AG	0.02 CH0008742519
CAISSE FRANCAISE D 1.45% 16/1/203416/01/2034 EUR100000	0.02 FR0013396363
CANADIAN APARTMENT PROPERTIES REITS	0.02 CA1349211054
RATIONAL AG	0.02 DE0007010803
Income Due - JPY	0.02
SMURFIT WESTROCK P ORD USD0.001 DI	0.02 IE00028FXN24
HSBC HLDGS. F2F 22/05/20300000	0.02 US404280CC17
JOHNSON CONTROLS I 5.50% 19/04/2029	0.02 US477921AA87
Outstanding Settlement Receipts - DKK	0.02
TUI TOPCO LIMITED - INTEREST BEARING LOAN	0.02
SOCIETE GENERALE F2V 19/01/202828	0.02 US83368RBH49
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.02 NO0010930522
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.02 US60687YCZ07
MITSUBISHI UFJ FINL. F2V 20/07/2027	0.02 US606822BY90
BANCA MONTE DEI P 3.375% 16/07/203030 3.375% 16/07/2030	0.02 IT0005603367
ENEL SPA	0.02 IT0003128367
FEDERAL REALTY INVESTMENT TRUST	0.02 US3137451015
NIPPON TEL AND TEL CP NPV	0.02 JP3735400008
PALANTIR TECHNOLOGIES INC	0.02 US69608A1088
JAPAN EXCHANGE GROUP TEMP	0.02 JP3183200009
FREEMPORT MCMORAN INC	0.02 US35671D8570
MARRIOTT INTL INCUSD	0.02 US5719032022
Income Due - USD	0.02
AMPHENOL ORD SHS CLASS A	0.02 US0320951017
CRELAN F2F 28/02/2030	0.02 BE0002936178
CAIXABANK SA F2V 30/5/20340 36	0.02 XS2630417124
BIG YELLOW GROUP PLC	0.02 GB0002869419
GE VERNOVA ORS SHS	0.02 US36828A1016
BECTON DICKINSON AND COMPANY	0.02 US0758871091
NATIONAL AUSTRALIA BANK LIMITED	0.02 AU000000NAB4
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.02 US9128286T26
KOREA TSY. BD. 2.00% 10/06/2031	0.02 KR103502GB66
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.02
LONDON STOCK EXCHANG	0.01 GB00B0SWJX34
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.01 DE000DL19VB0
NITTO DENKO CORPORATION TEMP	0.01 JP3684000007
GEN. MILLS 3.65% 23/10/2030	0.01 XS2809270072
REGENCY CENTERS CORPORATION	0.01 US7588491032
CSX CORP COM	0.01 US1264081035

HF SINCLAIR CORPOR COM	0.01 US4039491000
MITSUBISHI CORP	0.01 JP3898400001
PROSUS NV	0.01 NL0013654783
MEITUAN	0.01 KYG596691041
VCL 42 A 42 A FRN 21/3/20300000 A REGS	0.01 XS2820232457
VINCI SA	0.01 FR0000125486
AIR PROD & CHEMS INC COM USD	0.01 US0091581068
BANCO SANTANDER S 3.375% 11/1/20300000 41	0.01 ES0413900913
PACCAR FINL. 5.00% 13/05/2027	0.01 US69371RT221
GLENCORE PLC	0.01 JE00B4T3BW64
US BANCORP	0.01 US9029733048
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.01 US91282CDY49
AGEAS NPV POST SPLIT	0.01 BE0974264930
RECKITT BENCKISER 3.625% 20/6/2029	0.01 XS2842083235
TOROMONT INDUSTRIES LTD	0.01 CA8911021050
HEWLETT PACKARD ENTERPRISE CO	0.01 US42824C1099
CIE DE FINANCEMEN 3.125% 17/5/2029	0.01 FR001400HZD5
DNB BANK F2F 21/9/2027	0.01 XS2534985523
US. TSY. NOTE/BON 0.375% 30/4/2025	0.01 US912828ZL77
NETHERLANDS GOV. B 0.25% 15/07/2029	0.01 NL0013332430
OMEGA HEALTHCARE INVESTORS	0.01 US6819361006
DAVITA INC	0.01 US23918K1088
CITIGROUP F2F 05/11/2030	0.01 US17308CC539
INDITEX	0.01 ES0148396007
HUMANA INC	0.01 US4448591028
KAJEMA CORP	0.01 JP3210200006
SPAIN GOV. BD. 1.85% 30/07/2035	0.01 ES0000012E69
COMPASS GROUP ORD	0.01 GB00BD6K4575
ITOCHU CORP JPY	0.01 JP3143600009
AXA SA AXA SA F2F PERP	0.01 XS2737652474
T-MOBILE USA 4.70% 15/01/2035	0.01 US87264ADM45
MSTB03- WEST PAC	0.01
NATL. STORAGE REIT	0.01 AU000000NSR2
NEUROCRINE BIOSCIENCES INC	0.01 US64125C1099
AIB GROUP PLC	0.01 IE00BF0L3536
FUJIKURA LIMITED	0.01 JP3811000003
AMERICAN HOMES 4 RENT	0.01 US02665T3068
ALEXANDRIA REAL ESTATE EQUITIES	0.01 US0152711091
OBAYASHI CORPORATION	0.01 JP3190000004
EDISON INTL.	0.01 US2810201077
MEDIOBANCA BANCA DI ITL	0.01 IT0000062957
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.01 US55903VBD47
SANRIO CO LTD NPV	0.01 JP3343200006
COLOMBIAN TES 7.75% 18/09/2030	0.01 COL17CT03342
PROVINCE OF QUEBEC 4.20% 10/03/2025	0.01 AU3CB0223774
RAIFFEISEN BANK INTE F2V 18/6/2032	0.01 XS2189786226
CRH PLC LONDON LISTING	0.01 IE0001827041
NORWAY GOV. BD. 2.00% 26/04/2028	0.01 NO0010821598
OVERSEA-CHINESE BANK FRN 08/03/2027	0.01 AU3FN0085312
KOREA HOUSING FIN 4.082% 25/09/2027	0.01 XS2678945317
UK. GILT 1.75% 7/9/2037	0.01 GB00BZB26Y51
AIRBNB INC	0.01 US0090661010
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.01 AU000000VCX7
TRANSURBAN GRP.	0.01 AU000000TCL6
ARTHUR J GALLAGHER CO	0.01 US3635761097
GILEAD SCIENCES 5.55% 15/10/205300	0.01 US375558CA99
CHARTER HALL GRP.	0.01 AU000000CHCO
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.01 DE000A3LWGF9
INDONESIA TSY. BD. 7.50% 15/06/2035	0.01 IDG000013509
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01 NZOCAE000250
FONTERRA SHAREHOLDER FUND	0.01 NZFSFE0001S5
T&D HOLDINGS INC NPV	0.01 JP3539220008
CAIXABANK SA F2F 14/11/2030	0.01 XS2555187801
MS. F2F 13/02/2032	0.01 US6174468U61
UNILEVER CAP. 4.625% 12/08/2034	0.01 US904764BV84
VULCAN STEEL AUSTRALIA PTY LTD	0.01 AU0000181984
US. T-BILL. 0.00% 26/11/20242024 USD1000	0.01 US912797MD61
AFLAC INC	0.01 US0010551028
KINDER MORGAN 5.30% 1/12/2034	0.01 US49456BAG68
PUBLIC STORAGE	0.01 US74460D1090

SOFTBANK GROUP CORP	0.01 JP3436100006
CNH INDL. CAP. 5.10% 20/04/2029	0.01 US12592BAS34
NEXT PLC	0.01 GB0032089863
JPM. CHASE F2F 4/2/2032	0.01 US46647PBX33
TRANSCONTINENTAL G 3.25% 15/5/2030	0.01 US893574AP88
IDEMITSU KOSAN CO LTD	0.01 JP3142500002
BANQUE FEDERATIVE 1.25% 6/3/2030	0.01 FR0013515749
FAST RETAILING CO LTD	0.01 JP3802300008
ASR NEDERLAND NV	0.01 NL0011872643
T-MOBILE USA 3.875% 15/04/2030	0.01 US87264ABF12
SEVERN TRENT	0.01 GB00B1FH8J72
DAIICHI SANKYO COMPANY LIMITED	0.01 JP3475350009
REXEL SA	0.01 FR0010451203
NEXTDC	0.01 AU000000NXT8
VISTA GROUP INTERNATIONAL LTD	0.01 NZVGLE000351
JAMES HARDIE INDUSTRIES PLC	0.01 AU000000JHX1
TECHNOLOGY ONE LIMITED	0.01 AU000000TNE8
MEXICAN BONOS 8.50% 18/11/2038	0.01 MX0MGO0000J5
HONG KONG EXCHANGE & CLEAR	0.01 HK0388045442
ERSTE GROUP BANK AG	0.01 AT0000652011
CANADIAN NATL RAILWAY CO	0.01 CA1363751027
4.50% 15/04/2027	0.01 NZGOVDT427C1
TORAY INDS INC	0.01 JP3621000003
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.01 JP1103471H66
DANONE	0.01 FR0000120644
NATWEST MKTS. 5.41% 17/05/2029	0.01 USG6382G7P18
MACQUARIE GROUP LTD	0.01 AU000000MQG1
BANK OF NOVA SCOTIA CAD	0.01 CA0641491075
USAA CAPITAL CORP 2.125% 1/5/2030604 2.125% 01/05/2030	0.01 US90327QD552
CAPITAL ONE FINANCIAL CORPORATION	0.01 US14040H1059
MEDTRONIC 4.375% 15/03/2035	0.01 US585055BT26
BOUYGUES	0.01 FR0000120503
LINDE 3.375% 04/06/2030	0.01 XS2834282142
BANCO SANTANDER 2.746% 28/05/2025200000 92	0.01 US05971KAE91
PACIFIC GAS & ELEC 6.70% 01/04/2053	0.01 US694308KK29
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.01 NZIIBDT005C5
SOCIETE GENERALE SA	0.01 FR0000130809
UNITE GROUP PLC	0.01 GB0006928617
BANK OF MONTREAL CAD	0.01 CA0636711016
THE LINK REAL ESTATE INVESTMENT TRUST	0.01 HK0823032773
COOPERATIEVE RABOBAN F2V 30/11/2032	0.01 XS2524143554
MS. BANK NA F2F 26/05/202828	0.01 US61690U8B93
INVESTOR AB SER B NPV	0.01 SE0015811963
TRAVELERS COS INC / THE	0.01 US89417E1091
ALIMENTATION COUCHE TARD INC	0.01 CA01626P1484
SCENTRE GRP.	0.01 AU000000SCG8
HUNTINGTON BANCSHARES INC	0.01 US4461501045
YOKOGAWA ELECTRIC JPY	0.01 JP3955000009
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.01 JP1201111968
SWEDBANK AB	0.01 SE0000242455
US. TSY. NOTE/BON 4.375% 30/11/2028	0.01 US91282CJN20
NORFOLK SOUTHERN CORP USD	0.01 US6558441084
THERMO FISHER SCIE 5.00% 31/01/2029	0.01 US883556DA77
ING GROEP F2F 11/9/2034	0.01 US456837BH52
NATL. GRID	0.01 GB00BDR05C01
APOLLO GLOBAL MANA COM	0.01 US03769M1062
MERCEDES-BENZ GROUP AG	0.01 DE0007100000
GEDEON RICHTER PLC	0.01 HU0000123096
AMERICAN ELECTRIC POWER COMPANY INC	0.01 US0255371017
BANK OF AMERICA F2F 23/07/2031	0.01 US06051GJF72
BANCO DE SABADELL 5.00% 13/10/2029	0.01 XS2898158485
CANADIAN IMP BANK COM NPV	0.01 CA1360691010
FIFTH THIRD BANCORP	0.01 US3167731005
CELLNEX FIN. 0.75% 15/11/20265% 15/11/2026	0.01 XS2300292617
AEGON FNDG. 5.50% 16/04/202704/2027	0.01 USU0158VAA62
AIRSERVICES AUSTRALIA 5.00% 15/05/2031	0.01 AU3CB0309938
WORKDAY INC	0.01 US98138H1014
NMI HOLDINGS INC	0.01 US6292093050
COLOMBIAN TES 6.00% 28/4/2028	0.01
SYSCO CORPORATION COM	0.01 US8718291078
PG&E REC. FNDG. 5.529% 01/06/2049	0.01 US71710TAJ79

AMERICOLD REALTY TRUST INC	0.01 US03064D1081
KOREA TSY. BD. 1.25% 10/03/202600	0.01 KR103501GB34
AMERICAN TOWER 1.50% 31/01/20280	0.01 US03027XBJ81
EXPORT-IMPORT BANK O FRN 26/06/2026	0.01 AU3FN0079117
WESFARMERS LIMITED	0.01 AU000000WES1
ASIAN DEV. BANK 3.75% 12/3/2025	0.01 AU3CB0223816
UBS GRP. F2F 13/09/2030	0.01 US902613BL18
TERNA RETE ELETTRICA NAZIONALE	0.01 IT0003242622
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.01 JP1400141M51
MITSUBISHI HEAVY INDUSTRIES LTD	0.01 JP3900000005
MASTERCARD 4.55% 15/01/2035	0.01 US57636QBC78
FEDERATION DES CAI 5.25% 26/04/20299	0.01 US31429KAL70
US. TSY. NOTE/BON 3.875% 31/12/2027	0.01 US91282CGC91
AES 5.45% 01/06/2028	0.01 US00130HCH66
ISRAEL GOVERNMENT 2.80% 29/11/2052	0.01 IL0011840761
EQUINIX EUR. 2 FIN 3.65% 03/09/2033	0.01 XS2892321501
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.01 USY555CGAA01
KILROY REALTY CORP	0.01 US49427F1084
CVS HEALTH 1.30% 21/08/2027	0.01 US126650DM98
INGERSOLL RAND IN 5.197% 15/06/2027	0.01 US45687VAC00
STIFEL FINANCIAL COM USDO.15	0.01 US8606301021
INTL. BANK FOR RECON STP 31/07/2033	0.01 XS2884011011
AMETEK INC	0.01 US0311001004
CUBESMART COM	0.01 US2296631094
KONINKLIJKE AHOLD DELHAIZE NV	0.01 NL0011794037
BPCE F2F 19/10/2029	0.01 US05571AAR68
GAMING AND LEISURE P COM	0.01 US36467J1088
FORTINET INC COM	0.01 US34959E1091
COLOMBIAN TES 7.25% 18/10/2034	0.01 COL17CT03615
PRIMERICA INC	0.01 US74164M1080
NEW HAMPSHIRE BUSIN ADJ 7/1/2033	0.01 US63609FAC32
Outstanding Settlement Receipts - CHF	0.01
TESCO ORD	0.01 GB00BLGZ9862
SOCIETE GENERALE 4.677% 15/6/20276 4.677% 15/06/2027	0.01 US83368TBM99
LLOYDS BANKING GROUP PLC	0.01 GB0008706128
VICINITY CENTRES	0.01 AU000000VCX7
CNH INDL. 3.75% 11/6/2031	0.01 XS2829592679
AFRICAN DEV. BANK AFRICAN DEV. BANK F2V PERP	0.01 US008281BF39
JOHNSON CONTROLS INTERNATIONAL PLC	0.01 IE00BY7QL619
TEMASEK FINANCIAL 1.50% 1/3/20288 EUR150000 15	0.01 XS1373131546
TOKAI HOLDINGS CORP	0.01 JP3552260006
MALAYAN BANKING BHD	0.01 MYL11550O0000
SUZUKI MOTOR CORP	0.01 JP3397200001
GENERAL MOTORS CO	0.01 US37045V1008
NEXTERA ENERGY CAP 2.25% 1/6/2030	0.01 US65339KBR05
KROGER CO COM	0.01 US5010441013
ZF EUR. FIN. 4.75% 31/01/2029	0.01 XS2757520965
OLD REPUBLIC INTL CORP	0.01 US6802231042
SCALES CORP LTD	0.01 NZSCLE0002S8
MEXICAN BONOS 7.50% 03/06/2027	0.01 MX0MGO0000D8
BARCLAYS PLC	0.01 GB0031348658
JPM. CHASE F2F 22/7/2030	0.01 US46647PEJ12
MATSON INC	0.01 US57686G1058
CAP. ONE FINL. F2F 26/7/2030	0.01 US14040HDG74
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.01 US9128282A70
DOMINION ENERGY INC	0.01 US25746U1097
JD.COM INC	0.01 KYG8208B1014
MEITEC CORPORATION NPV	0.01 JP3919200000
NORDIC INV. BANK 2.40% 22/09/2025	0.01 AU3CB0287639
REXFORD INDUSTRIAL REALTY INC	0.01 US76169C1009
HUNTINGTON BANCSHARE F2F 8/21/2029	0.01 US446150BC73
BNP PARIBAS F2F 26/9/2032	0.01 FR001400KY44
MBANK F2F 11/09/2027	0.01 XS2680046021
BASF SE	0.01 DE000BASF111
YANGZIJANG SHIPBUILDING NPV	0.01 SG1U76934819
SEAGATE TECH HLDGS	0.01 IE00BKVD2N49
DANSKE BANK F2F 09/01/2032	0.01 XS2741808898
ROCHE HLDGS. 2.625% 15/5/2026	0.01 US771196BK70
NZ EXCHANGE LTD	0.01 NZNZXE0001S7
AXIS CAPITAL HOLDING	0.01 BMG0692U1099
ABN AMRO BANK 4.375% 20/10/2028	0.01 XS2613658710

SOCIETE GENERALE F2F 28/09/2029	0.01	FR001400KZQ1
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.01	US91282CHK09
MASTERCARD 4.875% 09/05/2034	0.01	US57636QAZ72
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA	0.01	
LINDE PLC 3.625% 12/6/2034	0.01	XS2634594076
DERWENT LONDON PLC	0.01	GB0002652740
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.01	JP1103641MA8
VOLKSWAGEN BANK 4.625% 3/5/2031	0.01	XS2617457127
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000	0.01	US912810TX63
BONDS02/2054		
GIVAUDAN - REG	0.01	CH0010645932
ALLSTATE CORP	0.01	US0200021014
CROWN CASTLE INTL CORP	0.01	US22822V1017
KEYCORP	0.01	US4932671088
GENERAL MILLS INC	0.01	US3703341046
EVERCORE INC COM USD 0.01 CLASS A	0.01	US29977A1051
PARKLAND CORP	0.01	CA70137W1086
ADIF ALTA VELOCIDA 3.50% 30/07/20290000 REGS	0.01	ES0200002071
EQUITY LIFESTYLE PROPERTIES INC	0.01	US29472R1086
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.01	FR001400QOL3
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.01	US91282CBS98
GRUPE DES ASSURAN 3.75% 30/04/2029	0.01	FR001400PT38
ROSS STORES INC	0.01	US7782961038
ELIA GRP. SA/NV 3.875% 11/6/2031	0.01	BE6352705782
DE VOLKSBANK F2V 22/10/2030924 REGS	0.01	XS2202902636
CITIZENS FINANCIAL GROUP INC	0.01	US1746101054
GS. GRP. F2F 25/04/2030	0.01	US38141GA872
GUIDEWIRE SOFTWARE INC	0.01	US40171V1008
DEUTSCHE TELEKOM 4.375% 21/6/2028	0.01	US25156PBB85
IQVIA HOLDINGS INC	0.01	US46266C1053
CORTEVA INC	0.01	US22052L1044
SIEMENS FINANCIER 3.625% 22/2/2044	0.01	XS2769892600
MITSUBISHI GAS CHEMICAL CO	0.01	JP3896800004
XIAOMI CORP	0.01	KYG9830T1067
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.01	CA135087Q236
BRIXMOR OPERATING 4.05% 1/7/2030	0.01	US11120VAJ26
FUTURES MARGIN-NZD	0.01	
REALTY INC. 2.20% 15/06/2028	0.01	US756109BJ21
MICROCHIP TECHNOLOGY INC	0.01	US5950171042
RYMAN HOSPITALITY PROPERTIES INC	0.01	US78377T1079
COX COMMUNICATIONS 5.70% 06/15/2033USD1000 144A	0.01	US224044CS42
AMERIPRISE FINL. 5.70% 15/12/2028SD1000	0.01	US03076CAN65
JPM. CHASE 3.30% 1/4/2026	0.01	US46625HQW33
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.01	US9128283F58
FASTENAL CO	0.01	US3119001044
ROYAL CARIBBEAN GROUP	0.01	LR0008862868
CASH COLLATERAL RECEIVABLE FROM BARCLAYS	0.01	
COREBRIDGE FINL. 3.65% 5/4/2027	0.01	US21871XAD12
CNA FINANCIAL CORP 3.9% 01/MAY/2029	0.01	US126117AV22
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.01	GB0005405286
HOMECO DAILY NEEDS REIT	0.01	AU0000113136
RECKITT BENCKISER GROUP PLC	0.01	GB00B24CGK77
UNITED KINGDOM GIL 1.25% 31/7/2051	0.01	GB00BLH38158
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.01	US91282CCH25
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.01	US55903VBE20
ASSURED GUARANTY LTD	0.01	BMG0585R1060
BANK OF AMERICA F2F 20/12/2028	0.01	US06051GHD43
SPS COMMERCE INC COM USD0.001	0.01	US78463M1071
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.01	US91282CJZ59
FMC 5.65% 18/05/2033	0.01	US302491AX31
SEMPRA F2V 01/10/2054	0.01	US816851BT54
FIDELITY NATIONAL INFORMATION SERVICES I	0.01	US31620M1062
AMADEUS IT HLDGS	0.01	ES0109067019
BANKINTER 0.875% 08/07/2026	0.01	ES0213679HN2
LONZA AG - REG	0.01	CH0013841017
AXA F2F 07/10/2041	0.01	XS2314312179
IBM INTL. CAP. PTE 4.90% 05/02/2034	0.01	US449276AE42

US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.01 US91282CKQ32
JPM. CHASE F2F 22/04/2035	0.01 US46647PEH55
TAG TEGERNSEE IMMOBILIEN- UND BETRILIGUN	0.01 DE0008303504
COLOMBIAN TES 7.50% 26/08/2026	0.01 COL17CT02625
MS. F2F 19/04/2035	0.01 US61747YFR18
TRADEWEB MARKETS INC	0.01 US8926721064
DEUTSCHE POST AG	0.01 DE0005552004
STANDARD CHARTERED F2V 16/11/2028	0.01 USG84228FL77
CHARTER HALL PRIME OFFICE FUND	0.01
DOORDASH INC	0.01 US25809K1051
IBERDROLA FINANZA 2.625% 30/03/2028	0.01 XS2909821899
YAMAHA MOTOR CO	0.01 JP3942800008
SOLVAY FIN. AMERIC 5.85% 04/06/2034	0.01 US834423AF20
THERMO FISHER SCI 5.086% 10/08/203310/08/2033	0.01 US883556CX89
NGK INSULATORS LTD	0.01 JP3695200000
BMW US CAP. 4.90% 02/04/2029	0.01 USU09513JW07
HYUNDAI CAPITAL AM 5.80% 26/6/2025	0.01 US44891CCF86
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.01 US91282CDJ71
WELLTOWER 3.10% 15/01/2030	0.01 US95040QAJ31
SHOWA DENKO KK JPY50	0.01 JP3368000000
ASIA VITAL COMPONE TWD10	0.01 TW0003017000
US TREASURY N/B 4.0% 15/NOV/2042	0.01 US912810TM09
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.01 US912810QB70
METROPOLITAN LIFE GB FRN 11/07/2029	0.01 AU3FN0089405
KENVUE INC	0.01 US49177J1025
MUENCHENER RUECKVERS F2V 23/5/20423/05/2042 USD1000 144A	0.01 US62582PAA84
SUZANO AUSTRIA G 3.12% 15/01/2032	0.01 US86964WAK80
PENSKE TRUCK LEASI 4.40% 01/07/2027/07/2027 USD1000 144A	0.01 US709599BN39
KREDITANSTALT FUER 4.00% 27/02/2025	0.01 AU000KFWHAA3
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.01 NZGOVDT528C6
COGNIZANT TECH SOLUTIONS A	0.01 US1924461023
GARTNER INC CL-A	0.01 US3666511072
CADENT FIN. 0.625% 19/03/2030EUR100000	0.01 XS2320438653
ANGLO AMERICAN PLC	0.01 GB00B1XZS820
ABBVIE 4.05% 21/11/2039	0.01 US00287YCA55
SAMSUNG ELECTRONICS CO LTD	0.01 KR7005930003
NEWMONT CORP	0.01 US6516391066
CENTENE CORPORATION	0.01 US15135B1017
BYD CO LTD	0.01 CNE100000296
AIB GRP. F2F 14/10/2026	0.01 US00135TAC80
COLOPLAST	0.01 DK0060448595
OTIS WORLDWIDE 2.565% 15/2/2030	0.01 US68902VAK35
CANADIAN GOV. BD. 2.25% 01/06/2025	0.01 CA135087D507
BANCO SANTANDER F2V 15/07/2028	0.01 US05964HBF10
CITIBANK NA 5.803% 29/9/2028	0.01 US17325FBB31
NATL. GRID NORTH 4.151% 12/9/2027	0.01 XS2680745119
BANCO SANTANDER 5.375% 17/01/2031	0.01 XS2748853194
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.01 AU0000013740
US. TSY. NOTE/BOND 2.00% 15/02/2025	0.01 US912828J272
SEVEN AND I HOLDINGS NPV	0.01 JP3422950000
FORD MOTOR COMPANY	0.01 US3453708600
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.01 US91282CDL28
ELECTRICITE DE FRANCE SA 3.37% PERP	0.01 FR0013534336
FMG RES. AUGUST 20 4.50% 15/09/2027	0.01 USQ3919KAM38
MIRVAC GROUP PROPERTY TRUST	0.01 AU000000MGR9
SUMITOMO MITSUI TS 5.20% 7/3/2027	0.01 US86563VBP31
BRISTOL-MYERS SQUI 3.40% 26/07/2029	0.01 US110122CP17
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.01 US91282CCS89
DKK BNP PARIBAS A/C	0.01
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.01 US912810TL26
LENNAR CORPORATION CLASS A	0.01 US5260571048
BANK OF IRELAND GRP. F2V 16/09/2026	0.01 US06279JAC36
TENNET HOLDING BV 1.12% 09/JUN/2041	0.01 XS2348325650
GEN. MILLS 5.50% 17/10/2028	0.01 US370334CW20
US TREASURY N/B 3.5% 15/FEB/2033	0.01 US91282CGM73

BANQUE FEDERATIVE 4.753% 13/07/202713/07/2027	0.01	US06675DCE04
USD1000 144A		
TUI TOPCO LIMITED - ORDINARY SHARES	0.01	
SES	0.01	LU0088087324
BANQUE FED CRED MUTUEL 4.87% 25/SEP/2025	0.01	FR001400E5E0
SAFESTORE HOLDINGS PLC	0.01	GB00B1N7Z094
GS. GRP. GS. GRP. F2V PERP	0.01	US38148BAE83
VISTRA CORP	0.01	US92840M1027
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.01	US91282CHZ77
NORDEA BANK ABP 4.50% 12/10/2029	0.01	XS2899774579
VOLVO AB - B	0.01	SE0000115446
HALEON UK CAPITAL 2.875% 18/09/2028	0.01	XS2902024772
BNP PARIBAS F2F 13/01/2027	0.01	US09659X2N16
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.01	US91282CJJ18
ENGIE 3.625% 6/12/2026	0.01	FR001400MF78
AT&T INC 3.65% 15/09/2059	0.01	US00206RLV23
FORD MOTOR CREDIT 4.95% 28/05/2027	0.01	US345397C270
KOREA TSY. BD. 1.50% 10/12/2030	0.01	KR103502GAC2
RCI BANQUE 4.625% 02/10/2026	0.01	FR001400KXW4
US TREASURY N/B 4.0% 31/OCT/2029	0.01	US91282CFT36
MANAWA ENERGY LTD	0.01	NZTPXE000155
DAIKIN INDUSTRIES	0.01	JP3481800005
BNP PARIBAS F2F 11/07/2030	0.01	FR0014007LK5
TAKEDA PHARMACEUTICAL CO LTD	0.01	JP3463000004
INGENIA COMMUNITIES GRP.	0.01	AU000000INA9
TESCO COR. TSY. S 5.125% 22/05/2034	0.01	XS2824047372
CELLNEX TELECOM 0.75% 20/11/2031	0.01	XS2257580857
SWISS RE AG	0.01	CH0126881561
TOURISM HOLDINGS LTD	0.01	NZHELE0001S9
PUBLIC SERVICE ENTERPRISE GROUP INC	0.01	US7445731067
CADILLAC FAIRVIEW PRP TR 4.12% 01/FEB/2029	0.01	US68327LAC00
UK. GILT 0.875% 22/10/2029	0.01	GB00BJMHB534
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.01	US912810RJ97
US TREASURY N/B 2.87% 15/MAY/2032	0.01	US91282CEP23
GREAT WEST LIFECO	0.01	CA39138C1068
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.01	US912810SZ21
GE HEALTHCARE HOLDING LLC	0.01	US36266G1076
YUM! BRANDS INC	0.01	US9884981013
ALLIANZ ALLIANZ F2V PERP	0.01	USX10001AA78
NEW YORK LIFE GBL. 4.95% 07/12/2029	0.01	XS2730682528
ADIDAS AG	0.01	DE000A1EWWW0
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.01	MYBMS1900047
BAXTER INTL. 2.272% 1/12/2028	0.01	US071813CP23
CAPGEMINI SA	0.01	FR0000125338
MEXICAN BONOS 7.75% 23/11/2034	0.01	
CREDIT SUISSE GRP. F2F 1/3/2029	0.01	CH1214797172
BANCO SANTANDER SA 3.30% 27/JUN/2029	0.01	US05971KAC36
CARRIER GBL. 4.125% 29/05/2028	0.01	XS2751688826
SONOCO PRODS. 5.00% 01/09/2034	0.01	US835495AS17
IDEXX LABORATORIES INC	0.01	US45168D1046
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.01	CA135087XG49
MS. F2F 16/10/2026I	0.01	US61747YEX94
XCEL ENERGY INC	0.01	US98389B1008
ACCTON TECHNOLOGY CORPORATION	0.01	TW0002345006
AGNICO EAGLE MINES	0.01	CA0084741085
AUSTRALIA & NEW ZEAL FRN 21/05/202727	0.01	XS2822525205
COMCAST 4.25% 15/10/2030	0.01	US20030NCU37
DOW INC	0.01	US2605571031
MONOTARO CO LTD	0.01	JP3922950005
SABRA HEALTHCARE REIT INC	0.01	US78573L1061
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.01	AU000XCLWAR9
ALIMENTATION COUC 3.625% 13/05/2051USD 144A	0.01	US01626PAQ90
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.01	DE0001102580
ORBIA ADVANCE CO 1.875% 11/05/2026	0.01	USP7S81YAB11
BRITISH STERLING POUND	0.01	
HOUSING NEW ZEALA 2.247% 05/10/20260000	0.01	NZHNZD0001L7
HALEON PLC	0.01	GB00BMX86B70
NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26	0.01	NZLGFDT014C0
NZD10000 REGS		

WESTPAC NZD COLL	0.01
SOGECAP F2F 16/05/2044GS	0.01 FR001400M1X9
BOOKING HLDGS INC 4.625% 13/04/2030	0.01 US09857LAR96
KMD BRANDS LIMITED	0.01 NZKMDE0001S3
KIA 1.75% 16/10/2026	0.01 USY4760JAA17
LOTES CO LTD ORD	0.01 TW0003533006
GS. GRP. F2F 25/4/2035	0.01 US38141GA955
ABBVIE 4.80% 15/03/2029	0.01 US00287YDS54
INTESA SANPAOLO 5.125% 29/08/2031	0.01 XS2673808726
BAYER AG	0.01 DE000BAY0017
INDONESIA TSY. BD 8.375% 15/09/2026	0.01 IDG000009507
ROCKWELL AUTOMATION INC	0.01 US7739031091
NOMURA HLDGS. 2.172% 14/07/20281000	0.01 US65535HAY53
ORIENTAL LAND CO LTD	0.01 JP3198900007
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.01 US91282CBL46
ORACLE 3.60% 1/4/2050	0.01 US68389XBX21
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.01 US91282CHT18
EUROBANK ERGASIAS SERVICES AND	0.01 GRS323003012
PARTNERS GROUP	0.01 CH0024608827
JPM. CHASE F2F 04/02/20271000	0.01 US46647PBW59
CAPITALAND INTEGRATED COMMERCIAL	0.01 SG1M51904654
KRAFT HEINZ CO COM	0.01 US5007541064
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.01 AU000000WOW2
HOST HOTELS & RESO 5.70% 01/07/2034	0.01 US44107TBB17
N/WIDE. B/SOC. F2F 24/7/2032	0.01 XS2866379220
DSV A/S	0.01 DK0060079531
VOLKSWAGEN INTERNATIONAL FINANCE F2V PERPSUB PERP	0.01 XS2675884576
EUR100000 REGS	
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.01 US912810PT97
UTD. UTLS. GRP.	0.01 GB00B39J2M42
US. TSY. NOTE/BON 1.625% 15/08/2029	0.01 US912828YB05
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.01 NZGOVDT433C9
SUN COMMUNITIES OP 4.20% 15/04/2032	0.01 US866677AH07
PPL ELEC. UTILITIE 4.85% 15/02/2034	0.01 US69351UBC62
SOFTBANK CORP	0.01 JP3732000009
EQUIFAX 5.10% 1/6/2028	0.01 US294429AW53
US. TSY. NOTE/BOND 0.25% 31/5/2025	0.01 US912828ZT04
ARCHER DANIELS MIDLAND CO COM STK NPV	0.01 US0394831020
AGREE REALTY CORP	0.01 US0084921008
GBL. PAYMENTS 4.875% 17/03/2031	0.01 XS2597994065
RIO TINTO LIMITED	0.01 AU000000RIO1
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.01 US912828ZS21
SWEDBANK 3.375% 29/05/2030	0.01 XS2831017467
HALLENSTEIN GLASSON HOLDINGS LTD	0.01 NZHLMGE0001S4
ENGIE	0.01 FR0010208488
NESTE OYJ	0.01 FI0009013296
NEW ZEALAND GOV. 1.75% 15/5/2041	0.01 NZGOVDT541C9
KEYCORP 2.25% 06/04/2027	0.01 US49326EEK55
NORDEA BANK ABP	0.01 FI4000297767
US. TSY. NOTE/BON 0.625% 15/8/2030	0.01 US91282CAE12
KREDITANSTALT FUER 4.40% 12/07/2029	0.01 AU3CB0305845
CENTURIA INDUSTRIAL REIT	0.01 AU000000CIPO
NESTLE HOLDINGS IN 5.00% 12/9/2028REGS	0.01 USU74078CW13
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.01 US91282CAV37
CREDIT AGRICOLE 3.875% 20/04/2031	0.01 FR001400HCR4
JAPAN GOV. FIVE YE 0.10% 20/09/2025	0.01 JP1051451LA6
SKANDINAVISKA ENSK 4.00% 09/11/2026/26 EUR1000 323	0.01 XS2553798443
REGS	
NATL BK OF GREECE EUR	0.01 GRS003003035
NASDAQ INC	0.01 US6311031081
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000	0.01 XS2606297864
2023-6	
CELSIUS HOLDINGS INC	0.01 US15118V2079
Income Due - AUD	0.01
ROBERT BOSCH 4.375% 2/6/2043	0.01 XS2629470761
GENPACT LUXEMBOUR 3.375% 01/12/2024024 USD2000	0.01 US37254BAC46
PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.01 US709629AR06
VULCAN MATERIALS CO	0.01 US9291601097
AUTONATION 4.75% 01/06/2030	0.01 US05329WAQ50
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.01 BE0000304130
METROPOLITAN EDISO 4.30% 15/01/2029	0.01 US591894CC27

DEXERIALS CORP	0.01 JP3548770001
ENGIE 3.875% 06/12/2033	0.01 FRO01400MF86
DEUTSCHE BANK AG (REG)	0.01 DE0005140008
DISCOVERY COMMS. 3.95% 15/06/2025	0.01 US25470DBE85
DEUTSCHE BANK F2F 12/7/2035	0.01 DE000A383KA9
BPCE SFH 3.375%13/3/2029	0.01 FRO01400KLW9
BANCO SANTANDER SA F2F 18/10/2027	0.01 XS2705604077
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.01 US91282CBQ33
SVENSKA HANDELSBANKEN AB 4.62% 23/AUG/2032	0.01 XS2523511165
NETFLIX 3.625% 15/6/2030GS	0.01 XS2072829794
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150531 2.25 GB	0.01 NZLGFDT017C3
LEASYS 4.625% 16/2/2027	0.01 XS2720896047
AMERICAN TOWER 4.125% 16/05/2027CURR SEC	0.01 XS2622275886
HOST HOTELS & RESORTS INC	0.01 US44107P1049
BANK OF NOVA SCOTI 5.35% 7/12/2026	0.01 US06418JAA97
RTE RESEAU DE TRAN 3.75% 4/7/203535	0.01 FRO014001150
DSM 3.625% 02/07/2034	0.01 XS2852136063
CIGNA CORP 3.40% 1/3/2027	0.01 US125523CB40
SHURGARD SELF STORAGE EUROPE SARL	0.01 GG00BQZCZBZ44
EASTMAN CHEM. 5.00% 01/08/2029	0.01 US277432AZ35
TURNERS AUTOMOTIVE GROUP LIMITED	0.01 NZVNLE0001S1
BANK OF NOVA SCOTI 4.85% 1/2/2030	0.01 US06417XAP69
DEUTSCHE BANK F2F 12/7/2028	0.01 DE000A383J95
AXA 3.375% 31/05/2034	0.01 XS2834471463
GS. GRP. F2F 27/01/2032	0.01 US38141GXR00
ALD 3.875% 22/02/2027	0.01 FRO01400O457
EUROGRID 3.598% 01/02/2029	0.01 XS2756341314
STRYKER 3.375% 11/12/2028	0.01 XS2732952838
NATL. GRID NORTH 4.061% 03/09/2036	0.01 XS2894931588
BANK OF MONTREAL F2F 10/7/2030	0.01 XS2856789511
NSTAR ELEC. 1.95% 15/8/2031D2000	0.01 US67021CAR88
COSTAR GROUP INC COM	0.01 US22160N1090
SELP FIN. SARL 3.75% 10/8/2027	0.01 XS2511906310
SWEDBANK FRN 30/08/2027	0.01 XS2889371840
AT&T 2.25% 1/2/2032	0.01 US00206RKH48
STELLANTIS N V	0.01 NL00150001Q9
BANCO SANTANDER F2F 09/01/20280 205 REGS	0.01 XS2743029253
MITSUBISHI ELECTRIC	0.01 JP3902400005
STATKRAFT 3.125% 13/12/2026	0.01 XS2723597923
COLOMBIAN TES 7.00% 30/06/2032	0.01 COL17CT03490
COOPERATIEVE RABOBAN FRN 16/07/20286/07/2028	0.01 XS2860946867
KREDITANSTALT FUE 2.625% 10/01/2034	0.01 DE000A352ED1
CADENT FIN. 3.75% 16/04/2033UR100000	0.01 XS2801122917
ASHTREAD CAPITAL IN 2.45% 12/8/2031144A	0.01 US045054AP84
BANQUE FEDERATIVE DU F2V 16/6/203232	0.01 FRO01400AY79
ISUZU MOTORS	0.01 JP3137200006
ARGENX SE	0.01 NL0010832176
US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR-2025	0.01 US91282CFE66
BARRICK GOLD CORP	0.01 CA0679011084
MARTIN MARIETTA MATERIALS	0.01 US5732841060
MITSUBISHI CHEMICAL GROUP CORPORATION	0.01 JP3897700005
US TREASURY N/B 1.25% 30/04/2028	0.01 US91282CBZ32
STORA ENSO 7.25% 15/4/2036144A	0.01 US86210MAC01
LIBERTY MUTUAL GRP 2.75% 04/05/2026EUR100000	0.01 XS1403499848
TENNET HLDG. TENNET HLDG. F2V PERP	0.01 XS2783649176
BANK OF AMERICA CORP F2F 22/7/2027	0.01 US06051GJS93
AEGON NV AEGON NV F2V PERP	0.01 XS1886478806
EUR BNP PARIBAS A/C	0.01
US. TSY. NOTE/BON 1.375% 31/10/2028	0.01 US91282CDF59
IRON MTN INC NEW COM NPV	0.01 US46284V1017
NOVARTIS CAP. 3.80% 18/09/2029	0.01 US66989HAT59
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.01 US91282CCY57
MURATA MANUFACTURING CO	0.01 JP3914400001
DAIMLER TRUCK FIN. 2.50% 14/12/20311	0.01 US233853AH30
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.01 US91282CCV19
SOUTHERN POWER 1.85% 20/6/2026EUR100000 2016B	0.01 XS1435056426
CDW CORP	0.01 US12514G1085
VALEO 4.50% 11/04/2030	0.01
BIMBO BAKERIES USA 6.05% 15/1/2029	0.01 USU0901RAB34

TARGA RES. 5.20% 01/07/20272027 USD1000	0.01 US87612KAA07
ATMOS ENERGY 2.625% 15/09/20290	0.01 US049560AR65
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.01 US842400HF31
NYKREDIT REALKRED 4.625% 19/01/202929 EUR100000 4	0.01 DK0030512421
SANFORD LTD	0.01 NZSANE000150
JPM. CHASE F2F 18/05/2028	0.01 XS1615079974
SUTTER HEALTH 5.547% 15/08/2053023A	0.01 US869448BAL71
MERCEDES-BENZ INTL 3.25% 10/01/203232	0.01 DE000A3LSYH6
BNP PARIBAS F2V 31/03/2032EGS	0.01 FR0014009HA0
CANON INC	0.01 JP3242800005
CHUGAI PHARMACEUTICAL JPY	0.01 JP3519400000
ATLAS COPCO AB SER`B`NPV (POST SPLIT)	0.01 SE0017486897
UNITED STATES TREA 2.00% 15/8/2025	0.01 US912828K742
NEDERLANDSE WATERS 3.40% 22/07/2025	0.01 AU3CB0226801
SUNCORP GRP. FRN 27/06/2034	0.01 AU3FN0081386
PPG INDUSTRIES INC	0.01 US6935061076
BAYERISCHE MOTOREN WERKE AG	0.01 DE0005190003
ARES MANAGEMNT COR COM	0.01 US03990B1017
MAZDA MOTOR CORP	0.01 JP3868400007
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.01 JP1201031877
ON SEMICONDUCTOR CORPORATION	0.01 US6821891057
SANTANDER UK GRP. HL F2V 08/05/2026	0.01 XS1816338914
LUNDIN MINING CORP	0.01 CA5503721063
PUBLIC SERV. ELEC. 2.45% 15/01/2030/01/2030 USD2000 N	0.01 US74456QCB05
LA BANQUE POSTALE 1.0% 09/FEB/2028	0.01 FR00140087C4
CITIGROUP F2F 08/10/20270 83	0.01 XS2063232727
NATWEST MKTS. 6.625% 22/6/2026	0.01 XS2638487566
US. TSY. NOTE/BON 1.625% 15/2/2026	0.01 US912828P469
LOGICOR FINC. SAR 1.625% 15/07/2027	0.01 XS2027364327
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.01 US912828V988
JYSKE BANK A/S 0.25% 17/FEB/2028	0.01 XS2409134371
PROCTER & GAMBLE 1.2% 30/10/2028	0.01 XS1900752814
MS. F2F 28/4/2026	0.01 US6174468Q59
CEZ AS 4.125% 5/9/2031	0.01 XS2894908768
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.01 US9128282R06
JOHNSON & JOHNSON 4.90% 01/06/2031	0.01 US478160CV47
MACQUARIE BANK 5.272% 02/07/2027	0.01 US55608RBT68
FORD MOTOR 3.25% 12/02/2032	0.01 US345370DA55
GEORGIA-PACIFIC 2.30% 30/4/2030	0.01 US37331NAK72
RWE FIN. US 6.25% 16/04/2054	0.01 US749983AB83
N/WIDE. B/SOC. 5.127% 29/07/20295.127% 29/07/2029	0.01 US63861VAK35
JOHN DEERE CAPITAL 4.70% 10/6/2030D I	0.01 US24422EWZ86
PERM. TSB GRP. HLDGS F2F 30/6/2029	0.01 XS2641927574
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.01 US91282CBW01
SSE PLC	0.01 GB0007908733
NUVEEN 5.55% 15/01/2030	0.01 US67080LAC90
E INK HOLDINGS INC	0.01 TW0008069006
JPM. CHASE F2F 1/6/20341000	0.01 US46647PDR47
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.01 US91282CCF68
NATWEST GROUP PLC 7.41% 06/JUN/2033	0.01 XS2563349765
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.01 US91282CDK45
IHG FINANCE LLC 3.625% 27/09/2031	0.01 XS2909822517
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.01 AU3CB0234581
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026	0.01 US91282CDQ15
FISERV 4.75% 15/03/2030	0.01 US337738BM99
ALNYLAM PHARMACEUTICALS INC	0.01 US02043Q1076
NESTLE CAPITAL COR 5.10% 12/03/2054	0.01 US64105MAD39
BANK OF AMERICA F2F 22/04/2032	0.01 US06051GJT76
THE HERSHEY COMPANY	0.01 US4278661081
WIHLBORGS FAST. AB NPV	0.01 SE0018012635
MERLIN PROPERTIES SOCIMI SA	0.01 ES0105025003
CENTERPOINT ENERGY 5.40% 01/06/2029	0.01 US15189TBG13
UNICREDIT F2V 03/06/2032	0.01 US904678AY53
BRISTOL-MYERS SQUI 4.90% 22/2/2029D1000	0.01 US110122EF17
DASSAULT SYSTEMES SE	0.01 FR0014003TT8
CORNING INC	0.01 US2193501051

LULULEMON ATHLETIC	0.01 US5500211090
SERBIA INTL. BD. 6.00% 12/06/2034	0.01 US817477AJ18
TESLA ELEC. VEHICLE TST. 2 1 A4 5.38% 20/02/202920/02/2029	0.01 US881943AE49
SWISSQUOTE GROUP HOLDING SA	0.01 CH0010675863
NITERRA CO LTD	0.01 JP3738600000
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.01 US91282CCW91
TRUIST FINL. F2F 30/10/2029	0.01 US89788MAQ50
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.01
VERIZON COMMS. 1.25% 08/04/2030R1000 SEC	0.01 XS1979280937
CHARTWELL RETIREME TRUST UNITS	0.01 CA16141A1030
NIPPON BUILDING FUND INC TEMP	0.01 JP3027670003
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.01 US912828Z781
SMC CORP	0.01 JP3162600005
AXON ENTERPRISE I COM USD 0.00001	0.01 US05464C1018
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.01 US91282CDW82
BMW INTL. INV. 3.25% 17/11/2028	0.01 XS2823825711
CHARTER COMMUN INC COM	0.01 US16119P1084
CAD BNP PARIBAS A/C	0.01
DNB BANK F2F 9/10/2026	0.01 US23341CAC73
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.01 US015857AF21
US TREASURY N/B 3.37% 15/MAY/2033	0.01 US91282CHC82
ING GROEP F2F 18/02/20299 REGS	0.01 XS2258452478
SINGAPORE GOV. BD 2.125% 01/06/2026	0.01 SG31A8000003
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.01 US91282CCE93
TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029	0.01 FR0014006TQ7
BANK OF AMERICA F2F 21/07/2032	0.01 US06051GKA66
MERCEDES-BENZ FINANCE NORTH AMERI 5% GTD SNR NTS 11/01/2034 USD1000 144A	0.01 US58769JAS69
DENSO CORP NPV	0.01 JP3551500006
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.01 US91282CDP32
E.ON SE	0.01 DE000ENAG999
FORTESCUE LTD ORDINARY FULLY PAID	0.01 AU000000FMG4
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.01 US05964HAQ83
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.01 US912810SN90
NNN REIT INC	0.01 US6374171063
US. TSY. NOTE/BOND 2.25% 15/11/2025	0.01 US912828M565
BROADSTONE NET LEA COM	0.01 US11135E2037
INTESA SANPAOLO 4.875% 19/5/2030R100000 1027	0.01 XS2625196352
CIP FNDG. PTY 3.026% 16/12/2027	0.01 AU3CB0285310
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.01 US912828ZN34
BROADCOM 3.187% 15/11/2036	0.01 US11135FBQ37
DANSKE BANK F2V 22/9/202626	0.01 US23636BBE83
NATWEST GROUP PLC ORD	0.01 GB00BM8PJY71
CHARTER COMM OPT L 3.90% 01/06/20522	0.01 US161175CA05
LLOYDS BANKING GRP. FRN 29/08/2034	0.01 AU3FN0090866
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.01 AU000XCLWAS7
ORSTED A/S	0.01 DK0060094928
AIB GRP. F2F 23/7/2029	0.01 XS2578472339
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552% 14/03/2027	0.01 US2027A1KK25
COX COMMS. 5.45% 15/09/202815/09/2028	0.01 US224044CR68
GLOBAL PAYMENTS INC	0.01 US37940X1028
ROYAL BANK OF CAN 4.125% 5/7/2028	0.01 XS2644756608
VOLKSWAGEN FINL. 3.875% 10/9/2030	0.01 XS2837886287
BIOGEN INC	0.01 US09062X1037
RAYMOND JAMES FINL	0.01 US7547301090
INTACT FINANCIAL CORPORATION	0.01 CA45823T1066
SANDVIK AB	0.01 SE0000667891
SUNNOVA HESTIA II ISSU GRID1 1A 5.63% 20/07/20515.63% 20/07/2051	0.01 US86746FAA21
FRESENIUS MEDICAL 2.375% 16/2/2031	0.01 US35805BAB45
LYONDELLBASELL INDUSTRIES	0.01 NL0009434992
PRUDENTIAL PLC	0.01 GB0007099541
US TREASURY N/B 2.75% 30/APR/2027	0.01 US91282CEN74

AES F2V 15/01/2055	0.01 US00130HCK95
LEG IMMOBILIEN SE	0.01 DE000LEG1110
FANUC CORP NPV	0.01 JP3802400006
SENTARA HEALTHCAR 2.927% 1/11/2051	0.01 US81728XAA63
CITY OF NEW YORK 5.828% 1/10/2053	0.01 US64966Q7G98
FISERV 5.15% 12/08/2034	0.01 US337738BN72
PROCTER & GAMBLE C 3.25% 2/8/2031	0.01 XS2617256149
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.01 SE0017832488
CPPIB CAPITAL INC 1.50% 23/06/2028	0.01 XS2356317177
MS. F2F 20/7/2029	0.01 US61747YFF79
JAPAN GOVERNMENT 0.005% 20/03/2026	0.01 JP1051471M45
SOUTHWEST AIRLINE 5.125% 15/06/2027D1000	0.01 US844741BK34
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.01 JP1051531N75
US. TSY. NOTE/BON 0.375% 30/9/2027	0.01 US91282CAL54
IDOL 2024-1 TST. 1 A FRN 21/08/2054	0.01 AU3FN0087383
PLACES FOR PEOPLE 6.25% 06/12/2041	0.01 XS2725781509
RCI BANQUE 4.875% 14/6/2028	0.01 FR001400IEQ0
BANK OF AMERICA F2F 24/10/2026	0.01 US06051GJK67
JOHN DEERE CAP. 4.90% 11/06/20270.0% 11/06/2027	0.01 US24422EXR51
ASM INTERNATIONAL NV	0.01 NL0000334118
NORTHERN GAS NETW 6.125% 2/6/2033	0.01 XS2619757185
ALTAGAS F2V 15/10/2054	0.01 US021361AD20
SUMITOMO RUBBER INDUSTRIES	0.01 JP3404200002
AEON CO LTD	0.01 JP3388200002
US TREASURY N/B 3.62% 31/AUG/2029	0.01 US91282CLK52
MSD NETHERLANDS CA 3.75% 30/05/2054	0.01 XS2825486231
US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026	0.01 US91282CLH24
MAPLETREE INDUSTRIAL TRUST	0.01 SG2C32962814
TUOLUMNE WIND PRO 6.918% 01/01/2034	0.01 US89978KAV89
VILLAGE OF DEERFIELD 4% 1/12/2028	0.01 US244415JP13
DELTA AIR LINES SK 4.75% 20/10/2028	0.01 US830867AB33
BARCLAYS PLC BARCLAYS PLC F2V PERP	0.01 XS2813323503
VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000	0.01 US92277GAN79
APTIV PLC / APTIV GL F2V 15/12/205454	0.01 US03837AAD28
E.ON SE 3.87% 12/JAN/2035	0.01 XS2574873183
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.01 US24422EXB00
MICHELIN CGDE	0.01 FR001400AJ45
AMERICAN MUNICIPAL 6.27% 15/02/2050	0.01 US02765UEQ31
SWEDBANK F2V 05/24/2029	0.01 XS2625137265
COLOMBIAN TES 13.25% 9/2/2033P1000 B	0.01
KOMATSU LTD JPY	0.01 JP3304200003
WEC ENERGY GROUP INC	0.01 US92939U1060
ING GROEP F2F 11/09/2027	0.01 US456837BF96
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.01 US91282CEB37
KROGER CO 2.2% 01/MAY/2030	0.01 US501044DP37
BANK OF AMERICA F2F 25/04/2034	0.01 US06051GLH01
KERING	0.01 FR0000121485
PPL CORPORATION	0.01 US69351T1060
BANK OF MONTREAL 5.125% 10-10-2028	0.01 XS2837778559
LOGICOR FINC. SAR 4.625% 25/07/2028	0.01 XS2753547673
UNICREDIT F2V 15/01/203200000	0.01 XS2101558307
RELX FIN. 3.375% 20/3/2033	0.01 XS2779010300
BARCLAYS F2F 21/03/2035	0.01 XS2790094523
NEW YORK LIFE GBL 4.875% 30/4/2031	0.01 XS2811733240
KOREA TSY. BD. 2.625% 10/09/2035000	0.01 KR103502G594
STATE STREET CORP USD	0.01 US8574771031
ENT. PRODS. OPERAT 3.70% 31/01/2051	0.01 US29379VBY83
BMW INTL. INV. 3.375% 27/08/2034	0.01 XS2887901911
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.01 US744448DA65
SOCIETE GENERALE SA F2V 10/01/2034	0.01 US83368RBS04
UK. GILT 3.50% 22/01/2045	0.01 GB00BN65R313
NEXTERA ENERGY CAP 4.85% 30/04/2031	0.01 CA65339KDA57
GENERAL MILLS INC 0.125% 15/11/2025	0.01 XS2405467528
FRONTIER ISSUER LLC 1 C 11.50% 20/8/20530/08/2053	0.01 US35910EAC84
PROLOGIS LP 2.25% 15/APR/2030	0.01 US74340XBM20
WEYERHAEUSER CO USD	0.01 US9621661043
RWE AG	0.01 DE0007037129
KAISER FOUNDATION HOSPIT 2.81% 01/JUN/2041	0.01 US48305QAF00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.01
USDSBOSUS3B 31/12/2050	

MITSUBISHI UFJ FIN G F2F 08/06/20276/2027	0.01 XS2349788377
AIR WATER INC	0.01 JP3160670000
MICROSTRATEGY COM USD0.001 CLASS A	0.01 US5949724083
MERCK KGAA	0.01 DE0006599905
BPCE F2F 22/10/2031	0.01 FR001400QIH3
CO OPERATIVE BANK HL F2V 19/09/2028	0.01 XS2884724837
US TREASURY N/B 1.87% 28/FEB/2027	0.01 US91282CEC10
NATWEST GRP. F2F 14/9/2029	0.01 XS2387060259
DNB BOLIGKREDITT 0.25% 7/9/202600000 143	0.01 XS1485596511
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.01 AU000000TCL6
EXPORT DEV CDA 4.75% 05/06/2034	0.01 US30216BKF84
ONE BRYANT PARK TST. 2 OBP A 2.51641% 15/9/2054	0.01 US68236JAA97
CADENT FIN. 5.625% 11/01/2036	0.01 XS2743029923
COMCAST 4.15% 15/10/2028	0.01 US20030NCT63
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.01 US91282CES61
ONEOK 4.45% 01/09/2049	0.01 US682680AZ68
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.01 US91282CCJ80
WLB ASSET VI PTE 7.25% 21/12/2027	0.01 XS2723388257
US. TSY. NOTE/BON 1.125% 31/10/2026	0.01 US91282CDG33
BANK OF IRELAND GRP. F2V 1/3/2033	0.01 XS2561182622
CREDIT AGRICOLE F2F 3/10/20296% 03/10/2029	0.01 FR0014009UH8
CHENIERE ENERGY PA 5.95% 6/30/2033	0.01 US16411QAQ47
HIGHLAND HOLDINGS 0.318% 15/12/202626	0.01 XS2406914346
CUMMINS 5.45% 20/02/2054	0.01 US231021AX49
INTL. FIN. FACILIT 2.75% 7/6/2025	0.01 XS2507889835
CANTOR FITZGERALD 7.20% 12/12/2028	0.01 US138616AM99
COMCAST 3.45% 2/1/2050	0.01 US20030NCZ24
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.01 US19828TAA43
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.01 US771196BY74
BANK OF MONTREAL F2V 26/05/2084	0.01 US06368LQ586
LOWE S COS 5.75% 1/7/2053000	0.01 US548661ER45
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.01 JP1051461M13
ARENA REIT	0.01 AU000000ARF6
CC BOSTON UNIVERSITY 4.06% 01/OCT/2048	0.01 US89838QAA13
MEXICAN BONOS 7.75% 29/05/2031	0.01 MX0MGO0000P2
FUJI FILM HOLDINGS CORP	0.01 JP3814000000
FABRINET	0.01 KYG3323L1005
ENBRIDGE 5.625% 5/4/2034	0.01 US29250NCC74
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.01 US91282CGH88
AMGEN 5.65% 2/3/2053	0.01 US031162DT45
ATLASSIAN CL A ORD	0.01 US0494681010
FAIRFAX FINL. HLDG 6.00% 07/12/2033	0.01 US303901BM35
PROVINCE OF BRITIS 4.25% 27/11/2024	0.01 AU3CB0221232
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.01 AU3FN0084414
HUBSPOT INC	0.01 US4435731009
JOHN DEERE CAP. 5.10% 11/04/20345.1% 11/04/2034	0.01 US24422EXP95
AFG 2024-1 TRUST 1 A1L FRN 10/11/2055	0.01 AU3FN0088399
NHP FOUNDATION/THE 5.85% 01/12/2028	0.01 US62925MAA18
GECINA	0.01 FR0010040865
KEYSIGHT TECHNOLOGCOM USD	0.01 US49338L1035
BNG BANK 1.625% 26/8/2025	0.01 XS1811047080
NATWEST GRP. F2V 28/03/2027	0.01 XS1970533219
DEXCOM INC	0.01 US2521311074
BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN SNRMTN 18/01/2027 USD REGS	0.01 US05584KAN81
ADOBE 4.95% 04/04/2034	0.01 US00724PAG46
ONEOK INC 5.65% 1/11/2028	0.01 US682680BJ18
MARYLAND ECONOMIC 5.942% 05/31/2057	0.01 US574205HW36
LYB INTL. FIN. III 5.50% 01/03/2034	0.01 US50249AAM53
MARYLAND ECONOMIC 5.433% 31/05/2056	0.01 US574205JJ07
WILLIS TOWERS WATS COM	0.01 IE00BDB6Q211
GEORGETOWN UNIVER 2.943% 01/04/2050000 2020A	0.01 US37310PAD33
INGERSOLL RAND 5.40% 14/08/2028	0.01 US45687VAA44
CLEAR SECURE INC	0.01 US18467V1098
BPCE F2F 19/10/2027	0.01 USF11494BX20
BRISTOL-MYERS SQUI 1.45% 13/11/2030	0.01 US110122DQ80
JAPAN INTL. COOPER 4.75% 21/05/2029	0.01 US47109LAH78
NIBC BANK 6.00% 16/11/2028	0.01 XS2713801780

AMCOR GRP. FIN. 5.45% 23/05/2029	0.01 US02344BAA44
WELLS FARGO COMMERCIAL SVEN A 6.0109% 10/06/2037	0.01 US949937AA46
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.01 US37045XDH61
CHENIERE ENERGY IN 5.65% 15/04/2034	0.01 US16411RAL33
MIDAMERICAN ENERGY 5.30% 01/02/20552055	0.01 US595620AZ81
BPCE 5.281% 30/05/2029	0.01 USF11494CE30
AIR PRODUCTS AND C 4.80% 3/3/203333 USD1000	0.01 US009158BF29
CIGNA 5.60% 15/02/2054	0.01 US125523CW86
VERIZON COMMUNICAT 5.05% 9/5/2033D1000	0.01 US92343VGT52
UNITEDHEALTH GROU 5.625% 15/07/2054SD1000	0.01 US91324PFL13
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN 12/06/2055AUD500000 A-1	0.01 AU3FN0084703
SVENSKA HANDELSBA 5.125% 28/05/20275.125% 28/05/2027	0.01 US86959NAQ25
FRONTIER ISSUER LLC 1 A2 6.60% 20/8/2053/08/2053	0.01 US35910EAA29
CARDINAL HEALTH INC	0.01 US14149Y1082
BRAZILIAN GOV. IN 6.125% 22/01/2032	0.01 US105756CK49
PUBLIC SERV. ELEC. 3.10% 15/03/2032	0.01 US74456QCJ31
STANDARD CHARTERED	0.01 GB0004082847
VODAFONE GROUP ORD	0.01 GB00BH4HKS39
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.01 JP1103541K42
US TREASURY N/B 4.5% 31/MAY/2029	0.01 US91282CKT70
CANADIAN IMPERIAL 5.001% 28/04/20284/2028	0.01 US13607LNG40
FMG RESOURCES AU 6.125% 15/4/2032/04/2032 USD 144A	0.01 US30251GBE61
NOVOZYMES A S	0.01 DK0060336014
VISTRA VISTRA F2V PERP	0.01 US92840MAC64
MS. BANK NA F2F 14/07/2028	0.01 US61690U8E33
PROVINCE OF MANITO 4.25% 03/03/2025	0.01 AU3CB0223584
KIMCO REALTY 2.25% 01/12/2031	0.01 US49446RAY53
MINNESOTA HOUSING 5.897% 01/08/2049	0.01 US60416UGK51
APPROVIN CORP	0.01 US03831W1080
KONINKLIJKE PHILIPS NV	0.01 NL0000009538
CONNECTICUT LIGHT 4.65% 01/01/202901/2029	0.01 US207597ER21
COCA-COLA EUROPACIFIC PARTNERS	0.01 GB00BDCPN049
CITIBANK NA 5.438% 30/04/2026	0.01 US17325FBF45
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53	0.01 US912810TV08
ELECTRICITE DE FRA 5.65% 22/04/2029	0.01 USF2893TBD75
WHEATON PRECIOUS M COM NPV	0.01 CA9628791027
BROADCOM INC 3.419% 15/04/2033	0.01 US11135FBK66
REGIONS FINL. F2F 06/09/2035	0.01 US7591EPAV24
US TREASURY N/B 4.25% 30/JUN/2029	0.01 US91282CKX82
KINDER MORGAN 5.05% 15/02/2046	0.01 US49456BAJ08
INTEL CORP 5.20% 10/02/2033	0.01 US458140CG35
BPCE F2F 18/01/2027VAR DTD 5.975 18/01/2027	0.01 US05583JAN28
TESLA AUTO LEASE TST. 2023 A A4 5.94% 20/07/2027USD 144A A-4	0.01 US88167PAD06
ERAC USA FIN. 4.50% 15/02/2045	0.01 US26884TAN28
MARS 4.65% 20/4/2031A	0.01 US571676AU98
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.01 US91282CCR07
CROWN CASTLE 4.80% 01/09/2028	0.01 US22822VBB62
MS. F2F 10/12/2026	0.01 US6174468V45
PIEDMONT NATURAL G 3.35% 1/6/2050	0.01 US720186AM78
FREDDIE MAC MULTICLASS CE P016 A2 VAR 25/09/2033	0.01 US3137HDJU50
BANQUE FEDERATIVE 1.00% 16/7/2026	0.01 FR0014005DW1
GSK CONSUMER HEAL 2.125% 29/03/203434	0.01 XS2462325122
TESLA AUTO LEASE TRUST 202 A A3 5.89% 22/6/202631% 22/06/2026	0.01 US88167PAC23
CARRIER GBL. 5.90% 15/3/2034	0.01 US14448CBC73
RAIFFEISEN BANK INTL F2F 15/09/2028	0.01 XS2682093526
BANK OF MONTREAL FRN 27/06/2029	0.01 AU3FN0089298
OPEC FOR INTL. DEV 4.50% 26/1/2026/2026 USD1000 144A	0.01 US683483AA98
GARMIN ORD	0.01 CH0114405324
COMISION FED. DE E 5.70% 24/01/20304A 5.7% 24/01/2030	0.01 US200447AN00
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.01 JP1051501N14
LLOYDS BANKING GROUP F2F 12/04/2028	0.01 XS2430704655
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.01 JP1051511N46
NISOURCE INC	0.01 US65473P1057

VISTRA ZERO OPERATING COMPANY TERM LOAN 30/04/2031	0.01 US92841DAB73
NEXTERA ENERGY OPE 7.25% 15/01/2029	0.01 US65342QAM42
CITIGROUP INC F2F 13/02/2035	0.01 US172967PG03
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.01 US620076BU23
FISERV INC 4.50% 24/5/2031	0.01 XS2626288257
CITIGROUP F2F 03/11/2025	0.01 US172967ND99
SOUTHERN NATURAL G 4.80% 15/03/204747 USD2000 144A	0.01 US84346LAA89
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-2026	0.01 US91282CCZ23
RETAIL OPPORTUNITY INVESTMENT	0.01 US76131N1019
REPUBLIC SERVS. 3.95% 15/5/20282000	0.01 US760759AT74
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.01 JP1103401F97
VIACOM 5.85% 1/9/2043	0.01 US92553PAU66
JOHN DEERE CAP. 3.45% 16/07/2032	0.01 XS2856698126
SUNRUN NEPTUNE ISSUER 2024 1A A 6.27% 01/02/2055NT CL 6.27% 01/02/2055	0.01 US86773CAA53
BPCE 2.375% 14/01/2025	0.01 US05584KAG31
PROVINCE OF QUEBEC 3.70% 20/5/2026	0.01 AU3CB0234029
DAIMLER TRUCKS FIN 2.00% 14/12/2026/2026 USD1000 144A	0.01 US233853AF73
DOVER CORPORATION COM	0.01 US2600031080
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.01 FR0011883966
TAKE TWO INTERACTIVE SOFTWARE INC	0.01 US8740541094
SUMITOMO CORP JPY	0.01 JP3404600003
MARUBENI CORPORATION	0.01 JP3877600001
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.01 FR0014002WK3
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.01 JP1103601LA4
GS. GRP. F2F 12/02/2026USD	0.01 US38141GXS82
COUSINS PROPERTIES INC	0.01 US2227955026
ROCHE HLDGS. 5.489% 13/11/2030	0.01 US771196CG59
CK ASSET HOLDINGS HK	0.01 KYG2177B1014
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.01 JP1103621M43
NATIONAL RURAL UTILS COOP 4.15% 4.15% 15/DEC/2032	0.01 US637432NZ43
DE VOLKSBANK 4.625% 23/11/2027R100000	0.01 XS2626691906
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.01 JP1103631M74
INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096	0.01 IDG000020801
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.01 MYBMX0700034
BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026	0.01 FR001400F794
ING GROEP F2V 01/07/202644A	0.01 US456837AU72
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.01 JP1103521JA8
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.01 JP1103681NA2
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.01 US912828Z948
STARBUCKS 2.45% 15/6/2026	0.01 US855244AK58
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.01 US91282CBH34
NORDEA BANK ABP 4.375% 10/09/2029	0.01 USX6000LAE49
US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031	0.01 US91282CKU44
DEUTSCHE BANK F2F 22/12/2028	0.01 XS2303762475
BLACKSTONE PROP. 3.625% 29/10/202910/2029	0.01 XS2471770862
UNIVERSAL MUSIC GROUP NV	0.01 NL0015000IY2
HSBC HLDGS. F2F 23/5/2033	0.01 XS2621539910
DBS GRP. HLDGS. 5.479% 12/09/2025	0.01 US24023LAJ52
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.01 FR0013286192
ROTHESAY LIFE 8.0% 30/OCT/2025	0.01 XS1312953596
AISIN CORPORATION NPV TEMP	0.01 JP3102000001
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.01 US912828ZV59
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.01 FR0011317783
KELLANOVA	0.01 US4878361082
CALIFORNIA HEALTH 4.19% 1/6/2037	0.01 US13032UD885
CIE DE SAINT-GOBAI 3.75% 29/11/202600000 49 REGS	0.01 XS2723549528
EXELON	0.01 US30161N1019
PPL ELEC. UTILITIE 4.15% 15/06/2048048 USD	0.01 US69351UAV52
WEST PHARMACEUTICAL SERVICES	0.01 US9553061055
JPM. CHASE F2F 22/9/2027	0.01 US46647PCP99
OMERS FINANCE TRUS 3.50% 19/04/2032	0.01 USC68012AF72
DOW CHEM. 6.90% 15/5/2053	0.01 US260543DH36
INTL. FIN. FACILIT 1.00% 21/4/20264/2026 USD1000 34 REGS	0.01 XS2333299324
IQVIA 5.70% 15/05/2028	0.01 US46266TAC27

PFIZER INV. ENTS. 4.45% 19/05/2026	0.01 US716973AB84
T ROWE PRICE GROUP	0.01 US741444T1088
ITALY BUONI POLIEN 2.45% 1/9/2033	0.00 IT0005240350
PRYSMIAN SPA	0.00 IT0004176001
WILLIAMS COS 5.30% 15/8/2028	0.00 US969457CK40
COOPERATIEVE RABOBAN F2V 24/02/20272 1.106% 24/02/2027	0.00 US74977RDK77
SWISS LIFE HOLDING AG	0.00 CH0014852781
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.00 JP1103691P11
NUTRIEN LTD COM NPV	0.00 CA67077M1086
NTT FIN. 5.11% 2/7/2029	0.00 USJ5S39RAM64
ROYAL BANK OF CANA 1.05% 14/09/2026026 USD1000	0.00 US780082AH66
PUBLICIS GROUPE	0.00 FR0000130577
DS SMITH 4.50% 27/07/2030	0.00 XS2654098222
ENTERGY CORP NEW	0.00 US29364G1031
AERCAP IRELAND CAP 3.00% 29/10/2028	0.00 US00774MAW55
ABN AMRO BANK F2V 21/09/203300000 305	0.00 XS2637967139
NYKREDIT REALKRED 3.875% 09/07/2029	0.00 DK0030394986
NIPPON STEEL CORPORATION	0.00 JP3381000003
DEUTSCHE BOERSE 3.875% 28/9/2033	0.00 DE000A351ZT4
CONSERVATION A NO 3.474% 15/12/202915/12/2029 USD 2019	0.00 US20848FAA84
US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ- 2027	0.00 US91282CKZ31
COMMERZBANK AG F2F 17/01/2031	0.00 DE000CZ439T8
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00 US797440BW34
AMERICA MOVIL SAB 2.875% 07/05/2030USD1000	0.00 US02364WBJ36
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.00 US91282CJK80
WP CAREY 5.375% 30/06/2034	0.00 US92936UAM18
ONEOK INC 6.05% 1/9/2033	0.00 US682680BL63
US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC- 2026	0.00 US91282CKS97
BPCE F2F 2/3/2030	0.00 FR001400G6Y4
US TREASURY N/B 4.62% 30/JUN/2026	0.00 US91282CKY65
NBN 4.125% 15/3/2029	0.00 XS2590621103
BELFIUS BANK 4.125% 12/09/2029100000 REGS	0.00 BE0002963446
FERROVIAL SE EURO.01	0.00 NL0015001FS8
SIEMENS ENERGY AG	0.00 DE000ENER6Y0
METROPOLITAN LIFE 3.45% 12/18/2026	0.00 US59217GBY44
BMW INTL. INV. 3.125% 27/08/2030.125% 27/08/2030	0.00 XS2887901598
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.00 US91282CCP41
TOPAZ SOLAR FARMS 5.75% 30/9/2039	0.00 US89054XAC92
NIPPON PROLOGIS REIT INC	0.00 JP3047550003
STMICROELECTRONICS NV	0.00 NL0000226223
STANDARD CHARTERED F2V 06/07/20277	0.00 USG84228FU76
DNB BANK F2F 19/7/2028	0.00 XS2652069480
BPCE 0.625% 28/04/2025	0.00 FR0013509726
DEUTSCHE BANK AG DEUTSCHE BANK AG F2V PERP	0.00 DE000A383JS3
US. TSY. NOTE/BON 4.375% 31/07/2026	0.00 US91282CLB53
TECK RESOURCES LTD-CLS B	0.00 CA8787422044
BANCO DE SABADELL F2F 13/09/2030	0.00 XS2782109016
LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055	0.00 AU3FN0087870
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY- 2026	0.00 US91282CKB62
BANCO BILBAO VIZCAYA F2V 08/02/2036	0.00 XS2762369549
INTL FLAVORS & FRAGRANCES USD	0.00 US4595061015
CHOICE HOTELS INTL 5.85% 01/08/2034	0.00 US169905AH91
KBC GROUP NV F2V 17/04/2035	0.00 BE0002990712
ATHORA HOLDING LT 6.625% 16/6/2028	0.00 XS2628821790
DEUTSCHE BANK 4.00% 29/11/2027	0.00 DE000A30VQ09
INTESA SANPAOLO F2V 21/11/2033	0.00 US46115HBV87
MS. F2F 16/01/2030000 I	0.00 US61747YFK64
KBC GRP. F2V 25/4/2033	0.00 BE0002914951
FIVE CORNERS FNDG. 2.85% 15/5/20300 USD100000 144A	0.00 US33834DAA28
US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR- 2027	0.00 US91282CLG41
ALLIANZ F2F 7/9/2038	0.00 DE000A30VTT8
NATIONAL GRID PLC 0.25% 01/09/2028	0.00 XS2381853279
GS. BANK USA/NEW YOR F2F 21/05/2027	0.00 US38151LAG59

FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.00 BE0002939206
SOCIETE GENERALE 4.00% 16/11/2027	0.00 FR001400DZM5
P3 GRP. SARL 4.625% 13/02/2030	0.00 XS2764853425
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.00 JP1103721PA1
BANK OF IRELAND GRP. F2F 4/7/2031	0.00 XS2643234011
JOHNSON & JOHNSON 3.20% 01/06/2032	0.00 XS2821718488
COMMONWEALTH EDISO 2.75% 01/09/2051000 131	0.00 US202795JU55
NEDERLANDSE GASUN 3.875% 29/04/2044EUR100000 REGS	0.00 XS2806495896
LLOYDS BANKING GROUP F2F 14/05/2032	0.00 XS2815980664
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.00 JP1103591L73
WERFEN SA/SPAIN 4.25% 03/05/2030	0.00 XS2811962195
SWISSCOM FIN. 3.50% 29/11/2031	0.00 XS2827696035
BRITISH TELECOMS. 3.875% 20/01/2034	0.00 XS2839008948
TORONTO-DOMINION 5.423% 10/7/2026D1	0.00 CA89117GK301
MOTABILITY OPERAT 3.625% 24/07/2029	0.00 XS2742660157
MS. F2F 21/03/2030	0.00 XS2790333707
NORDSON 5.60% 15/09/2028	0.00 US655663AA07
BANCO BILBAO VIZCA 3.50% 26/03/2031	0.00 XS2790910272
VERIZON COMMUNICA 3.875% 01/03/2052	0.00 US92343VGP31
KON. 3.875% 16/2/2036	0.00 XS2764455619
CITIGROUP F2F 22/9/2028	0.00 XS2536364081
BARRY CALLEBAUT SE 4.00% 14/06/2029	0.00 BE6352800765
ABN AMRO BANK NV 4.375% 16/07/2036	0.00 XS2859413341
MERCK 4.15% 18/5/2043	0.00 US58933YAJ47
NOVARTIS CAP. 4.00% 18/09/2031	0.00 US66989HAU23
BANCO NACIONAL DE CO F2V 11/08/2031144A 2.72% 11/08/2031	0.00 US05973JAA88
MSD NETHERLANDS CA 3.25% 30/05/2032	0.00 XS2825485183
ILLINOIS TOOL WOR 3.375% 17/05/2032	0.00 XS2823909903
AFRICAN DEV. BANK 2.875% 23/03/2028	0.00 XS2824765338
JAPAN GOVERNMENT 0.005% 20/09/2026	0.00 JP1051491MA0
INTESA SANPAOLO 7.20% 28/11/2033	0.00 US46115HCD70
LENDLEASE GRP.	0.00 AU000000LLC3
SOCIETE GENERALE 4.875% 13/10/2026000	0.00 XS1503159219
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.00 JP1051541NA0
NATWEST GRP. F2F 05/08/2031	0.00 XS2871577115
BANQUE FEDERATIVE 3.50% 15/05/20315/05/2031 EUR100000 575	0.00 FR001400Q0T5
EVERSOURCE ENERGY COM	0.00 US30040W1080
AYVENS 3.875% 16/07/2029	0.00 FR001400RGV6
BRITISH LAND CO GBP	0.00 GB0001367019
BARCLAYS F2F 10/09/2030	0.00 US06738ECU73
BANK OF AMERICA F2F 11/03/2032	0.00 US06051GJP54
ILLINOIS TOOL WORK 3.25% 17/05/2028	0.00 XS2823909143
KON. PHILIPS 3.75% 31/05/2032	0.00 XS2826712551
AMERICAN MEDICAL S 3.50% 08/03/2032	0.00 XS2772266693
SYSCO 2.40% 15/02/2030	0.00 US871829BK24
ELECTRICITE DE FRANCE SA F2V PERP	0.00 FR001400SMT6
HEXAGON AB	0.00 SE0015961909
QBE INS. GRP. F2V 2/12/2044	0.00 XS1144495808
HUTCHISON WHAMPOA 3.625% 31/10/2024	0.00 USG46747AB00
LOGICOR FINANCING 4.25% 18/07/2029	0.00 XS2860968085
SUNNOVA HELIOS XII ISSUER B A 5.30% 22/08/2050.3% 22/08/2050	0.00 US86745YAA29
TRANSURBAN QUEENSL 4.50% 19/04/2028	0.00 XS1808838434
ING GROEP F2V 26/08/2035	0.00 XS2886191589
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.00 JP1103701P43
MIZUHO FINL. GRP. F2F 27/08/2030	0.00 XS2886269013
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.00 USQ9194UAG78
AT&T 3.875% 15/01/2026	0.00 US00206RHT23
AEP TEXAS 5.40% 01/06/2033	0.00 US00108WAR16
BROWN BROWN INC	0.00 US1152361010
CBOE GLOBAL MARKET	0.00 US12503M1080
CRITERIA CAIXACORP SA	0.00 ES0140609019
DOLLAR GENERAL	0.00 US2566771059
NOKIA OYJ	0.00 FI0009000681
TEREGA 4.00% 17/09/2034	0.00 FR001400SGZ5
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.00 XS1418635337
SWEDBANK F2V 23/08/203200	0.00 XS2522879654
BANK MANDIRI PERS IDR125	0.00 ID1000095003

SYDNEY AIRPORT FI 3.625% 28/04/2026	0.00 USQ8809VAH26
CITIGROUP FRN 14/05/2028	0.00 XS2819338091
BARCLAYS PLC 6.36% 31/JAN/2031	0.00 XS2570940226
LSEG NETHERLANDS 2.75% 20/09/2027	0.00 XS2904651093
CENTURY PLAZA TOWERS 201 CPT A 2.865% 13-11-2039	0.00 US12654YAA73
CESKA SPORITELNA AS 4.57% -FR SNR NPF EMTN 03/07/31	0.00 XS2852933329
CREDIT AGRICOLE SA F2F 26/01/2029	0.00 FR001400SVD1
ORIX CORPORATION	0.00 JP3200450009
BARCLAYS PLC F2F 13/9/2034	0.00 US06738ECL74
SOUTHERN CALIFORNI 2.75% 01/02/2032	0.00 US842400HM81
STARBUCKS 4.45% 15-AUG-49	0.00 US855244AU31
CGI INC	0.00 CA12532H1047
AT&T INC 4.25% 1/6/2043	0.00 XS0932036154
MOLINA HEALTHCARE INC	0.00 US60855R1005
NORFOLK SOUTHERN 2.30% 15/5/2031000	0.00 US655844CK21
UBS GRP. UBS GRP. F2V PERP	0.00 US902613BF40
US. TSY. NOTE/BON 2.625% 15/02/2029	0.00 US9128286B18
VOLKSWAGEN AG	0.00 DE0007664039
LABCORP HOLDINGS I COM USD0.1	0.00 US5049221055
LIFESTYLE COMMUNITIES	0.00 AU000000LIC9
SK HYNIX 6.50% 17/01/2033	0.00 USY8085FBL32
GEBERIT AG-REG	0.00 CH0030170408
HYUNDAI CARD 5.75% 24/04/2029	0.00 XS2798085416
CREDIT SUISSE GRP. F2F 10/13/2026	0.00 CH1174335732
SPAIN GOV. BD. 4.70% 30/07/2041	0.00 ES0000012157
SBA COMMUNICATIONS COM	0.00 US78410G1040
MASTERCARD 1.90% 15/03/2031D2000	0.00 US57636QAS30
CCP INITIAL MARGIN	0.00
UNITED STATES TRE 4.625% 15/06/2027	0.00 US91282CKV27
LOGICOR FINC. SAR 1.625% 17/1/2030	0.00 XS2431318802
GPT	0.00 AU000000GPT8
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.00 FR0013313582
BARCLAYS PLC F2F 12/03/2055	0.00 US06738ECS28
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.00 FR0012993103
MATHER FOUNDATION 2.675% 1/10/20310 2021	0.00 US576722AA04
DECKERS OUTDOOR ORD SHS A	0.00 US2435371073
KONE CORPORATION NEW	0.00 FI0009013403
ROYAL BANK OF CANADA F2F 2/8/2030	0.00 US78016HZZ62
CANADIAN IMPERIAL 6.092% 03/10/20333	0.00 US13607LWW98
VONOVIA SE 1.375% 28/01/2026	0.00 DE000A3MQS56
TDK CORP NPV TEMP	0.00 JP3538800008
NATWEST GRP. NATWEST GRP. F2V PERP	0.00 US639057AQ15
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.00 US91282CLC37
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00 CA8849038085
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-2026	0.00 US91282CCK61
ESTEE LAUDER COMPANIES	0.00 US5184391044
IBERDROLA INTL. IBERDROLA INTL. F2V PERPUR100000 REGS	0.00 XS2244941063
BANK OF AMERICA F2F 25/4/2028	0.00 XS1811435251
WESTERN DIGITAL CORP	0.00 US9581021055
BNP PARIBAS F2F 5/12/20347 5.894% 05/12/2034	0.00 US05581KAG67
GS. GRP. F2F 22/04/2032	0.00 US38141GYB49
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.00 US91282CLF67
CREDIT SUISSE GRP. F2F 02/04/2032	0.00 CH1174335740
AIB GRP. F2V 30/5/2031000 5	0.00 XS2230399441
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.00
ASPEN GROUP LTD/AUSTRALIA	0.00 AU000000APZ8
LOGICOR FINC. SARL 1.50% 13/07/2026EUR100000 10	0.00 XS2200175839
ILLUMINA INC	0.00 US4523271090
SK HYNIX INC 2.375% 19/1/2031	0.00 USY8085FBD16
CREDIT AGRICOLE ASSU F2V 29/01/2048	0.00 FR0013312154
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.00 US912810SX72
T-MOBILE USA 3.00% 15/02/2041	0.00 US87264ABL89
SUPER MICRO COMPUTER INC	0.00 US86800U1043
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.00 FR0013341682
CITIGROUP INC CITIGROUP INC F2V PERP	0.00 US172967PM70
CIE DE SAINT-GOBA 2.625% 10/08/2032UR100000 48	0.00 XS2517103334

JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.00 JP1103551K72
SAINSBURY (J) PLC	0.00 GB00B019KW72
OMERS FIN. TST. 4.00% 19/4/2052052	0.00 US682142AH70
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.00 JP1103531K10
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000	0.00 US912810TG31
BONDS 05/52	
MAPLETREE LOGISTICS TRUST	0.00 SG1S03926213
BANCO BILBAO VIZCAYA F2V 13/03/2035	0.00 US05946KAR23
AIB GRP. F2F 17/11/2027	0.00 XS2343340852
US. TSY. NOTE/BOND 1.75% 31/12/2024	0.00 US912828YY08
SANTANDER UK GRP. HL F2F 10/1/2029	0.00 US80281LAT26
CNH INDL. CAP. 5.50% 12/01/2029	0.00 US12592BAR50
RAIZEN FUELS FIN. 6.45% 05/03/2034	0.00 USL7909CAC12
BNP PARIBAS F2F 20/02/20355.738% 20/02/2035	0.00 US09659X2W15
DTE ELECTRIC CO 3.95% 01/MAR/2049	0.00 US23338VAJ52
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.00 FR001400FYQ4
US. TSY. NOTE/BOND 2.75% 15/05/20252025 USD1000 AN-2025	0.00 US91282CEQ06
UNION CHIMIQUE UCB SA	0.00 BE0003739530
AMERICAN INTL. GR 5.125% 27/3/2033/03/2033 USD1000	0.00 US026874DS37
KBC GRP. F2F 28/11/2029	0.00 BE0002987684
LLOYDS BANKING GRP. FRN 06/03/2030	0.00 AU3FN0085296
MTU AERO ENGINES AG	0.00 DE000A0D9PT0
MODERNA INC	0.00 US60770K1079
CREDIT SUISSE GRP. F2V 14/1/2028	0.00 CH0517825276
TENNET HLDG. 1.375% 26/6/2029	0.00 XS1632897929
CENTRAL JAPAN RAILWAY CO	0.00 JP3566800003
WARNERMEDIA HLDGS 3.638% 15/3/2025	0.00 US55903VAZ67
DBS BANK FRN 26/06/2026	0.00 AU3FN0079018
UBS GROUP AG F2V 08/02/2035	0.00 US902613BH06
SANTANDER UK GROUP H F2F 15/3/2032/03/2032 USD1000	0.00 US80281LAP04
FORTIS INC	0.00 CA3495531079
RELIANCE INC	0.00 US7595091023
PRUDENTIAL PLC F2V 03/11/2033	0.00 XS2403426427
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.00 XS2314246526
MACQUARIE BANK FRN 12/2/2025	0.00 AU3FN0052908
NBN FRN 28/08/2027	0.00 AU3FN0090635
COLES GROUP TREASURY FRN 27/08/2025	0.00 AU3FN0055695
US. TSY. NOTE/BON 3.125% 15/11/2028	0.00 US9128285M81
PANORAMA AUTO TRUST SR 24-3 CL A FRN 15/09/2032	0.00 AU3FN0091146
TOYOTA FINANCE AUSTR FRN 17/09/2027	0.00 AU3FN0091682
BENDIGO & ADELAIDE B FRN 02/12/2025	0.00 AU3FN0057634
UTD. ENERGY DIST. 3.85% 23/10/2024	0.00 AU3CB0247971
NEW YORK LIFE GBL. F FRN 24/07/2029	0.00 AU3FN0089843
AUSGRID FIN. PTY 3.75% 30/10/2024	0.00 AU3CB0248318
EXPORT-IMPORT BANK 1.25% 18/01/202525 USD1000	0.00 US302154DL06
TAKEDA PHARM. 5.80% 5/7/2064	0.00 US874060BN56
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.00 US91282CBB63
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.00 AU3FN0060729
PENSKE TRUCK LEAS 1.70% 15/06/2026/06/2026 USD1000 144A	0.00 US709599BM55
WHARF REAL ESTATE HKD	0.00 KYG9593A1040
ENERGY P/SHIP. GA 3.642% 11/12/2024	0.00 AU3CB0249209
DUKE ENERGY PROGRESS LLC 4.0% 01/APR/2052	0.00 US26442UAP93
COLES GROUP LTD	0.00 AU0000030678
SOCIETE GENERALE F2V 19/01/20356 6.066% 19/01/2035	0.00 US83368TBX54
VENTURE GLOBAL CALCASIEU 6.25% 15/JAN/2030	0.00 US92328MAE30
SPAIN GOV. BD. 2.90% 31/10/2046	0.00 ES00000128C6
SHAFTESBURY CAPITAL PLC	0.00 GB00B62G9D36
LPL FINANCIAL HOLDINGS INC	0.00 US50212V1008
OLYMPUS CORP	0.00 JP3201200007
US. TSY. NOTE/BON 2.875% 15/08/2028	0.00 US9128284V99
GALAXY PIPELINE AS 2.94% 30/09/2040	0.00 XS2300197030
DANONE 3.481% 03/05/2030	0.00 FR001400PU35
BANCO BILBAO VIZC 5.381% 13/03/2029029	0.00 US05946KAQ40
ING GROEP F2F 12/08/2029	0.00 XS2764264607
NOK CORP	0.00 JP3164800009
AMEREN CORP	0.00 US0236081024

TELEFONICA SA	0.00	ES0178430E18
BARCLAYS PLC F2F 13/9/2027	0.00	US06738ECI29
TESLA AUTO LEASE TRUST 202 B A3 6.13% 21/9/20261/09/2026	0.00	US88167QAC06
LG ENERGY SOLUTION 5.75% 25/9/2028	0.00	USY555CGAB83
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.00	AU3CB0278653
SWISS RE FIN. UK F2F 4/6/2052	0.00	XS2181959110
POWER FIN. 1.841% 21/9/202800000	0.00	XS2384373341
ONE GAS 5.10% 01/04/2029	0.00	US68235PAN87
NUTRIEN 5.40% 21/6/2034	0.00	US67077MBD92
ALLIANZ F2V 03/09/2054	0.00	USX10001AD18
BANCO SANTANDER F2V 14/03/2030USD1000	0.00	US05964HBB06
MONGODB INC	0.00	US60937P1066
US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029	0.00	US91282CKP58
AIB GRP. F2F 14/10/20260000	0.00	USG0R4HJAC07
HSBC HLDGS. F2F 17/05/2028	0.00	US404280EF20
BANQUE FEDERATIVE 5.896% 13/7/2026	0.00	US06675GBA22
JAPAN GOVERNMENT 0.005% 20/06/2026	0.00	JP1051481M76
CNP ASSURANCES SAC 1.25% 27/1/2029	0.00	FR0014007YA9
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.00	FR0013131877
TERADYNE INC	0.00	US8807701029
HANNON ARMSTRONG 6.375% 01/07/2034	0.00	US41068XAE04
STANDARD CHARTERED F2V 14/05/2028	0.00	US853254DB33
REGS GALAXY PIPELINE ASSETS 2.62% 31/MAR/2036	0.00	XS2249741245
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.00	US912810TJ79
BNP PARIBAS F2F 09/01/20308 5.176% 09/01/2030	0.00	US05581KAH41
LLOYDS BANKING GRP. F2F 21/09/2031	0.00	XS2690137299
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.00	JP1103511J74
MARKEL CORPORATION	0.00	US5705351048
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.00	US91282CBT71
CISCO SYS. 4.85% 26/02/2029	0.00	US17275RBR21
NBN 7.625% 22/04/2025	0.00	XS0503834821
LPL HLDGS. 6.75% 17/11/2028000	0.00	US50212YAH71
HOME DEPOT 5.15% 25/06/2026	0.00	US437076CZ34
COOPER COS INC COM USD0.10 (P/S)	0.00	US2166485019
N/WIDE. B/SOC. 4.85% 27/7/20274.85% 27/07/2027	0.00	US63861VAH06
ATHENE GLOBAL FUND 4.76% 21/04/2027	0.00	AU3CB0288553
US. TSY. NOTE/BON 2.875% 31/07/2025	0.00	US912828Y792
MCCORMICK AND COMPANY INC	0.00	US5797802064
HOLCIM FIN. LUXEMB 0.50% 23/4/2031	0.00	XS2261215011
TYLER TECHNOLOGIES INC	0.00	US9022521051
COMCAST CORP 4.65% 15/02/2033	0.00	US20030NEC11
CVS HEALTH 5.875% 1/6/2053	0.00	US126650DZ02
KOREA HOUSING FIN 4.625% 24/02/2028	0.00	USY4841MWD73
DTE ENERGY CO USD	0.00	US2333311072
CARNIVAL CORP USD	0.00	PA1436583006
NEXTERA ENERGY CAP 4.90% 28/2/2028	0.00	US65339KCM09
DISCO CORPORATION NPV	0.00	JP3548600000
DE VOLKSBANK NV 0.37% 03/MAR/2028	0.00	XS2308298962
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.00	XS2611221032
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.00	US912810TD00
NEW YORK LIFE GBL. 5.45% 18/09/2026	0.00	US64953BBF40
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.00	FR0013407236
ROYAL BANK OF CANADA FRN 2/7/2028	0.00	XS2853494602
UBS 0.25% 01/09/2028	0.00	XS2381671671
GENUINE PARTS CO USD	0.00	US3724601055
GPS BLUE FINC. DA 5.645% 9/11/204144A	0.00	US38403FAA75
ENBW ENERGIE BADEN-WUERTTEMBERG 1.375% 31/8/2081	0.00	XS2381272207
AGENCE FRANCAISE D 4.00% 15/06/2027	0.00	FR001400SD82
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.00	US912810ST60
DNB BANK ASA	0.00	NO0010161896
HELLENIQ ENERGY HOLDINGS S.A.	0.00	GRS298343005
ABN AMRO BANK F2V PERPS	0.00	XS2131567138
FORD MOTOR CREDIT 5.125% 05/11/2026	0.00	US345397F810
ORANGE SA	0.00	FR0000133308
COLGATE-PALMOLIVE 0.30% 10/11/20290000	0.00	XS2405875480

FIRSTENERGY CORP USD	0.00	US3379321074
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.00	US9128283W81
NEXTERA ENERGY CAP 5.25% 28/02/205328/02/2053 USD1000	0.00	US65339KQC13
72		
AIA GROUP LTD F2V 09/09/20330	0.00	XS2356311139
BANK OF AMERICA F2F 22/10/2025	0.00	US06051GHW24
LG ENERGY SOLUTIO 5.375% 02/07/2027	0.00	USY555CGAK82
ERP OPERATING 4.15% 1/12/20282028 USD	0.00	US26884ABK88
LINCOLN NATL. 5.852% 15/3/2034	0.00	US534187BT58
KIMCO REALTY OP 2.70% 01/10/2030	0.00	US49446RAW97
BANK OF AMERICA F2F 25/04/2029	0.00	US06051GLG28
MORGAN STANLEY F2F 20/4/2029	0.00	US61747YFD22
AUSTRALIA & NEW ZE 4.40% 19/5/202619/05/2026	0.00	US052528AK26
AGILENT TECHS. 4.75% 09/09/2034	0.00	US00846UAR23
NETWORK FIN. PTY 2.25% 11/11/2026	0.00	AU3CB0268035
EQUINIX 1.80% 15/07/2027	0.00	US29444UBG04
BXP INC	0.00	US1011211018
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.00	US912828U246
APTIV PLC / APTIV 4.65% 13/09/2029	0.00	US03837AAA88
CVS HEALTH 6.05% 01/06/2054	0.00	US126650EF39
NORDEA BANK ABP NORDEA BANK ABP F2V PERP	0.00	USX60003AC87
HCA 5.90% 01/06/2053	0.00	US404119CR82
BRASKEM NETHERLAND 7.25% 13/02/2033	0.00	USN15516AG70
NIDEC CORPORATION TEMP	0.00	DU06640682D1
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND	0.00	US912810TA60
08/41		
MARKEL GRP. 3.45% 07/05/2052	0.00	US570535AX23
CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81	0.00	FR001400CGA2
REGS		
CINCINNATI FINANCIAL CORP	0.00	US1720621010
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-	0.00	US91282CBP59
2028		
DAIMLER TRUCK HOLDING AG	0.00	DE000DTR0CK8
FOX 6.50% 13/10/2033	0.00	US35137LAN55
BNP PARIBAS F2F 09/06/2026	0.00	US09659W2L77
BEST BUY CO INC	0.00	US0865161014
US TREASURY N/B 3.25% 30/JUN/2029	0.00	US91282CEV90
CMS ENERGY CORP	0.00	US1258961002
UTD. O/SEAS. BANK F2V 07/10/20322	0.00	US91127LAH33
MERCURY NZ 2.918% 17/11/2028	0.00	AU3CB0284677
COLOMBIAN TES 9.25% 28/05/2042500000 B	0.00	
US. TSY. NOTE/BON 2.625% 15/4/2025/2025 USD1000 AM-	0.00	US91282CEH07
2025		
SONOCO PRODS. 4.60% 01/09/2029	0.00	US835495AR34
HEALTH CARE SERV. 2.20% 01/06/2030SD1000 144A	0.00	US42218SAF56
ASR NEDERLAND F2V 7/12/2043	0.00	XS2554581830
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.00	FR001400HI98
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.00	FR0000187635
CANADIAN PACIFIC R 3.50% 01/05/20505/2050 USD1000	0.00	US13648TAG22
NSTAR ELEC. 4.95% 15/9/2052	0.00	US67021CAT45
WSP GLOBAL INC	0.00	CA92938W2022
HAT HOLDINGS I LL 3.375% 15/06/2026	0.00	US418751AE33
PROVINCE OF ONTARI 4.05% 02/02/2032R DMTN257	0.00	CA68333ZAX56
OTSUKA HLDGS CO NPV	0.00	JP3188220002
WILLIAMS COS 5.30% 15/8/2052	0.00	US969457CA67
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028 USD1000	0.00	US01309QAA67
144A		
ROBLOX CORPORATION COM CL A ORD SHS	0.00	US7710491033
MAGNA INTL. 4.80% 30/05/2029	0.00	CA559222BB96
TEREGA SA 0.87% 17/SEP/2030	0.00	FR0013534500
EMCOR GROUP INC	0.00	US29084Q1004
GPE BRUXELLES LAM NPV	0.00	BE0003797140
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.00	US9128286L99
ORACLE CORP 2.5% 01/04/2025	0.00	US68389XBT19
BRISTOL-MYERS SQUI 4.25% 26/10/2049	0.00	US110122CR72
US. TSY. NOTE/BON 2.875% 15/05/2028	0.00	US9128284N73
SYNCHRONY FINANCIAL	0.00	US87165B1035
DOLLAR TREE INC	0.00	US2567461080
RESTAURANT BRNDS ICOM NPV	0.00	CA76131D1033
ANTHEM 3.60% 15/03/2051	0.00	US036752AS28
ERICSSON LM - B SHS	0.00	SE0000108656

CDW LLC/CDW FIN. 2.67% 01/12/2026	0.00 US12513GBG38
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.00 JP1103731Q12
MONDELEZ INTL. 4.625% 03/07/2031	0.00 CA609207BD62
J.P. MORGAN CHASE COMMERCIAL 609M B FRN 15/10/2033	0.00 US46652RAG92
US. TSY. NOTE/BON 3.125% 31/08/2029	0.00 US91282CFJ53
JAPAN GOV. TEN YEA 0.80% 20/03/2034	0.00 JP1103741Q44
TOYOTA CREDIT CANA 4.46% 19/03/2029CAD	0.00 CA892329BV40
WAREHOUSES DE PAUWNPV	0.00 BE0974349814
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029	0.00 US91282CEM91
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.00 CA0194561027
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.00 FR0010773192
COCA COLA HBC AG ORD	0.00 CH0198251305
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.00 US912810SY55
STOCKLAND TST. 2.30% 24/03/2028	0.00 AU3CB0278893
NSW ELECTRICITY N 2.732% 23/04/2029	0.00 AU3CB0279578
UBS AG LONDON 0.5% 31/MAR/2031	0.00 XS2326546350
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028 USD1000	0.00 US05946KAL52
COMCAST 0.75% 20/2/2032	0.00 XS2114852564
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.00 US91282CAZ41
EXPEDIA GROUP INC	0.00 US30212P3038
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.00 AU000000NSR2
CITIGROUP 4.30% 20/11/2026	0.00 US172967JC62
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.00 JP1103671N74
PROLOGIS INTL. FN 4.375% 01/07/2036	0.00 XS2847688251
SLOVENSKA SPORITELNA F2F 4/10/2028	0.00 AT0000A377W8
CORPAY INC COM USD 0.001	0.00 US2199481068
PINTEREST INC	0.00 US72352L1061
WARNER BROS DISCOVERY INC	0.00 US9344231041
NEWMONT CORPORATION	0.00 AU0000297962
JAPAN POST HOLDINGS CO LTD	0.00 JP3752900005
COX COMMS. 5.45% 01/09/2034	0.00 US224044CU97
LENNOX INTL. 5.50% 15/09/202828 USD2000	0.00 US526107AG24
UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27 USD2000	0.00 US911365BM59
INVITATION HOMES 4.875% 01/02/20355	0.00 US46188BAG77
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.00 IT0005433690
QBE INSURANCE GROUP LTD	0.00 AU000000QB59
US TREASURY N/B 3.62% 15/FEB/2053	0.00 US912810TN81
XCEL ENERGY 5.50% 15/03/2034	0.00 US98389BBB53
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00 AU000000WTC3
MARRIOTT INTL. MD 5.35% 15/03/2035	0.00 US571903BS13
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.00 US912810S188
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.00 FR001400H7V7
CHF BNP PARIBAS A/C	0.00
INTEL 4.875% 10/2/2028	0.00 US458140CE86
AERCAP HOLDINGS NV	0.00 NL0000687663
NORSK HYDRO ASA	0.00 NO0005052605
BURLINGTON NORTHER 5.20% 15/04/20544/2054 USD1000	0.00 US12189LKB61
ADOBE 4.80% 04/04/2029	0.00 US00724PAF62
TESCO COR. TSY. S 1.875% 02/11/2028	0.00 XS2403381069
CARREFOUR SA	0.00 FR0000120172
ZIMMER BIOMET HOLDINGS INC	0.00 US98956P1021
BROADCOM 5.05% 12/7/2029	0.00 US11135FBX87
CHARTER HALL LWR 2.656% 17/12/2029	0.00 AU3CB0280956
BANCO SANTANDER F2V 4/10/2032	0.00 XS2393518597
ASTELLAS PHARMA NPV	0.00 JP3942400007
FORD MOTOR CREDIT 4.00% 13/11/2030	0.00 US345397B363
EAST JAPAN RAILWAY JPY	0.00 JP3783600004
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.00 US38869PAP99
ROYAL BANK OF CANADA F2F 23/7/2027	0.00 US78016HZX15
JPM. CHASE F2F 23/01/2030	0.00 US46647PEB85
JAPAN GOV. FIVE YE 0.10% 20/6/2025	0.00 JP1051441L76
EPIROC AB	0.00 SE0015658109
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.00 JP1051631PB2
INTEL 4.75% 25/03/2050	0.00 US458140BM12

SIMON PROP. GRP. 2.45% 13/09/2029	0.00 US828807DF17
NORTHERN TRUST CORP	0.00 US6658591044
FACTSET RESEARCH SYSTEMS INC	0.00 US3030751057
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.00 XS2001183164
UK. GILT 1.625% 22-OCT-28	0.00 GB00BFX0ZL78
HSBC HOLDINGS PLC F2F 17/08/2029	0.00 US404280CV97
SK ON 5.375% 11/5/2026	0.00 XS2612749908
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.00 US015271BC21
FANNIE MAE POOL 5.00% 1/10/2052	0.00
WILLIAMS COS 4.90% 15/03/20291000	0.00 US88339WAB28
SINGAPORE TELECOMM NPV B/L 100	0.00 SG1T75931496
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.00 AU3FN0084224
TOLL BROS. FIN. 4.875% 15/3/2027	0.00 US88947EAS90
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.00 DE0001102507
US. TSY. NOTE/BOND 2.25% 15/11/2024	0.00
COMMERZBANK AG NPV	0.00 DE000CBK1001
TENNET HOLDING BV 0.125% 30/11/20320000 18	0.00 XS2262065159
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.00 US91324PEX69
WR BERKLEY ORD SHS	0.00 US0844231029
FANNIE MAE POOL 5.50% 1/10/2053	0.00 US31418EW300
PEPSICO 2.875% 15/10/2049	0.00 US713448EP96
SOMPO HOLDINGS INC NPV	0.00 JP3165000005
MS. F2F 18/04/2030	0.00 US61747YFQ35
DAIWA HOUSE INDUSTRY JPY	0.00 JP3505000004
TARGA RES. 5.50% 15/02/2035	0.00 US87612GAK76
CK HUTCHISON HOLDINGS LTD	0.00 KYG217651051
MIRVAC GRP.	0.00 AU000000MGR9
HOTEL PROP. INVS.	0.00 AU000000HPI9
UNITED STATES TREA 4.75% 15/11/20432043 USD1000 BONDS 11/43	0.00 US912810TW80
BANK OF NY MELLON CORP 4.59% 26/JUL/2030	0.00 US06406RBK23
AVIVA ORD	0.00 GB00BPQY8M80
MONCLER SPA	0.00 IT0004965148
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.00 JP1201681K44
US. T-BILL. 0.00% 10/10/20242024 USD1000	0.00 US912797KT32
AMPRION 0.625% 23/9/2033EGS	0.00 DE000A3E5VX4
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.00 US233853AT77
ALBERTSONS COMPANIES INC	0.00 US0130911037
BOOKING HLDGS. 4.75% 15/11/2034	0.00 XS2555221246
AUSTRALIAN GOV. 3.00% 21/11/2033	0.00 AU0000217101
DAIWA HOUSE REIT I REIT	0.00 JP3046390005
MID-AMERICA APARTMENT COMMUNITIES	0.00 US59522J1034
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.00 FR001400AIN5
OWENS CORNING 3.95% 15/08/2029	0.00 US690742AJ00
US. TSY. NOTE/BON 2.375% 15/05/2027	0.00 US912828X885
PANASONIC HOLDINGS CORP	0.00 JP3866800000
SUNRUN JULIUS ISSUER 2023 2A A1 6.60% 30/01/2059T CL 0.0% 30/01/2059	0.00 US86772JAA16
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.00 US912810EY02
KAO CORPORATION	0.00 JP3205800000
US. TSY. NOTE/BOND 0.25% 30/9/2025	0.00 US91282CAM38
METRO INC - A	0.00 CA59162N1096
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.00 US912810SS87
ALIGN TECHNOLOGY INC	0.00 US0162551016
LINDE 3.375% 12/06/2029	0.00 XS2634593938
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.00 JP1103661N43
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.00 US771196CF76
TRANSUNION	0.00 US89400J1079
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH- 2025	0.00 US91282CBC47
GLP JREIT REIT	0.00 JP3047510007
CORNING 3.875% 15/05/2026	0.00 XS2621757405
CENTERPOINT ENERGY INC	0.00 US15189T1079
SIEMENS HEALTHINEERS AG	0.00 DE000SHL1006
NATIONALE-NEDERLAN 3.25% 28/5/20277	0.00 NL0015001BV1
TELEDYNE TECHNOLOGIES INC	0.00 US8793601050
BNP PARIBAS 3.625% 1/9/2029	0.00 FR001400CFW8
US. TSY. NOTE/BON 1.375% 15/8/2050	0.00 US912810SP49
FIRST CITIZENS BCSSHS - CL A	0.00 US31946M1036
SEKISUI HOUSE REIT INC	0.00 JP3047820000
HANNOVER RUECK SE	0.00 DE0008402215

ANTOFAGASTA PLC	0.00 GB0000456144
KOREA MIDLAND POWE 1.25% 9/8/2026	0.00 XS2367816076
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49 USD2000	0.00 US161175BS22
TYSON FOODS INC CLASS A	0.00 US9024941034
TEVA PHARMACEUTICAL SP ADR	0.00 US8816242098
STRAUMANN HLDG	0.00 CH1175448666
INDONESIA TSY. BD. 7.00% 15/09/2030	0.00 IDG000013806
FORTINET 1.00% 15/03/2026	0.00 US34959EAA73
LINDE 3.00% 14/2/2028	0.00 XS2765559799
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.00 JP1103561KA2
ITALY BUONI POLIEN 2.95% 01/09/2038	0.00 IT0005321325
WILLIAMS SONOMA ORD SHS	0.00 US9699041011
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.00 DE0001102390
T-MOBILE USA 3.75% 15/04/2027	0.00 US87264ABD63
NATWEST MKTS. FRN 23/08/2028	0.00 AU3FN0080586
N/WIDE. B/SOC. 5.35% 15/03/2028	0.00 AU3CB0297711
PROLOGIS PROPERTY MEXICO SA DE CV	0.00 MXCFFI170008
INTESA SANPAOLO FRN 16/04/2027	0.00 XS2804483381
PTC INC	0.00 US69370C1009
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.00 US912810EW46
ZEBRA TECHNOLOGIES CORP	0.00 US9892071054
CF INDUSTRIES HOLDINGS INC	0.00 US1252691001
FLORIDA GAS TRANSM 2.30% 01/10/20311 USD1000 144A	0.00 US340711BA72
BAXTER INTL INC COM	0.00 US0718131099
US. TSY. NOTE/BON 4.125% 31/07/20312031	0.00 US91282CLD10
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029	0.00 US91282CKD29
US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100	0.00 US912810EV62
UK. GILT 4.50% 7/6/2028	0.00 GB00BMF9LG83
US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031	0.00 US91282CKF76
PROCTER & GAMBLE 4.05% 26/1/203300	0.00 US742718GA10
WESTPAC BANKING FRN 20/05/2025/05/2025	0.00 AU3FN0069209
JPM. CHASE F2F 22/4/2026	0.00 US46647PBK12
US TREASURY N/B 4.12% 31/MAR/2029	0.00 US91282CKG59
GRACO INC	0.00 US3841091040
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.00 US91282CKR15
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.00 JP1103571L10
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.00 US91282CJX02
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.00 US91282CGQ87
VISA 4.30% 14/12/2045	0.00 US92826CAF95
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.00 US91282CJW29
UK. GILT 4.75% 07/12/2030	0.00 GB00B24FF097
UK. GILT 1.50% 22/07/2026	0.00 GB00BYZW3G56
PECO ENERGY 4.60% 15/05/2052	0.00 US693304BD82
CVS HEALTH 2.875% 1/6/2026	0.00 US126650CU24
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.00 US91282CFY21
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.00 US91282CHU80
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.00 JP1103651N11
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.00 US91282CKA89
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW- 2026	0.00 US91282CJV46
BNP PARIBAS 2.518% 5/6/2025	0.00 FR0013515764
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.00 US91282CAY75
BANCA MONTE DEI P 10.50% 23/07/2029	0.00 XS2031926731
US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026	0.00 US91282CGL90
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027 EUR100000	0.00 PTBCPHOM0066
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53	0.00 US912810TR95
ZOOM VIDEO COMMUNICATIONS INC	0.00 US98980L1017
US TREASURY N/B 3.87% 15/JAN/2026	0.00 US91282CGE57
BWP TST. 3.30% 10/04/2026	0.00 AU3CB0262350
MIZUHO FINL. GRP. F2F 28/08/2029	0.00 XS2672744013

GEORGE WESTON LTD	0.00 CA9611485090
DOMINION ENERGY INC F2V 01/06/2054	0.00 US25746UDU07
CORNING 4.125% 15/05/2031	0.00 XS2621757744
WELLTOWER INC 2.05% 15/01/2029	0.00 US95040QAN43
US. TSY. NOTE/BON 3.375% 15/11/2048	0.00 US912810SE91
BANCO SANTANDER SA FRN 17/07/2034	0.00 AU3CB0311298
DEUTSCHE BANK F2F 23/02/2028	0.00 DE000DL19WL7
US. TSY. NOTE/BOND 1.50% 30/11/2024	0.00
US. TSY. NOTE/BOND 2.50% 31/01/2025	0.00 US9128283V09
EXOR NV	0.00 NL0012059018
US. TSY. NOTE/BON 2.875% 30/04/2025	0.00 US9128284M90
ENTEGRIS INC	0.00 US29362U1043
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.00 JP1103581L42
BUNZL PLC	0.00 GB00B0744B38
TECHTRONIC INDUSTRIES CO	0.00 HK0669013440
SMURFIT WESTROCK P COM USD0.001	0.00 IE00028FXN24
STANLEY BLACK & DECKER INC	0.00 US8545021011
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.00 US912810QX90
US TREASURY N/B 1.75% 15/03/20252025 USD1000 AL-2025	0.00 US91282CED92
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27	0.00 XS2322289385
EUR100000 168	
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.00 JP1201171A43
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.00 JP1103611M11
JOHNSON & JOHNSON 2.25% 1/9/2050	0.00 US478160CS18
KUBOTA CORPORATION	0.00 JP3266400005
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.00 AU3CB0302685
ZF NORTH AMERICA C 6.75% 23/04/2030	0.00 US98877DAF24
DOMINOS PIZZA INC	0.00 US25754A2015
US. TSY. NOTE/BON 1.125% 15/8/2040	0.00 US912810SQ22
SOLAR STAR FNDG. 3.95% 30/6/2035/35 USD100000	0.00 US83416WAB90
AUSNET SERVS. HLD 1.625% 11/03/2081	0.00 XS2308313860
FMC 5.15% 18/05/2026	0.00 US302491AW57
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.00 FR0013516549
UK. GILT 4.50% 7/9/2034	0.00 GB00B52WS153
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00 DE000BU2D004
AVANTOR INC	0.00 US05352A1007
ROCHE HOLDING AG	0.00 CH0012032113
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.00 US9128286X38
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.00 US91282CEF41
SANTANDER UK GRP. 3.625% 14/1/2026	0.00 XS1345415472
SAGE GROUP	0.00 GB00B8C3BL03
NATL. AUSTRALIA BANK FRN 09/02/2034	0.00 AU3FN0084828
QUEST DIAGNOSTICS	0.00 US74834L1008
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.00
GOLDMAN SACHS	
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.00 US912810SU34
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.00 FR0013250560
CITY OF DETROIT M 6.844% 1/5/2028	0.00 US2510936D73
FANNIE MAE POOL 4.00% 01/10/2052	0.00
HUNTSMAN INTL. 2.95% 15/06/2031	0.00 US44701QBF81
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.00 JP1103491HC4
NRG ENERGY INC	0.00 US6293775085
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026	0.00 US9128287B09
DOMINICAN REPUBLIC 6.60% 01/06/2036	0.00 US25714PEZ71
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.00 US912810QL52
FIFTH THIRD BANCORP F2F 27/7/2029	0.00 US316773DK32
US. TSY. NOTE/BON 1.625% 15/5/2026	0.00 US912828R366
SUNCORP-METWAY FRN 24/05/2027	0.00 AU3FN0083135
UNITED STATES TREA 0.25% 31/08/20252025 USD1000 AC-2025	0.00 US91282CAJ09
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-2031	0.00 US91282CLJ89
FRESENIUS MEDICAL 3.00% 1/12/2031/2031 USD1000 144A	0.00 US35805BAE83
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.00 US912810TC27
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.00 US912810TS78
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.00 US91282CAH43

US. TSY. NOTE/BOND 0.25% 31/10/20252025 USD1000 AF-2025	0.00 US91282CAT80
SANDOZ GROUP ORD SHS	0.00 CH1243598427
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026	0.00 US912828YQ73
BANQUE FEDERATIVE DU FRN 24/05/2027	0.00 AU3FN0088043
PARAMOUNT GBL. 4.90% 15/08/2044	0.00 US124857AK99
US. TSY. NOTE/BON 1.625% 30/11/2026	0.00 US912828YU85
UK. GILT 4.125% 29/01/2027	0.00 GB00BL6C7720
METRO FINANCE TRUST SR 24-1 CL A FRN 17/09/2030	0.00 AU3FN0090536
STARWOOD PROP. TST 7.25% 01/04/2029	0.00 US85571BBB09
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-2029	0.00 US91282CFC01
MACQUARIE BANK FRN 20/02/2035	0.00 AU3FN0090262
CANADIAN GOV. BD. 0.50% 1/09/2025	0.00 CA135087K940
BANQUE FEDERATIVE 0.625% 19/11/2027	0.00 FR0014007PV3
CNH INDUSTRIAL NV COM	0.00 NL0010545661
SMITH & NEPHEW PLC	0.00 GB0009223206
UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-2031	0.00 US91282CKW00
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000 SEC	0.00 XS1843459782
WHITBREAD PLC	0.00 GB00B1KJJ408
SUMITOMO MITSUI TRUST HOLDINGS	0.00 JP3892100003
NATL. BANK OF CAN 5.023% 01/02/2029	0.00 CA63306AHT66
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.00 US91282CKN01
CITIGROUP F2F 11/6/2035	0.00 US172967PL97
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.00 JP1201571G68
FISERV 5.375% 8/21/2028	0.00 US337738BG22
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.00 USG82296AG21
SMBC AVIATION CAP. 5.30% 03/04/20299	0.00 USG82296AK33
MARS INC 4.75% 20/4/2033A	0.00 US571676AV71
PRUDENTIAL FINL. F2V 15/03/2054	0.00 US744320BP63
CHARTER COMMUNICAT 2.25% 15/01/2029	0.00 US161175CD44
ASSOCIATED BRITISH FOODS PLC	0.00 GB0006731235
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.00 JP1201131990
MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028 EUR100000	0.00 XS2238789460
BUNGE GLOBAL SA COM USD0.01	0.00 CH1300646267
NUTRIEN 5.20% 21/06/2027	0.00 US67077MBC10
CONAGRA BRANDS INC	0.00 US2058871029
FRENCH REPUBLIC GO 0.00% 25/03/2025	0.00 FR0013415627
CITIGROUP F2F 01/05/2032	0.00 US172967MY46
STATKRAFT 3.375% 22/03/2032	0.00 XS2779792337
TOYOTA TSUSHO CORP	0.00 JP3635000007
MARRIOTT INTL. MD 5.45% 15/09/2026	0.00 US571903BM43
LOEWS CORP	0.00 US5404241086
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00 AU000000S320
UK. GILT 3.50% 22/10/2025	0.00 GB00BPCJD880
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.00 AU3FN0079703
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.00 US912828ZE35
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.00 GB00BPJJKN53
JAPANESE YEN	0.00
SOUTHERN CALIFORN 4.875% 1/2/2027	0.00 US842400JA26
DP WORLD 2.375% 25/09/2026	0.00 XS1883878966
US. TSY. NOTE/BON 3.625% 15/08/2043	0.00 US912810RC45
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.00 US912810TU25
KEYCORP F2F 06/03/2035	0.00 US49326EEP43
AKZO NOBEL NV	0.00 NL0013267909
METROPOLITAN LIFE 5.00% 10/1/2030	0.00 XS2570858303
GS. GRP. 1.25% 7/2/2029	0.00 XS2441552192
FUTURE MARGINS-USD	0.00
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.00 US91282CKC46
APPLE INC 2.7% 05/AUG/2051	0.00 US037833EK23
APT PIPELINES 4.20% 23/03/2025	0.00 USQ04578AD42
ITALY BUONI POLIEN 3.35% 1/7/2029	0.00 IT0005584849
BRAMBLES USA 4.125% 23/10/202500 REGS	0.00 USU10517AC12

DELTA AIR LINES 20 2.50% 10/6/2028	0.00 US247361ZW11
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.00 US05253JAL52
DEUTSCHE BANK AG/NEW F2F 11/09/2030	0.00 US251526CX52
US. TSY. NOTE/BON 0.375% 31/7/2027	0.00 US91282CAD39
GENMAB AS	0.00 DK0010272202
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.00 US912810QE10
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.00 US644188BH66
EQT AB	0.00 SE0012853455
NATIONAL AUSTRALI 1.388% 12/01/20250601 1.388% 12/01/2025	0.00 US6325C1D228
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.00 DE000BU2Z007
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.00 FR0014007L00
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.00 US64952WEY57
UK. GILT 4.25% 07/06/2032	0.00 GB0004893086
JAPAN GOV. FIVE YE 0.10% 20/3/2025	0.00 JP1051431L45
FRANCE GOVERNMENT 3.50% 25/4/2026	0.00 FR0010916924
NORDEA BANK ABP F2V 29/05/2035	0.00 XS2828791074
FIDELITY NATL FINL FNF GROUP	0.00 US31620R3030
SPAIN GOV. BD. 1.40% 30/04/2028	0.00 ES0000012B39
THE WAREHOUSE GROUP LIMITED	0.00 NZWHSE0001S6
BARCLAYS 5.501% 9/8/2028	0.00 US06738EBY05
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.00 US91282CJR34
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.00 US912810FT08
CVS HEALTH 5.125% 20/07/2045	0.00 US126650CN80
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00 US5312297550
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.00 JP1103451GCO
VISA INC 1.9% 15/04/2027	0.00 US92826CAL63
GAIF BD. ISSUER PT 3.40% 30/09/202626 USD1000 REGS	0.00 USQ3958YAC77
US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100	0.00 US912810UB25
BONDS05/2044	
CLOROX CO DEL	0.00 US1890541097
FANNIE MAE POOL 3.00% 01/05/2052	0.00 US3140XPDD82
LIVE NATION INC	0.00 US5380341090
JB HUNT TRANSPORT SERVICES INC	0.00 US4456581077
JERONIMO MARTINS SGPS SA	0.00 PTJMT0AE0001
ESSITY AB SER B NPV	0.00 SE0009922164
ACCOR SA	0.00 FR0000120404
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.00 FR001400BKZ3
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.00 JP1300351B93
SOUTHERN CALIFORN 4.125% 01/03/2048	0.00 US842400GK35
RENTOKIL INITIAL PLC	0.00 GB00B082RF11
W R BERKLEY 4.00% 12/05/2050	0.00 US084423AU64
US TREASURY N/B 2.37% 15/FEB/2042	0.00 US912810TF57
UK. GILT 0.125% 30/01/2026	0.00 GB00BL68HJ26
CHECK POINT SOFTWARE TECH	0.00 IL0010824113
KROGER 5.50% 15/09/2054	0.00 US501044DW87
KROGER 5.65% 15/09/2064	0.00 US501044DX60
TOLL BROTHERS INC	0.00 US8894781033
AMGEN 5.60% 2/3/2043	0.00 US031162DS61
ALFA LAVAL AB	0.00 SE0000695876
NBK TIER 2 LTD F2V 24/11/2030	0.00 XS2252513713
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.00 US912810SF66
GEN. MOTORS 5.20% 1/4/2045	0.00 US37045VAJ98
US. TSY. NOTE/BON 4.375% 15/11/2039	0.00 US912810QD37
LOW INC. INV. 3.386% 01/07/2026	0.00 US54750AAA43
US. TSY. NOTE/BON 4.375% 15/05/2040	0.00 US912810QH41
AT&T 5.40% 15/2/2034	0.00 US00206RMT67
FRONTIER ISSUER LLC 1 A2 6.19% 20/6/2054A A-2	0.00 US35910EAK01
SECOM CO NPV TEMP	0.00 JP3421800008
Income Due - GBP	0.00
KOREA NATL. OIL 0.875% 05/10/2025	0.00 US50066RAM88
SAMPO PLC NPV A	0.00 FI4000552500
AKAMAI TECHNOLOGIES	0.00 US00971T1016
UK. GILT 4.25% 07/12/2027	0.00 GB00B16NNR78
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.00 US00774MAV72
SVENSKA HANDELSBKN SER A NPV	0.00 SE0007100599
VERIZON COMMS. 1.45% 20/03/2026	0.00 US92343VGG32
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.00 US912810QN19
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.00 FR001400L834
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.00 US22536PAH47

VERISIGN INC	0.00	US92343E1029
UK. GILT 0.375% 22/10/2030	0.00	GB00BL68HH02
SPAIN GOV. BD. 3.55% 31/10/2033	0.00	ES0000012L78
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.00	US53079EBJ29
BUNDESOBLIGATION 1.30% 15/10/2027.01 .186	0.00	DE0001141869
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.00	JP1103481H98
CVS HEALTH 5.40% 01/06/2029	0.00	US126650EB25
COMERICA F2F 30/01/2030	0.00	US200340AW72
SINGAPORE TECH ENG SGD	0.00	SG1F60858221
METROPOLITAN LIFE 3.625% 26/3/203434	0.00	XS2792184421
AIR CANADA 2020-2 5.25% 01/04/20291/10/2030	0.00	US00909DAA19
MORGAN STANLEY F2F 04/05/2027	0.00	US61772BAB99
SVENSKA HANDELSBANK 3.25% 01/06/2033	0.00	XS2486857431
AES CORP	0.00	US00130H1059
FREDDIE MAC MULTIFAMILY ML12 XUS VAR 25/07/2041	0.00	US35833TAB17
LOGICOR FINC. SARL 3.25% 13-NOV-28	0.00	XS1909057645
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.00	US912810SH23
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43	0.00	US912810TQ13
AMERICAN HEALTHCARE REIT ORD SHS	0.00	US3981823038
FLEX 5.25% 15/01/2032	0.00	US33938XAF24
ZIMMER BIOMET HLDG 5.35% 01/12/2028	0.00	US98956PAX06
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.00	FR0013451507
PHILLIPS EDISON GR 4.95% 15/01/2035	0.00	US71845JAC27
PUMA SERIES 2024-1 1 A FRN 23/09/2055	0.00	AU3FN0085999
BT GROUP PLC	0.00	GB0030913577
MOTABILITY OPERAT 5.625% 11/9/2035	0.00	XS2678308359
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.00	US65364UAQ94
FRESENIUS SE CO KGAA	0.00	DE0005785604
NIE FINANCE PLC 5.87% 01/DEC/2032	0.00	XS2528656080
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.00	US37045XDW39
UK. GILT 1.00% 31/01/2032	0.00	GB00BM822T38
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.00	ES0000012H41
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.00	US912810TZ12
US TREASURY N/B 4.5% 15/NOV/2025	0.00	US91282CFW64
LONDON POWER NETW 5.875% 15/11/2040	0.00	XS2678312203
SPAIN GOV. BD. 4.90% 30/7/2040	0.00	ES00000120N0
US. TSY. NOTE/BON 2.375% 15/11/2049	0.00	US912810SK51
NORTHERN STAR RESOURCES LTD	0.00	AU000000NST8
BUNDESOBLIGATION 2.40% 19/10/2028.01 .188	0.00	DE000BU25018
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.00	BE0000338476
BANQUE OUEST AFRIC 2.75% 22/01/2033	0.00	XS2288825263
HOLOGIC INC	0.00	US4364401012
US. TSY. NOTE/BON 1.125% 28/2/2027	0.00	US912828ZB95
US TREASURY N/B 2.62% 31/MAY/2027	0.00	US91282CET45
SHERWIN-WILLIAMS 3.30% 15/05/20500	0.00	US824348BM72
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.00	JP12009917C3
DAIMLER TRUCK FIN 5.125% 25/09/2027	0.00	US233853AY62
VOLVO AB	0.00	SE0000115420
FRANCE GOV. BD. 0.50% 25/05/2025	0.00	FR0012517027
ORACLE 6.90% 09/11/2052	0.00	US68389XCK90
TOYOTA INDUSTRIES CORPORATION	0.00	JP3634600005
ALLIANZ FIN. II 3.25% 4/12/2029	0.00	DE000A3LZUB2
PEARSON PLC ORD	0.00	GB0006776081
FORTINET 2.20% 15/03/2031	0.00	US34959EAB56
PUGET ENERGY 2.379% 15/06/20282000	0.00	US745310AM41
ROTHESAY LIFE 7.019% 12/10/2034	0.00	XS2805328601
DYNATRACE INC	0.00	US2681501092
HEALTHPEAK PROPERTIES INC	0.00	US42250P1030
LLOYDS BANKING GROUP F2V 2/6/2033	0.00	XS2591847970
ATLAS ARTERIA	0.00	AU0000013559
SARTORIUS FINANCE 4.25% 14/9/2026	0.00	XS2678111050
NESTLE HLDGS. 1.00% 15/9/202750000 144A	0.00	US641062AS38
SUZANO AUSTRIA 6.00% 15/01/2029	0.00	US86964WAF95
SUNCORP GROUP LTD	0.00	AU000000SUN6
US. TSY. NOTE/BON 4.375% 15/05/2041	0.00	US912810QQ40
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.00	XS1960678255
ROGERS COMMUNICATIONS INC-B	0.00	CA7751092007
ONCOR ELECTRIC DEL 4.15% 1/6/2032	0.00	US68233JCF93
UK. GILT 0.25% 31/07/2031	0.00	GB00BMGR2809
MERCEDES-BENZ INT 5.625% 17/8/2026	0.00	XS2667547876

VERIZON COMMS. 2.10% 22/03/2028	0.00 US92343VGH15
CITIGROUP F2F 29/01/2031	0.00 US172967ML25
INTERCONTINENTAL E 5.25% 15/06/2031	0.00 US45866FBA12
INTEL 5.60% 21/2/2054	0.00 US458140CM03
BANCO SANTANDER 5.50% 11/06/2029	0.00 XS2837803928
FANNIE MAE POOL 4.50% 1/11/2052	0.00
VOLVO TSY. 3.125% 26/08/2029UR100000	0.00 XS2887184401
OBIC CO LTD TEMP	0.00 JP3173400007
EXPEDITORS INTL WASH INC	0.00 US3021301094
SPAIN GOV. BD. 0.80% 30/7/2029	0.00 ES0000012K53
BURLINGTN NORTH SANTA FE 3.3% 15/SEP/2051	0.00 US12189LBG59
JAPAN HOTEL REIT INVESTMENT CORP	0.00 JP3046400002
EXELIXIS INC	0.00 US30161Q1040
FISERV 5.625% 8/21/2033	0.00 US337738BH05
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.00 JP1201101944
XERO LIMITED ORDINARY FULLY PAID	0.00 NZXROE000152
SYENSQO SA NPV	0.00 BE0974464977
HORMEL FOODS CORPORATION	0.00 US4404521001
ATHORA NETHERLANDS F2V 31/08/2032	0.00 XS2468390930
US TREASURY N/B 3.62% 31/MAY/2028	0.00 US91282CHE49
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.00 US91282CHW47
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.00 US912810QY73
ALBERMARLE CORP	0.00 US0126531013
MANCHESTER AIRPORT 5.75% 30/9/2042	0.00 XS2804656663
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026	0.00 US91282CHB00
UNION PACIFIC 3.799% 06/04/207100	0.00 US907818FS27
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.00 US912810QC53
BANK LEUMI LE-ISRAEL	0.00 IL0006046119
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.00 US91282CHR51
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.00 DE000BU2Z015
HSBC HLDGS. F2F 16/09/2032	0.00 XS2898731471
UK. GILT 2.00% 7/9/2025	0.00 GB00BTHH2R79
PEARSON FNDG. 5.375% 12/09/2034	0.00 XS2887786478
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.00 FR0013154044
UNI CHARM CORPORATION	0.00 JP3951600000
FRANCE GOV. BD. 4.75% 25/04/2035	0.00 FR0010070060
SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS	0.00 XS2156510021
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030	0.00 US91282CJM47
FRENCH REPUBLIC GO 0.00% 25/02/2026	0.00 FR0013508470
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.00 US912810TB44
FRENCH REPUBLIC GO 6.00% 25/10/2025	0.00 FR0000571150
JAPAN GOV. TEN YEA 1.10% 20/6/2034	0.00
THE JM SMUCKER COMPANY	0.00 US8326964058
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-2027	0.00 US91282CFZ95
SUNTORY BEVERAGE AND FOOD LTD	0.00 JP3336560002
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.00 JP1051561P27
EASTERN POWER NET 5.375% 26/2/2042	0.00 XS2741421973
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.00 US91282CJQ50
TARGA RES. 4.20% 01/02/2033	0.00 US87612GAA94
NOMURA HOLDINGS INC	0.00 JP3762600009
ELI LILLY 4.60% 14/08/2034	0.00 US532457CR72
SONOVA HOLDING AG - REG	0.00 CH0012549785
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.00 US912810SD19
BMW US CAP. 4.85% 13/08/2031	0.00 US05565ECS28
MOWI ASA	0.00 NO0003054108
ITALY BUONI POLIEN 3.50% 01/03/2030	0.00 IT0005024234
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.00 US91282CJG78
US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025	0.00 US91282CHD65
RESONA HOLDINGS INC	0.00 JP3500610005
BUNDESobligation 2.20% 13/4/2028	0.00 DE000BU25000
US. TSY. NOTE/BON 3.375% 15/05/2044	0.00 US912810RG58
VAT GROUP AG	0.00 CH0311864901
KYOCERA CORP	0.00 JP3249600002

MARS INC 4.55% 20/04/2028	0.00 US571676AT26
NATL. GRID ELECTRI 5.35% 10/07/2039	0.00 XS2741906809
NEW ZEALAND GOV. B 5.00% 15/05/2054	0.00 NZGOVDT554C2
NATL. GRID ELECTRI 3.50% 16/10/2026	0.00 XS1893807120
HALOZYME THERAPEUT COM	0.00 US40637H1095
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.00 US91282CGJ45
US. TSY. NOTE/BON 3.125% 15/11/2041	0.00 US912810QT88
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.00 US912810FM54
SHIMANO INC	0.00 JP3358000002
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.00 US9128285C00
ITALY BUONI POLIEN 4.00% 01/02/2037	0.00 IT0003934657
SKYWORKS SOLUTIONS INC	0.00 US83088M1027
UK. GILT 1.25% 22/07/2027	0.00 GB00BDRHNP05
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.00 US912810SA79
US. TSY. NOTE/BON 3.875% 15/08/2040	0.00 US912810QK79
AIR CANADA 2017-1 3.30% 15/01/2030A 3.3% 15/07/2031	0.00 US00908PAA57
ITALY BUONI POLIEN 5.00% 01-MAR-25	0.00 IT0004513641
MONDI PLC ORD EUR0.22	0.00 GB00BMWC6P49
JPM. CHASE F2F 1/6/2029	0.00 US46647PCJ30
ERIE INDEMNITY CO	0.00 US29530P1021
US. TSY. NOTE/BOND 0.50% 31/03/2025	0.00 US912828ZF00
RB GLOBAL INC COM NPV	0.00 CA74935Q1072
BANK OF IRELAND GR EUR1	0.00 IE00BD1RP616
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.00 FR0000571218
WARNERMEDIA HLDGS 3.755% 15/3/2027	0.00 US55903VBA08
AMCOR PLC COM USD	0.00 JE00BJ1F3079
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.00 US83368TBQ04
NORTONLIFELOCK	0.00 US6687711084
JABIL INC	0.00 US4663131039
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.00 DE0001102556
VESTEDA FIN. 4.00% 07/05/2032	0.00 XS2815987834
CELANESE CORP SERIES A	0.00 US1508701034
DEUTSCHE BAHN FIN 1.625% 16/8/2033NTS 16/08/2033 EUR1000	0.00 XS1772374770
SGS SA	0.00 CH1256740924
YARA INTERNATIONAL ASA	0.00 NO0010208051
BURLINGTON STORES INC	0.00 US1220171060
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.00 US912810QS06
LEASEPLAN 0.25% 7/9/202600 474	0.00 XS2384269101
LOGITECH INTERNATIONAL SA	0.00 CH0025751329
NORTHUMBRIAN WATER 5.50% 02/10/2037	0.00 XS2794482351
NTT DATA GROUP CORPORATION	0.00 JP3165700000
SPAIN GOV. BD. 4.20% 31/01/2037	0.00 ES0000012932
US. TSY. NOTE/BON 1.625% 30/09/2026	0.00 US912828YG91
CAIXABANK SA 6.87% 25/OCT/2033	0.00 XS2579488201
KROGER 4.65% 15/09/2029	0.00 US501044DT58
SEVEN GROUP HOLDINGS LIMITED	0.00 AU000000SVW5
MET LIFE GLOB FNDG 1.55% 07/01/2031TS 07/01/2031 USD150000	0.00 US59217GGU76
UK. GILT 3.25% 31/1/2033	0.00 GB00BMV7TC88
UNUM GROUP 4.125% 15/06/2051	0.00 US91529YAR71
COUNCIL OF EUR. DE 0.60% 08/10/2024/10/2024 AUD500000	0.00 AU3CB0283638
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.00 DE0001102606
UNITEDHEALTH GRP. 2.90% 15/5/2050	0.00 US91324PDZ27
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.00 MX0MGO0001E4
ENEL FIN. INTL. 4.25% 15/6/2025	0.00 USN30707AN87
SIRIUS REAL ESTATE LTD	0.00 GG00B1W3VF54
INDONESIA TSY. BD. 7.50% 15/4/2040	0.00 IDG000014101
CLP HOLDINGS LIMITED HKD	0.00 HK0002007356
INDONESIA TSY. BD. 7.00% 15/5/2027	0.00 IDG000009804
NORDSON 4.50% 15/12/2029	0.00 US655663AC62
HEIDELBERGCEMENT AG	0.00 DE0006047004
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.00 JP1051581P56
REVVITY INC	0.00 US7140461093
CAPITAL ONE FINANCA F2F 1/2/2029	0.00 US14040HCX17
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029	0.00 US91282CEE75
INTL PAPER CO	0.00 US4601461035
SPAIN GOV. BD. 0.00% 31/01/2026	0.00 ES0000012G91

INVINCIBLE INVESTMENT CORP REIT	0.00 JP3046190009
NORDSON CORP	0.00 US6556631025
EXACT SCIENCES CORP	0.00 US30063P1057
SPAIN GOV. BD. 0.00% 31/01/2028	0.00 ES0000012108
URBAN EDGE PPTYS COM USD	0.00 US91704F1049
ITALY BUONI POLIEN 6.00% 01/05/2031	0.00 IT0001444378
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.00 US912810RD28
BANK OF IRELAND GRP. F2V 06/12/2032	0.00 XS2528657567
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.00 DE0001102424
INFORMA PLC	0.00 GB00BMJ6DW54
CONS. EDISON OF NE 5.50% 15/03/2034	0.00 US209111GF42
US. TSY. NOTE/BON 3.125% 15/02/2042	0.00 US912810QU51
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.00 AU0000075681
GS. GRP. F2F 10/8/2026	0.00 US38145GAM24
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.00 JP1201051891
TRATON FIN. LUXEM 5.625% 16/01/2029	0.00 DE000A3LSV01
COOPERATIEVE RABOB 5.25% 14/09/2027	0.00 XS0827563452
CONT. WIND 6.00% 28/2/2033USD100000	0.00 US212168AA64
SCHINDLER HOLDING-PART CERT	0.00 CH0024638196
EDENRED	0.00 FR0010908533
PENSION INSURANCE 4.62% 07/MAY/2031	0.00 XS2170092600
LINDT & SPRUENGLI AG-PC	0.00 CH0010570767
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.00 JP1201081914
TRIMBLE INC COM NPV	0.00 US8962391004
KUEHNE & NAGEL INTERNATIONAL AG	0.00 CH0025238863
LLOYDS BANKING GRP. VAR 31/08/2033	0.00 AU3CB0302115
ORKLA ASA	0.00 NO0003733800
APA INFRA. F2V 9/11/2083	0.00 XS2711801287
JULIUS BAER GROUP LTD	0.00 CH0102484968
ALLEGION PLC	0.00 IE00BFRT3W74
US. TSY. NOTE/BON 3.625% 15/02/2044	0.00 US912810RE01
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.00 US912810RV26
DEMETER INVESTMENTS F2F 8/15/2050	0.00 XS1261170515
BUNDESREPUBLIK DEU 0.00% 15/11/202777 EURO.01	0.00 DE0001102523
UK. GILT 0.50% 31/1/2029	0.00 GB00BLPK7227
JUNIPER NETWORK INC	0.00 US48203R1041
VIER GAS TRANSPOR 4.625% 26/9/2032	0.00 XS2535725159
VERIZON COMMS. 4.125% 16/03/2027	0.00 US92343VDY74
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.00 US961214DF70
CRELAN F2F 23/01/20320	0.00 BE0002989706
MACQUARIE BANK 2.30% 22/01/2025	0.00 US55608RBE99
CITIGROUP INC FRN 17/MAR/2026	0.00 US172967NL16
TOKYO GAS CO LTD	0.00 JP3573000001
BANDAI NAMCO HOLDINGS NPV	0.00 JP3778630008
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.00 AU3FN0082194
UNUM GRP. 6.00% 15/06/2054	0.00 US91529YAT38
SPAIN GOV. BD. 1.25% 31/10/2030	0.00 ES0000012G34
ELI LILLY 4.20% 14/08/2029	0.00 US532457CQ99
US. TSY. NOTE/BON 2.875% 15/11/2046	0.00 US912810RU43
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.00 US912810QW18
TDC NET 5.618% 06/02/2030UR	0.00 XS2582501925
ENBW INTL. FIN. 4.30% 23/5/2034	0.00 XS2722717555
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.00 US91324PFM95
BANK OF AMERICA 3.248% 21/10/2027	0.00 US06051GGA13
SOCIETE GENERALE F2F 21/11/2031	0.00 FR001400M6F5
DEUTSCHE BAHN FIN GMBH 3.87% 13/OCT/2042	0.00 XS2541394750
ENGIE 4.50% 06/09/2042	0.00 FR001400KHI6
DELTA AIR LINES 2 3.625% 30/07/2027029 USD AA	0.00 US24736XAA63
DAYFORCE INC	0.00 US15677J1088
JYSKE BANK A/S F2V 01/05/2035	0.00 XS2754488851
BARCLAYS F2V 31/01/2033	0.00 XS2739054489
LAMB WESTON HOLDINGS INC	0.00 US5132721045
POOL CORPORATION	0.00 US73278L1052
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.00 CA135087L930
VIENNA INSURANCE GRP AGW 4.87% 15/JUN/2042	0.00 AT0000A2XST0
JAPAN GOV. TEN YEA 0.40% 20/6/2025	0.00 JP1103391F65
ACHMEA F2V 02/11/2044	0.00 XS2809859536
W P CAREY INC	0.00 US92936U1097
ICELAND GOV. INTL. 3.50% 21/03/2034	0.00 XS2788435050
LAND SECURITIES GROUP PLC	0.00 GB00BYW0PQ60
US TREASURY N/B 3.25% 15/MAY/2042	0.00 US912810TH14
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.00 AU3FN0081790

EVERGY INC COM NPV	0.00 US30034W1062
ENBW INTL. FIN. 3.85% 23/05/2030/05/2030 EUR1000 32	0.00 XS2722717472
ROBINHOOD MARKETS INC	0.00 US7707001027
BANK HAPOALIM LTD	0.00 IL0006625771
VERIZON COMMUNICATIONS 2.5% 08/APR/2031	0.00 XS1979281158
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.00 DE0001102499
MELROSE INDUSTRIES PLC	0.00 GB00BNGDN821
US. TSY. NOTE/BON 2.875% 15/05/2043	0.00 US912810RB61
SPAIN GOV. BD. 6.00% 31/01/2029	0.00 ES0000011868
CHARTER COMMS. OP 6.484% 23/10/2045	0.00 US161175BA14
EPAM SYSTEMS INC	0.00 US29414B1044
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.00 US91282CHJ36
MOTABILITY OPERATI 4.00% 17/01/2030	0.00 XS2838537566
COMCAST 1.50% 15/2/2031	0.00 US20030NDN84
JOHN DEERE CAP. 4.75% 8/6/20264.75% 08/06/2026	0.00 US24422EWX39
MEDTRONIC 4.15% 15/10/2053	0.00 XS2834368453
SIEMENS ENERGY FIN 4.25% 5/4/2029	0.00 XS2601459162
CANADIAN DOLLAR	0.00
ORSTED AS F2V 14/03/3024	0.00 XS2778385240
ALLIANDER ALLIANDER F2V PERP	0.00 XS2829852842
LOGICOR FINC. SARL 2.75% 15/01/2030	0.00 XS2102293029
CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.00 US13607HVE97
NBN 3.75% 22/3/2034	0.00 XS2788379472
WESTERN POWER DIS 3.949% 20/9/2032	0.00 XS2528341766
SPAIN GOV. BD. 1.40% 30/07/2028	0.00 ES0000012B88
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.00 BE0390128917
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.00 US91282CGS44
KANSAI ELECTRIC POWER JPY	0.00 JP3228600007
MOSAIC CO COM	0.00 US61945C1036
BLUESCOPE STEEL LIMITED	0.00 AU000000BSL0
ROBERT BOSCH 3.625% 2/6/203000000 2	0.00 XS2629468278
TOYOTA MOTOR CREDI 3.85% 24/07/2030EUR100000 639	0.00 XS2655865546
NETHERLANDS GOV. B 3.75% 15/01/2042	0.00 NL0009446418
OTP BANK NYRT F2F 31/01/2029	0.00 XS2754491640
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.00 DE0001102465
ITALY BUONI POLIEN 3.85% 1/7/2034	0.00 IT0005584856
EUROGRID 3.915% 01/02/2034	0.00 XS2756342122
COMMERZBANK F2F 16/07/2032	0.00 DE000CZ45YV9
VIER GAS TRANSPORT 4.00% 26/09/202700000 4 REGS	0.00 XS2535724772
LSEG NETHERLANDS 4.125% 29/09/2026	0.00 XS2679903950
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00 FR0010870956
VIATRIS INC	0.00 US92556V1061
INTEL 4.10% 11/5/2047	0.00 US458140AY68
FRANCE GOV. BD. 0.25% 25/11/2026	0.00 FR0013200813
US. TSY. NOTE/BON 2.625% 31/03/2025	0.00 US9128284F40
ZF EUR. FIN. 6.125% 13/03/2029EUR100000 7	0.00 XS2681541327
JAPAN POST BANK CO LTD	0.00 JP3946750001
CREDIT AGRICOLE F2F 23/1/2031	0.00 FR001400RMM3
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.00 CA46071W2058
US. TSY. NOTE/BON 3.125% 15/2/2043	0.00 US912810QZ49
TRANSURBAN FINANC 3.974% 12/03/2036	0.00 XS2778764188
LOGICOR FINANCING 4.25% 18/07/2029EUR100000 16	0.00 XS2860968085
ANZ COLLATERAL	0.00
JACK HENRY & ASSOCIATES INC	0.00 US4262811015
MARS 2.375% 16/07/204044A	0.00 US571676AN55
PANDORA	0.00 DK0060252690
EDP SERVICIOS FINA 3.50% 16/07/2030/2030	0.00 XS2747766090
ENGIE 4.25% 6/3/2044	0.00 FR001400OJE3
SPAIN GOV. BD. 3.25% 30/4/2034	0.00 ES0000012M85
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.00 US969457CN88
COCHLEAR LIMITED	0.00 AU000000COH5
WESTERN POWER DIST 3.53% 20/9/2028	0.00 XS2528341501
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.00 JP1201881Q46
AMPRION 3.45% 22/09/2027EGS	0.00 DE000A30VPL3
LASERTEC CORP NPV	0.00 JP3979200007
ITALY BUONI POLIEN 4.50% 1/3/2026	0.00 IT0004644735
ITALY BUONI POLIEN 5.25% 01/11/2029	0.00 IT0001278511
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.00 DE0001102432

HSBC HLDGS. F2F 11/8/2028	0.00 US404280DG12
ITALY BUONI POLIEN 3.45% 15/07/2031	0.00 IT0005595803
LLOYDS BANKING GRP. F2V 3/12/2035	0.00 XS2265524640
UK. GILT 5.00% 07/03/2025	0.00 GB0030880693
GSK CAP. 3.125% 28/11/20320000 2	0.00 XS2553817763
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.00 DE0001135481
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.00 DE000BU2F009
CARRIER GBL. 4.375% 29/5/2025	0.00 XS2751688743
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00 AU3FN0080883
ALSTOM SA	0.00 FR0010220475
BNG BANK 2.75% 28/08/2034	0.00
UK. GILT 4.25% 07/12/2046	0.00 GB00B128DP45
POWER CORP OF CANADA CAD	0.00 CA7392391016
CARRIER GBL. 4.375% 29/05/2025	0.00 XS2723569559
AMPRION 3.85% 27/08/2039	0.00 DE000A383QRO
WPP PLC	0.00 JE00B8KF9B49
SS AND C TECHNOLOGIES HOLDINGS	0.00 US78467J1007
AUSTRALIA GOV. BD. 2.75% 21/11/2027	0.00 AU000XCLWAQ1
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026	0.00 US912828Y958
SOGECAP SOGECAP F2V PERP	0.00 FR0012383982
P3 GRP. SARL 4.00% 19/04/2032	0.00 XS2901491261
IBERDROLA FINANZAS 3.00% 30/09/2031	0.00 XS2909822194
FINECOBANK BANCO FINECO SPA	0.00 IT0000072170
CREDIT AGRICOLE 3.50% 26/09/2034	0.00 FR001400SVC3
EUROFINS SCIENTIFIC	0.00 FR0014000MR3
CANADIAN GOV. BD. 0.25% 1/3/2026	0.00 CA135087L518
EURONEXT NV	0.00 NL0006294274
ITALY BUONI POLIEN 5.00% 01/08/2039	0.00 IT0004286966
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.00 JP1201471DC6
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.00 US05584KAH14
PAN PACIFIC INTL H NPV	0.00 JP3639650005
UK. GILT 1.25% 22/10/2041	0.00 GB00BJQWYH73
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.00 US655844CU03
UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053	0.00 US91324PES74
KROGER 5.00% 15/09/2034	0.00 US501044DV05
MATSUKIYOCOCOKARA AND CO	0.00 JP3869010003
MINEBEA MITSUMI INC	0.00 JP3906000009
ITALY BUONI POLIEN 3.35% 01/03/2035	0.00 IT0005358806
LINDT & SPRUENGLI AG-REG	0.00 CH0010570759
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.00 US912810RK60
US. TSY. NOTE/BON 3.125% 15/05/2048	0.00 US912810SC36
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.00 XS2264978623
DR ING HC F PORSCHE AG	0.00 DE000PAG9113
BEIERSDORF AG	0.00 DE0005200000
ITALY BUONI POLIEN 4.75% 01/09/2028	0.00 IT0004889033
NATL. AUSTRALIA BANK F2F 03/08/2032	0.00 AU3CB0291284
COVESTRO AG	0.00 DE0006062144
UK. GILT 4.25% 07/12/2040	0.00 GB00B6460505
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.00 US299808AH86
UPM-KYMMENE 2.25% 23/05/20293 REGS	0.00 XS2478685931
FRANCE GOV. BD. 3.25% 25/05/2045	0.00 FR0011461037
AMPOL FRN 02/12/2081	0.00 AU3FN0064739
ITALY BUONI POLIEN 4.20% 01/03/2034	0.00 IT0005560948
QPH FIN. PTY 2.30% 29/7/2027	0.00 AU3CB0273365
SPAIN GOV. BD. 1.30% 31/10/2026	0.00 ES00000128H5
SINGAPORE GOV. BD 3.375% 01/09/2033	0.00 SG3261987691
SOUTH COAST BRITIS 4.15% 12/12/205312/12/2053 CAD1	0.00 CA83740TAK30
DOCUSIGN INC	0.00 US2561631068
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.00 US912810RX81
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.00 US91282CHF14
TWILIO INC	0.00 US90138F1021
NEWCASTLE GREATER MU FRN 14/02/2029	0.00 AU3FN0085023
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.00 DE0001135275
ALLIANT ENERGY CORP	0.00 US0188021085
AGI FIN. PTY FRN 10/7/2030	0.00 AU3FN0079372
NIBE INDUSTRIER AB SER B NPV	0.00 SE0015988019
PAYCOM SOFTWARE INC	0.00 US70432V1026
STANTEC INC	0.00 CA85472N1096

CREDIT AGRICOLE FRN 01/06/2028	0.00 AU3FN0078515
EMS CHEMIE HLDS REG	0.00 CH0016440353
BANCO SANTANDER FRN 23/01/2029	0.00 AU3FN0084307
BOLIDEN ORD SHS	0.00 SE0020050417
VOLVO TSY. 2.625% 20/2/2026	0.00 XS2534276717
US. TSY. NOTE/BON 3.125% 15/08/2044	0.00 US912810RH32
BIOMARIN PHARMACEUTICAL INC	0.00 US09061G1013
CANADIAN GOV. BD. 1.25% 01/06/2030	0.00 CA135087K379
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.00 JP1200861647
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.00 AU3FN0055687
WESTPAC BANKING FRN 27/01/2027	0.00 AU3FN0074563
UBS AG/AUSTRALIA FRN 24/11/2026	0.00 AU3FN0083150
SVENSKA CELLULOOSA AB - B SHARES	0.00 SE0000112724
UDR INC	0.00 US9026531049
HSBC HLDGS. FRN 21/03/2034	0.00 AU3FN0085726
WESTPAC BANKING FRN 03/04/2034	0.00 AU3FN0086328
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.00 DE0001102408
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.00 DE0001102341
SCENTRE GRP. TST. 1 FRN 10/09/2054	0.00 AU3FN0091567
IQVIA 6.25% 01/02/2029	0.00 US46266TAF57
HALMA PLC	0.00 GB0004052071
ABN AMRO BANK F2F 22/2/2033100000 290	0.00 XS2558022591
BUNDESOBLIGATION 0.00% 09/10/2026	0.00 DE0001141844
FORTUNE BRANDS HOME AND SECURITY	0.00 US34964C1062
INS. AUSTRALIA GRP. FRN 15/06/2045	0.00 AU3FN0047544
REA GROUP LTD	0.00 AU000000REA9
COOPERATIEVE RABOBAN FRN 22/05/2026	0.00 AU3FN0078150
UK. GILT 0.625% 31/7/2035	0.00 GB00BMGR2916
ENEL FIN. INTL. 4.25% 15/6/20256/2025	0.00 US29278GAV05
NBN 4.75% 28/09/2026	0.00 AU3CB0292597
DBS BANK FRN 16/08/2027	0.00 AU3FN0080313
CANADIAN IMPERIAL BA FRN 21/04/2026	0.00 AU3FN0077574
UTD. O/SEAS. BANK SY FRN 16/03/202626	0.00 AU3FN0076170
UK. GILT 3.75% 29/01/2038	0.00 GB00BQC4R999
CAMPBELL SOUP CO USD	0.00 US1344291091
SCHROEDERS PLC ORD GB	0.00 GB00BP9LHF23
ITC HOLDINGS CORP 5.65% 09/05/2034	0.00 US465685AT20
JOHN DEERE FINL. 4.90% 28/07/2025	0.00 AU3CB0291078
GEN. MOTORS FINL. 4.90% 06/10/2029	0.00 US37045XEZ50
BARCLAYS PLC FRN 20/05/2027	0.00 AU3FN0060448
AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000	0.00 AU3CB0233856
TRITON BOND TRUST 2024-1 IN 2 A2 FRN 17/05/2056	0.00 AU3FN0089215
METROPOLITAN LIFE GB FRN 01/12/2025	0.00 AU3FN0057451
NSW PORTS FINANCE 5.042% 19/09/2031	0.00 AU3CB0313591
VICTORIA POWER NETWO FRN 21/04/2026	0.00 AU3FN0059994
ORIGIN ENERGY FIN. 5.35% 26/09/2031	0.00 AU3CB0313625
US. TSY. NOTE/BOND 2.75% 28/02/2025	0.00 US9128283Z13
UK. GILT 4.25% 7/12/2055	0.00 GB00B06YGN05
NBN 4.20% 14/04/20274/2027	0.00 AU3CB0288397
BOC HONG KONG (HOLDINGS) LIMITED	0.00 HK2388011192
CONTINENTAL AG	0.00 DE0005439004
PACCAR FINL. PTY 4.05% 02/06/2025	0.00 AU3CB0289932
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.00 FR0014003513
UNIVERSITY OF SYDN 3.75% 28/8/2025	0.00 AU3CB0232288
DBNGP FIN. PTY 4.225% 28/05/2025	0.00 AU3CB0253417
SUBARU CORP	0.00 JP3814800003
HYUNDAI CAPITAL SE 3.50% 21/03/2025	0.00 AU3CB0287530
INCITEC PIVOT 4.30% 18/03/2026	0.00 AU3CB0261576
SVENSKA HANDELSBAN 2.95% 24/03/2025	0.00 AU3CB0287605
NICE LTD	0.00 IL0002730112
US TREASURY N/B 3.37% 15/AUG/2042	0.00 US912810TK43
UK. GILT 3.25% 22/1/2044	0.00 GB00B84Z9V04
SOUTHERN GAS NETWO 1.25% 2/12/2031	0.00 XS2265531181
SPAIN GOV. BD. 5.75% 30/07/2032	0.00 ES0000012411
LOTUS BAKERIES NV	0.00 BE0003604155
AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000	0.00 AU300ENL0021
CHUBB INA HLDGS. 5.00% 15/03/2034	0.00 US171239AK24
WALGREENS BOOTS AL COM	0.00 US9314271084
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.00 JP1300301940
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.00 US35805BAC28
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.00 AU3CB0242139
APA INFRA. 2.00% 15/07/2030EUR100000 9	0.00 XS2164646304

VICINITY CENTRES T 2.60% 27/06/2025	0.00 AU3CB0264505
DEXUS FIN. PTY 4.25% 11/05/2027	0.00 AU3CB0244168
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.00 JP1103501J35
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.00 XS2225207468
US. TSY. NOTE/BON 1.125% 15/5/2040	0.00 US912810SR05
WOOLWORTHS GRP. 1.85% 20/5/2025	0.00 AU3CB0272219
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.00 ES0167050915
EPIROC AB SER B NPV POST SPLIT	0.00 SE0015658117
INTERCONTINENTAL H 3.75% 14/8/2025	0.00 XS1275957121
NEXTERA ENERGY CAP. F2V 01/09/205454 6.7% 01/09/2054	0.00 US65339KCW80
US. TSY. NOTE/BON 2.875% 15/08/2045	0.00 US912810RN00
ITALY BUONI POLIEN 6.50% 01/11/2027	0.00 IT0001174611
INTERPUBLIC GROUP COS INC USD	0.00 US4606901001
UK. GILT 4.75% 22/10/2043	0.00 GB00BPJJKP77
CENTRICA PLC	0.00 GB00B033F229
INTL. BANK FOR REC 3.30% 14/08/2028	0.00 AU3CB0250652
BOOKING HLDGS. 3.50% 1/3/2029	0.00 XS2776511060
KOMMUNALBANKEN 3.40% 24/07/2028	0.00 AU3CB0250132
BRISBANE AIRPORT P 3.10% 30/6/2026	0.00 AU3CB0272847
UK. GILT 4.75% 07/12/2038	0.00 GB00B00NY175
CIE DE SAINT-GOBAL 3.25% 09/08/2029	0.00 XS2874384279
FRANCE GOV. BD. 1.00% 25/11/2025	0.00 FR0012938116
MERCK 5.15% 17/05/2063	0.00 US58933YBN40
BIO TECHNE CORP	0.00 US09073M1045
SHINHAN BANK 5.00% 30/08/2028	0.00 AU3CB0256113
ENDESA SA	0.00 ES0130670112
DANSKE BANK FRN 10/04/2027	0.00 XS2798276270
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.00 JP1300381D38
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.00 JP1300341B39
COMMERZBANK F2V 05/12/203000 956	0.00 DE000CZ45V25
ILLUMINA 5.80% 12/12/2025	0.00 US452327AN93
FANNIE MAE POOL 2.50% 01/02/20522 USD CB2804F	0.00 US3140QNDJ87
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00 AU3CB0239754
BANK OF AMERICA CORP F2F 13/2/2026/02/2026 USD2000 N	0.00 US06051GHY89
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.00 CA135087M276
VOLVO TSY. 3.125% 08/09/2026	0.00 XS2760218185
US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND 08/54	0.00 US912810UC08
UK. GILT 4.25% 07/03/2036	0.00 GB0032452392
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655% 22/08/2028	0.00 US74977SDR04
SOLVENTUM ORD SHS	0.00 US83444M1018
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.00 FR0010371401
ITALY BUONI POLIEN 5.00% 01/08/2034	0.00 IT0003535157
CADENCE DESIGN SYS 4.70% 10/09/2034	0.00 US127387AP39
INSURANCE AUSTRALIA GROUP LIMITED	0.00 AU000000IAG3
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00 CA135087R481
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00 AU3CB0268548
PARKER-HANNIFIN 4.25% 15/09/2027	0.00 US701094AR58
SINGAPORE EXCHANGE LTD	0.00 SG1J26887955
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00 JP1201831P14
UNITED STATES TRE 3.875% 30/09/2029	0.00 US91282CFL00
TARGA RES. 6.50% 15/2/2053	0.00 US87612GAD34
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00 IT0005544082
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.00 FR0013234333
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.00 US912810RQ31
DANSKE BANK F2V 13/4/2027	0.00 XS2586741543
CAMDEN PROPERTY TRUST	0.00 US1331311027
FOX CORP	0.00 US35137L1052
JPM. CHASE F2F 22/4/2031	0.00 US46647PBL94
AEROPORTS DE PARIS 1.50% 02/07/203200 REGS	0.00 FR0013522141
FOX CORP COM	0.00 US35137L2043
A P MOLLER MAERSK AS	0.00 DK0010244425
HEIMSTADEN BOSTAD 1.00% 13/04/2028	0.00 XS2397252102
CHUBU ELECTRIC POWER CO INC	0.00 JP3526600006
CANADIAN GOV. BD. 4.50% 01/11/2025	0.00 CA135087Q806
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00 FR0013404969
ESSENTIAL PROPERTIES REALTY TRUST INC	0.00 US29670E1073
ARKEMA	0.00 FR0010313833
SODEXO	0.00 FR0000121220

MS. F2F 19/7/2035	0.00 US61747YFT73
HCA 5.125% 15/6/2039	0.00 US404119BY43
SPAIN GOV. BD. 1.45% 31/10/2027	0.00 ES0000012A89
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.00 JP1201761M45
UTD. AIRLINES 4.375% 15/04/2026	0.00 US90932LAG23
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.00 US91282CGZ86
US. TSY. NOTE/BOND 2.25% 31/12/2024	0.00 US9128283P31
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00 JP1300361C33
HUNTSMAN INTL. 4.50% 01/05/2029	0.00 US44701QBE17
AGI FINANCE PTY L 2.119% 24/06/2027	0.00 AU3CB0281145
ITALY BUONI POLIEN 5.75% 01/02/2033	0.00 IT0003256820
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.00 US912810RS96
US. TSY. NOTE/BOND 2.75% 30/06/2025	0.00 US912828XZ81
US. TSY. NOTE/BOND 3.00% 31/10/2025	0.00 US9128285J52
SHISEIDO COMPANY LIMITED	0.00 JP3351600006
NEW YORK LIFE GLOB 4.55% 28/1/2033USD2000 144A	0.00 US64952WEZ23
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.00 JP1024571Q21
CARLYLE GROUP INC	0.00 US14316J1088
US. TSY. NOTE/BON 2.625% 31/01/2026	0.00 US9128286A35
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032	0.00 AU3FN0083036
UK. GILT 3.75% 22/07/2052	0.00 GB00B6RNH572
DIGITAL DUTCH FINCO BV 1.25% 01/FEB/2031	0.00 XS2191362859
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00 AU3CB0275253
LENNOX INTL. 1.35% 01/08/2025025 USD1000	0.00 US526107AE75
VORNADO REALTY TRUST	0.00 US9290421091
UK. GILT 0.375% 22/10/2026	0.00 GB00BNNGP668
AUSTRALIA GOV. BD. 0.50% 21/9/2026	0.00 AU0000106411
BANK OF AMERICA F2F 7/2/2030	0.00 US06051GHQ55
HEATHROW FNDG. 4.15% 11/10/2028	0.00 XS1891780691
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.00 US303075AA30
AUSTRALIA GOV. BD. 3.25% 21-04-2025	0.00 AU3TB0000168
BARRATT DEVELOPMENTS PLC	0.00 GB0000811801
SALUTE SERIES 2024-1 1 A FRN 15/06/2056	0.00 AU3FN0086344
MARKETAXESS HLDGS COM	0.00 US57060D1081
BAXTER INTL. 1.915% 1/2/2027USD1000	0.00 US071813CL19
EASTMAN CHEMICAL COM	0.00 US2774321002
HEALTHCO REIT	0.00 AU0000169302
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.00 US912810RM27
UK. GILT 3.75% 22/10/2053	0.00 GB00BPCJD997
ADVANCE RES INV REIT	0.00 JP3047160001
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.00 DE000BU2Z031
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026 USD	0.00 US37190AAA79
HIKARI TSUSHIN INC	0.00 JP3783420007
SPAIN GOV. BD. 5.15% 31/10/2028	0.00 ES00000124C5
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.00 US912810RP57
ILLUMINA 4.65% 09/09/2026	0.00 US452327AQ25
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.00 DK0030506886
INTERTEK GROUP INC	0.00 GB0031638363
VERBUND AG	0.00 AT0000746409
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.00 AU3TB0000135
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00 CA135087H235
TOAST INC	0.00 US8887871080
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.00 DE0001102457
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.00 US912810RY64
SINGAPORE GOV. BD. 2.75% 01/03/2046	0.00 SG31A7000004
ELECTRANET PTY L 2.4737% 15/12/2028	0.00 AU3CB0283034
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00 JP1201511EC7
BANQUE FEDERATIVE 1.875% 18/06/202918/06/2029 EUR100000 487	0.00 FR0013425162
SNAP INC	0.00 US83304A1060
SAMSARA INC	0.00 US79589L1061
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.00 DE0001102382
FISERV 5.15% 15/03/2027	0.00 US337738BJ60
ADMIRAL GROUP PLC	0.00 GB00B02J6398
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.00 DE000BU27006
UNITED KINGDOM GI 0.875% 31/7/2033	0.00
DWPF FIN. PTY 1.90% 04/08/2028	0.00 AU3CB0282010
APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055	0.00 AU3FN0086559

MEXICAN BONOS 8.50% 01/03/202903/29 MXN100 M BONOS	0.00 MX0MGO0001F1
SPAIN GOV. BD. 5.15% 31/10/2044	0.00 ES00000124H4
VESTEDA FIN. 0.75% 18/10/2031EUR1000 7	0.00 XS2398710546
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.00 JP1300281845
IVANHOE MINES LTD COM NPV CL A	0.00 CA46579R1047
KIKKOMAN CORPORATION JPY	0.00 JP3240400006
CARMAX INC	0.00 US1431301027
SAAB ORD SHS CLASS B	0.00 SE0021921269
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00 DE000BU22031
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.00 JP1300811Q17
DBS BANK 0.375% 21/11/20240 6	0.00 XS1720526737
CANADIAN GOV. BD. 2.00% 1/12/2051	0.00 CA135087H722
BUNDESOBLIGATION 2.10% 12/04/2029.01 .189	0.00 DE000BU25026
EQUINIX 1.00% 15/03/2033	0.00 XS2304340693
UK. GILT 4.50% 07/12/2042	0.00 GB00B1VWPJ53
HEIMSTADEN BOSTAD 0.75% 06/09/20299	0.00 XS2384269366
SUMITOMO REALTY & DEVELOPMENT CO	0.00 JP3409000001
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.00 DE0001102614
UK. GILT 4.25% 07/09/2039	0.00 GB00B3KJDS62
NESTLE HLDGS. 5.25% 13/3/2026	0.00 USU64106CD47
SEALED AIR 1.573% 15/10/2026D2000	0.00 US81211KAZ30
JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.00 JP1103411FC6
ITALY BUONI POLIEN 3.45% 1/3/2048	0.00 IT0005273013
BUNDESSCHATZANWEIS 2.80% 12/06/2025.01	0.00 DE000BU22015
ITALY BUONI POLIEN 3.45% 01/03/2048	0.00 IT0005273013
AMERICAN FINANCIAL GROUP INC	0.00 US0259321042
COPT DEFENCE PROPERTIES	0.00 US22002T1088
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.00 FR0010171975
OSK MITSUI OSK LINES LTD	0.00 JP3362700001
BANCO DE SABADELL SA	0.00 ES0113860A34
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00 JP1300331A99
QBE INSURANCE GROUP F2V 17/06/2046	0.00 XS1423722823
ROYALTY PHARMA PLC	0.00 GB00BMVP7Y09
NITORI CO LTD	0.00 JP3756100008
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.00 AU3FN0085361
SARTORIUS STEDIM B EURO.1666	0.00 FR0013154002
WILMAR INTERNATIONAL LTD	0.00 SG1T56930848
SGD BNP PARIBAS A/C	0.00
UK. GILT 1.75% 22-JUL-57	0.00 GB00BD0XH204
BARCLAYS 4.836% 09/05/2028	0.00 US06738EAW57
NBN 0.875% 08/10/2024	0.00 US62878V2C39
ITALY BUONI POLIEN 2.00% 1/2/2028	0.00 IT0005323032
AEGON F2F 11/04/2048	0.00 US007924AJ23
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00 ES0000012124
AT&T INC 2.9% 04/DEC/2026	0.00 XS1879223565
SUMITOMO METAL MINING CO LTD	0.00 JP3402600005
MERCEDES-BENZ INTL 3.25% 15/11/203015/11/2030 EUR1000 98	0.00 DE000A382988
EQUITABLE HLDGS IN COM	0.00 US29452E1010
SPAIN GOV. BD. 1.50% 30/04/2027	0.00 ES00000128P8
UK. GILT 4.25% 31/07/2034	0.00 GB00BQCC82C90
HEIMSTADEN BOSTAD 1.625% 13/10/2031	0.00 XS2397252011
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.00 US912810RZ30
BUNDESOBLIGATION 0.00% 10/10/2025	0.00 DE0001141828
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.00 AU0000101792
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00 US912810PU60
NSW ELECTRICITY N 2.543% 23/9/2030	0.00 AU3CB0274645
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00 CA135087E679
WIX COM LTD	0.00 IL0011301780
BUNDESOBLIGATION 0.0% 10/04/2026	0.00 DE0001141836
SABINE PASS LIQUE 5.875% 30/6/2026	0.00 US785592AV86
GFL ENVIRONMENTAL INC	0.00 CA36168Q1046
CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029 EUR1000	0.00 XS2022084367
DELIVERY HERO SE	0.00 DE000A2E4K43
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.00 US53079EBN31
UK. GILT 0.125% 31/1/2028	0.00 GB00BMBL1G81
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00 US912810RT79
VIACOM 6.875% 30/04/2036	0.00 US925524AX89
ESSENTIAL UTILS	0.00 US29670G1022
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00 FR0013257524

ITALY BUONI POLIEN 5.00% 1/9/2040	0.00 IT0004532559
UK. GILT 3.75% 7/3/2027	0.00
TORO CO	0.00 US8910921084
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00 DE0001102440
COMPUTERSHARE LTD	0.00 AU000000CPU5
ICPF FINANCE PTY 2.725% 11/10/2030	0.00 AU3CB0283646
LKQ CORP COM	0.00 US5018892084
BUNDESOBLIGATION 0.0% 16/APR/2027	0.00 DE0001141851
BROOKLYN UNION GA 6.415% 18/07/2054	0.00 US114259AY07
HARGREAVES LANSDOWN PLC	0.00 GB00B1VZ0M25
SKANDINAVISKA ENSK 3.70% 9/6/2025	0.00 USW8454EAR90
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00 JP1201791N14
JAPAN GOV. TWENTY 1.80% 20/06/2031	0.00 JP1201291B88
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00 US853254CG39
YASKAWA ELECTRIC CORP	0.00 JP3932000007
UNIVERSAL HEALTH SERVICES - CLASS B	0.00 US9139031002
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00 JP1300781P48
FERGUSON ENTERPRIS USD0.0001	0.00 US31488V1070
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00 JP1300801PA2
SINGAPORE GOV. BD. 2.75% 01/04/2042	0.00 SG3254976487
MATCH GRP INC	0.00 US57667L1070
DEUTSCHE BANK AG/NEW F2F 14/7/2026	0.00 US25160PAJ66
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00 AU3FN0082608
BIOMERIEUX NPV	0.00 FR0013280286
NIPPON PAINT HOLDINGS CO LTD	0.00 JP3749400002
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00 IT0005274805
BOOKING HOLDINGS 4.00% 15/11/2026	0.00 XS2555218291
C.H. ROBINSON WORLDWIDE INC	0.00 US12541W2098
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00 IT0005413171
INDUTRADE AB	0.00 SE0001515552
UK. GILT 4.00% 22/1/2060	0.00 GB00B54QLM75
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00 DE0001102549
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00 IT0005521981
FANNIE MAE POOL 3.00% 01-04-2052	0.00 US31418ECCR99
CCL INDUSTRIES INC	0.00 CA1249003098
OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI	0.00
ZILLOW GROUP INC	0.00 US98954M2008
ROKU INC	0.00 US77543R1023
NATL. GRID ELECTRI 2.00% 17/04/2040	0.00 XS2157487237
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00 ES0000012J15
CAP. ONE FINL. F2F 08/06/2029	0.00 US14040HCZ64
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00 JP1201841P46
HENNES & MAURITZ	0.00 SE0000106270
TRUIST FINL. F2F 24/01/20354/01/2035 USD2000 I	0.00 US89788MAS17
MONDAY COM LTD	0.00 IL0011762130
KOBE BUSSAN CO LTD	0.00 JP3291200008
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.00 US11135EAA29
KINROSS GOLD CORP	0.00 CA4969024047
SPAIN GOV. BD. 4.65% 30-07-2025	0.00 ES00000122E5
LABORATORY CORP OF 4.80% 01/10/20342034	0.00 US50540RBB78
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00 JP1300321A34
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.00 JP1300711M79
BNP PARIBAS FRN 24/02/2028	0.00 FR0014008M24
DESCARTES SYSTEMS GROUP INC	0.00 CA2499061083
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00 AU3FN0083648
US TREASURY N/B 3.87% 31/DEC/2029	0.00 US91282CGB19
JPM. CHASE F2F 22/7/2035	0.00 US46647PEK84
SKANSKA AB	0.00 SE0000113250
SWISS PRIME SITE AG	0.00 CH0008038389
ASPEN TECHNOLOGY	0.00 US29109X1063
SPAIN GOV. BD. 2.80% 31/5/2026	0.00 ES0000012L29
OSAKA GAS CO LTD JPY	0.00 JP3180400008
MARRIOTT VACATIONS WORLDWIDE CORP	0.00 US57164Y1073
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.00 JP1300371C98
HENKEL AG & CO KGAA	0.00 DE0006048408
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00 JP1201691K75
HONG KONG CHINA GA	0.00 HK0003000038
GRAB HOLDINGS LTD	0.00 KYG4124C1096
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00 JP1201811N77
SPAIN GOV. BD. 2.15% 31/10/2025	0.00 ES00000127G9
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00 JP1300581J30

THAMES WATER UTILI 4.00% 18/04/2027NTS 18/04/2027	0.00 XS2576550326
EUR1000 34	
AUSTRALIA GOV. BD 0.25% 21/11/2025	0.00 AU0000095457
JAPAN GOV. TWENTY 2.00% 20/12/2025	0.00 JP1200841615
MCDONALDS HOLDINGS CO JAPAN	0.00 JP3750500005
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00 IT0004923998
PILBARA MINERALS LTD	0.00 AU000000PLSO
AMERICAN EXPRESS CO F2F 30/10/2026	0.00 US025816DL03
SPAIN GOV. BD. 2.55% 31/10/2032	0.00 ES0000012K61
US. TSY. NOTE/BON 2.875% 31/5/2025	0.00 US9128284R87
FUTURES MARGIN-GBP	0.00
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.00 BE0000291972
BUNDESOBLIGATION 0.00% 11/04/20251	0.00 DE0001141810
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00 DE0001102531
ZOZO INC	0.00 JP3399310006
US. TSY. NOTE/BOND 2.75% 31/8/2025	0.00 US9128284Z04
AMPLIFON SPA	0.00 IT0004056880
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00 FR001400FTH3
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.00 FR001400CMX2
REGAL REXNORD CORP 6.05% 15/02/2026	0.00 US758750AL75
NIPPON ACCOMMODATIONS FUND	0.00 JP3046440008
FIFTH THIRD BANCORP F2F 06/09/2030	0.00 US316773DM97
T-MOBILE USA 5.75% 15/01/2034	0.00 US87264ADC62
THAMES WATER UTIL FIN 0.87% 31/JAN/2028	0.00 XS2438026440
DCC PLC	0.00 IE0002424939
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.00 DE0001102564
ALTAGAS INCOME LTD	0.00 CA0213611001
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00 NL0011819040
ONCOR ELEC. DELIVE 4.55% 15/09/2032/2032 USD2000	0.00 US68233JCK88
DAIWA SECURITIES GROUP INC.	0.00 JP3502200003
EISAI CO LTD JPY	0.00 JP3160400002
TOTO LTD	0.00 JP3596200000
WISE CL A ORD SHS	0.00 GB00BL9YR756
UK. GILT 4.25% 12/7/2049	0.00 GB00B39R3707
ELI LILLY 4.875% 27/02/2053D1000	0.00 US532457CG18
US BANCORP F2F 12/6/2034	0.00 US91159HJN17
RAKUTEN GROUP INC	0.00 JP3967200001
MINERAL RESOURCES LTD	0.00 AU000000MIN4
VERIZON COMMUNICAT 4.78% 15/02/2035	0.00 US92343VXG64
SPAIN GOV. BD. 0.70% 30/04/2032	0.00 ES0000012K20
CFS Finerge & NT overlay	0.00
ABBVIE 4.50% 14/05/2035	0.00 US00287YAR09
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.00 DE0001102416
SPAIN GOV. BD. 0.80% 30/07/2027	0.00 ES0000012G26
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00 JP1201751M13
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00 AU0000047003
UNICREDIT F2F 15/11/2027	0.00 XS2555420103
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00 US912828YX25
HANG SENG BANK	0.00 HK0011000095
US. TSY. NOTE/BON 1.375% 31/8/2026	0.00 US912828YD60
SMITHS GROUP PLC	0.00 GB00B1WY2338
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.00 JP1201861PA6
RENAULT SA	0.00 FR0000131906
MAKITA CORPORATION	0.00 JP3862400003
AMUNDI SA	0.00 FR0004125920
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00 JP1201711L13
SWO EUR RCV EURIB 6M PAY 2.6 240325	0.00
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00 AU000XCLWAX7
SOFINA SA	0.00 BE0003717312
TFI INTERNATIONAL INC	0.00 CA87241L1094
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.00 AU0000087454
CANADIAN GOV. 0.50% 01/12/20303	0.00 CA135087L443
HCA 5.45% 15/09/2034	0.00 US404121AK12
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00 JP1201671K12
RIVIAN AUTOMOTIVE INC	0.00 US76954A1034
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00 JP1201461D98
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00 IT0005383309
BRENNTAG SE	0.00 DE000A1DAHHO
TELSTRA CORPORATION LIMITED	0.00 AU000000TSL2
SKYWORKS SOLUTION 1.80% 01/06/2026	0.00 US83088MAK80
SYSMEX CORP	0.00 JP3351100007
UK. GILT 0.25% 31/01/2025	0.00 GB00BLPK7110

SPAIN GOV. BD. 5.90% 30/07/2026	0.00 ES00000123C7
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000	0.00 XS2434710799
40	
MEDTRONIC GLOBAL HLDGS S C A 1.75% GTD SNR NTS	0.00 XS2020671157
02/07/2049 EUR1000 SEC	
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00 BE0000347568
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00 IT0005580094
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00 DE0001135325
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.00 JP1201231AC0
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00 ES0000012L52
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00 US694308HR19
JAPAN GOV. THIRTY 1.80% 20/03/2054	0.00 JP1300821Q49
UK. GILT 1.625% 10/22/2054	0.00 GB00BJLR0116
ZALANDO SE NPV	0.00 DE000ZAL1111
PERSIMMON PLC	0.00 GB0006825383
NEWS CORP	0.00 US65249B1098
TAISEI CORP	0.00 JP3443600006
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00 JP1201281B64
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00 IT0005421703
AMERCO COM	0.00 US0235865062
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.00 JP1201551FC0
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00 IT0005365165
MAGNA INTERNATIONAL INC	0.00 CA5592224011
DIETEREN GROUP	0.00 BE0974259880
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00 NL0010721999
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00 JP1201491E67
POWER ASSETS HOLDINGS LIMITED	0.00 HK0006000050
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00 IT0005403396
INCYTE CORP	0.00 US45337C1027
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.00 DE0001102622
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00 FR0014009062
SHIONOGI AND CO TEMP	0.00 JP3347200002
ORACLE 4.50% 6/5/2028	0.00 US68389XCM56
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00 IT0005500068
UK. GILT 1.125% 31/1/2039	0.00 GB00BLPK7334
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00 JP1201731L76
JARDINE MATHESON HOLDINGS LIMITED	0.00 BMG507361001
KIMCO REALTY OP 1.90% 01/03/2028	0.00 US49446RAX70
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00 BE0000331406
PHOENIX GP HLDGS ORD	0.00 GB00BGXQNP29
VERIZON COMMS. 5.50% 23/02/2054	0.00 US92343VGVW81
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00 JP1201851P76
NISSAN MOTOR CO	0.00 JP3672400003
ANALOG DEVICES INC 1.7% 01/OCT/2028	0.00 US032654AU97
CAPITALAND INVE NPV	0.00 SGXE62145532
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00 JP1201741LA9
BARRY CALLEBAUT AG - REG	0.00 CH0009002962
COOPERATIEVE RABOBAN F2V 24/09/2026	0.00 US74977SDJ87
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00 JP1201521F37
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00 IT0005127086
IMCD NV	0.00 NL0010801007
SPAIN GOV. BD. 1.60% 30/04/2025	0.00 ES00000126Z1
PPG INDS. 1.20% 15/03/2026	0.00 US693506BU04
JDE PEETS BV	0.00 NL0014332678
VIVENDI SE	0.00 FR0000127771
BANCO DE SABADELL F2V 16/08/203300000 5 REGS	0.00 XS2588884481
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.00 MYBMO2000028
WOLTERS KLUWER NV 0.25% 30/MAR/2028	0.00 XS2324836878
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.00 BE0000334434
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00 JP1201501E99
ADDTECH AB SER B NPV	0.00 SE0014781795
CANADIAN GOV. 1.50% 01/12/2031	0.00 CA135087N266
CHARLES RIVER LABORATORIES INTERNATIONAL INC	0.00 US1598641074
ENEL FIN. INTL. 1.875% 12/7/2028	0.00 USN30706VD93
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00 JP13002918A0
COX COMMS. 2.95% 1/10/2050	0.00 US224044CM71
ZEALAND PHARMA A S	0.00 DK0060257814
NETHERLANDS GOV. B 0.25% 15/07/2025	0.00 NL0011220108
COMMERZBANK F2F 25/03/2029	0.00 DE000CZ439B6
SPAIN GOV. BD. 0.00% 31/5/2025	0.00 ES0000012K38
ELISA CORPORATION OYJ-A S	0.00 FI0009007884

NIPPON SANSO HOLDINGS CORP	0.00 JP3711600001
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00 DE0001135366
BUONI POLIENNALI D 1.25% 01/12/20260 REGS	0.00 IT0005210650
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00 IT0005519787
JD SPORTS FASHION ORD	0.00 GB00BM8Q5M07
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00 AU000XCLWAG2
BENTLEY SYSTEMS INC	0.00 US08265T2087
ENDEAVOUR MINING PLC	0.00 GB00BL6K5J42
TELEFLEX INC	0.00 US8793691069
SPAIN GOV. BD. 2.35% 30/07/2033	0.00 ES00000128Q6
KEPPEL LTD	0.00 SG1U68934629
SINGAPORE AIRLINES LTD	0.00 SG1V61937297
BAXTER INTL. 3.132% 1/12/2051	0.00 US071813CV90
CHARTER COMMS. OPE 5.75% 1/4/2048	0.00 US161175BN35
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00 BE0000341504
UK. GILT 1.75% 22/1/2049	0.00 GB00BFWFPP71
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00 US912810QA97
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00 JP1400151N57
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00 CA135087M847
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00 JP1300611K15
BALOISE HOLDING-REG	0.00 CH0012410517
UK. GILT 1.50% 31/7/2053	0.00 GB00BM8Z2V59
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000CAR3
BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033	0.00 IT0005518128
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00 NL0000102234
TELENOR ASA	0.00 NO0010063308
NEXI SPA ORD	0.00 IT0005366767
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00 DE0001102481
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.00 US06051GKD06
RAIFFEISEN BANK INTL F2F 31/05/20302030 EUR100000 REGS	0.00 XS2826609971
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00 DE0001102598
AEROPORTS DE PARIS (ADP)	0.00 FR0010340141
CATALENT INC	0.00 US1488061029
BEIJER REF AB SER`B`NPV	0.00 SE0015949748
BERRY GBL. 5.50% 15/04/2028	0.00 US08576PAL58
ROCKWOOL A/S	0.00 DK0010219153
Income Due - BRL	0.00
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00 NL0000102317
ALLY FINANCIAL INC	0.00 US02005N1000
LY CORPORATION	0.00 JP3933800009
KINGFISHER PLC GBPO.1571	0.00 GB0033195214
HYATT HOTELS CORP-CL A	0.00 US4485791028
UK. GILT 3.50% 22/07/2068	0.00 GB00BBJNQY21
HIKMA PHARMACEUTICALS PLC	0.00 GB00B0LCW083
AMERICAN TOWER 4.05% 15/3/203200	0.00 US03027XBW92
INGERSOLL RAND INC 5.45% 15/06/2034	0.00 US45687VAF31
HENRY SCHEIN CORP COM	0.00 US8064071025
M3 INC NPV	0.00 JP3435750009
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00 IT0005445306
NEXON CO LTD	0.00 JP3758190007
MEDIBANK PRIVATE LIMITED	0.00 AU000000MPL3
COMCAST 5.35% 15/11/2027	0.00 US20030NEA54
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00 JP1300691M16
FRESENIUS MEDICAL CARE AG & CO	0.00 DE0005785802
QIAGEN NV ORD EURO.01 POST REV SPLT	0.00 NL0015001WM6
CONCORDIA FINANCIAL GROUP LTD	0.00 JP3305990008
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00 FR0013515806
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00 JP1201771M76
SPAIN GOV. BD. 3.50% 31/5/2029	0.00 ES0000012M51
UK. GILT 6.00% 07/12/2028	0.00 GB0002404191
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00 DE0001102473
SPAIN GOV. BD. 0.60% 31/10/2029	0.00 ES0000012F43
EUROBANK SA F2F 24/09/2030	0.00 XS2904504979
TRELLEBORG AB-B SHS	0.00 SE0000114837
UNITED KINGDOM GI 4.125% 22/7/2029	0.00 GB00BQC82B83
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00 IT0005467482
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00 BE0000335449
AMERICAN TOWER 5.80% 15/11/2028	0.00 US03027XCE85
ITALY BUONI POLIEN 1.65% 01/03/2032	0.00 IT0005094088
MTR CORP	0.00 HK0066009694
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00 JP1201531F68

BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00 CA135087J397
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00 DE0001135176
JPM. CHASE F2F 13/5/2031	0.00 US46647PBP09
TREND MICRO INCORPORATED	0.00 JP3637300009
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00 BE0000357666
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00 JP1300141445
INTL. BANK FOR REC 1.25% 10/12/2030	0.00 NZIBDDT017C5
WEST JAPAN RAILWAY NPV	0.00 JP3659000008
BERKELEY GP HLDGS ORD GBP0.05611047	0.00 GB00BPORG003
WH GROUP LTD	0.00 KYG960071028
HCA 5.25% 15/04/2025	0.00 US404119BQ19
KNIGHT SWIFT TRANS CL A COM STK	0.00 US4990491049
US. TSY. NOTE/BON 2.625% 31/12/2025	0.00 US9128285T35
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00 IT0005340929
SKF AB	0.00 SE0000108227
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00 CA135087XW98
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00
JYSKE BANK A/S F2F 26/10/2028	0.00 XS2615271629
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00 JP1400041B55
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00 IT0005345183
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00 CA135087F825
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00 AU000000SHL7
UK. GILT 4.375% 31/7/2054	0.00 GB00BPSNBB36
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00 IT0005370306
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00 JP1201661JA3
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00 ES0000012729
OPEN TEXT CORP	0.00 CA6837151068
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00 JP13003119A4
ITALY BUONI POLIEN 1.85% 1/7/2025	0.00 IT0005408502
ASX LIMITED	0.00 AU000000ASX7
BUONI POLIENALI D 0.95% 01/12/2031	0.00 IT0005449969
ZF FINANCE GMBH 3.75% 21/09/20280000 2	0.00 XS2231331260
ITALY BUONI POLIEN 1.50% 1/6/2025	0.00 IT0005090318
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.00 JP1201821NA5
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00 FR0013480613
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00 IT0005170839
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00 US912810FP85
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00 AU000XCLWAI8
TAYLOR WIMPEY PLC GBP	0.00 GB0008782301
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00 IT0005083057
SOLVAY FIN. AMERIC 5.65% 4/6/2029	0.00 US834423AE54
SIG COMBIBLOC GROUP AG	0.00 CH0435377954
M&G F2V 20/10/2048	0.00 XS1888930150
VOESTALPINE AG	0.00 AT0000937503
FRANKLIN RESOURCES INC	0.00 US3546131018
OMRON CORP	0.00 JP3197800000
ZIMMER BIOMET HLDG 3.55% 20/03/2030	0.00 US98956PAT93
SK HYNIX 5.50% 16/01/2027	0.00 USY8085FBT67
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.00 FR001400NBC6
DAITO TRUST CONSTRUCTION COMPANY LTD	0.00 JP3486800000
SWEDBANK 6.136% 12/09/2026	0.00 XS2678312112
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.00 ES00000127A2
AMERICAN TOWER 5.25% 15/7/2028	0.00 US03027XCC20
APA GROUP	0.00 AU000000APA1
INTESA SANPAOLO 7.00% 21/11/2025	0.00 US46115HBU05
GEN. MOTORS FINL. 5.80% 07/01/2029	0.00 US37045XEN21
VIACOM 4.375% 15/3/2043	0.00 US92553PAP71
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.00 JP12011419C6
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00 JP1300771P16
METSO CORPORATION	0.00 FI0009014575
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00 IT0005363111
TRYG AS	0.00 DK0060636678
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00 IT0005162828
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.00 JP3585800000
ZENSHO HOLDINGS CO LTD	0.00 JP3429300001
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.00 JP1201121975
SK HYNIX 6.25% 17/1/2026	0.00 USY8085FBJ85
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00 BE0000352618
SWO USD RCV SOFR 1D PAY 4 240325	0.00
SPAIN GOV. BD. 1.45% 30-APR-29	0.00 ES0000012E51
NATWEST GRP. F2V 02/03/2027	0.00 US639057AJ71

KOREA(REPUBLIC OF) 3.25% SNR BDS 10/06/2027 KRW100000	0.00 KR103501GE64
SCOUT24 SE	0.00 DE000A12DM80
BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026	0.00 IT0005454241
QORVO INC	0.00 US74736K1016
Income Due - CAD	0.00
SCHINDLER-HLDG AG REG	0.00 CH0024638212
BBVA BANCOMER SA/T 5.25% 10/09/20292029	0.00 USP1S81BAC21
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00 US912810PX00
COREBRIDGE FINANCIAL ORD	0.00 US21871X1090
DAIFUKU CO LTD NPV	0.00 JP3497400006
IDEX 4.95% 01/09/2029	0.00 US45167RAJ32
PAN AMERICAN SILVER CORP	0.00 CA6979001089
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00 IT0005433195
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00 NL0012818504
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00 JP1300421E39
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00 US65339KBW99
LA MONDIALE SAM F2V 26/1/2047EGS	0.00 XS1556395710
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00 BE0000345547
CONS. EDISON OF NE 4.30% 01/12/2056	0.00 US209111FK46
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00 XS1580239207
BARCLAYS 5.20% 12/05/2026	0.00 US06738EAP07
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.00 JP1201801N46
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00 JP1300461F39
BANCO BPM SPA	0.00 IT0005218380
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00 AU3TB0000150
BAYERISCHE MOTOREN WERKE-PFD	0.00 DE0005190037
TELEPERFORMANCE	0.00 FR0000051807
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00 DE0001135085
CDW CDW FIN. 5.10% 01/03/2030	0.00 US12513GBK40
SPAIN GOV. BD. 1.20% 31/10/2040	0.00 ES0000012G42
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00 IT0001086567
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00 JP1200951760
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP	0.00
PARIBAS	
GPT GROUP	0.00 AU000000GPT8
ASAHI KASEI CORPORATION	0.00 JP3111200006
CANADIAN GOV. BD. 1.25% 1/3/2025	0.00 CA135087K528
SCENTRE GRP. TRUS 4.75% 24/09/2080SD200000 REGS	0.00 USQ80531LAA28
JFE HOLDINGS INC	0.00 JP3386030005
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00 JP1200931739
KNORR BREMSE AG	0.00 DE000KBX1006
BRISTOL-MYERS SQUI 4.90% 22/02/2027	0.00 US110122EE42
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.00 JP12009216C0
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00 JP1300731N17
GJENSIDIGE FORSIKR NOK	0.00 NO0010582521
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00 JP1300761NA3
CHARTER COMMS. OP 6.384% 10/23/2035	0.00 US161175AZ73
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00 US233853AV24
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00 JP1200891685
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00 JP1201721L45
RICOH CO	0.00 JP3973400009
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00 XS2027400063
TELE2 AB	0.00 SE0005190238
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00 JP1200851630
SPAIN GOV. BD. 3.90% 30/07/2039	0.00 ES0000012L60
ISRAEL DISCOUNT BANK	0.00 IL0006912120
LA MONDIALE SAM F2V 18/1/2048GS	0.00 XS1751476679
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00 DE0001135226
TENNESSEE GAS PIPE 2.90% 1/3/2030030 USD2000 144A	0.00 US880451AZ24
STORA ENSO OYJ-R SHS	0.00 FI0009005961
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00 JP1201781MA3
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00 DE0001102515
BUONI POLIENNALI DEL TES 4.1% 01/FEB/2029	0.00 IT0005566408
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00 JP1200781563
SK HYNIX 1.50% 19/1/2026	0.00 USY8085FBA76
MEIJI HOLDINGS CO NPV	0.00 JP3918000005
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00 JP1300751N79
SPAIN GOV. BD. 1.90% 31/10/2052	0.00 ES0000012K46
KESKO OYJ-B SHS	0.00 FI0009000202
JAPAN GOV. TEN YEA 0.40% 20/03/2025	0.00 JP1103381F34
CHENIERE US CHRIS 5.125% 30/06/2027	0.00 US16412XAG07

ITALY BUONI POLIEN 4.15% 01/10/2039	0.00 IT0005582421
UK. GILT 2.50% 7/22/2065	0.00 GB00BYMZX75
AEP TEXAS 5.45% 15/05/2029	0.00 US00108WAS98
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00 JP13002717A6
ASHTHEAD CAP. 1.50% 12/08/2026	0.00 US045054AN37
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.00 JP1103441G98
SPAIN GOV. BD. 2.70% 31/10/2048	0.00 ES0000012B47
SEEK LIMITED	0.00 AU000000SEK6
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00 JP1300681LA7
LIFCO AB SER B NPV	0.00 SE0015949201
SEIKO EPSON CORPORATION	0.00 JP3414750004
AEGON ORD SHS	0.00 BMG0112X1056
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00 JP1201391C86
DENMARK GOV. BD. 4.50% 15/11/2039	0.00 DK0009922320
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00 BE0000349580
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00 IT0005556011
CANADIAN GOV. 1.75% 01/12/2053	0.00 CA135087M680
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.00 AU000XCLWAW3
A P MOLLER-MAERSK B	0.00 DK0010244508
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00 FR0014004J31
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00 CA135087P998
CANADIAN GOV. BD. 3.50% 1/3/2028	0.00 CA135087P576
IPSEN PROMESSES SA	0.00 FR0010259150
UK. GILT 0.875% 31/01/2046	0.00 GB00BNNGP775
COLOMBIAN PESO	0.00
YAKULT HONSHA	0.00 JP3931600005
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.00 FR001400PM68
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00 ES0000012132
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00 BE0000360694
BERRY GLOBAL INC 5.65% 15/01/2034	0.00 US08576PAP62
UK. GILT 4.00% 22/10/2031	0.00 GB00BPSNBF73
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00 IT0005542797
FRENCH REPUBLIC GO 3.00% 25/11/2034	0.00
ICL GROUP LTD	0.00 IL0002810146
PRO MEDICUS LTD	0.00 AU000000PME8
BUONI POLIENALI 0.95% 01/06/2032	0.00 IT0005466013
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00 IT0005240830
SPAIN GOV. BD. 3.45% 30/7/2043	0.00 ES0000012K95
BOLLORE SE	0.00 FR0000039299
TELIA COMPANY AB	0.00 SE0000667925
ATMOS ENERGY 5.75% 15/10/2052	0.00 US049560AY17
BANCO SANTANDER M 5.375% 17/4/2025	0.00 USP1507SAH06
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00 JP1200971792
UK. GILT 0.625% 22/10/2050	0.00 GB00BMBL1F74
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00 JP1201641J38
ITALY BUONI POLIEN 1.20% 15/08/2025	0.00 IT0005493298
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00 BE0000354630
DELTA AIR LINES INC	0.00 US2473617023
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00 JP1201591GC4
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00 JP1201651J76
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00 BE0000337460
MITSUBISHI HC CAPITAL INC	0.00 JP3499800005
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00 JP1201581G90
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00 IT0005419848
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00 NL0015000QL2
VERIZON COMMS. 2.55% 21/03/2031	0.00 US92343VVGJ70
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00 JP1201621H91
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00 AU0000143901
EMERA INC	0.00 CA2908761018
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00 IT0005484552
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00 DE0001135069
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00 IT0005437147
UK. GILT 1.50% 7/22/2047	0.00 GB00BDCHBW80
ORACLE CORPORATION JAPAN	0.00 JP3689500001
NEMETSCHKE AG	0.00 DE0006452907
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00 IT0005416570
CTS EVENTIM AG AND CO. KGAA	0.00 DE0005470306
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00 IT0005494239
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00 NL0015031501
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00 IT0005561888
CHARTER COMMS. OPE 6.65% 01/02/203401/02/2034 USD	0.00 US161175CP73

VERIZON COMMUNICA 2.987% 30/10/2056	0.00 US92343VFW90
EURAZEO	0.00 FRO000121121
PORSCHE AUTOMOBIL HOLDING SE	0.00 DE000PAH0038
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00 IT0005514473
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00 US912810PW27
HOME DEPOT 4.95% 25/06/2034	0.00 US437076DE95
GINNIE MAE II POOL 3.50% 20-04-2052	0.00 US36179W2W70
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00 NL0014555419
BUONI POLIENNALI D 0.60% 01/08/2031	0.00 IT0005436693
HSBC HLDGS. HSBC HLDGS. F2V PERP	0.00 US404280EJ42
PARAMOUNT GLOBAL	0.00 US92556H2067
UK. GILT 1.625% 22-OCT-71	0.00 GB00BFMFCN652
KROGER 4.60% 15/08/2027	0.00 US501044DS75
SPAIN GOV. BD. 3.45% 30/07/2066	0.00 ES00000128E2
LYB INT FINANCE III 4.2% 01/MAY/2050	0.00 US50249AAD54
SAGAX AB	0.00 SE0005127818
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00 JP1400131L54
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00 JP1201251B37
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK N.A.	0.00
FUT PUT DEC 24 T-NOTE OPTION 1135	0.00
ENT. PRODS. OPERAT 4.95% 15/02/2035	0.00 US29379VCG68
DEXUS	0.00 AU000000DXS1
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00 SG1M77906915
NISSIN FOOD HOLDINGS CO LTD NPV	0.00 JP3675600005
TIS INC	0.00 JP3104890003
SAPUTO INC	0.00 CA8029121057
UBER TECHS. 4.80% 15/09/2034	0.00 US90353TAP57
UK. GILT 4.00% 22/10/2063	0.00 GB00BMF9LF76
INFRASTRUTTURA WIR NPV	0.00 IT0005090300
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.00 JP1201451D66
INDUSTRIVARDEN AB	0.00 SE0000190126
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00 NL0012171458
HCA 4.625% 15/3/2052	0.00 US404119CL13
RANDSTAD NV	0.00 NL0000379121
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00 JP1300401D91
BIO RAD LABORATORIES INC CLASS A	0.00 US0905722072
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00 JP1201431D38
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00 DE0001030708
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00 CH0466642201
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00 NL00150012X2
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.00 JP1201701KA5
CHARTER COMMS. OPE 5.25% 01/04/205301/04/2053	0.00 US161175CK86
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00 JP1300671L78
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00 JP1201481E36
KOREA HOUSING FIN 3.714% 11/04/2027	0.00 XS2545732484
M AND G PRUDENTIAL PLC ORD	0.00 GB00BKFB1C65
ORACLE 4.30% 08/07/2034	0.00 US68389XAV73
EMPIRE CO LIMITED	0.00 CA2918434077
UTD. AIRLINES 4.625% 15/04/2029	0.00 US90932LAH06
BATH AND BODY WORKS INC	0.00 US0708301041
COVIVIO	0.00 FRO0000064578
WEST FRASER TIMBER CO	0.00 CA9528451052
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00 IT0005425233
NETHERLANDS GOVER 0.00% 15/07/2031	0.00 NL00150006U0
HANG MINI 2410 FUT	0.00
KINGDOM OF BELGIUM 4.50% 28/03/2026	0.00 BE0000324336
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00 JP1201401C92
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00 CA135087ZS68
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00 JP1400091G59
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00 IT0005538597
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.00 AU0000274706
HEALTH CARE SERV. 5.20% 15/06/2029	0.00 US42218SAK42
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00 JP1300261748
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00 IT0005495731
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00 DE0001102572
DAI NIPPON PRINTNG NPV TEMP	0.00 JP3493800001
SWATCH GROUP	0.00 CH0012255151
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00 JP1300571HC4
ONO PHARMACEUTICAL CO LTD	0.00 JP3197600004
UNITED MIZRAHI BANK LIMITED	0.00 IL0006954379
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00 JP1400051C51

ITALY BUONI POLIEN 0.35% 01/02/20250	0.00 IT0005386245
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00 IT0005398406
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00 BE0000326356
ABN AMRO BANK N V DR EACH REP SHS	0.00 NL0011540547
SAUL CENTERS INC	0.00 US8043951016
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00 BE0000350596
HANKYU HANSHIN HOLDINGS NPV	0.00 JP3774200004
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.00 FR001400OHF4
AIB GRP. F2F 17/11/2027REGS	0.00 XS2343340852
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00 US571903BG74
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00 AU0000249302
GLOBAL E ONLINE ORD	0.00 IL0011741688
MORGAN STANLEY F2F 21/01/2033	0.00 US61747YEL56
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00 DE0001135143
T-MOBILE USA 2.55% 15/02/2031	0.00 US87264ACB98
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00 JP1300591J79
CARL ZEISS MEDITEC NPV	0.00 DE0005313704
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00 BE0000320292
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00 XS2389757944
HOST HOTELS & RESO 2.90% 15/12/2031USD J	0.00 US44107TBA34
BKW AG	0.00 CH0130293662
KAWASAKI KISEN KAI NPV	0.00 JP3223800008
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00 FR0014002JM6
TENNESSEE GAS PIPE 7.00% 15/10/2028D1000	0.00 US880451AV10
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00 JP1201601H38
TOPPAN HOLDINGS INC	0.00 JP3629000005
EQT 5.70% 01/04/2028	0.00 US26884LAQ23
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00 JP1300391D69
INDUSTRIVARDEN AB SER C NPV	0.00 SE0000107203
TITULOS DE TESORER 6.25% 09/07/203609/07/2036	0.00 COL17CT03748
COP100000 TES	
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00 JP1201611H69
SECURITAS AB	0.00 SE0000163594
ELEMENT FINANCIAL CORP	0.00 CA2861812014
DENMARK GOV. BD. 0.50% 15/11/2027	0.00 DK0009923567
T-MOBILE USA INC 5.50% 15/01/2055	0.00 US87264ADG76
INVESTMENT AB LATOUR	0.00 SE0010100958
POSTS ITALIANE SPA	0.00 IT0003796171
NEW ZEALAND DOLLAR	0.00
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00 JP1300701M48
AUTOZONE 1.65% 15/1/2031	0.00 US053332BA96
BANCO BPM 4.625% 29/11/2027	0.00 IT0005572166
NETHERLANDS GOV. 0.00% 15/01/2029	0.00 NL0015000LS8
ENT. PRODS. OPERAT 5.35% 31/01/20331/01/2033 USD1000	0.00 US29379VCD38
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00 JP1400101H56
N/WIDE. B/SOC. F2F 07/12/2027	0.00 XS2562898143
BUNDESREPUBLIK DEU 6.50% 04/07/2027EURO.01 REGS	0.00 DE0001135044
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00 JP1201541F90
GALDERMA GROUP N ORD SHS	0.00 CH1335392721
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00 NL0015001DQ7
TALANX AG	0.00 DE000TLX1005
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.00 DE0001135432
KYOWA KIRIN CO LTD	0.00 JP3256000005
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00 CA135087YQ12
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00 CA135087N597
CITIGROUP CCP CAD BROKER ACCOUNT	0.00
MORGAN STANLEY 3.622% 01/04/2031	0.00 US6174468P76
PUMA SE	0.00 DE0006969603
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00 IT0005177909
DENMARK GOV. BD. 2.25% 15/11/203301	0.00 DK0009924532
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00 JP1300641KA3
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00 JP1400061D58
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.00
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00 JP1300231675
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00 SG7J60932174
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00 JP1300661L47
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00 BE0000358672
SWATCH GROUP AG	0.00 CH0012255144
RAMSAY HEALTH CARE	0.00 AU000000RHC8
TOKYU CORP NPV	0.00 JP3574200006

OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM	0.00
BARCLAYS	
HCA 5.50% 15-JUN-47	0.00 US404119BV04
EVONIK INDUSTRIES AG	0.00 DE000EVNK013
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00 NL0015001XZ6
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00 IT0005508590
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00 AU3TB0000192
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00 JP1201411CC4
FRANCE GOV. BD. 1.75% 25/5/2066	0.00 FR0013154028
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00 NZGOVDT437C0
CHARTER COMMS. OP 4.908% 23/07/2025	0.00 US161175AY09
VOLVO CAR ORD SHS CLASS B	0.00 SE0021628898
DEUTSCHE LUFTHANSA AG	0.00 DE0008232125
TELUS CORP NON-CANANDIAN	0.00 CA87971M9969
HOME DEPOT 5.30% 25/06/2054	0.00 US437076DF60
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00 BE0000333428
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00 JP1201421D22
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00 JP1201341C38
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00 JP1201321BC7
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00 NL0015001AM2
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00 JP1300601JA9
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00 NL0013552060
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00 JP1201361C58
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00 JP1400071E55
WHARF HOLDINGS LTD HKD	0.00 HK0004000045
ITALY BUONI POLIEN 1.45% 15/05/2025	0.00 IT0005327306
CAIXABANK F2F 23/2/2033	0.00 XS2558978883
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00 JP1400021950
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00 JP1400121K57
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.00 CA135087Q723
SPAIN GOV. BD. 1.00% 31/10/2050	0.00 ES0000012G00
SG HOLDINGS CO LTD	0.00 JP3162770006
REECE LIMITED	0.00 AU000000REH4
SCREEN HOLDINGS CONPV	0.00 JP3494600004
HOSHIZAKI CORP	0.00 JP3845770001
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00 JP1400111J52
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00 JP1300531GCO
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00 NL0015000RP1
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00 JP1300521G93
BLOCK INC CDI	0.00 AU0000187353
BUONI POLIENNALI DEL TES 3.25% 01/MAR/2038	0.00 IT0005496770
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00 NL0015001RG8
LIBERTY MEDIA CORP ORD SHS SERIES C	0.00 US5312297220
ORION OYJ	0.00 FI0009014377
DENMARK GOV. BD. 0.50% 15/11/2029	0.00 DK0009923807
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00 JP1201441D44
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES	0.00 CA45075E1043
INC	
FUT PUT DEC 24 CBT 5Y T-NOTE 1095	0.00
ONEX CORP	0.00 CA68272K1030
SENSATA TECHS. 4.375% 15/02/2030	0.00 US81728UAA25
ORICA LIMITED	0.00 AU000000OR11
DIASORIN SPA	0.00 IT0003492391
BROTHER INDUSTRIES LTD	0.00 JP3830000000
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00 JP1300621K47
CITIGROUP CCP AUD BROKER ACCOUNT	0.00
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00 BE0000346552
HONGKONG LAND HOLDINGS LTD	0.00 BMG4587L1090
US TREASURY N/B 1.50% 15/02/2025025 USD1000 AK-2025	0.00 US91282CDZ14
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00 NL0015000B11
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00 AU000XCLWAM0
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.00
DEUTSCHE	
GILDAN ACTIVEWEAR INC	0.00 CA3759161035
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00 JP1300631K78
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00 DE0001030757
SHIMADZU CORP	0.00 JP3357200009
BANK OF AMERICA F2F 04/02/2033	0.00 US06051GKK49
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00 JP1201331C14
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00 ES0000012M93
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00 BE0000351602

NETHERLANDS GOV. B 0.00% 15/01/2052	0.00 NL0015614579
GETINGE AB-B	0.00 SE0000202624
OCI NV	0.00 NL0010558797
DENMARK GOV. BD. 1.75% 15/11/2025	0.00 DK0009923138
HENDERSON LAND DEVELOPMENT CO	0.00 HK0012000102
OTSUKA CORPORATION	0.00 JP3188200004
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00 IT0005530032
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00 IT0005542359
IBIDEN CO LTD	0.00 JP3148800000
DENTSU GROUP INC	0.00 JP3551520004
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00 JP1300411DC2
VENTURE GBL. CALC 4.125% 15/08/20310.0% 15/08/2031	0.00 US92328MAB90
CLARIANT AG REG	0.00 CH0012142631
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00 IT0005377152
S&P 500 EMINI 2412 F	0.00
QANTAS AIRWAYS LIMITED	0.00 AU000000QAN2
KOKUSAI ELECTRIC ORD SHS	0.00 JP3293330001
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00 JP1201211A94
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00 JP1300501G30
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00 BE0000348574
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00 IT0005217390
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00 BE0000361700
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00 JP1201561G37
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00 JP1400031A58
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00 JP1300561H93
HITACHI CONSTRUCTION MACHINE	0.00 JP3787000003
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00 IT0005402117
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00 JP1300221643
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00 JP1300441E92
HEALTH CARE SERV. 5.875% 15/06/2054	0.00 US42218SAM08
HUARONG FIN. II 0.75% 12/11/2029	0.00 SE0011281922
HULIC CO LTD	0.00 JP3360800001
GRIFOLS SA	0.00 ES0171996087
SWEDEN GOV. BD. 2.50% 12/5/2025	0.00 SE0005676608
TEMENOS AG	0.00 CH0012453913
SWIRE PACIFIC	0.00 HK0019000162
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00 FR001400NEF3
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00 IT0005480980
SHIZUOKA FINANCIAL NPV	0.00 JP3351500008
SWEDISH GOV. 0.75% 12/05/2028060	0.00 SE0009496367
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00 JP1201261B43
NORWEGIAN KRONOR	0.00
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00 ES0000012J07
SINO LAND CO LTD HKG	0.00 HK0083000502
SOUTHWEST AIRLINES CO USD	0.00 US8447411088
BELGIUM KINGDOM 1.40% 22/06/2053	0.00 BE0000355645
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00 DE0001030724
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00 IT0005438004
UK. GILT 0.50% 22/10/2061	0.00 GB00BMBL1D50
DENMARK GOV. BD. 0.25% 15/11/205201	0.00 DK0009924029
SEKISUI CHEMICAL CO Y50	0.00 JP3419400001
SEMCORP INDUSTRIES LIMITED	0.00 SG1R50925390
SBI HOLDINGS INC NPV	0.00 JP3436120004
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00 CA135087P329
DEMANT A S	0.00 DK0060738599
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00 AU0000345241
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00 JP1300541H31
BUONI POLIENNALI D 2.15% 01/03/2072	0.00 IT0005441883
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00 JP1300551H61
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00 SE0007125927
NOMURA REAL ESTATE HOLDINGS INC	0.00 JP3762900003
MITSUI CHEMICALS INC	0.00 JP3888300005
HUSQVARNA AB - B SHARES	0.00 SE0001662230
UK. GILT 1.125% 22/10/2073	0.00 GB00BLBDX619
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00 JP1300151485
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00 BE0000336454
CHIBA BANK LTD JPY	0.00 JP3511800009
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK	0.00
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00 JP1300491FC9
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00 BE0000343526

AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00 AU0000300535
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00 JP1300431E60
FUT. LIF LONG GILT DEC24	0.00
CAPITALAND INT COM NPV REIT	0.00 DU06420129D9
HAMAMATSU PHOTONICS KK TEMP	0.00 JP3771800004
Outstanding Settlement Receipts - JPY	0.00
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00 FR0014001NN8
FIRSTSERVICE CORP COM NPV	0.00 CA33767E2024
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00 BE0000353624
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00 JP1201201A88
AZRIELI GROUP	0.00 IL0011194789
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00 BE0000356650
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE TORONTO CA	0.00
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00 DK0009924102
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00 CA135087D358
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00 CA135087WL43
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00 BE0000359688
INDO RUPIAH	0.00
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00 JP1300481F92
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00 CA135087C939
KEISEI ELECTRIC RAILWAY CO	0.00 JP3278600006
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00 SE0000108847
TELECOM ITALIA SPA	0.00 IT0003497168
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00 US912810FG86
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00 HK0000093390
Futures Margin - AUD	0.00
JAPAN POST INSURANCE CO LTD	0.00 JP3233250004
JAPAN REAL ESTATE INVESTMENT	0.00 JP3027680002
FUTURES MARGIN-HKD	0.00
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00 SE0004517290
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00 US912810FJ26
BECHTLE AG	0.00 DE0005158703
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00 AU000XCLWAR9
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00 BE0000344532
ROHM CO LTD	0.00 JP3982800009
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00 AU000XCLWAP3
Outstanding Settlement Receipts - GBP	0.00
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00 NZHNDZ0230L2
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00 SE0013935319
AT&T 3.85% 1/6/2060	0.00 US00206RKB77
CK INFRASTRUCTURE	0.00 BMG2178K1009
FX OPTIONS	0.00
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.00
TOHO CO LTD JPY	0.00 JP3598600009
Income Due - EUR	0.00
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00 ES0000012H58
CDS_IX_CCP CDX.NA.IG.42 1%	0.00
20290620CHASUS33ICEEUS2I65BYEE1	
ILS BNP PARIBAS A/C	0.00
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00 JP13001614A6
KOREAN WON	0.00
BANQUE CANTONALE VAUDOISE	0.00 CH0531751755
SINGAPORE GOV. BD. 2.25% 01/08/2036	0.00 SG31A9000002
CITIGROUP CCP	0.00
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00 SE0017830730
KRW BNP PARIBAS A/C	0.00
NOK BNP PARIBAS A/C	0.00
FUT. ME 10Y CDN BND DEC24	0.00
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00 JP3400400002
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00 BE0000340498
ORACLE 5.55% 6/2/2053	0.00 US68389XCQ60
DOWLAIS GROUP PLC	0.00 GB00BMWRZ071
MEXICAN PESO	0.00
SINGAPORE DOLLAR	0.00
BCE INC	0.00 CA05534B7604
WSTP 45 day depo	0.00
SITC INTERNATIONAL	0.00 KYG8187G1055
SEK BNP PARIBAS A/C	0.00
WESTPAC NEW ZEALAND LTD 291124 RCD	0.00
FUT. ME 5Y CDN BOND DEC24	0.00

NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.00 NZLGBDT362C7
201224 TBILL	
BANK OF NEW ZEALAND 141024 RCD	0.00
AUCKLAND COUNCIL 170425 PNOTE	0.00 NZAKCDT610C5
MXN BNP PARIBAS A/C	0.00
FUT. OSE 10Y JGB DEC24	0.00
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00 SE0015193313
BANK OF NEW ZEALAND	0.00
FUT DEC 24 SFE 3Y T-BOND	0.00
TRANSPower NEW ZEALAND LIMITED 231224 PNOTE	0.00 NZTRPDO358L4
FUT. AUST 10Y SFE DEC24	0.00
FUT. ME 2Y GVT BOND DEC24	0.00
BANK OF NEW ZEALAND 221024 RCD	0.00
ANZ BANK NEWZEALAND LTD 291024 RCD	0.00
WESTPAC NEW ZEALAND LTD 291024 RCD	0.00
ASB BANK LTD 221124 RCD	0.00
WESTPAC NEW ZEALAND LTD 271124 RCD	0.00
TOYOTA FINANCE NEW ZEALAND LTD 051224 PNOTE	0.00 NZTFSDT888C5
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.00 NZLGBDT338C7
041224 TBILL	
WESTPAC NEW ZEALAND LTD 201224 RCD	0.00
ANZ BANK NEWZEALAND LTD 201025 RCD	0.00
BANK OF NEW ZEALAND 270225 RCD	0.00
Bank of China	0.00
FUTURES MARGIN-SGD	0.00
POLISH ZLOTY	0.00
ANZ BANK NEW ZEALAND LTD 161024 5.95 TD	0.00
AMERCO INC	0.00 US0235861004
ASB BANK LTD 040625 5.92 TD	0.00
CHINA CONSTRUCT NZ 021224 5.50 TD	0.00
CHINA CONSTRUCT NZ 110925 5.35 TD	0.00
NEW ZEALAND GOVERNMENT 140125 TBILL	0.00 NZLGBDT348C6
ASB BANK LTD 280225 RCD	0.00
ASB BANK LTD 230525 RCD	0.00
Income Due - SGD	0.00
SPI 200 2412 FUT	0.00
WELLINGTON REGIONAL COUNCIL 201124 PNOTE	0.00 NZWRCDT278C8
RABOBANK NEW ZEALAND LTD 041024 RCD	0.00
DUNEDIN CITY TREASURY 161224 PNOTE	0.00 NZDCTDT293C8
FUT. CBT ULT TNOTE DEC24	0.00
RPI_CCP USD RCV 2.562% PAY CPI1D 26-OCT-	0.00
2028CHASUS33LCHCUK	
AUCKLAND COUNCIL 061224 PNOTE	0.00 NZAKCDT619C6
ZAR BNP PARIBAS A/C	0.00
TOYOTA FINANCE NEW ZEALAND LTD 301024 PNOTE	0.00 NZTFSDT885C1
WELLINGTON REGIONAL COUNCIL 281124 PNOTE	0.00 NZWRCDT289C5
DUNEDIN CITY TREASURY 291124 PNOTE	0.00 NZDCTDT292C0
ASB BANK LTD 201224 RCD	0.00
RABOBANK NEW ZEALAND LTD 210225 RCD	0.00
RABOBANK NEW ZEALAND LTD 160425 RCD	0.00
MINI TPX IDX 2412 F	0.00
DUNEDIN CITY TREASURY 241024 PNOTE	0.00 NZDCTDT289C6
FUT. YR T-NOTES DEC24	0.00
Income Due - KRW	0.00
WELLINGTON CITY COUNCIL 170225 PNOTE	0.00 NZWCCDT543C2
RABOBANK NEW ZEALAND 170225 RCD	0.00
ABN AMRO BANK NV 3.00% 01/10/2031	0.00 XS2910610364
TAUPO DISTRICT COUNCIL 101024 PNOTE	0.00 NZTDCDO284L3
MUFG BANK LTD 221124 RCD	0.00
CITIGROUP CCP EUR BROKER ACCOUNT	0.00
FUTURES MARGIN-JPY	0.00
FUT. SGX MINI JGB DEC24	0.00
CHRISTCHURCH CITY HOLDINGS LIMITED 211024 PNOTE	0.00 NZCCHDT074C7
TOYOTA FINANCE NEW ZEALAND LTD 121224 PNOTE	0.00 NZTFSDT890C1
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00 SE0016102115
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.00 NZLGBDT327C0
021024 TBILL	
DUNEDIN CITY TREASURY 201224 PNOTE	0.00 NZDCTDT294C6
VESTIS CORPORATION	0.00 US29430C1027
FEE REBATES	0.00
HANG LUNG PROPERTIES LIMITED	0.00 HK0101000591
PROLOGIS INTERNATI 3.70% 07/10/2034	0.00

WELLINGTON REGIONAL COUNCIL 210125 PNOTE	0.00 NZWRCDT291C1
BANCO SANTANDER SA F2F 02/04/2029	0.00 XS2908735504
SWEDISH KRONA	0.00
MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT TRUSTPEX	0.00
Income Due - CHF	0.00
WK KELLOGG ORD SHS	0.00 US92942W1071
Income Due - HKD	0.00
TAUPO DISTRICT COUNCIL 041224 PNOTE	0.00 NZTDCDO339L5
MSCI SING 2410 FUT	0.00 SGXDB1650538
BANK OF NEW ZEALAND 290125 2.16 CB	0.00 NZBNZDT396C0
CHRISTCHURCH CITY HOLDINGS LIMITED 201224 PNOTE	0.00 NZCCHDT076C2
NORTHLAND POWER INC	0.00 CA6665111002
AUCKLAND COUNCIL 240325 4.176 GB	0.00 NZAKCDT363C1
DANISH KRONE	0.00
HUF BNP PARIBAS A/C	0.00
PLN BNP PARIBAS A/C	0.00
STARWOOD PROP. TST 6.00% 15/04/2030	0.00
CNY BNP PARIBAS A\C	0.00
Outstanding Settlement Payments - SGD	0.00
EASTERN POWER NET 5.375% 02/10/2039	0.00
BNP New Zealand Dollar Custodial Account	0.00
NEW ISRAELI SHEQEL	0.00
FUTURES MARGIN-EURO	0.00
JPM CCP EUR BROKER ACCOUNT	0.00
US TREASURY N/B 3.5% 30/SEP/2029	0.00
WESTPAC	0.00
SWO EUR RCV EURIB 6M PAY 2.7 111024	0.00
INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100	0.00 IDG000023607
TRY BNP PARIBAS A/C	0.00
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00
PRUDENTIAL PLC ELECTRONIC ELECTION ENTL DI RIGHTS	0.00 GB00BSFVB225
INVESTA EXT FDS MG HTPE	0.00
TWD BNP PARIBAS A/C	0.00
TAKEON NZD	0.00
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000 A1-A	0.00 AU3FN0069027
SHURGARD SEL STO L SUBS RTS	0.00 FR001400SJ60
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00 AU3FN0058145
ABIOMED INC NPV	0.00 US003CVR0169
CONSTELLATION SOFT COM STK NPV TEMP	0.00 CA21037X1345
IDR BNP PARIBAS A/C	0.00
TAKEON JPY	0.00
BRL BNP PARIBAS A/C	0.00
UNITED STATES OF AMER TREAS NOTES 3.625% NTS 30/09/2031 USD Q-2031	0.00
ANZ BANK NZ 11AM A/C	0.00
UK. GILT 4.375% 31/01/2040	0.00 GB00BQC82D08
CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE	0.00
HUNTINGTON BANCSHARE F2F 02/02/2035	0.00 US446150BD56
INTL. FIN. 4.00% 03/04/2025	0.00 AU3CB0224491
CAMPBELL SOUP CO 4.75% 23/03/2035	0.00 US134429BQ17
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	0.00
FUT 06 DEC 24 EUR FOAT	0.00
CDS_IX_CCP CDX.NA.HY.39 5%	0.00
20271220CHASUS33ICEEUS2I65BRZH6	
FUT 06 DEC 24 EURO BUXL BND	0.00
FTSE 100 IDX 2412 FU	0.00 GB00KKY7ZY67
FUT. CBT UL T-BONDS DEC24	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE	0.00
CDS_IX_CCP ITRAXX AUSTRALIA SERI 1%	0.00
20290620CHASUS33ICEEUS2I668IBO9	
FUT. US 2YR T-NOTE DEC24	0.00
FUT. CBT 5Y T-NOTE DEC24	0.00
FUT 06 DEC 24 EURX E-SCHATZ	0.00
FUT. U.S. T-BONDS DEC24	0.00
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK PLC BARCGB5G	0.00
RPI_CCP GBP RCV RPI1D PAY 3.9662% 15-MAY-2029CHASUS33LCHCUK	0.00

RPI_CCP GBP RCV RPI1D PAY 4.0426% 15-MAY- 2029CHASUS33LCHCUK COMMONWEALTH BANK OF JPM CCP FUT 06 DEC 24 EURX EUR-BUND OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	0.00 0.00 0.00 0.00 0.00
CCP CITIGROUP GBP BROKER ACCOUNT OTC CASH COLLATERAL RECEIVABLE FROM WESTPAC FUT 06 DEC 24 EURX EUR-BOBL CITIGROUP CCP USD BROKER ACCOUNT FUT 06 DEC 24 EUX EURO-BTP FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN CHASEBANK N.A. CHASUS33 FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM BNZ NZD COLL FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE Outstanding Settlement Payments - EUR OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAY JPM CCP USD BROKER ACCOUNT OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01
Outstanding Settlement Payments - AUD Outstanding Settlement Payments - GBP OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG FRANKFURT Outstanding Settlement Payments - JPY OTC CASH COLLATERAL RECEIVABLE FROM USD SBILDEFFXXX 31/12/2050 Outstanding Settlement Payments - NZD Outstanding Settlement Payments - HKD Outstanding Settlement Payments - CHF Outstanding Settlement Payments - USD OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	0.02 0.02 0.02 0.02 0.02 0.02 0.03 0.04 0.05 0.07 0.25