

Offer name	Whai Rawa Unit Trust	Offer number	OFR10857
Fund name	Matai-Balanced Fund	Fund number	FND17498
Period disclosure applies [dd/mm/yyyy]	30/09/2024		
Asset name	% of fund net assets	Security code	
Liquidity Identifier		2.45 *	
FISHER & PAYKEL HEALTHCARE CORPORATION L		2.12 FPH	
NVIDIA CORP		1.69 NVDA	
APPLE INC		1.64 AAPL	
MICROSOFT CORP		1.62 MSFT	
INFRATIL LIMITED		1.45 IFT	
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND		1.35 DU0FSIGLINZ2	
AUCKLAND INTERNATIONAL AIRPORT LTD		1.23 AIA	
CONTACT ENERGY LIMITED		0.95 CEN	
NEW ZEALAND GOVERNMENT 150531 1.50 GB		0.90 NZGOVDT531C0	
MERIDIAN ENERGY LT NPV		0.88 MEL	
NEW ZEALAND GOVERNMENT 140433 3.50 GB		0.84 NZGOVDT433C9	
NEW ZEALAND GOVERNMENT 150541 1.75 GB		0.78 NZGOVDT541C9	
NEW ZEALAND GOVERNMENT 150534 4.25 GB		0.78 NZGOVDT534C4	
NEW ZEALAND GOVERNMENT 150437 2.75 GB		0.77 NZGOVDT437C0	
NEW ZEALAND GOVERNMENT 200429 3.0 GB		0.72 NZGOVDT429C7	
AMAZON COM INC		0.72 AMZN	
HOUSING NEW ZEALAND LTD 120625 3.36 GB		0.72 NZHNZD0625L3	
FX POSITIONS		0.69 *	
MAINFREIGHT LIMITED		0.68 MFT	
SPARK NEW ZEALAND LIMITED		0.67 SPK	
NEW ZEALAND GOVERNMENT 150532 2.00 GB		0.67 NZGOVDT532C8	
THE A2 MILK COMPANY LIMITED		0.65 ATM	
EBOS GROUP LIMITED		0.63 EBO	
NEW ZEALAND GOVERNMENT 150536 4.25 GB		0.58 NZGOVDT536C9	
LILLY (ELI) & CO USD		0.56 LLY	
META PLATFORMS INC		0.52 META	
ALPHABET INC CAP STK CL A		0.52 GOOGL	
SUMMERSET GROUP HOLDINGS LTD		0.50 SUM	
NEW ZEALAND GOVERNMENT 150535 4.50 GB		0.47 NZGOVDT535C1	
NEW ZEALAND GOVERNMENT 150427 4.50 GB		0.46 NZGOVDT427C1	
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE		0.44 9923QS997	
NZD BNP PARIBAS A/C		0.43 *	
US. TSY. INFL. 0.625% IL 15/1/2026		0.42 BBG00BWGPWN1	
UNITED STATES DOLLAR		0.42 *	
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE		0.42 *	
RYMAN HEALTHCARE LTD		0.40 RYM	
NEW ZEALAND GOVERNMENT 150554 5.00 GB		0.40 NZGOVDT554C2	
MERCURY NZ LIMITED		0.39 MCY	
US. TSY. NOTE/BOND 1.00% 15/12/20244 USD1000 AV-2024		0.38 BBG013WYMLT0	
NOVO NORDISK ORD SHS CLASS B		0.37 NOVOB	
VISA INC - A		0.37 V	
NEW ZEALAND GOVERNMENT 150530 4.50 GB		0.37 NZGOVDT530C2	
CHORUS LIMITED ORDINARY FULLY PAID		0.36 CNU	
MASTERCARD INC - CLASS A		0.36 MA	
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND		0.36 NZIIBDT003C0	
ALPHABET INC CAP CL C		0.35 GOOG	
INVESTA COMMERCIAL PROPERTY FUND AFS		0.34 *	
BROADCOM ORD SHS		0.34 AVGO	
SCHNEIDER ELECTRIC SE		0.32 SU	
NEW ZEALAND GOVERNMENT 150425 2.75 GB		0.32 NZGOVDT425C5	
AIR LIQUIDE		0.31 AI	
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN		0.31 *	
IMPERIAL BANK OF COMMERCE			
ECOLAB LTD		0.31 ECL	
WASTE MANAGEMENT INC COM		0.30 WM	
CANADIAN GOV. BD. 4.00% 01/03/2029		0.30 BBG01JPTHVS9	
NEW ZEALAND GOVERNMENT 150526 0.50 GB		0.28 NZGOVDT526C0	
TAIWAN SEMICONDUCT MANUFACTURING USD		0.27 TSM	
TRANE TECHNOLOGIES PLC		0.27 TT	
NEW ZEALAND GOVERNMENT 150528 0.25 GB		0.27 NZGOVDT528C6	

TESLA INC	0.26 TSLA
DANAHER CORP	0.25 DHR
ASML HOLDING NV	0.25 ASML
THERMO FISHER SCIENTIFIC INC	0.25 TMO
DEXUS WHOLESALE PROPERTY FUNDAUT	0.24 *
LINDE PLC	0.24 LIN
USD BNP PARIBAS A/C	0.24 *
JP MORGAN CHASE & CO	0.23 JPM
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD	0.23 4A6N67U
CHARTER HALL RETAIL PARTNERSHIP NO. 6PE	0.23 *
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.22 PCT
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.22 NZIIBDT002C2
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.22 9923QY994
Accruals	0.21 *
UNITEDHEALTH GROUP INC COM STK	0.21 UNH
COSTCO WHOLESALE CORP	0.20 COST
AGILENT TECHNOLOGIES INC	0.20 A
APTIV PLC COM	0.20 APTV
US. TSY. NOTE/BON 4.625% 28/02/20252025 USD1000 AY-2025	0.20 BBG01FC880R6
IBERDROLA SA	0.19 IBE
ADVANCED MICRO DEV	0.19 AMD
CASH	0.18 *
AMERICAN WATER WORKS CO INC	0.18 AWK
FLETCHER BUILDING LTD	0.18 FBU
SKY NETWORK TELEVISION LTD	0.18 SKT
SAP AG	0.18 SAP
EBAY INC	0.17 EBAY
ELEVANCE HEALTH INC	0.17 ELV
BOSTON SCIENTIFIC CORP COM USD	0.17 BSX
US. TSY. NOTE/BON 3.875% 31/03/2025/2025 USD1000 AZ-2025	0.17 BBG01G14BXX2
PROCTER & GAMBLE COMPANY	0.16 PG
BOOKING HLDGS INC COM	0.16 BKNG
TEXAS INSTRUMENTS	0.16 TXN
SALESFORCE INC	0.16 CRM
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.16 NZHNZD0001L7
SIEMENS AG NPV EUR	0.16 SIE
MERCK & CO INC NEW COM	0.16 MRK
HMC WHF NO. 1 PTY LTD - AUDPE	0.16 9952NJ999
XYLEM INC COM	0.16 XYL
HUBBELL INC	0.15 HUBB
VERALTO ORD SHS	0.15 VLTO
INTERACTIVE BROKERS GRO-CL	0.15 IBKR
AUTODESK INC	0.15 ADSK
ACCENTURE PLC	0.15 ACN
PALO ALTO NETWORKS INC	0.15 PANW
AMERICAN TWR REIT INC	0.14 AMT
HOME DEPOT INC	0.14 HD
APPLIED MATERIALS US	0.14 AMAT
ABBVIE INC COM	0.14 ABBV
ROPER TECHNOLOGIES INC	0.14 ROP
JOHNSON & JOHNSON COM	0.14 JNJ
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.14 *
DEUTSCHLAND I/L BOND 0.1% 15/04/2026	0.14 BBG0087CKPQ2
CHANNEL INFRASTRUCTURE NZ LTD	0.14 CHI
NEXTERA ENERGY INC	0.14 NEE
STONEPEAK ZENO HOLDINGS (CYM) LP - EUR	0.14 995FMG997
ORACLE CORP	0.13 ORCL
ASTRAZENECA PLC	0.13 AZN
INGENIA COMMUNITIES GROUP	0.13 INA
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE	0.13 2A66P5U
INCOMEFUND	
WELLTOWER INC	0.13 WELL
MCP REAL ESTATE DE BT FUND (AUD)	0.13 995F10995
NETFLIX INC	0.13 NFLX
ADOBE INC COM	0.13 ADBE
COCA COLA CO USD	0.13 KO
SEKISUI HOUSE	0.13 1928

NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150425 2.75 GB	0.13 NZLGFDT008C2
PORT OF TAURANGA LTD	0.13 POT
AUTOZONE INC	0.13 AZO
NEXTDC LIMITED ORDINARY FULLY PAID	0.13 NXT
INVESTORE PROPERTY LTD	0.13 IPL
DSM FIRMENICH AG EURO.01	0.13 DSFIR
RESMED INC	0.13 RMD
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.12 994VZB990
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.12 7A68XYU
SWEDEN GOV. BD. 3.50% 30/03/2039	0.12 BBG000037SQ5
INTUITIVE SURGICAL INC	0.12 ISRG
INFRALEMON SCA	0.12 994RJZ994
Outstanding Settlement Receipts - EUR	0.12 *
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426 1.50 GB	0.12 NZLGFDT014C0
US. T-BILL. 0.00% 17/04/20252025 USD1000	0.12 BBG01MDFSQX8
BANK OF AMERICA CORPORATION	0.12 BAC
UNION PACIFIC CORP	0.12 UNP
DARLING INGREDIENTS INC	0.12 DAR
3I GROUP PLC	0.12 III
UNILEVER PLC	0.12 UNVB
WORLEY LIMITED	0.11 WOR
MCKESSON CORP	0.11 MCK
SYNOPSIS INC	0.11 SNPS
EURO	0.11 *
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.11 *
ABBOTT LABS	0.11 ABT
NATIONAL GRID	0.11 NG/
US TREASURY N/B 4.5% 31/MAR/2026	0.11 BBG01M44ZLG5
KIWI PROPERTY GROUP LIMITED	0.11 KPG
ADYEN NV	0.11 ADYEN
PROLOGIS INC COM	0.10 PLD
FREIGHTWAYS GROUP LTD	0.10 FRW
DEERE & CO	0.10 DE
DEUTSCHE BUNDESR 0.50% IL 15/04/2030	0.10 BBG0068MP8G7
NEC CORPORATION	0.10 6701
PENTAIR PLC COM	0.10 PNR
KKR QUARTZ CO-INVEST GP LLCPE	0.10 994TBK991
STRIDE STAPLED GRP NPV UNITS	0.10 SPG
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150125 TBILL	0.10 NZLGBDT346C0
BERKSHIRE HATHAWAY INC - CLASS B	0.10 BRK/B
METTLER TOLEDO INTL	0.10 MTD
ROYAL BANK OF CANADA	0.10 RY
WSTP 45 day depo	0.10 *
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.10 NZIIBDT004C8
WESTPAC NEW ZEALAND LTD 291124 RCD	0.10 NZF08DT869C2
PEPSICO INC CAP 2/3	0.09 PEP
UNITED RENTALS INC	0.09 URI
EQUIFAX INC	0.09 EFX
SHOPIFY INC COM NPV CL A	0.09 SHOP
MEDIATEK INC	0.09 2454
VAUBAN IP ENERGY SOLUTIONS	0.09 994WD0996
SYMRISE AG	0.09 SY1
TENABLE HOLDINGS INC	0.09 TENB
KKR DIVERSIFIED CORE INFRA B SR	0.09 *
AIA GROUP LTD	0.09 1299
CARRIER GLOBAL COR COM	0.09 CARR
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.09 9949N9997
RIGHTMOVE ORD GBP	0.09 RMV
WATERS CORPORATION	0.09 WAT
GIP AQUARIUS FUND SECONDARY	0.09 9953CM992
NOVARTIS AG	0.09 NOVN
TERNA SPA	0.09 TRN
REPUBLIC SERVICES INC	0.09 RSG
TE CONNECTIVITY COM USD 0.01 TEMP	0.09 TEL
SERVICENOW INC	0.08 NOW
S AND P GLOBAL INC COM	0.08 SPGI
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.08 BBG01KWK8M5

NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.08 NZLGBDT362C7
201224 TBILL	
WELLS FARGO & COMPANY	0.08 WFC
EQUINIX INC COM	0.08 EQIX
ESSILORLUXOTTICA	0.08 EL
US. TSY. NOTE/BOND 0.25% 30/6/2025	0.08 BBG00VLFHPM6
NESTLE SA	0.08 NESN
RECRUIT HLDGS CO LNPV	0.08 6098
NZD Cash Adjustment	0.08 *
MCDONALD'S CORP	0.08 MCD
HCA HEALTHCARE INC	0.08 HCA
AMGEN INC	0.08 AMGN
GXO LOGISTICS INC	0.08 GXO
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.08 992HPC992
WABTEC CORP	0.08 WAB
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.08 992MDH993
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.08 IBM
QUALCOMM INC	0.08 QCOM
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.08 7A9HDGU
US. TSY. NOTE/BON 4.875% 31/10/20288	0.08 BBG01JV50590
ALCON AG	0.08 ALC
CISCO SYSTEMS INC	0.08 CSCO
KKR TAURUS CO-INVEST LPPE	0.08 993K93992
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.08 BBG00QQDDTV3
ASHTEAD GROUP PLC	0.08 AHT
RELX PLC	0.08 REL
GEA GROUP AG	0.08 G1A
INTUIT INC	0.08 INTU
US TREASURY N/B 2.75% 15/AUG/2032	0.08 BBG01920ZBH5
CROWN HOLDINGS INC	0.08 CCK
BLACKROCK INC	0.08 BLK
ITALY BUONI POLIEN 3.85% 15/09/2026	0.08 BBG01HDBZL89
IIF AUSTRALIA 1 TRUSTPE	0.08 993RY8998
SIKA AG	0.08 SIKA
CINTAS CORP	0.07 CTAS
FIRST QUANTUM MINERALS LTD	0.07 FM
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.07 BBG01JV50C22
UBER TECHNOLOGIES INC	0.07 UBER
SINGAPORE GOV. BD 2.875% 01/07/2029	0.07 BBG006NSG6F2
GODADDY INC	0.07 GDDY
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.07 ROG
CANADIAN PAC KANS COM NPV	0.07 CP
FORTUM OYJ	0.07 FORTUM
PROGRESSIVE CORP	0.07 PGR
Income Due - NZD	0.07 *
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.07 BBG00JHH2JM4
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.07 BBG01GSRDLZ4
GBP BNP PARIBAS A/C	0.07 *
RENAISSANCERE HOLDINGS LTD	0.07 RNR
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.07 *
RYAN SPECIALTY HOLDINGS ORD SHS CLASS A	0.07 RYAN
HDFC BANK LTD	0.07 HDB
CORE INFRASTRUCTURE FUND IV SCA	0.07 994FXW991
HOWMET AEROSPACE I COM USD	0.07 HWM
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.07 994WRQ994
INDONESIA TSY. BD. 6.50% 15/02/2031	0.07 BBG00WJSHD73
ANSYS INC	0.07 ANSS
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.07 BBG01LXJX6H6
VERIZON COMMUNICATIONS	0.07 VZ
UPM KYMMENE CORP	0.07 UPM
IDEX CORP	0.07 IEX
CENTURIA INDUSTRIAL REIT ORDINARY UNITS FULLY PAID	0.07 CIP
KERRY GROUP PLC-A	0.07 KRZ
KEYENCE CORP NPV	0.07 6861
STRYKER CORP	0.07 SYK
TJX COS INC	0.07 TJX
VESTAS WIND SYSTEM	0.07 VWS
STERIS PLC	0.07 STE
MERCADOLIBRE INC	0.06 MELI
THE WALT DISNEY CO	0.06 DIS

WAYPOINT REIT FULLY PAID ORDINARY UNITS STAPLED SECURITIES	0.06 WPR
ARISTA NETWORKS IN COM	0.06 ANET
FERGUSON ENTERPRISE USD 0.0001	0.06 FERG
US. T-BILL. 0.00% 19/11/20242024 USD1000	0.06 BBG01NT2LHR2
EDISON INTERNATIONAL	0.06 EIX
DEUTSCHE TELEKOM AG DEM	0.06 DTE
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.06 9923QZ991
RAYONIER INC	0.06 RYN
ABB LTD	0.06 ABBN
VERTEX PHARMACEUTICALS INC	0.06 VRTX
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.06 9949RF999
BANK OF NEW ZEALAND 141024 RCD	0.06 NZF01DT792C3
ULTA BEAUTY INC COM	0.06 ULTA
BUILDERS FIRSTSOURCE INC	0.06 BLDR
WOLTERS KLUWER	0.06 WKL
AUCKLAND COUNCIL 170425 PNOTE	0.06 *
TERUMO CORP	0.06 4543
TOYOTA MOTOR CORP	0.06 7203
PFIZER INC COM	0.06 PFE
AMERICAN EXPRESS USD	0.06 AXP
VENTAS INC	0.06 VTR
HEARTLAND GROUP HLNPV	0.06 HGH
COGNEX CORP COM USD	0.06 CGNX
MARSH & MCLENNAN COM	0.06 MMC
TRADE DESK INC	0.06 TTD
ADTALEM GLOBAL EDUCATION INC	0.06 ATGE
THE CIGNA GROUP	0.06 CI
AUTOMATIC DATA PROC.	0.06 ADP
CROWDSTRIKE HOLDINGS INC	0.06 CRWD
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.06 994KTJ994
US. T-BILL. 0.00% 15/05/20252025 USD1000	0.06 BBG01MT05QY8
CHUBB LIMITED ORD	0.06 CB
BLOCK INC	0.06 SQ
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.06 BBG01N0G8D69
AT & T INC	0.06 T
SERKO LTD	0.06 SKO
SEVERN TRENT PLC	0.06 SVT
CYBERARK SOFTWARE LTD	0.06 CYBR
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150528 2.25 GB	0.06 NZLGFDT018C1
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.06 BBG007G44KD5
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.06 BBG00Z83WQS4
F5 NETWORKS INC	0.05 FFIV
BE SEMICONDUCTOR EURO	0.05 BESI
WASTE CONNECTIONS COM NPV	0.05 WCN
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.05 BBG00Z0G4261
BEAZLEY P L C	0.05 BEZ
LANDIS AND GYR GROUP AG	0.05 LAND
MUENCHENER RUECKVER RG-REG	0.05 MUV2
COMCAST CORP	0.05 CMCSA
BANK OF NEW ZEALAND	0.05 *
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.05 NZHNZD0008L2
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.05 BBG010SWJ5N0
REGENERON PHARMACEUTICALS INC	0.05 REGN
POPULAR INC COM USD6 POST REV SPLIT	0.05 BPOP
ALLIANZ SE-REG	0.05 ALV
BANK OF NEW YORK MELLON CORP	0.05 BK
VALERO ENERGY CORP	0.05 VLO
DELTA ELECTRONICS INC	0.05 2308
TRANSPOWER NEW ZEALAND LIMITED 231224 PNOTE	0.05 *
FIRST SOLAR INC	0.05 FSLR
ARCADIS NV	0.05 ARCAD
BNP PARIBAS NOMINEES	0.05 *
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.05 BBG01HB2R647
CRODA INTL	0.05 CRDA
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.05 BBG00RN2M407
SPIRAX SARCO ENG ORD	0.05 SPX
DOLLARAMA INC	0.05 DOL
WATTS WATER TECHNOLOGIES INC	0.05 WTS

SHERWIN WILLIAMS COM	0.05 SHW
KKR AQUEDUCT CO-INVEST L.P.PE	0.05 9949LH991
MICRON TECHNOLOGY INC USD	0.05 MU
DIF VI CO-INVEST PROJECT 3 C.V	0.05 994KHF995
SUN COMMUNITIES INC	0.05 SUI
MORGAN STANLEY	0.05 MS
SANOFI SA	0.05 SAN
ANALOG DEVICES INCORPORATED COM	0.05 ADI
BANK OF NEW ZEALAND 221024 RCD	0.05 NZF01DT809C5
ANZ BANK NEWZEALAND LTD 291024 RCD	0.05 NZF02DT534C8
WESTPAC NEW ZEALAND LTD 291024 RCD	0.05 NZF08DT845C2
ASB BANK LTD 221124 RCD	0.05 NZF04DT748C2
WESTPAC NEW ZEALAND LTD 271124 RCD	0.05 NZF08DT858C5
TOYOTA FINANCE NEW ZEALAND LTD 051224 PNOTE	0.05 *
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 041224 TBILL	0.05 NZLGBDT338C7
WESTPAC NEW ZEALAND LTD 201224 RCD	0.05 NZF08DT877C5
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.05 NZGOVDT551C8
GSK PLC	0.05 GSK
ANZ BANK NEWZEALAND LTD 201025 RCD	0.05 NZF02DT565C2
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.05 BBG0088F53H0
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.05 BBG01HBLCW62
BANK OF NEW ZEALAND 270225 RCD	0.05 NZF01DT803C8
Bank of China	0.05 *
PEMBINA PIPELINE	0.05 PPL
EDWARDS LIFESCIENCES CORP	0.05 EW
ALTAMIRA CO-INVESTMENT SCA	0.05 994PDP996
DIGITAL REALTY TRUST INC	0.05 DLR
FISERV INC COM	0.05 FI
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.05 BBG01F8BL3W7
LAUREATE EDUCATION INC	0.05 LAUR
LEGAL & GENERAL GROUP PLC	0.05 LGEN
ASTRAZENECA PLC SPONS ADR	0.05 AZN
HA SUSTAINABLE INFRASTRUCTURE CAPITAL INC	0.05 HASI
HSBC HOLDINGS PLC	0.05 HSBA
MOTOROLA SOLUTIONS INC	0.05 MSI
SINGAPORE GOV. BD 2.875% 01/09/2030	0.05 BBG0014YBFV8
GLOBE LIFE INC	0.05 GL
INFINEON TECHNOLOGIES AG	0.05 IFX
INTEREST RATE SWAPS	0.05
TELEFONICA BRASIL SA	0.05 VIVT3
THE TORONTO DOMINION BANK	0.04 TD
US. TSY. NOTE/BON 2.125% 15/5/2025	0.04 BBG008N18XD9
CONSOLIDATED EDISON INC COM	0.04 ED
EMERSON ELECTRIC CO	0.04 EMR
SINGAPORE GOV. BD 2.375% 01/06/2025	0.04 BBG0099QZTX5
MARATHON PETROL COM	0.04 MPC
LAM RESEARCH CORPORATION	0.04 LRCX
INSULET CORP	0.04 PODD
KLA TENCOR CORPORATION COM	0.04 KLAC
US. TSY. INFL. 2.125% IL 15/02/2041	0.04 BBG001J058K1
UBS GROUP AG	0.04 UBSG
CHROMA ATE INC	0.04 2360
ZURICH FINANCIAL SERVICES	0.04 ZURN
EXELON CORPORATION	0.04 EXC
ARCADIUM LITHIUM CDI DEFEERED	0.04 LTM
L'OREAL	0.04 OR
KBC GROUP NV	0.04 KBC
HERMES INTERNATIONAL	0.04 RMS
OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE PLC	0.04 *
CBRE GROUP INC CLASS A	0.04 CBRE
MOODYS CORPORATION	0.04 MCO
CITIGROUP INC USD	0.04 C
AUSTRALIA GOV. BD. 0.25% 21/11/2024	0.04 BBG00T33TRB3
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.04 BBG00K8HTPK0
COPART INC	0.04 CPRT
TETRA TECH ORD SHS	0.04 TTEK
AXIUM INFRASTRUCTUPE	0.04 992V61996
SHIN-ETSU CHEMICAL NPV	0.04 4063
CONSTELLATION SOFTWARE COM	0.04 CSU

US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.04 BBG01PBHHBM6
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.04 NZHNZD0935L6
SUMITOMO MITSUI TEMP	0.04 8316
SONY CORP Y50	0.04 6758
PNC FINANCIAL SERVICES GROUP	0.04 PNC
EIFPAGE INC	0.04 FGR
COLGATE PALMOLIVE	0.04 CL
AENA SME S.A.	0.04 AENA
MEDTRONIC PLC	0.04 MDT
NOMAD FOODS LTD	0.04 NOMD
GOODMAN PROPERTY TRUST	0.04 GMT
DBS GROUP HOLDINGS LTD	0.04 DBS
ROLLINS INC	0.04 ROL
Outstanding Settlement Receipts - NZD	0.04 *
PG AND E CORP	0.04 PCG
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.04 BBG01HQWRRD9
NORWAY GOV. BD. 1.375% 19/08/2030	0.04 *
SES FDR	0.04 SESE
KONINKLIJKE KPN NV	0.04 KPN
ECP TERRA-GEN GROW	0.04 993VNP993
STARBUCKS CORP	0.04 SBUX
INTERCONTINENTAL EXCHANGE INC	0.04 ICE
ONEOK INC	0.04 OKE
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.04 BBG00D0YYGD9
OREILLY AUTO NEW COM	0.04 ORLY
US TREASURY N/B 4.12% 15/NOV/2032	0.04 BBG01BC373F4
WILLIAMS COMPANIES INC	0.04 WMB
VEEVA SYSTEMS INC	0.04 VEEV
KSL CAPITAL PARTNERS CV I	0.04 994FTD998
AGCO CORP	0.04 AGCO
LAFARGEHOLCIM LTD	0.04 HOLN
GILEAD SCIENCES INC	0.04 GILD
SPAIN GOV. BD. 0.50% 30/04/2030	0.04 BBG00RD4VGL4
COMPAGNIE DE SAINT-GOBAIN	0.04 SGO
ANZ BANK NEW ZEALAND LTD 161024 5.95 TD	0.04 DU0TZ24O16B7
AIRSERVICES AUSTRA 3.25% 15/05/2026	0.04
MEXICAN BONOS 7.75% 13/11/2042	0.04 BBG002W625T1
GOLDMAN SACHS GROUP INC.	0.04 GS
TOKIO MARINE HOLDINGS INC	0.04 8766
ASB BANK LTD 040625 5.92 TD	0.04 DU0TZ25604A5
HOYA CORPORATION JPY	0.04 7741
UNITED KINGDOM GI 0.625% 07/06/2025	0.04 BBG00PH5SP35
UNITED THERAPEUTICS CORP	0.04 UTHR
HILTON WORLDWIDE H COM	0.04 HLT
ORSTED AS	0.04 ORSTED
FERRARI NV COM	0.04 2FE
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M BONOS	0.04 BBG0000F35R1
LVMH MOET HENNESSY VUITTON SE	0.04 MC
MEXICAN BONOS 8.00% 7/11/2047	0.04 BBG00G530SR1
CHINA CONSTRUCT NZ 021224 5.50 TD	0.04 DU0TZ24D02G9
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.04 BBG0022G9Z82
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.04 BBG01FC87Y84
CHINA CONSTRUCT NZ 110925 5.35 TD	0.04 DU0TZ25911A4
LOBLAW COMPANIES LTD	0.04 L
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000 BONDS05/2054	0.04 BBG01MPC8XR6
EQUITY RESIDENTIAL	0.04 EQR
UNITED UTILITIES GROUP PLC	0.04 UU/
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.04 5A66P5U
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.04 BBG00LD13F09
UNITED STATES TREA 0.00% 19/12/20242024 USD1000	0.04 BBG01N9XLFT8
NEW ZEALAND GOVERNMENT 140125 TBILL	0.04 NZLGBDT348C6
SNAM SPA	0.04 SRG
ASB BANK LTD 280225 RCD	0.04 NZF04DT749C0
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.04 994JG0992
TARGET CORPORATION	0.04 TGT
KINDER MOR INC DEL COM	0.04 KMI
NETHERLANDS GOV. B 2.50% 15/01/2033	0.04 BBG002Q72L02

RESTAURANT BRANDS NEW ZEALAND LTD	0.04 RBD
ASB BANK LTD 230525 RCD	0.04 NZF04DT710C2
BANCO SANTANDER 5.439% 15/07/2031	0.03 BBG01NP89S84
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.03 BBG001S137F9
OLD MUTUAL LTD NPV	0.03 OMU
ZIMMER BIOMET HLDG 5.20% 15/09/2034	0.03
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.03 BBG00XZBQZ44
NORWAY GOV. BD. 1.50% 19/02/2026	0.03 BBG00C7M8XS6
MANHATTAN ASSOCIATES INC	0.03 MANH
US. TSY. NOTE/BON 0.625% 15/5/2030	0.03 BBG00TP83S60
PAYPAL HOLDINGS INC	0.03 PYPL
BANK RAKYAT INDONESIA	0.03 BBRI
INVITATION HOMES INC	0.03 INVH
ADVANCED DRAINAGE SYTEMS INC	0.03 WMS
LEGRAND SA	0.03 LR
ZOETIS INC	0.03 ZTS
BRISTOL MYERS SQUIBB COMPANY	0.03 BMY
FRAPORT AG	0.03 FRA
LENNOX INTL INC COM	0.03 LII
VISTRY GROUP PLC	0.03 VTY
CADENCE DESIGN SYSTEMS INC	0.03 CDNS
VERISK ANALYTICS I COM	0.03 VRSK
ACCIONA SA	0.03 ANA
GE AEROSPACE	0.03 GE
LANDESKREDITBANK B 4.25% 07/08/2025	0.03 BBG006WYDN65
TARGA RESOURCES IN COM	0.03 TRGP
TECNOGLASS INC	0.03 TGLS
NXP BV/NXP FDG/NXP 3.40% 01/05/2030	0.03
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.03 994DDX996
PFIZER INV. ENTS. 5.30% 19/05/2053	0.03
PACCAR INC	0.03 PCAR
OMNICOM GROUP	0.03 OMC
BLACKSTONE INC	0.03 BX
KEYERA CORP COM	0.03 KEY
CAISSE FRANCAISE D 1.45% 16/1/203416/01/2034 EUR100000	0.03 BBG00N0L9CD2
CENCORA INC COM	0.03 COR
PINNACLE WEST CAPITAL	0.03 PNW
SCHWAB (CHARLES) CORP	0.03 SCHW
NORWEGIAN GOVERN M 1.25% 17/09/2031	0.03 BBG00Z6PLZ45
MANULIFE FINANCIAL CORP	0.03 MFC
VODACOM GROUP PTY LTD	0.03 VOD
EXTRA SPACE STORAGE INC	0.03 EXR
BNP PARIBAS SA	0.03 BNP
HSBC HLDGS. F2F 22/05/20300000	0.03 BBG00P51NSS9
PORTLAND GENERAL ELECTRIC COMPANY	0.03 POR
NUTANIX INC	0.03 NTNX
SEA LTD	0.03 SE
SOCIETE GENERALE F2V 19/01/202828	0.03 BBG014HG8RT7
JOHNSON CONTROLS I 5.50% 19/04/2029	0.03
MITSUBISHI UFJ FINL. F2V 20/07/2027	0.03 BBG011RDZVY4
CATERPILLAR INC	0.03 CAT
DATADOG INC	0.03 DDOG
BANCA MONTE DEI P 3.375% 16/07/203030 3.375% 16/07/2030	0.03 BBG01NP73P15
ENERGIAS DE PORTUGAL SA	0.03 EDP
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.03 BBG01H7WT421
LOWE'S COS INC	0.03 LOW
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.03 BBG00P1LQKP6
KOREA TSY. BD. 2.00% 10/06/2031	0.03 BBG00ZWSYKY6
NEXTRACKER INC	0.03 NXT
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.03 *
UNICREDIT SPA	0.03 UCG
mitsui fudosan co	0.03 8801
ENBRIDGE INC	0.03 ENB
CRELAN F2F 28/02/2030	0.03 BBG01J959603
3M CO	0.03 MMM
CAIXABANK SA F2V 30/5/20340 36	0.03 BBG01GS9SPT6
MIZUHO FINANCIAL GROUP INC	0.03 8411
BUREAU VERITAS SA	0.03 BVI
ILLINOIS TOOL WORKS	0.03 ITW



STOCKLAND	0.03 SGP
BANCO BICAYA ARGENTARIA SA	0.03 BBVA
WELLINGTON REGIONAL COUNCIL 201124 PNOTE	0.03 *
ELIA GROUP SA/NV	0.03 ELI
INTERCONTINENTAL HOTELS GROUP PLC	0.03 IHG
GETLINK SE	0.03 GET
KIMBERLY CLARK CORP	0.03 KMB
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.03 BBG0152KF7T7
NEXANS SA	0.03 NEX
OTIS WORLDWIDE COR COM	0.03 OTIS
GSK PLC SPON ADS EACH REP 2 ORD SHS	0.03 GSK
GEN. MILLS 3.65% 23/10/2030	0.03
AVALONBAY COMMUNITIES INC	0.03 AVB
CUMMINS INC	0.03 CMI
GOODMAN GROUP	0.03 GMG
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.03 BBG00TSB5TY5
US. TSY. NOTE/BON 0.375% 30/4/2025	0.03 BBG00TFVZD59
PRUDENTIAL FINANCIAL INC	0.03 PRU
NETHERLANDS GOV. B 0.25% 15/07/2029	0.03 BBG00N9Q69L3
CARLISLE COS INC	0.03 CSL
HYDRO ONE LTD	0.03 H
VCL 42 A 42 A FRN 21/3/20300000 A REGS	0.03 *
CLEANAWAY WASTE MANAGEMENT LIMITED	0.03 CWY
CREDIT AGRICOLE SA	0.03 ACA
RABOBANK NEW ZEALAND LTD 041024 RCD	0.03 NZF05DT332C4
BANCO SANTANDER S 3.375% 11/1/20300000 41	0.03 BBG01C6ST832
PACCAR FINL. 5.00% 13/05/2027	0.03 BBG01MRCH7F4
SPAIN GOV. BD. 1.85% 30/07/2035	0.03 BBG00NGHRWS4
TOKYO ELECTRON LTD JPY	0.03 8035
NVR INC	0.03 NVR
RECKITT BENCKISER 3.625% 20/6/2029	0.03
DUNEDIN CITY TREASURY 161224 PNOTE	0.03 *
CIE DE FINANCEMEN 3.125% 17/5/2029	0.03 BBG01GL2VNS0
DNB BANK F2F 21/9/2027	0.03 BBG019M1KDD7
SPOTIFY TECHNOLOGY COM	0.03 SPOT
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.03 994TRM990
NXP SEMICONDUCTORS	0.03 NXPI
WESTPAC BANKING CORPORATION	0.03 WBC
CITIGROUP F2F 05/11/2030	0.03 BBG00QPZ42D4
AXA	0.03 CS
BHP GROUP LIMITED ORDINARY FULLY PAID	0.03 BHP
AXA SA AXA SA F2F PERP	0.03 BBG01KXMP9V8
KINGSPAN GROUP PLC	0.03 KSP
T-MOBILE USA 4.70% 15/01/2035	0.03
PHILLIPS COM	0.03 PSX
COLOMBIAN TES 7.75% 18/09/2030	0.03 BBG007X4TXG8
HARTFORD FINANCIAL SERVICES GROUP INC	0.03 HIG
BUZZARD MIDSTREAM	0.03 993474998
NORWAY GOV. BD. 2.00% 26/04/2028	0.03 BBG00KN0HYN1
GOODMAN GRP.	0.03 GMG
ASSA ABLOY AB	0.03 ASSAB
UK. GILT 1.75% 7/9/2037	0.03 BBG00F5MW006
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.03
OVERSEA-CHINESE BANKING CORP	0.03 OCBC
SUN LIFE FINANCIAL INC	0.03 SLF
CSL LIMITED	0.03 CSL
INDONESIA TSY. BD. 7.50% 15/06/2035	0.03 BBG00PMFJX12
RAIFFEISEN BANK INTE F2V 18/6/2032	0.03 BBG00VCVFQ55
MSTB03- WEST PAC	0.03 *
AUCKLAND COUNCIL 061224 PNOTE	0.03 *
ENEOS HOLDINGS INC	0.03 5020
KOREA HOUSING FIN 4.082% 25/09/2027	0.03 BBG01J79SX70
EXPERIAN GROUP LTD	0.03 EXPN
OMNES CO-INVEST TA G - EUR	0.03 994K73993
DISCOVER FINANCIAL SERVICES	0.03 DFS
HENKEL AG & CO KGAA NON VGT PREF	0.03 HEN3
MARVELL TECHNOLOGY COM	0.03 MRVL
GILEAD SCIENCES 5.55% 15/10/205300	0.03
NATIONAL BANK OF CANADA	0.03 CA6330671034
CRH PUBLIC LIMITED ORD SHS	0.03 CRH
FAIR ISAAC CORPORATION	0.03 FICO

CELLNEX TELECOM SA	0.03 CLNX
MS & AD INSURANCE GROUP HOLDINGS	0.03 8725
PROVINCE OF QUEBEC 4.20% 10/03/2025	0.03 BBG0071NKNZ1
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.03
CAIXABANK SA F2F 14/11/2030	0.03 BBG01BFCD300
MS. F2F 13/02/2032	0.03 BBG00Y48D2Q6
SANWA HOLDINGS CORPORATION	0.03 5929
UNILEVER CAP. 4.625% 12/08/2034	0.03
OVERSEA-CHINESE BANK FRN 08/03/2027	0.03 BBG01LQZGV82
MEXICAN BONOS 8.50% 18/11/2038	0.03 BBG0000HPNX7
4.50% 15/04/2027	0.03 BBG006Q1L3R6
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.03 BBG00GV1LQ51
KINDER MORGAN 5.30% 1/12/2034	0.03
AON PLC IE COM CL A	0.02 AON
VICI PROPERTIES INC	0.02 VICI
JPM. CHASE F2F 4/2/2032	0.02 BBG00Z2XY232
AMERIPRISE FINANCIAL INC	0.02 AMP
TRANSCONTINENTAL G 3.25% 15/5/2030	0.02
INTESA SANPAOLO SPA	0.02 ISP
BANQUE FEDERATIVE 1.25% 6/3/2030	0.02 BBG00V2ZVPG4
CNH INDL. CAP. 5.10% 20/04/2029	0.02
T-MOBILE USA 3.875% 15/04/2030	0.02
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.02 BBG00G3LKL69
ATI INC	0.02 ATI
REALTY INCOME CORPORATION	0.02 O
GRAINGER W W INC	0.02 GWW
US. T-BILL. 0.00% 26/11/20242024 USD1000	0.02 BBG01NY79YD7
KIMCO REALTY CORP	0.02 KIM
UNITED OVERSEAS BANK	0.02 UOB
NATWEST MKTS. 5.41% 17/05/2029	0.02 BBG01MVPLZM5
TERRENO REALTY COR COM	0.02 TRNO
USAA CAPITAL CORP 2.125% 1/5/2030604 2.125% 01/05/2030	0.02
DEUTSCHE BOERSE AG	0.02 DB1
TENCENT HLDGS LIMITED	0.02 700
COMMONWEALTH BANK OF AUSTRALIA	0.02 CBA
MEDTRONIC 4.375% 15/03/2035	0.02 BBG009R1ZKS5
SEGRO PLC	0.02 SGRO
TOYOTA FINANCE NEW ZEALAND LTD 301024 PNOTE	0.02 *
CHENIERE ENERGY INC	0.02 LNG
KDDI CORP	0.02 9433
LINDE 3.375% 04/06/2030	0.02
PULTE GROUP INC	0.02 PHM
WELLINGTON REGIONAL COUNCIL 281124 PNOTE	0.02 *
DUNEDIN CITY TREASURY 291124 PNOTE	0.02 *
DR HORTON INC	0.02 DHI
PACIFIC GAS & ELEC 6.70% 01/04/2053	0.02
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.02 BBG00003XWNO
ASB BANK LTD 201224 RCD	0.02 NZF04DT754C0
ONEMAIN HOLDINGS INC	0.02 OMF
FAIRFAX FINL HOLDINGS LTD CAD	0.02 FFH
US. TSY. NOTE/BON 4.375% 30/11/2028	0.02 BBG01K9JB402
ENPHASE ENERGY INC	0.02 ENPH
TRUIST FINL CORP COM	0.02 TFC
RABOBANK NEW ZEALAND LTD 210225 RCD	0.02 NZF05DT351C4
UNITED PARCEL SERVICE - B	0.02 UPS
COOPERATIEVE RABOBAN F2V 30/11/2032	0.02 BBG019BKG503
BANCO SANTANDER 2.746% 28/05/2025200000 92	0.02 BBG00TZNFKF0
ZSCALER INC	0.02 ZS
BRAMBLES LIMITED	0.02 BXB
RABOBANK NEW ZEALAND LTD 160425 RCD	0.02 NZF05DT358C9
MS. BANK NA F2F 26/05/202828	0.02 BBG01N2Q49X8
ATLAS COPCO AB	0.02 ATCOA
MONDELEZ INTERNATIONAL INC	0.02 MDLZ
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.02 ANZ
MSCI INC	0.02 MSCI
ARCH CAPITAL GROUPCOM	0.02 ACGL
ARVIDA GROUP LIMITED	0.02 ARV
GENUS PLC	0.02 GNS
QUANTA SERVICES INC	0.02 PWR
COLOMBIAN TES 6.00% 28/4/2028	0.02 *
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.02 BR

MONOLITHIC POWER SYSTEMS INC	0.02 MPWR
KOREA TSY. BD. 1.25% 10/03/202600	0.02 BBG00YPFHWF9
ING GROEP F2F 11/9/2034	0.02 BBG01J6860F0
THERMO FISHER SCIE 5.00% 31/01/2029	0.02
INGERSOLL RAND INC	0.02 IR
NEC ELECTRONICS CORP	0.02 6723
BANK OF AMERICA F2F 23/07/2031	0.02 BBG00W6VN464
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.02 BBG01177G1G6
CLOUDFLARE INC	0.02 NET
BANCO DE SABADELL 5.00% 13/10/2029	0.02 BBG01PK9Y5D8
NETAPP INC	0.02 NTAP
CELLNEX FIN. 0.75% 15/11/20265% 15/11/2026	0.02
US. TSY. NOTE/BON 3.875% 31/12/2027	0.02 BBG01C4GK1B5
ISRAEL GOVERNMENT 2.80% 29/11/2052	0.02 BBG014ZRFQK6
PG&E REC. FNDG. 5.529% 01/06/2049	0.02
AEGON FNDG. 5.50% 16/04/202704/2027	0.02
AMERICAN TOWER 1.50% 31/01/20280	0.02
CHURCH & DWIGHT CO	0.02 CHD
UBS GRP. F2F 13/09/2030	0.02 *
JAPAN ELEVATOR SERVICE HOLDINGS CO LTD	0.02 6544
SEMPRA ORD	0.02 SRE
INPOST SA	0.02 INPST
COLOMBIAN TES 7.25% 18/10/2034	0.02 BBG00N13MCM6
GENESIS ENERGY LTD	0.02 GNE
ESSEX PROPERTY TRUST INC	0.02 ESS
MASTERCARD 4.55% 15/01/2035	0.02
AZEK COMPANY INC	0.02 AZEK
FEDERATION DES CAI 5.25% 26/04/20299	0.02 BBG01L51L3L1
UNIBAIL RODAMCO WESTFIELD	0.02 URW
AES 5.45% 01/06/2028	0.02
EQUINIX EUR. 2 FIN 3.65% 03/09/2033	0.02
AIRSERVICES AUSTRALIA 5.00% 15/05/2031	0.02
DUNEDIN CITY TREASURY 241024 PNOTE	0.02 *
mitsubishi estate	0.02 8802
CVS HEALTH 1.30% 21/08/2027	0.02
INGERSOLL RAND IN 5.197% 15/06/2027	0.02
INTL. BANK FOR RECON STP 31/07/2033	0.02
ESSENT GROUP LTD	0.02 ESNT
EXPORT-IMPORT BANK O FRN 26/06/2026	0.02 BBG01GXVS1J5
BPCE F2F 19/10/2029	0.02 BBG01JPH70K2
SIMON PROPERTY GROUP INC USD	0.02 SPG
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.02 BBG01J3J5H2
MEXICAN BONOS 7.50% 03/06/2027	0.02 BBG0000DCQS9
GENTRACK GROUP LIMITED ORDINARY SHARES	0.02 GTK
SUN HUNG KAI PROPERTY HKD	0.02 16
ASIAN DEV. BANK 3.75% 12/3/2025	0.02 BBG0072DMQ65
MEDPACE HOLDINGS INC	0.02 MEDP
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.02 BBG00DJ90TH9
NEW HAMPSHIRE BUSIN ADJ 7/1/2033	0.02 BBG01HP1Z6Y2
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN	0.02 994NRU995
SOCIETE GENERALE 4.677% 15/6/20276 4.677% 15/06/2027	0.02 BBG01811V440
CNH INDL. 3.75% 11/6/2031	0.02
LINEAGE INC ORD SHS REIT	0.02 LINE
HONDA MOTOR CO LTD	0.02 7267
AFRICAN DEV. BANK AFRICAN DEV. BANK F2V PERP	0.02 BBG01L831TV8
MEGA FIRST CORPORATION BHD	0.02 MFCB
PROPERTY FOR INDUSTRY LTD	0.02 PFI
TEMASEK FINANCIAL 1.50% 1/3/20288 EUR150000 15	0.02 BBG00CB2JNL2
AMERICAN INTERNATIONAL GROUP	0.02 AIG
OLD DOMINION FREIGHT LINE INC	0.02 ODFL
METLIFE INC	0.02 MET
NEXTERA ENERGY CAP 2.25% 1/6/2030	0.02
PINDUODUO INC	0.02 PDD
Outstanding Settlement Receipts - USD	0.02 *
STEEL DYNAMICS INC	0.02 STLD
JPM. CHASE F2F 22/7/2030	0.02 BBG01NSG8021
TC ENERGY CORP	0.02 TRP
REINSURANCE GROUP OF AMERICA	0.02 RGA
CAP. ONE FINL. F2F 26/7/2030	0.02 BBG018YSOC96
EVEREST GROUP LTD	0.02 EG
VERTIV HOLDINGS CO	0.02 VRT

SCENTRE GROUP	0.02 SCG
ZF EUR. FIN. 4.75% 31/01/2029	0.02
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.02 BBG01H50VZF7
DAI ICHI LIFE HOLD NPV	0.02 8750
VONOVIA SE NPV SUBS RTS DIV CASH	0.02 VNA
DUPONT DE NEMOURS INC	0.02 DD
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA	0.02 *
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.02 BBG012TLH2V9
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000	0.02 BBG01L8YJKX8
BONDS02/2054	
HOCHTIEF AG	0.02 HOT
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.02 8A68YAU
NINTENDO CO LTD	0.02 7974
HUNTINGTON BANCSHARE F2F 8/21/2029	0.02 BBG01HWCN2C4
MIPS AB	0.02 MIPS
BNP PARIBAS F2F 26/9/2032	0.02 BBG01JFT7PV0
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.02 BBG00ZQYRS44
WATSCO INC	0.02 WSO
DANSKE BANK F2F 09/01/2032	0.02 BBG01KV1FQJ3
ROCHE HLDGS. 2.625% 15/5/2026	0.02
KLEPIERRE	0.02 LI
ABN AMRO BANK 4.375% 20/10/2028	0.02 BBG01G778X54
SOCIETE GENERALE F2F 28/09/2029	0.02 BBG01JGV9ZD0
DEXUS WHOLESALE SHOPPING CENTRE FUNDPE	0.02 0A5KKUU
SARTORIUS AG VORZUG	0.02 SRT3
MBANK F2F 11/09/2027	0.02 BBG01J62WW37
ADVANTEST CORP	0.02 6857
MASTERCARD 4.875% 09/05/2034	0.02
HITACHI NPV	0.02 6501
LINDE PLC 3.625% 12/6/2034	0.02
VOLKSWAGEN BANK 4.625% 3/5/2031	0.02 BBG01GFMK960
PAYCHEX INC	0.02 PAYX
HKD BNP PARIBAS A/C	0.02 *
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.02 BBG01DZKWF9
NORDIC INV. BANK 2.40% 22/09/2025	0.02 BBG01619B751
ADIF ALTA VELOCIDA 3.50% 30/07/20290000 REGS	0.02 BBG01B2D4062
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.02 BBG00J3YH074
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.02 BBG01N66TXR5
OWENS CORNING INC	0.02 OC
AUTO TRADER GROUP PLC	0.02 AUTO
WELLINGTON CITY COUNCIL 170225 PNOTE	0.02 *
RABOBANK NEW ZEALAND 170225 RCD	0.02 NZF05DT350C6
GROUPE DES ASSURAN 3.75% 30/04/2029	0.02
UNITED KINGDOM GIL 1.25% 31/7/2051	0.02 BBG0104LS863
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.02 BBG011J0DQ21
ELIA GRP. SA/NV 3.875% 11/6/2031	0.02
GS. GRP. F2F 25/04/2030	0.02 BBG01MJD0901
DEUTSCHE TELEKOM 4.375% 21/6/2028	0.02
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.02 BBG01L8YJFB3
GENERALI	0.02 G
EDP RENOVAVEIS SA	0.02 EDPR
SIEMENS FINANCIER 3.625% 22/2/2044	0.02
SAMSUNG SDI CO LTD	0.02 006400
ASSURANT INC	0.02 AIZ
BRIXMOR OPERATING 4.05% 1/7/2030	0.02
ASICS ORD SHS	0.02 7936
US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.02 BBG01MPC8VJ9
REALTY INC. 2.20% 15/06/2028	0.02
COX COMMUNICATIONS 5.70% 06/15/2033USD1000 144A	0.02
SUMITOMO FORESTRY CO LTD	0.02 1911
COLOMBIAN TES 7.50% 26/08/2026	0.02 BBG00244WKZ4
AMERIPRISE FINL. 5.70% 15/12/2028SD1000	0.02
JPM. CHASE 3.30% 1/4/2026	0.02
DE VOLKSBANK F2V 22/10/2030924 REGS	0.02 BBG00W2NZNQ9
COREBRIDGE FINL. 3.65% 5/4/2027	0.02
SMITH A.O CORP	0.02 AOS

CNA FINANCIAL CORP 3.9% 01/MAY/2029	0.02
KEURIG DR PEPPER INC	0.02 KDP
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.02
BANK OF AMERICA F2F 20/12/2028	0.02 BBG00KRN29CO
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.02 BBG013BNT3Y4
US TREASURY N/B 4.0% 15/NOV/2042	0.02 BBG01BGVXMB1
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.02 BBG000FLBGZ0
FMC 5.65% 18/05/2033	0.02
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.02 BBG00XY9BMV5
SEMPRA F2V 01/10/2054	0.02 BBG01PL2J1X6
BANKINTER 0.875% 08/07/2026	0.02 BBG00PLJZTW2
AXA F2F 07/10/2041	0.02 BBG00ZV9R918
IBM INTL. CAP. PTE 4.90% 05/02/2034	0.02
MITSUBISHI UFJ FINANCIAL	0.02 8306
JPM. CHASE F2F 22/04/2035	0.02 BBG01MFNSQ50
VECTOR LIMITED	0.02 VCT
MONSTER BEVERAGE SHS ORD	0.02 MNST
MS. F2F 19/04/2035	0.02 BBG01MGDWY86
CASH COLLATERAL RECEIVABLE FROM BARCLAYS	0.02 *
CANADIAN APARTMENT PROPERTIES REITS	0.02 CAR-U
SOLVAY FIN. AMERIC 5.85% 04/06/2034	0.02
THERMO FISHER SCI 5.086% 10/08/203310/08/2033	0.02
CANADIAN GOV. BD. 2.25% 01/06/2025	0.02 BBG006Q8Q2P0
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.02 BBG00L2FR980
INDEPENDENCE REALTY TRUST INC	0.02 IRT
US. TSY. NOTE/BOND 2.00% 15/02/2025	0.02 BBG00827QXY6
STANDARD CHARTERED F2V 16/11/2028	0.02 BBG01BFLXLH0
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.02 BBG013N85MW0
WELLTOWER 3.10% 15/01/2030	0.02
TRACTOR SUPPLY COMPANY	0.02 TSCO
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.02 BBG0121BH241
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.02 BBG01BC36V36
MUENCHENER RUECKVERS F2V 23/5/20423/05/2042 USD1000 144A	0.02 BBG017KR2MX4
SUZANO AUSTRIA G 3.12% 15/01/2032	0.02
PENSKE TRUCK LEAS 4.40% 01/07/2027/07/2027 USD1000 144A	0.02
FUGRO NV EURO.05	0.02 FUR
BMW US CAP. 4.90% 02/04/2029	0.02
IBERDROLA FINANZA 2.625% 30/03/2028	0.02
NIKE INC CL B	0.02 NKE
US TREASURY N/B 3.5% 15/FEB/2033	0.02 BBG01DVKBC66
HYUNDAI CAPITAL AM 5.80% 26/6/2025	0.02 BBG01H3X5YF9
CADENT FIN. 0.625% 19/03/2030EUR100000	0.02
ABBVIE 4.05% 21/11/2039	0.02
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.02 BBG01JH098K9
NN GROUP NV	0.02 NN
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.02 BBG01JZY4GQ6
FUJI ELECTRIC CO LTD	0.02 6504
AIB GRP. F2F 14/10/2026	0.02 BBG019ZOL4M4
KOREA TSY. BD. 1.50% 10/12/2030	0.02 BBG00XLVBMB2
OTIS WORLDWIDE 2.565% 15/2/2030	0.02
US TREASURY N/B 4.0% 31/OCT/2029	0.02 BBG01B52H1W8
BANCO SANTANDER F2V 15/07/2028	0.02 BBG01NP89S93
BANCO SANTANDER 5.375% 17/01/2031	0.02 BBG01KYKCP76
T MOBILE US INC COM	0.02 TMUS
ELECTRICITE DE FRANCE SA 3.37% PERP	0.02 BBG00X6ZBM75
FMG RES. AUGUST 20 4.50% 15/09/2027	0.02
SUMITOMO MITSUI TS 5.20% 7/3/2027	0.02 BBG01LQZ5TH9
ING GROEP NV	0.02 INGA
BRISTOL-MYERS SQUI 3.40% 26/07/2029	0.02
FEDERAL REALTY INVESTMENT TRUST	0.02 FRT
CITIBANK NA 5.803% 29/9/2028	0.02
BANK OF IRELAND GRP. F2V 16/09/2026	0.02 BBG019LVLWG6
NATL. GRID NORTH 4.151% 12/9/2027	0.02
TENNET HOLDING BV 1.12% 09/JUN/2041	0.02
SKELLERUP HOLDINGS LIMITED	0.02 SKL

TAUPO DISTRICT COUNCIL 101024 PNOTE	0.02 *
UK. GILT 0.875% 22/10/2029	0.02 BBG00NPSJ5F2
METROPOLITAN LIFE GB FRN 11/07/2029	0.02 BBG01NLC7Y24
VITAL HEALTHCARE PROPERTY TRUST	0.02 VHP
BANQUE FEDERATIVE 4.753% 13/07/202713/07/2027	0.02 BBG018NLXV77
USD1000 144A	
ARGOSY PROPERTY LIMITED	0.02 ARG
KREDITANSTALT FUER 4.00% 27/02/2025	0.02 BBG0070J46R5
RED ELECTRICA DE ES	0.02 RED
BANQUE FED CRED MUTUEL 4.87% 25/SEP/2025	0.02 BBG01BJMH621
MUFG BANK LTD 221124 RCD	0.02 NZMUFDO327L3
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.02 BBG007GY22Y8
US TREASURY N/B 2.87% 15/MAY/2032	0.02 BBG01773LMG0
GS. GRP. GS. GRP. F2V PERP	0.02 BBG00PFBTSB8
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS	0.02 BBG0121BH1T6
08/51	
NORDEA BANK ABP 4.50% 12/10/2029	0.02 BBG01PLX6BZ8
BNP PARIBAS F2F 13/01/2027	0.02 BBG00YS4D8M0
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.02 BBG00PMFY7N8
AT&T INC 3.65% 15/09/2059	0.02
FORD MOTOR CREDIT 4.95% 28/05/2027	0.02
RCI BANQUE 4.625% 02/10/2026	0.02
GEN. MILLS 5.50% 17/10/2028	0.02
AIR NEW ZEALAND LTD	0.02 AIR
BNP PARIBAS F2F 11/07/2030	0.02 BBG014CKC008
SUMITOMO ELECTRIC	0.02 5802
COINBASE GLOBAL INC	0.02 COIN
MEXICAN BONOS 7.75% 23/11/2034	0.02 BBG0069HXQ96
TESCO COR. TSY. S 5.125% 22/05/2034	0.02
CELLNEX TELECOM 0.75% 20/11/2031	0.02 BBG00Y3M7XG6
HALEON UK CAPITAL 2.875% 18/09/2028	0.02
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.02 BBG00005LX74
ENGIE 3.625% 6/12/2026	0.02
CADILLAC FAIRVIEW PRP TR 4.12% 01/FEB/2029	0.02
INTEL CORP	0.02 INTC
BIG YELLOW GROUP PLC	0.02 BYG
OKTA INC	0.02 OKTA
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.02 BBG00CTZSDY8
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.02 BBG0149GDH03
WESTPAC NZD COLL	0.02 *
SNOWFLAKE INC	0.02 SNOW
PURE STORAGE INC	0.02 PSTG
ALLIANZ ALLIANZ F2V PERP	0.02 BBG00Y4DMYK1
BAXTER INTL. 2.272% 1/12/2028	0.02
Outstanding Settlement Receipts - SGD	0.02 *
CREDIT SUISSE GRP. F2F 1/3/2029	0.02 BBG01BFVYX8
MGIC INVESTMENT CORP	0.02 MTG
BANCO SANTANDER SA 3.30% 27/JUN/2029	0.02 BBG00PHOGK76
CARRIER GBL. 4.125% 29/05/2028	0.02
SONOCO PRODS. 5.00% 01/09/2034	0.02
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.02 *
MS. F2F 16/10/2026I	0.02 BBG01B20FDY9
INDONESIA TSY. BD 8.375% 15/09/2026	0.02 BBG0016MLRQ1
COMCAST 4.25% 15/10/2030	0.02
NEW YORK LIFE GBL. 4.95% 07/12/2029	0.02 BBG01KD3YV52
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.02 BBG00Z4HNDG9
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.02 BBG01HQWRS64
ALIMENTATION COUC 3.625% 13/05/2051USD 144A	0.02
RECORDATI SPA - NEW	0.02 REC
SOUTHERN CO COM USD	0.02 SO
FDXEX CORP COM	0.02 FDX
ATMOS ENERGY CORP	0.02 ATO
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.02 BBG000DSMLT1
US. TSY. NOTE/BON 1.625% 15/08/2029	0.02 BBG00PVTJ2L8
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.02 BBG00B55HPDO
MASCO CORP USD	0.02 MAS
SOGECAP F2F 16/05/2044GS	0.02 BBG01K1XBKW8
BOOKING HLDGS INC 4.625% 13/04/2030	0.02
KIA 1.75% 16/10/2026	0.02 BBG0100NJZS9
GS. GRP. F2F 25/4/2035	0.02 BBG01MJD0CN9
ABBVIE 4.80% 15/03/2029	0.02

INTESA SANPAOLO 5.125% 29/08/2031	0.02	BBG01J1K3ZQ2
US. TSY. NOTE/BOND 0.25% 31/5/2025	0.02	BBG00V0Y5L95
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.02	BBG00V0Y5NM6
ORBIA ADVANCE CO 1.875% 11/05/2026	0.02	
NEW ZEALAND GOV. 1.75% 15/5/2041	0.02	BBG00VYCN6G1
FUTU HOLDINGS LTD	0.02	FUTU
NOMURA HLDGS. 2.172% 14/07/20281000	0.02	BBG011PPD6S5
US. TSY. NOTE/BON 0.625% 15/8/2030	0.02	BBG00WHMH2P2
UNUMPROVIDENT CORPORATION	0.02	UNM
ORACLE 3.60% 1/4/2050	0.02	
AUSTRALIA & NEW ZEAL FRN 21/05/202727	0.02	BBG01MV8R3Z4
ANDRITZ AG	0.02	ANDR
JPM. CHASE F2F 04/02/20271000	0.02	BBG00Z2XY1T6
REGENCY CENTERS CORPORATION	0.02	REG
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.02	BBG00Y2NNDT7
HOST HOTELS & RESO 5.70% 01/07/2034	0.02	
ARMSTRONG WORLD INDUSTRIES INC	0.02	AWI
SKANDINAVISKA ENSKIL SEK	0.02	SEBA
N/WIDE. B/SOC. F2F 24/7/2032	0.02	BBG01NT86MY7
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150531 2.25 GB	0.01	NZLGFDT017C3
JAPAN GOV. FIVE YE 0.10% 20/09/2025	0.01	BBG00XS78BK6
ALIBABA GROUP HOLDING LTD	0.01	9988
VOLKSWAGEN INTERNATIONAL FINANCE F2V PERPSUB PERP EUR100000 REGS	0.01	BBG01J3MTPF2
BILIBILI INC	0.01	BILI
AMPOL LIMITED ORDINARY FULLY PAID	0.01	ALD
ROHTO PHARACEUTICAL CO LTD	0.01	4527
HOUSING NEW ZEALA 2.247% 05/10/20260000	0.01	BBG00NQ2R4C5
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.01	BBG00008ZD86
SUN COMMUNITIES OP 4.20% 15/04/2032	0.01	
PPL ELEC. UTILITIE 4.85% 15/02/2034	0.01	
HIMS & HERS HEALTH ORD SHS CLASS A	0.01	HIMS
EQUIFAX 5.10% 1/6/2028	0.01	
NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26 NZD10000 REGS	0.01	BBG00T2KR704
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.01	BBG00ZCLW1Y7
GBL. PAYMENTS 4.875% 17/03/2031	0.01	
HEWLETT PACKARD CO	0.01	HPQ
SWEDBANK 3.375% 29/05/2030	0.01	BBG01N0MRN45
HYUNDAI ELECTRIC ENERGY SYST	0.01	267260
KEYCORP 2.25% 06/04/2027	0.01	BBG00RMH82K3
TRANSMEDICS GROUP INC	0.01	TMDX
RADIAN GROUP INC	0.01	RDN
KREDITANSTALT FUER 4.40% 12/07/2029	0.01	BBG01KVSPXJ8
AMERICAN HOMES 4 RENT	0.01	AMH
NESTLE HOLDINGS IN 5.00% 12/9/2028REGS	0.01	
EBARA CORP NPV	0.01	6361
COLOMBIAN TES 7.00% 30/06/2032	0.01	BBG00FQWWJ19
CREDIT AGRICOLE 3.875% 20/04/2031	0.01	BBG01G7CPCB3
ROBERT BOSCH 4.375% 2/6/2043	0.01	
GENPACT LUXEMBOUR 3.375% 01/12/2024024 USD2000	0.01	
PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.01	
AUTONATION 4.75% 01/06/2030	0.01	
METROPOLITAN EDISO 4.30% 15/01/2029	0.01	
ENGIE 3.875% 06/12/2033	0.01	
CHRISTCHURCH CITY HOLDINGS LIMITED 211024 PNOTE	0.01	*
DISCOVERY COMMS. 3.95% 15/06/2025	0.01	
DEUTSCHE BANK F2F 12/7/2035	0.01	BBG01NMMYLH3
BPCE SFH 3.375%13/3/2029	0.01	BBG01J628PP5
BANCO SANTANDER SA F2F 18/10/2027	0.01	BBG01JPP1235
US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR-2025	0.01	BBG01920Z7B0
SVENSKA HANDELSBANKEN AB 4.62% 23/AUG/2032	0.01	BBG0195Z5RD7
NETFLIX 3.625% 15/6/2030GS	0.01	
LEASYS 4.625% 16/2/2027	0.01	
US TREASURY N/B 1.25% 30/04/2028	0.01	BBG0109YYZ18
SKANDINAVISKA ENSK 4.00% 09/11/2026/26 EUR1000 323 REGS	0.01	BBG01BBVR6H2

AMERICAN TOWER 4.125% 16/05/2027CURR SEC	0.01
RIO TINTO PLC ORD	0.01 RIO
BANK OF NOVA SCOTI 5.35% 7/12/2026	0.01 BBG01KCBV9P5
TOYOTA FINANCE NEW ZEALAND LTD 121224 PNOTE	0.01 *
RTE RESEAU DE TRAN 3.75% 4/7/203535	0.01
DSM 3.625% 02/07/2034	0.01
CAPCOM CO LTD	0.01 9697
CIGNA CORP 3.40% 1/3/2027	0.01
US. TSY. NOTE/BON 1.375% 31/10/2028	0.01 BBG0134TVYC2
BANK OF NOVA SCOTI 4.85% 1/2/2030	0.01 BBG01D27L623
DEUTSCHE BANK F2F 12/7/2028	0.01 BBG01NLGTK12
CME GROUP INC COM	0.01 CME
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.01 BBG012PP9GR7
AXA 3.375% 31/05/2034	0.01
GS. GRP. F2F 27/01/2032	0.01 BBG00YZCJ287
REGIONS FINANCIAL CORP	0.01 RF
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.01 BBG0127QKZM5
ALD 3.875% 22/02/2027	0.01 BBG01LGS093
EUROGRID 3.598% 01/02/2029	0.01
STRYKER 3.375% 11/12/2028	0.01
NATL. GRID NORTH 4.061% 03/09/2036	0.01
BANK OF MONTREAL F2F 10/7/2030	0.01 BBG01NMN1XK7
NSTAR ELEC. 1.95% 15/8/2031D2000	0.01
SELP FIN. SARL 3.75% 10/8/2027	0.01
AT&T 2.25% 1/2/2032	0.01
BANCO SANTANDER F2F 09/01/20280 205 REGS	0.01 BBG01KV14887
STATKRAFT 3.125% 13/12/2026	0.01
PRINCIPAL FINANCIAL GROUP	0.01 PFG
KREDITANSTALT FUE 2.625% 10/01/2034	0.01 BBG01KV332R6
CADENT FIN. 3.75% 16/04/2033UR100000	0.01 BBG01MBKDW62
ASHTAD CAPITAL IN 2.45% 12/8/2031144A	0.01
NOMURA RESEARCH INSTITUTE LTD	0.01 4307
ELECTRONIC ARTS INC	0.01 EA
BANQUE FEDERATIVE DU F2V 16/6/203232	0.01 BBG017ZSKH94
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000 2023-6	0.01 BBG01G2M9GQ9
EASTMAN CHEM. 5.00% 01/08/2029	0.01
M & T BANK CORPORATION	0.01 MTB
PARKER HANNIFIN CORP	0.01 PH
PACKAGING CORP OF AMERICA	0.01 PKG
UNITED STATES TREA 2.00% 15/8/2025	0.01 BBG009R4CLR3
BRITISH STERLING POUND	0.01 *
STORA ENSO 7.25% 15/4/2036144A	0.01 BBG0000C4SD2
LIBERTY MUTUAL GRP 2.75% 04/05/2026EUR100000	0.01 BBG00CNPBGB2
TENNET HLDG. TENNET HLDG. F2V PERP	0.01 BBG00W2P1474
BANK OF AMERICA CORP F2F 22/7/2027	0.01 BBG0104MWH57
AEGON NV AEGON NV F2V PERP	0.01 BBG00NR6XY78
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.01 BBG00000J3W6
COMPAGNIE FINANCIERE RICHEMONT SA	0.01 CFR
US. TSY. NOTE/BON 1.625% 15/2/2026	0.01 BBG00C59XZ86
DAIMLER TRUCK FIN. 2.50% 14/12/20311	0.01 BBG013WT4WJ8
IMI ORD GBPO.2857	0.01 IMI
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.01 BBG00FX263Y5
SOUTHERN POWER 1.85% 20/6/2026EUR100000 2016B	0.01 BBG00D2YW1F0
VALEO 4.50% 11/04/2030	0.01 *
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST	0.01 HESM
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.01 BBG00HC3QXH3
TARGA RES. 5.20% 01/07/20272027 USD1000	0.01
ATMOS ENERGY 2.625% 15/09/20290	0.01
AJINOMOTO CO INC JPY	0.01 2802
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.01
SWEDBANK FRN 30/08/2027	0.01 BBG01PDQL9D4
CVS HEALTH CORP	0.01 CVS
NYKREDIT REALKRED 4.625% 19/01/202929 EUR100000 4	0.01 BBG01K4F4RB0
BRIDGESTONE CORP	0.01 5108
COOPERATIEVE RABOBAN FRN 16/07/20286/07/2028	0.01 BBG01NPKFFW1
JPM. CHASE F2F 18/05/2028	0.01 BBG00GPVXF35
SUTTER HEALTH 5.547% 15/08/2053023A	0.01
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.01 BBG0109YYT12
MERCEDES-BENZ INTL 3.25% 10/01/203232	0.01 BBG01KVHRMY7



ALEXANDRIA REAL ESTATE EQUITIES	0.01 ARE
CONSTELLATION ENERGY CORP	0.01 CEG
BNP PARIBAS F2V 31/03/2032EGS	0.01 BBG016CQFV72
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.01 BBG0115Q78T7
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.01 BBG013N85CS7
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026	0.01 BBG0148P1K91
TUI TOPCO LIMITED - INTEREST BEARING LOAN	0.01 994NRT998
BIMBO BAKERIES USA 6.05% 15/1/2029	0.01
FIRST HORIZON CORP	0.01 FHN
NU HOLDINGS LTD	0.01 NU
PUBLIC SERV. ELEC. 2.45% 15/01/2030/01/2030 USD2000 N	0.01
TOKYO STEEL MANUFACTURING CO LTD	0.01 5423
DEN DANSKE BANK AS DKK	0.01 DANSKE
LA BANQUE POSTALE 1.0% 09/FEB/2028	0.01 BBG0152766G2
CITIGROUP F2F 08/10/20270 83	0.01 BBG00QG9PYF7
NIPPON YUSEN KK NPV	0.01 9101
LOGICOR FINC. SAR 1.625% 15/07/2027	0.01
CHIPOTLE MEXICAN GRILL ORD	0.01 CMG
DUKE ENERGY CORP COM	0.01 DUK
KKR AND CO INC	0.01 KKR
NOVARTIS CAP. 3.80% 18/09/2029	0.01
PROCTER & GAMBLE 1.2% 30/10/2028	0.01 BBG00MCJX7Z6
NATWEST MKTS. 6.625% 22/6/2026	0.01 BBG01H0992N2
NUCOR CORP	0.01 NUE
CEZ AS 4.125% 5/9/2031	0.01 BBG01PHJ0BM4
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.01 BBG0127QL0Z7
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.01 *
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.01 BBG00RJVTLZ5
JOHNSON & JOHNSON 4.90% 01/06/2031	0.01
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.01 BBG014QWGDJ5
FORD MOTOR 3.25% 12/02/2032	0.01
GEORGIA-PACIFIC 2.30% 30/4/2030	0.01
RWE FIN. US 6.25% 16/04/2054	0.01
GAZTRANSPORT ET TECHNIGAZ SA	0.01 GTT
JOHN DEERE CAPITAL 4.70% 10/6/2030D I	0.01 BBG01GXL14Y3
US TREASURY N/B 3.37% 15/MAY/2033	0.01 BBG01GJ2R4D6
NUVEEN 5.55% 15/01/2030	0.01
JPM. CHASE F2F 1/6/20341000	0.01 BBG01GSP6YG9
SINGAPORE GOV. BD 2.125% 01/06/2026	0.01 BBG00CXKZKT8
NATWEST GROUP PLC 7.41% 06/JUN/2033	0.01 BBG01BTppv47
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.01 BBG0115Q7979
SNAP ON INC	0.01 SNA
IHG FINANCE LLC 3.625% 27/09/2031	0.01
PERM. TSB GRP. HLDGS F2F 30/6/2029	0.01 BBG01H6TJLF8
NESTLE CAPITAL COR 5.10% 12/03/2054	0.01
BANK OF AMERICA F2F 22/04/2032	0.01 BBG0104MWHC9
MS. F2F 28/4/2026	0.01 BBG00TFTKVY8
NEDERLANDSE WATERS 3.40% 22/07/2025	0.01 BBG007XD1N89
CENTERPOINT ENERGY 5.40% 01/06/2029	0.01
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.01 BBG0148P14W1
UNICREDIT F2V 03/06/2032	0.01 BBG01173QYM5
BRISTOL-MYERS SQUI 4.90% 22/2/2029D1000	0.01
SUNCORP GRP. FRN 27/06/2034	0.01 BBG01JFZWJ06
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.01 BBG00TP83FC1
SERBIA INTL. BD. 6.00% 12/06/2034	0.01 BBG01N5YWD22
US. TSY. NOTE/BOND 2.25% 15/11/2025	0.01 BBG00BCNM0T5
TESLA ELEC. VEHICLE TST. 2 1 A4 5.38% 20/02/202920/02/2029	0.01 *
SANTANDER UK GRP. HL F2V 08/05/2026	0.01 BBG00KSL7YP9
BANCO SANTANDER CENTRAL HISP	0.01 SAN
UNITE GROUP PLC	0.01 UTG
FISERV 4.75% 15/03/2030	0.01
JYSKE BANK A/S 0.25% 17/FEB/2028	0.01 BBG013FVRJT5

US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.01 BBG00TFVYW30
TRUIST FINL. F2F 30/10/2029	0.01 BBG01JXDR8B3
VERIZON COMMS. 1.25% 08/04/2030R1000 SEC	0.01
JPY BNP PARIBAS A/C	0.01 *
HAFNIA ORD SHS	0.01 HAFNI
RPM INTERNATIONAL INC	0.01 RPM
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.01 BBG00DSN4N96
DNB BANK F2F 9/10/2026	0.01 BBG019XPS113
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.01
MACQUARIE BANK 5.272% 02/07/2027	0.01 BBG01NJ663M7
ING GROEP F2F 18/02/20299 REGS	0.01 BBG00Y4N68J6
N/WIDE. B/SOC. 5.127% 29/07/20295.127% 29/07/2029	0.01 BBG01NXXV9H7
TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029	0.01
DELL TECHNOLOGIES INC	0.01 DELL
BANK OF AMERICA F2F 21/07/2032	0.01 BBG011V6TX59
MERCEDES-BENZ FINANCE NORTH AMERI 5% GTD SNR NTS 11/01/2034 USD1000 144A	0.01 BBG01KXPX4L4
Income Due - JPY	0.01 *
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.01 BBG00BLOQ0R3
US TREASURY N/B 2.75% 30/APR/2027	0.01 BBG016Z96R74
SWISSCOM AG	0.01 SCMN
INTESA SANPAOLO 4.875% 19/5/2030R100000 1027	0.01 BBG01GN633V0
BROADCOM 3.187% 15/11/2036	0.01
JAPAN GOVERNMENT 0.005% 20/03/2026	0.01 BBG00ZY0RYK8
RATIONAL AG	0.01 RAA
THE LINK REAL ESTATE INVESTMENT TRUST	0.01 823
CHARTER COMM OPT L 3.90% 01/06/20522	0.01
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.01 BBG018QVH2J1
US. TSY. NOTE/BON 0.375% 30/9/2027	0.01 BBG00XGHX6M8
AIB GRP. F2F 23/7/2029	0.01 BBG01CCNKZG1
Income Due - USD	0.01 *
SMURFIT WESTROCK P ORD USD0.001 DI	0.01 SWR
BMW INTL. INV. 3.25% 17/11/2028	0.01 BBG01MV8P180
ENEL SPA	0.01 ENEL
DANSKE BANK F2V 22/9/202626	0.01 BBG01JFWCFQ5
ROYAL BANK OF CAN 4.125% 5/7/2028	0.01 BBG01H6TB525
VOLKSWAGEN FINL. 3.875% 10/9/2030	0.01 BBG01N59TC96
SUNNOVA HESTIA II ISSU GRID1 1A 5.63% 20/07/20515.63% 20/07/2051	0.01 BBG01MVG3S23
FRESENIUS MEDICAL 2.375% 16/2/2031	0.01
US TREASURY N/B 3.62% 31/AUG/2029	0.01 BBG01PFSTP44
PALANTIR TECHNOLOGIES INC	0.01 PLTR
AES F2V 15/01/2055	0.01 BBG01MY5JJ72
US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026	0.01 BBG01PFSTR40
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 021024 TBILL	0.01 NZLGBDT327C0
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.01 BBG0165K9PV6
SENTARA HEALTHCAR 2.927% 1/11/2051	0.01
CITY OF NEW YORK 5.828% 1/10/2053	0.01
FREEMPORT MCMORAN INC	0.01 FCX
FISERV 5.15% 12/08/2034	0.01
PROCTER & GAMBLE C 3.25% 2/8/2031	0.01 BBG01GF466T7
Outstanding Settlement Receipts - DKK	0.01 *
DUNEDIN CITY TREASURY 201224 PNOTE	0.01 *
MS. F2F 20/7/2029	0.01 BBG01HHMG5M1
MARRIOTT INTL INCUSD	0.01 MAR
CIP FNDG. PTY 3.026% 16/12/2027	0.01
COLOMBIAN TES 13.25% 9/2/2033P1000 B	0.01 *
AMPHENOL ORD SHS CLASS A	0.01 APH
AMERICOLD REALTY TRUST INC	0.01 COLD
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.01 BBG015H5PG13
SOUTHWEST AIRLINE 5.125% 15/06/2027D1000	0.01
NIPPON TEL AND TEL CP NPV	0.01 9432
NATL. STORAGE REIT	0.01 NSR
PLACES FOR PEOPLE 6.25% 06/12/2041	0.01
LLOYDS BANKING GRP. FRN 29/08/2034	0.01 BBG01PDXKFJ0
RCI BANQUE 4.875% 14/6/2028	0.01

BANK OF AMERICA F2F 24/10/2026	0.01	BBG00XX8HY28
NORTHERN GAS NETW 6.125% 2/6/2033	0.01	
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552% 14/03/2027	0.01	BBG015RKT699
COX COMMS. 5.45% 15/09/202815/09/2028	0.01	
ALTAGAS F2V 15/10/2054	0.01	BBG01PSR8PF3
JAPAN EXCHANGE GROUP TEMP	0.01	8697
KOREA TSY. BD. 2.625% 10/09/2035000	0.01	BBG009BC6Q25
GE VERNOVA ORS SHS	0.01	GEV
MSD NETHERLANDS CA 3.75% 30/05/2054	0.01	
BECTON DICKINSON AND COMPANY	0.01	BDX
UK. GILT 3.50% 22/01/2045	0.01	BBG006N6HZM7
NATIONAL AUSTRALIA BANK LIMITED	0.01	NAB
TUOLUMNE WIND PRO 6.918% 01/01/2034	0.01	
VILLAGE OF DEERFIELD 4% 1/12/2028	0.01	
DELTA AIR LINES SK 4.75% 20/10/2028	0.01	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050	0.01	*
BARCLAYS PLC BARCLAYS PLC F2V PERP	0.01	BBG01MS08NZ2
VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000	0.01	
APTIV PLC / APTIV GL F2V 15/12/205454	0.01	BBG01PNNZPC0
US TREASURY N/B 1.87% 28/FEB/2027	0.01	BBG015H5PCT2
E.ON SE 3.87% 12/JAN/2035	0.01	
LONDON STOCK EXCHANG	0.01	LSEG
CPPIB CAPITAL INC 1.50% 23/06/2028	0.01	BBG011CKX788
AMERICAN MUNICIPAL 6.27% 15/02/2050	0.01	
SWEDBANK F2V 05/24/2029	0.01	BBG01GN741Z7
KILROY REALTY CORP	0.01	KRC
KROGER CO 2.2% 01/MAY/2030	0.01	
EDISON INTL.	0.01	EIX
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.01	BBG017NFSVR6
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.01	BBG011J0DN37
BANK OF AMERICA F2F 25/04/2034	0.01	BBG01G9RGHH1
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.01	BBG01HDK4604
CUBESMART COM	0.01	CUBE
US. TSY. NOTE/BON 1.125% 31/10/2026	0.01	BBG0134TVM29
IDOL 2024-1 TST. 1 A FRN 21/08/2054	0.01	*
ING GROEP F2F 11/09/2027	0.01	BBG01J685WR8
BANK OF MONTREAL 5.125% 10-10-2028	0.01	BBG01N59WMH1
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.01	BBG00YVKNZC6
UNICREDIT F2V 15/01/203200000	0.01	BBG00RB6RGR0
RELX FIN. 3.375% 20/3/2033	0.01	
MEXICAN BONOS 7.75% 29/05/2031	0.01	BBG0021RCFH9
CSX CORP COM	0.01	CSX
JOHN DEERE CAP. 4.90% 11/06/20270.0% 11/06/2027	0.01	BBG01N74DNW2
BARCLAYS F2F 21/03/2035	0.01	BBG01M0NCP19
NEW YORK LIFE GBL 4.875% 30/4/2031	0.01	BBG01MLHDL08
HF SINCLAIR CORPOR COM	0.01	DINO
ENT. PRODS. OPERAT 3.70% 31/01/2051	0.01	
LOGICOR FINC. SAR 4.625% 25/07/2028	0.01	
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.01	BBG01CGJ5RZ0
BMW INTL. INV. 3.375% 27/08/2034	0.01	BBG01PDFLQ77
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.01	
SOCIETE GENERALE SA F2V 10/01/2034	0.01	BBG01C6SZC72
MITSUBISHI CORP	0.01	8058
NEXTERA ENERGY CAP 4.85% 30/04/2031	0.01	
PROSUS NV	0.01	PRX
GENERAL MILLS INC 0.125% 15/11/2025	0.01	
FRONTIER ISSUER LLC 1 C 11.50% 20/8/20530/08/2053	0.01	*
PROLOGIS LP 2.25% 15/APR/2030	0.01	
KAISER FOUNDATION HOSPIT 2.81% 01/JUN/2041	0.01	
MITSUBISHI UFJ FIN G F2F 08/06/20276/2027	0.01	BBG0118XRT66
VINCI SA	0.01	DG
BPCE F2F 22/10/2031	0.01	BBG01N2NR808
CO OPERATIVE BANK HL F2V 19/09/2028	0.01	BBG01PPGLJB3
AIR PROD & CHEMS INC COM USD	0.01	APD
CHARTER HALL GRP.	0.01	CHC
DNB BOLIGKREDITT 0.25% 7/9/202600000 143	0.01	BBG00DQ8P855
EXPORT DEV CDA 4.75% 05/06/2034	0.01	BBG01N365P64

ONE BRYANT PARK TST. 2 OBP A 2.51641% 15/9/2054	0.01 *
CADENT FIN. 5.625% 11/01/2036	0.01 BBG01KVJK050
GLENCORE PLC	0.01 GLEN
NITTO DENKO CORPORATION TEMP	0.01 6988
US BANCORP	0.01 USB
ONEOK 4.45% 01/09/2049	0.01
WLB ASSET VI PTE 7.25% 21/12/2027	0.01 BBG01KHKZHC2
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.01 BBG00NS2FSW1
BANK OF IRELAND GRP. F2V 1/3/2033	0.01 BBG01BPCC845
CREDIT AGRICOLE F2F 3/10/20296% 03/10/2029	0.01 BBG016RC32B9
US TREASURY N/B 4.5% 31/MAY/2029	0.01 BBG01N1MJ0C4
CHENIERE ENERGY PA 5.95% 6/30/2033	0.01
HIGHLAND HOLDINGS 0.318% 15/12/202626	0.01
CUMMINS 5.45% 20/02/2054	0.01
INTL. FIN. FACILIT 2.75% 7/6/2025	0.01 BBG018W8W556
CANTOR FITZGERALD 7.20% 12/12/2028	0.01
TRANSURBAN GRP.	0.01 TCL
COMCAST 3.45% 2/1/2050	0.01
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.01
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.01
BANK OF MONTREAL F2V 26/05/2084	0.01 BBG01LS6TLC7
LOWE S COS 5.75% 1/7/2053000	0.01
CC BOSTON UNIVERSITY 4.06% 01/OCT/2048	0.01
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53	0.01 BBG01JZY4HS2
ENBRIDGE 5.625% 5/4/2034	0.01
US TREASURY N/B 4.25% 30/JUN/2029	0.01 BBG01NG25L95
AMGEN 5.65% 2/3/2053	0.01
FAIRFAX FINL. HLDG 6.00% 07/12/2033	0.01
JOHN DEERE CAP. 5.10% 11/04/20345.1% 11/04/2034	0.01 BBG01MBN9PH4
NHP FOUNDATION/THE 5.85% 01/12/2028	0.01
BNG BANK 1.625% 26/8/2025	0.01 BBG00KNOJWD4
NATWEST GRP. F2V 28/03/2027	0.01 BBG00NPGT8X1
MEITUAN	0.01 3690
ADOBE 4.95% 04/04/2034	0.01
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.01 BBG011XN9V65
ONEOK INC 5.65% 1/11/2028	0.01
MARYLAND ECONOMIC 5.942% 05/31/2057	0.01
HEWLETT PACKARD ENTERPRISE CO	0.01 HPE
LYB INTL. FIN. III 5.50% 01/03/2034	0.01
MARYLAND ECONOMIC 5.433% 31/05/2056	0.01
GEORGETOWN UNIVER 2.943% 01/04/2050000 2020A	0.01
INGERSOLL RAND 5.40% 14/08/2028	0.01
BPCE F2F 19/10/2027	0.01 BBG01JPH74G9
INDITEX	0.01 ITX
BRISTOL-MYERS SQUI 1.45% 13/11/2030	0.01
JAPAN INTL. COOPER 4.75% 21/05/2029	0.01 BBG01MV8TXL1
AMCOR GRP. FIN. 5.45% 23/05/2029	0.01
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.01 BBG014HW85T0
WELLS FARGO COMMERCIAL SVEN A 6.0109% 10/06/2037	0.01 BBG01N254768
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.01 BBG016QDBP64
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.01
CHENIERE ENERGY IN 5.65% 15/04/2034	0.01
MIDAMERICAN ENERGY 5.30% 01/02/20552055	0.01
AGEAS NPV POST SPLIT	0.01 AGS
BPCE 5.281% 30/05/2029	0.01 BBG01N07R3F0
AIR PRODUCTS AND C 4.80% 3/3/203333 USD1000	0.01
CIGNA 5.60% 15/02/2054	0.01
TOROMONT INDUSTRIES LTD	0.01 TIH
VERIZON COMMUNICAT 5.05% 9/5/2033D1000	0.01
COMPASS GROUP ORD	0.01 CPG
ITOCHU CORP JPY	0.01 8001
NATWEST GRP. F2F 14/9/2029	0.01 BBG012G01NJ4
UNITEDHEALTH GROU 5.625% 15/07/2054SD1000	0.01
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD- 2026	0.01 BBG012PP9F99
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.01 BBG009XWDGY6
REXFORD INDUSTRIAL REALTY INC	0.01 REXR
SVENSKA HANDELSBA 5.125% 28/05/20275.125% 28/05/2027	0.01 BBG01MZLXN99
FRONTIER ISSUER LLC 1 A2 6.60% 20/8/2053/08/2053	0.01 *

BRAZILIAN GOV. IN 6.125% 22/01/2032	0.01	BBG01NG0FWS3
PUBLIC SERV. ELEC. 3.10% 15/03/2032	0.01	
COMCAST 4.15% 15/10/2028	0.01	
CANADIAN IMPERIAL 5.001% 28/04/20284/2028	0.01	
FMG RESOURCES AU 6.125% 15/4/2032/04/2032 USD 144A	0.01	
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.01	BBG006F2B1X4
VISTRA VISTRA F2V PERP	0.01	BBG013YPBJT4
MS. BANK NA F2F 14/07/2028	0.01	BBG01NTC3051
KIMCO REALTY 2.25% 01/12/2031	0.01	
HUMANA INC	0.01	HUM
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.01	BBG00ZX8D502
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.01	BBG00XQ3ZS39
MINNESOTA HOUSING 5.897% 01/08/2049	0.01	
CONNECTICUT LIGHT 4.65% 01/01/202901/2029	0.01	
CITIBANK NA 5.438% 30/04/2026	0.01	
NEXTDC	0.01	NXT
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.01	BBG00ZVYV785
BROADCOM INC 3.419% 15/04/2033	0.01	
REGIONS FINL. F2F 06/09/2035	0.01	BBG01PKM0GM2
DAVITA INC	0.01	DVA
KINDER MORGAN 5.05% 15/02/2046	0.01	
INTEL CORP 5.20% 10/02/2033	0.01	
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.01	BBG011N6P8V8
OMEGA HEALTHCARE INVESTORS	0.01	OH
BPCE F2F 18/01/2027VAR DTD 5.975 18/01/2027	0.01	BBG01C99X9J7
TESLA AUTO LEASE TST. 2023 A A4 5.94% 20/07/2027USD 144A	0.01	BBG01HFS1779
A-4		
INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096	0.01	BBG0195FFC70
ERAC USA FIN. 4.50% 15/02/2045	0.01	
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.01	BBG00008M818
PROVINCE OF BRITIS 4.25% 27/11/2024	0.01	BBG006H60TT9
MARS 4.65% 20/4/2031A	0.01	
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.01	*
CROWN CASTLE 4.80% 01/09/2028	0.01	
MS. F2F 10/12/2026	0.01	BBG00YG2SKK6
AFG 2024-1 TRUST 1 A1L FRN 10/11/2055	0.01	*
GAMING AND LEISURE P COM	0.01	GLPI
PIEDMONT NATURAL G 3.35% 1/6/2050	0.01	
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.01	BBG00M50VVM8
FREDDIE MAC MULTICLASS CE P016 A2 VAR 25/09/2033	0.01	BBG01N8M19D6
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.01	BBG019XJWL5
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.01	BBG00RN2M5B2
BANQUE FEDERATIVE 1.00% 16/7/2026	0.01	BBG012F039J4
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.01	BBG00Z0G3YM4
GSK CONSUMER HEAL 2.125% 29/03/203434	0.01	
TESLA AUTO LEASE TRUST 202 A A3 5.89% 22/6/202631% 22/06/2026	0.01	BBG01HFS1760
US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031	0.01	BBG01N1MHZH4
BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN SNRMTN 18/01/2027 USD REGS	0.01	BBG01C99X9M3
CARRIER GBL. 5.90% 15/3/2034	0.01	
KAJEMA CORP	0.01	1812
OPEC FOR INTL. DEV 4.50% 26/1/2026/2026 USD1000 144A	0.01	BBG01CCTXNW3
SEVERN TRENT	0.01	SVT
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.01	BBG00HVNGH48
COMISION FED. DE E 5.70% 24/01/20304A 5.7% 24/01/2030	0.01	
LLOYDS BANKING GROUP F2F 12/04/2028	0.01	BBG014D39161
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.01	BBG00VLFHGZ2
VISTRA ZERO OPERATING COMPANY TERM LOAN 30/04/2031	0.01	BBG01LV8JD29
NEXTERA ENERGY OPE 7.25% 15/01/2029	0.01	
CITIGROUP INC F2F 13/02/2035	0.01	BBG01LJCJL7
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.01	
NIBC BANK 6.00% 16/11/2028	0.01	BBG01K3B0S68
DERWENT LONDON PLC	0.01	DLN
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.01	BBG003BXJGD8
FISERV INC 4.50% 24/5/2031	0.01	

CITIGROUP F2F 03/11/2025	0.01 BBG0136TV276
SOUTHERN NATURAL G 4.80% 15/03/204747 USD2000 144A	0.01
REPUBLIC SERVS. 3.95% 15/5/20282000	0.01
VIACOM 5.85% 1/9/2043	0.01
JOHN DEERE CAP. 3.45% 16/07/2032	0.01 BBG01NPKH9J8
SUNRUN NEPTUNE ISSUER 2024 1A A 6.27% 01/02/2055NT CL	0.01 *
6.27% 01/02/2055	
BPCE 2.375% 14/01/2025	0.01 BBG00R9MFVW2
DAIMLER TRUCKS FIN 2.00% 14/12/2026/2026 USD1000 144A	0.01 BBG013WT4LM8
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN	0.01 *
12/06/2055AUD500000 A-1	
ITALY BUONI POLIEN 2.45% 1/9/2033	0.01 BBG00FRY8VK3
GS. GRP. F2F 12/02/2026USD	0.01 BBG00Z71PGW4
CRH PLC LONDON LISTING	0.01 CRH
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.01 BBG01C7BG306
AIB GROUP PLC	0.01 AIBG
ROCHE HLDGS. 5.489% 13/11/2030	0.01
NEUROCRINE BIOSCIENCES INC	0.01 NBIX
PROVINCE OF MANITO 4.25% 03/03/2025	0.01 BBG0070R3QB1
OBAYASHI CORPORATION	0.01 1802
NATIONAL RURAL UTILS COOP 4.15% 4.15% 15/DEC/2032	0.01
ELECTRICITE DE FRA 5.65% 22/04/2029	0.01
FUJIKURA LIMITED	0.01 5803
ING GROEP F2V 01/07/202644A	0.01 BBG00VPLJ2W7
STARBUCKS 2.45% 15/6/2026	0.01
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01 OCA
DEUTSCHE BANK F2F 22/12/2028	0.01 BBG00Z826413
BLACKSTONE PROP. 3.625% 29/10/202910/2029	0.01
US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ-	0.01 BBG01NMSDGQ4
2027	
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.01 BBG01JZY4CV9
HSBC HLDGS. F2F 23/5/2033	0.01 BBG01GNG57P4
MEDIOBANCA BANCA DI ITL	0.01 MB
DBS GRP. HLDGS. 5.479% 12/09/2025	0.01 BBG01J674559
US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC-	0.01 BBG01N1MHZ66
2026	
FONTERRA SHAREHOLDER FUND	0.01 FSF
RAIFFEISEN BANK INTL F2F 15/09/2028	0.01 BBG01J6HRKK7
AIRBNB INC	0.01 ABNB
BANK OF MONTREAL FRN 27/06/2029	0.01 BBG01NCLWJ29
US TREASURY N/B 4.62% 30/JUN/2026	0.01 BBG01NG25TY0
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.01 BBG011XN9RD6
CALIFORNIA HEALTH 4.19% 1/6/2037	0.01
ARTHUR J GALLAGHER CO	0.01 AJG
US. TSY. NOTE/BON 4.375% 31/07/2026	0.01 BBG01NWT5V32
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-	0.01 BBG01LNVJ702
2026	
SCENTRE GRP.	0.01 SCG
PPL ELEC. UTILITIE 4.15% 15/06/2048048 USD	0.01
SANRIO CO LTD NPV	0.01 8136
JPM. CHASE F2F 22/9/2027	0.01 BBG012JHT0R5
OMERS FINANCE TRUS 3.50% 19/04/2032	0.01 BBG016JB9M48
VULCAN STEEL AUSTRALIA PTY LTD	0.01 VSL
RYMAN HOSPITALITY PROPERTIES INC	0.01 RHP
DOW CHEM. 6.90% 15/5/2053	0.01
INTL. FIN. FACILIT 1.00% 21/4/20264/2026 USD1000 34 REGS	0.01 BBG010168MY9
US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR-	0.01 BBG01P1YBK73
2027	
IQVIA 5.70% 15/05/2028	0.01
WILLIAMS COS 5.30% 15/8/2028	0.01
PROVINCE OF QUEBEC 3.70% 20/5/2026	0.01 BBG00BDXRCX6
COOPERATIEVE RABOBAN F2V 24/02/20272 1.106%	0.01 BBG00Z9CKZ21
24/02/2027	
ROTHESAY LIFE 8.0% 30/OCT/2025	0.01 BBG00B3QKJT9
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.01 BBG01JLYS2P7

JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.01	BBG00VTFMFC9
ROYAL BANK OF CANA 1.05% 14/09/2026026 USD1000	0.01	BBG012F4D6M7
DS SMITH 4.50% 27/07/2030	0.01	
AERCAP IRELAND CAP 3.00% 29/10/2028	0.01	
ABN AMRO BANK F2V 21/09/203300000 305	0.01	BBG01H02CQV1
DE VOLKSBANK 4.625% 23/11/2027R100000	0.01	
JAPAN GOVERNMENT 0.005% 20/09/2026	0.01	BBG012YR15V0
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.01	BBG01B1HVJ63
DEUTSCHE BOERSE 3.875% 28/9/2033	0.01	
AFLAC INC	0.01	AFL
BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026	0.01	BBG01C9GV0Z4
CONSERVATION A NO 3.474% 15/12/202915/12/2029 USD 2019	0.01	
COMMERZBANK AG F2F 17/01/2031	0.01	BBG01KYG7YQ1
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.01	
AMERICA MOVIL SAB 2.875% 07/05/2030USD1000	0.01	
WP CAREY 5.375% 30/06/2034	0.01	
ONEOK INC 6.05% 1/9/2033	0.01	
NORDEA BANK ABP 4.375% 10/09/2029	0.01	BBG01PKLS414
BPCE F2F 2/3/2030	0.01	BBG01FG8BSL3
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.01	VCX
NBN 4.125% 15/3/2029	0.01	
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.01	BBG01G4JTT57
BELFIUS BANK 4.125% 12/09/2029100000 REGS	0.01	BBG01J686KY5
METROPOLITAN LIFE 3.45% 12/18/2026	0.01	BBG00FJ38ZZ5
BMW INTL. INV. 3.125% 27/08/2030.125% 27/08/2030	0.01	BBG01PDFLQB2
TOPAZ SOLAR FARMS 5.75% 30/9/2039	0.01	
DNB BANK F2F 19/7/2028	0.01	BBG01HDR0C19
DEUTSCHE BANK AG DEUTSCHE BANK AG F2V PERP	0.01	BBG01N5BHH84
BANCO DE SABADELL F2F 13/09/2030	0.01	BBG01LTFVC60
BANCO BILBAO VIZCAYA F2V 08/02/2036	0.01	BBG01L8VXZJ1
PUBLIC STORAGE	0.01	PSA
SOFTBANK GROUP CORP	0.01	9984
CHOICE HOTELS INTL 5.85% 01/08/2034	0.01	
KBC GROUP NV F2V 17/04/2035	0.01	BBG01KYKDRF2
VISTA GROUP INTERNATIONAL LTD	0.01	VGL
DEUTSCHE BANK 4.00% 29/11/2027	0.01	BBG01BN1RMK6
CIE DE SAINT-GOBAL 3.75% 29/11/202600000 49 REGS	0.01	
INTESA SANPAOLO F2V 21/11/2033	0.01	BBG01BHYH618
TAG TEGERNSEE IMMOBILIEN- UND BETRILIGUN	0.01	TEG
MS. F2F 16/01/2030000 I	0.01	BBG01LOQPNV2
KBC GRP. F2V 25/4/2033	0.01	BBG01CCTYP75
FIVE CORNERS FNDG. 2.85% 15/5/20300 USD100000 144A	0.01	
ALLIANZ F2F 7/9/2038	0.01	BBG019FZF2M0
EQUITY LIFESTYLE PROPERTIES INC	0.01	ELS
IDEMITSU KOSAN CO LTD	0.01	5019
GS. BANK USA/NEW YOR F2F 21/05/2027	0.01	BBG01MW48365
NATL. GRID	0.01	NG/
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.01	
FAST RETAILING CO LTD	0.01	9983
SOCIETE GENERALE 4.00% 16/11/2027	0.01	BBG01BFYRWY6
P3 GRP. SARL 4.625% 13/02/2030	0.01	
BANK OF IRELAND GRP. F2F 4/7/2031	0.01	BBG01H74XHL8
JOHNSON & JOHNSON 3.20% 01/06/2032	0.01	
COMMONWEALTH EDISO 2.75% 01/09/2051000 131	0.01	
NEDERLANDSE GASUN 3.875% 29/04/2044EUR100000 REGS	0.01	
T&D HOLDINGS INC NPV	0.01	8795
LLOYDS BANKING GROUP F2F 14/05/2032	0.01	BBG01MRQ6836
PFIZER INV. ENTS. 4.45% 19/05/2026	0.01	
WERFEN SA/SPAIN 4.25% 03/05/2030	0.01	
SWISSCOM FIN. 3.50% 29/11/2031	0.01	*
BRITISH TELECOMS. 3.875% 20/01/2034	0.01	
TORONTO-DOMINION 5.423% 10/7/2026D1	0.01	BBG01HBHTN27
MOTABILITY OPERAT 3.625% 24/07/2029	0.01	
MS. F2F 21/03/2030	0.01	BBG01M2DMW95
NORDSON 5.60% 15/09/2028	0.01	
BANCO BILBAO VIZCA 3.50% 26/03/2031	0.01	BBG01M1GDX06
DAIICHI SANKYO COMPANY LIMITED	0.01	4568
VERIZON COMMUNICA 3.875% 01/03/2052	0.01	
KON. 3.875% 16/2/2036	0.01	

CITIGROUP F2F 22/9/2028	0.01	BBG019PBTRD2
US. TSY. NOTE/BON 2.625% 15/02/2029	0.01	BBG00N740958
BARRY CALLEBAUT SE 4.00% 14/06/2029	0.01	
ABN AMRO BANK NV 4.375% 16/07/2036	0.01	BBG01NPHXRH9
NTT FIN. 5.11% 2/7/2029	0.01	
MERCK 4.15% 18/5/2043	0.01	BBG004KF12F3
NOVARTIS CAP. 4.00% 18/09/2031	0.01	
BANCO NACIONAL DE CO F2V 11/08/2031144A 2.72% 11/08/2031	0.01	BBG011Y6R782
MSD NETHERLANDS CA 3.25% 30/05/2032	0.01	
ILLINOIS TOOL WOR 3.375% 17/05/2032	0.01	
AFRICAN DEV. BANK 2.875% 23/03/2028	0.01	BBG01MVMYV65
INTESA SANPAOLO 7.20% 28/11/2033	0.01	BBG01K8D3R68
WELLINGTON REGIONAL COUNCIL 210125 PNOTE	0.01	*
ATHORA HOLDING LT 6.625% 16/6/2028	0.01	
NATWEST GRP. F2F 05/08/2031	0.01	BBG01P0TQFX1
BANQUE FEDERATIVE 3.50% 15/05/20315/05/2031	0.01	BBG01MQ4GVQ9
EUR100000 575		
SPAIN GOV. BD. 4.70% 30/07/2041	0.01	BBG00008X852
NYKREDIT REALKRED 3.875% 09/07/2029	0.01	BBG01M2PJ898
AYVENS 3.875% 16/07/2029	0.01	BBG01NPKC8T4
BARCLAYS F2F 10/09/2030	0.01	BBG01PKLD8P5
BANK OF AMERICA F2F 11/03/2032	0.01	BBG00ZKWS2Y7
ILLINOIS TOOL WORK 3.25% 17/05/2028	0.01	
KON. PHILIPS 3.75% 31/05/2032	0.01	
AMERICAN MEDICAL S 3.50% 08/03/2032	0.01	
UNITED STATES TRE 4.625% 15/06/2027	0.01	BBG01N75PT80
HONG KONG EXCHANGE & CLEAR	0.01	388
SYSCO 2.40% 15/02/2030	0.01	
NEXT PLC	0.01	NXT
ELECTRICITE DE FRANCE SA F2V PERP	0.01	BBG01PP18TP4
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.01	BBG00JWSYW58
CANADIAN NATL RAILWAY CO	0.01	CNR
LOGICOR FINANCING 4.25% 18/07/2029	0.01	
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.01	BBG00B3PBGY1
SUNNOVA HELIOS XII ISSUER B A 5.30% 22/08/2050.3% 22/08/2050	0.01	BBG01HWQ5Y35
ING GROEP F2V 26/08/2035	0.01	BBG01PD10XJ3
MIZUHO FINL. GRP. F2F 27/08/2030	0.01	BBG01PDFP8H2
DANONE	0.01	BN
AEP TEXAS 5.40% 01/06/2033	0.01	
MACQUARIE GROUP LTD	0.01	MQG
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.01	BBG01NWT5SZ4
BANK OF NOVA SCOTIA CAD	0.01	BNS
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA- 2026	0.01	BBG01MJJ82J5
TEREGA 4.00% 17/09/2034	0.01	
STANDARD CHARTERED F2V 06/07/20277	0.01	BBG01H7NM419
BPCE 0.625% 28/04/2025	0.01	BBG00TC319Z7
SWEDBANK F2V 23/08/203200	0.01	BBG0196B5T36
LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055	0.01	*
CAPITAL ONE FINANCIAL CORPORATION	0.01	COF
CITIGROUP FRN 14/05/2028	0.01	BBG01MRQ6T53
BARCLAYS PLC 6.36% 31/JAN/2031	0.01	BBG01C74B986
LSEG NETHERLANDS 2.75% 20/09/2027	0.01	
CENTURY PLAZA TOWERS 201 CPT A 2.865% 13-11-2039	0.01	*
CESKA SPORITELNA AS 4.57% -FR SNR NPF EMTN 03/07/31	0.01	BBG01NHZ3Z74
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.01	*
CREDIT AGRICOLE SA F2F 26/01/2029	0.01	BBG01PVYR5D9
BARCLAYS PLC F2F 13/9/2034	0.01	BBG01J6KH533
SOUTHERN CALIFORNI 2.75% 01/02/2032	0.01	
NATIONAL GRID PLC 0.25% 01/09/2028	0.01	
JAMES HARDIE INDUSTRIES PLC	0.01	JHX
ASR NEDERLAND NV	0.01	ASRNL
STARBUCKS 4.45% 15-AUG-49	0.01	
AT&T INC 4.25% 1/6/2043	0.01	
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.01	BBG010SWJ9R8
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.01	BBG00L2L4LC0
REXEL SA	0.01	RXL



NORFOLK SOUTHERN 2.30% 15/5/2031000	0.01
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.01 BBG01P1YBJQ5
UBS GRP. UBS GRP. F2V PERP	0.01 BBG01K2K39H6
TERNA RETE ELETTRICA NAZIONALE	0.01 TRN
ERSTE GROUP BANK AG	0.01 EBS
SK HYNIX 6.50% 17/01/2033	0.01 BBG01C7B7TK7
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.01 BBG00PMFPOM4
CREDIT SUISSE GRP. F2F 10/13/2026	0.01 BBG01659K622
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.01 BBG00N0PTY25
BANK OF MONTREAL CAD	0.01 BMO
TECHNOLOGY ONE LIMITED	0.01 TNE
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000	0.01 BBG01773LFG5
BONDS 05/52	
MASTERCARD 1.90% 15/03/2031D2000	0.01
CCP INITIAL MARGIN	0.01 *
LOGICOR FINC. SAR 1.625% 17/1/2030	0.01
SOCIETE GENERALE 4.875% 13/10/2026000	0.01 BBG00DYL2ZC4
US. TSY. NOTE/BOND 1.75% 31/12/2024	0.01 BBG00R4RS6F6
BARCLAYS PLC F2F 12/03/2055	0.01 BBG01LTX6GV2
MATHER FOUNDATION 2.675% 1/10/20310 2021	0.01
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.01 BBG01F73XCB6
US. TSY. NOTE/BOND 2.75% 15/05/20252025 USD1000 AN-2025	0.01 BBG01773L6Y5
ROYAL BANK OF CANADA F2F 2/8/2030	0.01 BBG01NSGHBV5
CANADIAN IMPERIAL 6.092% 03/10/20333	0.01
VONOVIA SE 1.375% 28/01/2026	0.01
TORAY INDS INC	0.01 3402
NATWEST GRP. NATWEST GRP. F2V PERP	0.01 BBG01MRQV4J0
QBE INS. GRP. F2V 2/12/2044	0.01 BBG007JS2W18
HUTCHISON WHAMPOA 3.625% 31/10/2024	0.01 BBG007FH70L9
TRANSURBAN QUEENSL 4.50% 19/04/2028	0.01
INVESTOR AB SER B NPV	0.01 INVEB
TRAVELERS COS INC / THE	0.01 TRV
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.01
AT&T 3.875% 15/01/2026	0.01
IBERDROLA INTL. IBERDROLA INTL. F2V PERPUR100000 REGS	0.01 BBG00XYGFDD5
US. TSY. NOTE/BON 3.125% 15/11/2028	0.01 BBG00MFJPBK9
BANK OF AMERICA F2F 25/4/2028	0.01 BBG00KNKJFQ3
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.01 BBG00YPGC516
BOUYGUES	0.01 EN
SAFESTORE HOLDINGS PLC	0.01 SAFE
ALIMENTATION COUCHE TARD INC	0.01 ATD
BNP PARIBAS F2F 5/12/20347 5.894% 05/12/2034	0.01 BBG01KC2QKW8
GS. GRP. F2F 22/04/2032	0.01 BBG0103W7CL7
CREDIT SUISSE GRP. F2F 02/04/2032	0.01 BBG01659K9N3
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.01 BBG00CTX8DW7
SPAIN GOV. BD. 2.90% 31/10/2046	0.01 BBG00CDYPK66
SOCIETE GENERALE SA	0.01 GLE
LOGICOR FINC. SARL 1.50% 13/07/2026EUR100000 10	0.01
SYDNEY AIRPORT FI 3.625% 28/04/2026	0.01
MIRVAC GROUP PROPERTY TRUST	0.01 MGR
US. TSY. NOTE/BON 2.875% 15/08/2028	0.01 BBG00LLX73Q5
SK HYNIX INC 2.375% 19/1/2031	0.01 BBG00YRXT430
CREDIT AGRICOLE ASSU F2V 29/01/2048	0.01 BBG00JRNHLS3
VICINITY CENTRES	0.01 VCX
T-MOBILE USA 3.00% 15/02/2041	0.01
CITIGROUP INC CITIGROUP INC F2V PERP	0.01 BBG01NY66T70
CIE DE SAINT-GOBA 2.625% 10/08/2032UR100000 48	0.01
NORFOLK SOUTHERN CORP USD	0.01 NSC
US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029	0.01 BBG01MJJ8508
OMERS FIN. TST. 4.00% 19/4/2052052	0.01
AIB GRP. F2V 30/5/2031000 5	0.01 BBG00XKJXGC8
JAPAN GOVERNMENT 0.005% 20/06/2026	0.01 BBG011Q69479
HYUNDAI CARD 5.75% 24/04/2029	0.01 BBG01MG7HD82
BANCO BILBAO VIZCAYA F2V 13/03/2035	0.01 BBG01LTXKXL3
AIB GRP. F2F 17/11/2027	0.01 BBG010Z1BRT4
SANTANDER UK GRP. HL F2F 10/1/2029	0.01 BBG01C6YPRX8

FRENCH REPUBLIC GO 0.50% 25/05/2026	0.01 BBG00CBYWJP2
RAIZEN FUELS FIN. 6.45% 05/03/2034	0.01
BNP PARIBAS F2F 20/02/20355.738% 20/02/2035	0.01 BBG01LG6TGY7
DTE ELECTRIC CO 3.95% 01/MAR/2049	0.01
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.01 BBG01920Z8R1
AMERICAN INTL. GR 5.125% 27/3/2033/03/2033 USD1000	0.01
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.01 BBG00LBYTLY1
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.01 BBG00ZQYRW45
CREDIT SUISSE GRP. F2V 14/1/2028	0.01 BBG00R9Y9YM8
TENNET HLDG. 1.375% 26/6/2029	0.01
UBS GROUP AG F2V 08/02/2035	0.01 BBG01KV1S444
SANTANDER UK GROUP H F2F 15/3/2032/03/2032 USD1000	0.01 BBG00ZKWPVB1
US. TSY. NOTE/BON 2.875% 31/07/2025	0.01 BBG00LGM83N7
PRUDENTIAL PLC F2V 03/11/2033	0.01 BBG0135F0N11
HUNTINGTON BANCSHARES INC	0.01 HBAN
APOLLO GLOBAL MANA COM	0.01 APO
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.01 BBG00ZRZSVM2
MERCEDES-BENZ GROUP AG	0.01 MBG
CNH INDL. CAP. 5.50% 12/01/2029	0.01
TAKEDA PHARM. 5.80% 5/7/2064	0.01
PENSKE TRUCK LEAS 1.70% 15/06/2026/06/2026 USD1000 144A	0.01
AMERICAN ELECTRIC POWER COMPANY INC	0.01 AEP
DUKE ENERGY PROGRESS LLC 4.0% 01/APR/2052	0.01
SOCIETE GENERALE F2V 19/01/20356 6.066% 19/01/2035	0.01 BBG01KZJ6XW0
VENTURE GLOBAL CALCASIEU 6.25% 15/JAN/2030	0.01
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.01 BBG0152KFHS6
SWEDBANK AB	0.01 SWEDA
YOKOGAWA ELECTRIC JPY	0.01 6841
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.01 BBG00NHTJJH7
GALAXY PIPELINE AS 2.94% 30/09/2040	0.01
BANCO BILBAO VIZC 5.381% 13/03/2029029	0.01 BBG01LTXKLM5
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.01 BBG00Y60QQQ4
BARCLAYS PLC F2F 13/9/2027	0.01 BBG01J6KH490
TESLA AUTO LEASE TRUST 202 B A3 6.13% 21/9/20261/09/2026	0.01 *
LG ENERGY SOLUTION 5.75% 25/9/2028	0.01 BBG01J3JJ5W5
SWISS RE FIN. UK F2F 4/6/2052	0.01 BBG00V3KXNJ6
POWER FIN. 1.841% 21/9/202800000	0.01 BBG012DZYBH2
CANADIAN IMP BANK COM NPV	0.01 CM
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.01 BBG00JXPJX94
ONE GAS 5.10% 01/04/2029	0.01
NUTRIEN 5.40% 21/6/2034	0.01
ALLIANZ F2V 03/09/2054	0.01 BBG01PH47W35
WORKDAY INC	0.01 WDAY
BANCO SANTANDER F2V 14/03/2030USD1000	0.01 BBG01LXBPPM4
AIB GRP. F2F 14/10/20260000	0.01 BBG019Z0L4W3
HSBC HLDGS. F2F 17/05/2028	0.01 BBG01MRYDG24
BANQUE FEDERATIVE 5.896% 13/7/2026	0.01 BBG01HBF5WM0
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.01 BBG00F5RQC97
CNP ASSURANCES SAC 1.25% 27/1/2029	0.01
HANNON ARMSTRONG 6.375% 01/07/2034	0.01
SYSCO CORPORATION COM	0.01 SYY
STANDARD CHARTERED F2V 14/05/2028	0.01 BBG01MRQB3D0
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.01 BBG01248GVN1
REGS GALAXY PIPELINE ASSETS 2.62% 31/MAR/2036	0.01
BNP PARIBAS F2F 09/01/20308 5.176% 09/01/2030	0.01 BBG01KV1M8N0
LLOYDS BANKING GRP. F2F 21/09/2031	0.01 BBG01JFGTN94
NBN 7.625% 22/04/2025	0.01 BBG0000Q1TC3
LPL HLDGS. 6.75% 17/11/2028000	0.01
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H- 2028	0.01 BBG00ZCLVT68
N/WIDE. B/SOC. 4.85% 27/7/20274.85% 27/07/2027	0.01 BBG018WYFD24
SABRA HEALTHCARE REIT INC	0.01 SBRA

KBC GRP. F2F 28/11/2029	0.01	BBG01K8L0KZ6
LLOYDS BANKING GRP. FRN 06/03/2030	0.01	BBG01LQDHPH3
HOLCIM FIN. LUXEMB 0.50% 23/4/2031	0.01	
WESFARMERS LIMITED	0.01	WES
COMCAST CORP 4.65% 15/02/2033	0.01	
CVS HEALTH 5.875% 1/6/2053	0.01	
KOREA HOUSING FIN 4.625% 24/02/2028	0.01	BBG01F8ZJPL0
FIFTH THIRD BANCORP	0.01	FITB
WARNERMEDIA HLDGS 3.638% 15/3/2025	0.01	BBG01G4GF6M9
DBS BANK FRN 26/06/2026	0.01	BBG01H0G8YZ4
US TREASURY N/B 3.25% 30/JUN/2029	0.01	BBG018FYVSD0
GEDEON RICHTER PLC	0.01	RICHT
MACQUARIE BANK FRN 12/2/2025	0.01	BBG00RMVHLM8
COLOMBIAN TES 9.25% 28/05/2042500000 B	0.01	*
NBN FRN 28/08/2027	0.01	BBG01PCWK006
COLES GROUP TREASURY FRN 27/08/2025	0.01	BBG00WRY1C89
US. TSY. NOTE/BON 2.625% 15/4/2025/2025 USD1000 AM-2025	0.01	BBG016NJ8DP4
PANORAMA AUTO TRUST SR 24-3 CL A FRN 15/09/2032	0.01	BBG01PH2KV36
TOYOTA FINANCE AUSTR FRN 17/09/2027	0.01	BBG01PNYDJQ9
DE VOLKSBANK NV 0.37% 03/MAR/2028	0.01	
BENDIGO & ADELAIDE B FRN 02/12/2025	0.01	BBG00YB2YXP1
UTD. ENERGY DIST. 3.85% 23/10/2024	0.01	
NEW YORK LIFE GBL. F FRN 24/07/2029	0.01	BBG01NT52FF3
AUSGRID FIN. PTY 3.75% 30/10/2024	0.01	
EXPORT-IMPORT BANK 1.25% 18/01/202525 USD1000	0.01	BBG014CBV5F0
NEW YORK LIFE GBL. 5.45% 18/09/2026	0.01	BBG01J9HQP60
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.01	BBG011F7D1F1
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.01	BBG01G8H6LG7
ENERGY P/SHIP. GA 3.642% 11/12/2024	0.01	
UBS 0.25% 01/09/2028	0.01	BBG0129CG4G5
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.01	BBG000029BN5
GPS BLUE FINC. DA 5.645% 9/11/204144A	0.01	
ENBW ENERGIE BADEN-WUERTTEMBERG 1.375% 31/8/2081	0.01	BBG0129068Q2
AGENCE FRANCAISE D 4.00% 15/06/2027	0.01	BBG01PH7YYW2
FORD MOTOR CREDIT 5.125% 05/11/2026	0.01	BBG01PKM3B59
DANONE 3.481% 03/05/2030	0.01	
MITSUBISHI HEAVY INDUSTRIES LTD	0.01	7011
COLGATE-PALMOLIVE 0.30% 10/11/20290000	0.01	
ING GROEP F2F 12/08/2029	0.01	BBG01LCCRHP8
NEXTERA ENERGY CAP 5.25% 28/02/205328/02/2053 USD1000	0.01	
72		
AIA GROUP LTD F2V 09/09/20330	0.01	BBG012CDTFQ9
BANK OF AMERICA F2F 22/10/2025	0.01	BBG00QL65FK4
ERP OPERATING 4.15% 1/12/20282028 USD	0.01	
LINCOLN NATL. 5.852% 15/3/2034	0.01	
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.01	BBG00NPJ0VX5
KIMCO REALTY OP 2.70% 01/10/2030	0.01	
AUSTRALIA & NEW ZE 4.40% 19/5/202619/05/2026	0.01	BBG00CW8P0B0
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.01	
AGILENT TECHS. 4.75% 09/09/2034	0.01	
US. TSY. NOTE/BON 2.875% 15/05/2028	0.01	BBG00KTN6SD1
APTIV PLC / APTIV 4.65% 13/09/2029	0.01	
NMI HOLDINGS INC	0.01	NMIH
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.01	BBG01KY6LY87
CVS HEALTH 6.05% 01/06/2054	0.01	
NORDEA BANK ABP NORDEA BANK ABP F2V PERP	0.01	BBG01PVTXX60
HCA 5.90% 01/06/2053	0.01	
BRASKEM NETHERLAND 7.25% 13/02/2033	0.01	
US. TSY. NOTE/BON 3.125% 31/08/2029	0.01	BBG01994SXY1
MARKEL GRP. 3.45% 07/05/2052	0.01	
JAPAN GOV. TEN YEA 0.80% 20/03/2034	0.01	BBG01M7X1XX0
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029	0.01	BBG016Z970Z1
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.01	BBG0000BPTX7
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS	0.01	BBG0112HZJJ6
05/41		
AMETEK INC	0.01	AME
FOX 6.50% 13/10/2033	0.01	
CISCO SYS. 4.85% 26/02/2029	0.01	
BNP PARIBAS F2F 09/06/2026	0.01	BBG00V76J232

KONINKLIJKE AHOLD DELHAIZE NV	0.01 AD
HOME DEPOT 5.15% 25/06/2026	0.01 BBG01NC35HS5
ATHENE GLOBAL FUND 4.76% 21/04/2027	0.01 BBG016RXB1D4
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.01 BBG00Y911FP1
UTD. O/SEAS. BANK F2V 07/10/20322	0.01 BBG016GGGKL7
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.01 BBG018N1COY2
HEALTH CARE SERV. 2.20% 01/06/2030SD1000 144A	0.01
NEXTERA ENERGY CAP 4.90% 28/2/2028	0.01
ASR NEDERLAND F2V 7/12/2043	0.01 BBG01BHWDMR3
CANADIAN PACIFIC R 3.50% 01/05/20505/2050 USD1000	0.01
FORTINET INC COM	0.01 FTNT
NSTAR ELEC. 4.95% 15/9/2052	0.01
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.01 BBG01G93VLG9
ROYAL BANK OF CANADA FRN 2/7/2028	0.01 BBG01NHFYFW9
HAT HOLDINGS I LL 3.375% 15/06/2026	0.01
PROVINCE OF ONTARI 4.05% 02/02/2032R DMTN257	0.01 BBG01FP4Z4N7
WILLIAMS COS 5.30% 15/8/2052	0.01
MAGNA INTL. 4.80% 30/05/2029	0.01
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.01 BBG00YV3DBZ7
US TREASURY N/B 3.62% 15/FEB/2053	0.01 BBG01DVKBH56
TESCO ORD	0.01 TSCO
TEREGA SA 0.87% 17/SEP/2030	0.01
ABN AMRO BANK F2V PERPS	0.01 BBG00VC7RCP9
LLOYDS BANKING GROUP PLC	0.01 LLOY
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.01 BBG00PVTJ2R2
BRISTOL-MYERS SQUI 4.25% 26/10/2049	0.01
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.01 BBG01G411SN8
LG ENERGY SOLUTIO 5.375% 02/07/2027	0.01 BBG01N680V78
ANTHEM 3.60% 15/03/2051	0.01
SCALES CORP LTD	0.01 SCL
AGREE REALTY CORP	0.01 ADC
BANK OF AMERICA F2F 25/04/2029	0.01 BBG01G9RGHC6
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.01
MORGAN STANLEY F2F 20/4/2029	0.01 BBG01G9S5Y11
MONDELEZ INTL. 4.625% 03/07/2031	0.01
J.P. MORGAN CHASE COMMERC 609M B FRN 15/10/2033	0.01 *
NETWORK FIN. PTY 2.25% 11/11/2026	0.01
JOHNSON CONTROLS INTERNATIONAL PLC	0.01 JCI
EQUINIX 1.80% 15/07/2027	0.01
TOYOTA CREDIT CANA 4.46% 19/03/2029CAD	0.01 BBG01LXFNFT2
STIFEL FINANCIAL COM USD0.15	0.01 SF
GENERAL MOTORS CO	0.01 GM
UBS AG LONDON 0.5% 31/MAR/2031	0.01 BBG00ZTG6V28
CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81 REGS	0.01 BBG019BXD394
JAPAN GOV. FIVE YE 0.10% 20/6/2025	0.01 BBG00VYXMNR7
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.01 BBG01K4MTZD8
COMCAST 0.75% 20/2/2032	0.01
SONOCO PRODS. 4.60% 01/09/2029	0.01
UK. GILT 1.625% 22-OCT-28	0.01 BBG00K8738R1
KROGER CO COM	0.01 KR
HOME CO DAILY NEEDS REIT	0.01 HDN
BARCLAYS PLC	0.01 BARC
PROLOGIS INTL. FN 4.375% 01/07/2036	0.01
MERCURY NZ 2.918% 17/11/2028	0.01 BBG0139DJ9W9
COX COMMS. 5.45% 01/09/2034	0.01
LENNOX INTL. 5.50% 15/09/202828 USD2000	0.01
INVITATION HOMES 4.875% 01/02/20355	0.01
PRIMERICA INC	0.01 PRI
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.01 BBG00VCVGBK5
DOMINION ENERGY INC	0.01 D
Outstanding Settlement Receipts - CHF	0.01 *
XCEL ENERGY 5.50% 15/03/2034	0.01
MARRIOTT INTL. MD 5.35% 15/03/2035	0.01
US. TSY. NOTE/BOND 2.25% 15/11/2024	0.01 *
SUZUKI MOTOR CORP	0.01 7269
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028 USD1000 144A	0.01
ORACLE CORP 2.5% 01/04/2025	0.01

BURLINGTON NORTHER 5.20% 15/04/20544/2054 USD1000	0.01
ADOBE 4.80% 04/04/2029	0.01
SLOVENSKA SPORITELNA F2F 4/10/2028	0.01 BBG01JGVSRG4
BROADCOM 5.05% 12/7/2029	0.01
NZ EXCHANGE LTD	0.01 NZX
FORD MOTOR CREDIT 4.00% 13/11/2030	0.01
SHURGARD SELF STORAGE EUROPE SARL	0.01 SHUR
TOKAI HOLDINGS CORP	0.01 3167
JPM. CHASE F2F 23/01/2030	0.01 BBG01LONTF97
MALAYAN BANKING BHD	0.01 MAY
INTEL 4.75% 25/03/2050	0.01
STOCKLAND TST. 2.30% 24/03/2028	0.01
SIMON PROP. GRP. 2.45% 13/09/2029	0.01
NSW ELECTRICITY N 2.732% 23/04/2029	0.01
UNITED STATES TREA 4.75% 15/11/20432043 USD1000 BONDS 11/43	0.01 BBG01K7339S7
CAPITALAND INTEGRATED COMMERCIAL	0.01 CICT
CHARTER HALL PRIME OFFICE FUND	0.01 616047W
HSBC HOLDINGS PLC F2F 17/08/2029	0.01 BBG01234QLD3
OLD REPUBLIC INTL CORP	0.01 ORI
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028 USD1000	0.01 BBG019J0R874
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.01 BBG00NWP35P6
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.01
FANNIE MAE POOL 5.00% 1/10/2052	0.01 *
WILLIAMS COS 4.90% 15/03/20291000	0.01
BASF SE	0.01 BAS
CITIGROUP 4.30% 20/11/2026	0.01 BBG007JNL349
AUSTRALIAN GOV. 3.00% 21/11/2033	0.01 BBG016PT8FM8
MATSON INC	0.01 MATX
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.01 BBG017G2FBM6
US. TSY. NOTE/BON 2.375% 15/05/2027	0.01 BBG00GM9SVD7
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.01 BBG000DPPPT5
TOLL BROS. FIN. 4.875% 15/3/2027	0.01
UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27 USD2000	0.01
US. TSY. NOTE/BOND 0.25% 30/9/2025	0.01 BBG00XGHX826
TENNET HOLDING BV 0.125% 30/11/20320000 18	0.01
JD.COM INC	0.01 9618
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.01 BBG00Y2NNCT9
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.01
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.01 BBG016KRB251
MEITEC CORPORATION NPV	0.01 9744
FANNIE MAE POOL 5.50% 1/10/2053	0.01 BBG01HQYPQ58
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH- 2025	0.01 BBG00YPGC5B5
INTEL 4.875% 10/2/2028	0.01
PEPSICO 2.875% 15/10/2049	0.01
GIVAUDAN - REG	0.01 GIVN
TESCO COR. TSY. S 1.875% 02/11/2028	0.01
SEAGATE TECH HLDGS	0.01 STX
ALLSTATE CORP	0.01 ALL
CROWN CASTLE INTL CORP	0.01 CCI
GENERAL MILLS INC	0.01 GIS
TARGA RES. 5.50% 15/02/2035	0.01
CHARTER HALL LWR 2.656% 17/12/2029	0.01
US. TSY. NOTE/BON 1.375% 15/8/2050	0.01 BBG00WHMH0C0
PARKLAND CORP	0.01 PKI
BANCO SANTANDER F2V 4/10/2032	0.01 BBG012QR70V4
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.01
ROYAL BANK OF CANADA F2F 23/7/2027	0.01 BBG01NSGH9Z6
BANK OF NY MELLON CORP 4.59% 26/JUL/2030	0.01 BBG018WN5RF4
INDONESIA TSY. BD. 7.00% 15/09/2030	0.01 BBG00PVLV6S5
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.01 BBG00QG4NLF8
ITALY BUONI POLIEN 2.95% 01/09/2038	0.01 BBG00JQ531T1
AMPRION 0.625% 23/9/2033EGS	0.01
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.01
MS. F2F 18/04/2030	0.01 BBG01MGDWY59
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.01 BBG00BTBTQJ0
BOOKING HLDGS. 4.75% 15/11/2034	0.01

SK ON 5.375% 11/5/2026	0.01 BBG01GFTMGN8
YANGZIJANG SHIPBUILDING NPV	0.01 YZJSGD
OWENS CORNING 3.95% 15/08/2029	0.01
ROSS STORES INC	0.01 ROST
AXIS CAPITAL HOLDING	0.01 AXS
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.01 BBG000DPXMD0
SUNRUN JULIUS ISSUER 2023 2A A1 6.60% 30/01/2059T CL	0.01 *
0.0% 30/01/2059	
US. TSY. NOTE/BON 4.125% 31/07/20312031	0.01 BBG01NWT5Y09
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029	0.01 BBG01LNVJ8B8
US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100	0.01 BBG000DQQNJ8
UK. GILT 4.50% 7/6/2028	0.01 BBG01H059G04
US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031	0.01 BBG01M44ZS07
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.01 BBG01L76Y655
KEYCORP	0.01 KEY
IQVIA HOLDINGS INC	0.01 IQV
US TREASURY N/B 4.12% 31/MAR/2029	0.01 BBG01M44ZQJ1
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.01 BBG01MPC8V90
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.01 BBG00R9SKRD3
CORTEVA INC	0.01 CTVA
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.01 BBG01L3DFFJ0
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.01 BBG01FC87YK0
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.01 BBG01L3DFGS8
UK. GILT 4.75% 07/12/2030	0.01 BBG0000BSR86
UK. GILT 1.50% 22/07/2026	0.01 BBG00C6FWS15
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.01 BBG01BLPJLL5
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.01 BBG01HQWRRQ5
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.01 BBG014CVVF40
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.01 BBG01L8YJD28
MICROCHIP TECHNOLOGY INC	0.01 MCHP
EVERCORE INC COM USD 0.01 CLASS A	0.01 EVR
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49	0.01
USD2000	
FORTINET 1.00% 15/03/2026	0.01
FASTENAL CO	0.01 FAST
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-	0.01 BBG01L3DFJ02
2026	
TUI TOPCO LIMITED - ORDINARY SHARES	0.01 994NRS990
ROYAL CARIBBEAN GROUP	0.01 RCL
SES	0.01 SESG
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.01 BBG00Y911519
US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026	0.01 BBG01DVKBBT3
CITIZENS FINANCIAL GROUP INC	0.01 CFG
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS	0.01 BBG01GJ2QXX1
05/53	
US TREASURY N/B 3.87% 15/JAN/2026	0.01 BBG01C84K6V5
INGENIA COMMUNITIES GRP.	0.01 INA
US. T-BILL. 0.00% 10/10/20242024 USD1000	0.01 BBG01M9L5NB6
RECKITT BENCKISER GROUP PLC	0.01 RKT
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.01 BBG01HQXF0W8
US. TSY. NOTE/BON 3.375% 15/11/2048	0.01 BBG00MFJPPF5
US. TSY. NOTE/BOND 1.50% 30/11/2024	0.01 *
FLORIDA GAS TRANSM 2.30% 01/10/20311 USD1000 144A	0.01
US. TSY. NOTE/BOND 2.50% 31/01/2025	0.01 BBG00JSBXW79
US. TSY. NOTE/BON 2.875% 30/04/2025	0.01 BBG00KP3MMF2
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.01 BBG00SZ2J6T0
PROCTER & GAMBLE 4.05% 26/1/203300	0.01 BBG01CHXZRS3
GUIDEWIRE SOFTWARE INC	0.01 GWRE
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.01 BBG0038CJSK4
US TREASURY N/B 1.75% 15/03/20252025 USD1000 AL-2025	0.01 BBG015SQ6GQ9
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.01 BBG000037TF5
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.01 BBG00YRXQ219

WIHLBORGS FAST. AB NPV	0.01 WIHL
MERLIN PROPERTIES SOCIMI SA	0.01 MRL
LINDE 3.375% 12/06/2029	0.01
FIDELITY NATIONAL INFORMATION SERVICES I	0.01 FIS
VISA 4.30% 14/12/2045	0.01
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.01
AMADEUS IT HLDGS	0.01 AMS
MITSUBISHI GAS CHEMICAL CO	0.01 4182
XIAOMI CORP	0.01 1810
LONZA AG - REG	0.01 LONN
PECO ENERGY 4.60% 15/05/2052	0.01
US. TSY. NOTE/BON 1.125% 15/8/2040	0.01 BBG00WNQ53T3
FUTURES MARGIN-NZD	0.01 *
CORNING 3.875% 15/05/2026	0.01
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.01 BBG00V5LGJ46
UK. GILT 4.50% 7/9/2034	0.01 BBG0000D14P3
HOST HOTELS & RESORTS INC	0.01 HST
NATIONALE-NEDERLAN 3.25% 28/5/20277	0.01 BBG01FFVDR06
BNP PARIBAS 3.625% 1/9/2029	0.01 BBG019D7R964
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.01 BBG00P8T0H68
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.01 BBG016C6CQH9
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.01 *
GOLDMAN SACHS	
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.01 BBG00Z4HNFG4
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.01 BBG00GCR3MT8
KOREA MIDLAND POWE 1.25% 9/8/2026	0.01 BBG0120Q42V3
DEUTSCHE POST AG	0.01 DHL
BANCA MONTE DEI P 10.50% 23/07/2029	0.01 BBG00PQ8ZLN2
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.01 BBG00JF2FDS2
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026	0.01 BBG00PH1JNF6
CHARTWELL RETIREME TRUST UNITS	0.01 CSH-U
DOORDASH INC	0.01 DASH
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.01 BBG0018JVL06
LINDE 3.00% 14/2/2028	0.01
US. TSY. NOTE/BON 1.625% 15/5/2026	0.01 BBG00CV1QFL1
UNITED STATES TREA 0.25% 31/08/20252025 USD1000 AC-2025	0.01 BBG00WVQXF98
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.01 5
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-2031	0.01 BBG01PFSTMY8
T-MOBILE USA 3.75% 15/04/2027	0.01
NATWEST MKTS. FRN 23/08/2028	0.01 BBG01HWSL8F7
DOMINION ENERGY INC F2V 01/06/2054	0.01 BBG01MRC4BK3
CORNING 4.125% 15/05/2031	0.01
WELLTOWER INC 2.05% 15/01/2029	0.01
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.01 BBG013GKSF15
N/WIDE. B/SOC. 5.35% 15/03/2028	0.01 BBG01FR9K012
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.01 BBG01GM76FT2
INTESA SANPAOLO FRN 16/04/2027	0.01 BBG01MBY8932
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.01 BBG00WVQXF16
US. TSY. NOTE/BOND 0.25% 31/10/20252025 USD1000 AF-2025	0.01 BBG00XZBR638
ASSURED GUARANTY LTD	0.01 AGO
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026	0.01 BBG00QL6Z4N3
US. TSY. NOTE/BON 1.625% 30/11/2026	0.01 BBG00QYMYV50
UK. GILT 4.125% 29/01/2027	0.01 BBG019Y0YBQ1
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-2029	0.01 BBG018XW0G71
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.01 BBG01L80HDZ8
SPS COMMERCE INC COM USD0.001	0.01 SPSC
KENVUE INC	0.01 KVUE
CANADIAN GOV. BD. 0.50% 1/09/2025	0.01 BBG00SYP60V4
WESTPAC BANKING FRN 20/05/2025/05/2025	0.01 BBG017CYB0V8
JPM. CHASE F2F 22/4/2026	0.01 BBG00T6R6KT8
JOHNSON & JOHNSON 2.25% 1/9/2050	0.01
UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-2031	0.01 BBG01NG25Q21

COGNIZANT TECH SOLUTIONS A	0.01 CTSH
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.01 BBG01MJJ88V8
TRADEWEB MARKETS INC	0.01 TW
ZF NORTH AMERICA C 6.75% 23/04/2030	0.01
GARTNER INC CL-A	0.01 IT
SOLAR STAR FNDG. 3.95% 30/6/2035/35 USD100000	0.01
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.01 BBG00D620FB4
FMC 5.15% 18/05/2026	0.01
NNN REIT INC	0.01 NNN
ANGLO AMERICAN PLC	0.01 AAL
CVS HEALTH 2.875% 1/6/2026	0.01
BROADSTONE NET LEA COM	0.01 BNL
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.01 BBG00007JZG8
YAMAHA MOTOR CO	0.01 7272
NEWMONT CORP	0.01 NEM
CENTENE CORPORATION	0.01 CNC
CITY OF DETROIT M 6.844% 1/5/2028	0.01
FANNIE MAE POOL 4.00% 01/10/2052	0.01 BBG018Z8ZNM2
HUNTSMAN INTL. 2.95% 15/06/2031	0.01
DOMINICAN REPUBLIC 6.60% 01/06/2036	0.01
FIFTH THIRD BANCORP F2F 27/7/2029	0.01 BBG01HMFKHT2
FRENCH REPUBLIC GO 0.00% 25/03/2025	0.01 BBG00NW9BD76
BNP PARIBAS 2.518% 5/6/2025	0.01 BBG00V2ZVNX0
NIPPON BUILDING FUND INC TEMP	0.01 8951
FRESENIUS MEDICAL 3.00% 1/12/2031/2031 USD1000 144A	0.01
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027 EUR100000	0.01 BBG00Z5YTSK7
NGK INSULATORS LTD	0.01 5333
BWP TST. 3.30% 10/04/2026	0.01
SEVEN AND I HOLDINGS NPV	0.01 3382
MIZUHO FINL. GRP. F2F 28/08/2029	0.01 BBG01J16QSW7
UK. GILT 3.50% 22/10/2025	0.01 BBG01BYVNNT1
FORD MOTOR COMPANY	0.01 F
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.01 BBG00SMNNGR3
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.01 BBG01JMFW9L1
PARAMOUNT GBL. 4.90% 15/08/2044	0.01
BANCO SANTANDER SA FRN 17/07/2034	0.01 BBG01NPH3MC8
DEUTSCHE BANK F2F 23/02/2028	0.01 BBG015D754H5
STARWOOD PROP. TST 7.25% 01/04/2029	0.01
US. TSY. NOTE/BON 3.625% 15/08/2043	0.01 BBG004XCHZV8
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.01 BBG01HZNQ0S3
SHOWA DENKO KK JPY50	0.01 4004
LENNAR CORPORATION CLASS A	0.01 LEN
ASIA VITAL COMPONE TWD10	0.01 3017
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.01 BBG01LNVJ3Y4
NATL. BANK OF CAN 5.023% 01/02/2029	0.01 BBG01KFL7129
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27 EUR100000 168	0.01 BBG00ZNGWV61
MANAWA ENERGY LTD	0.01 MNW
CITIGROUP F2F 11/6/2035	0.01 BBG01N60XH61
ITALY BUONI POLIEN 3.35% 1/7/2029	0.01 BBG01LPT72J9
COLOPLAST	0.01 COLOB
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.01 BBG01J99YRY4
US. TSY. NOTE/BON 0.375% 31/7/2027	0.01 BBG00W907K25
FISERV 5.375% 8/21/2028	0.01
MARS INC 4.75% 20/4/2033A	0.01
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.01 BBG000FSC999
PRUDENTIAL FINL. F2V 15/03/2054	0.01 BBG01LV60BX3
CHARTER COMMUNICAT 2.25% 15/01/2029	0.01
AUSNET SERVS. HLD 1.625% 11/03/2081	0.01 BBG00ZHMX1H8
VISTRA CORP	0.01 VST
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.01 BBG01C6SYFN8
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.01 BBG014BC2F14
JAPANESE YEN	0.01 *
VOLVO AB - B	0.01 VOLVB
UK. GILT 4.25% 07/06/2032	0.01 BBG00001YK86
JAPAN GOV. FIVE YE 0.10% 20/3/2025	0.01 BBG00T33QJQJ0



FRANCE GOVERNMENT 3.50% 25/4/2026	0.01 BBG00002G462
SPAIN GOV. BD. 1.40% 30/04/2028	0.01 BBG00JVJDT77
TOURISM HOLDINGS LTD	0.01 THL
SAMSUNG ELECTRONICS CO LTD	0.01 005930
SANTANDER UK GRP. 3.625% 14/1/2026	0.01 BBG00BTH2MS5
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.01 BBG01KR4STF6
NUTRIEN 5.20% 21/06/2027	0.01
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.01 BBG000FLF6H8
BYD CO LTD	0.01 1211
NATL. AUSTRALIA BANK FRN 09/02/2034	0.01 BBG01LB3W5K4
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.01 BBG00FFRX1N6
DAIKIN INDUSTRIES	0.01 6367
CITIGROUP F2F 01/05/2032	0.01 BBG010H3WDF3
STATKRAFT 3.375% 22/03/2032	0.01
MARRIOTT INTL. MD 5.45% 15/09/2026	0.01
US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100	0.01 BBG01MY931S7
BONDS05/2044	
TAKEDA PHARMACEUTICAL CO LTD	0.01 4502
SUNCORP-METWAY FRN 24/05/2027	0.01 BBG01K59HH03
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.01 BBG018M87F71
DKK BNP PARIBAS A/C	0.01 *
UTD. UTLS. GRP.	0.01 UU/
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.01 BBG0021TP6M5
SOUTHERN CALIFORN 4.875% 1/2/2027	0.01
SWISS RE AG	0.01 SREN
US TREASURY N/B 2.37% 15/FEB/2042	0.01 BBG0159JPPF7
UK. GILT 0.125% 30/01/2026	0.01 BBG00SSK93Y0
KEYCORP F2F 06/03/2035	0.01 BBG01LQ9BB98
BANQUE FEDERATIVE DU FRN 24/05/2027	0.01 BBG01MW8P7C1
METROPOLITAN LIFE 5.00% 10/1/2030	0.01 BBG01C6TONX5
PUBLIC SERVICE ENTERPRISE GROUP INC	0.01 PEG
CENTURIA INDUSTRIAL REIT	0.01 CIP
METRO FINANCE TRUST SR 24-1 CL A FRN 17/09/2030	0.01 *
MACQUARIE BANK FRN 20/02/2035	0.01 BBG01P78MVH7
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.01 BBG00N7409K1
APPLE INC 2.7% 05/AUG/2051	0.01
US. TSY. NOTE/BON 4.375% 15/11/2039	0.01 BBG000FQZ1C1
BANQUE FEDERATIVE 0.625% 19/11/2027	0.01 BBG014GTHCM0
US. TSY. NOTE/BON 4.375% 15/05/2040	0.01 BBG000FV24J3
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000	0.01
SEC	
MAPLETREE INDUSTRIAL TRUST	0.01 MINT
DELTA AIR LINES 20 2.50% 10/6/2028	0.01
DEUTSCHE BANK AG/NEW F2F 11/09/2030	0.01 BBG01PL2CHD0
UK. GILT 4.25% 07/12/2027	0.01 BBG0000DL774
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.01
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.01 BBG001HNZP13
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.01 BBG01JLBWJ20
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.01
SMBC AVIATION CAP. 5.30% 03/04/20299	0.01
UK. GILT 0.375% 22/10/2030	0.01 BBG00SSK75H6
GE HEALTHCARE HOLDING LLC	0.01 GEHC
SPAIN GOV. BD. 3.55% 31/10/2033	0.01 BBG01GXS3HZ6
NORDEA BANK ABP F2V 29/05/2035	0.01 BBG01N07DDM5
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.01 BALDB
BUNDESobligation 1.30% 15/10/2027.01 .186	0.01 BBG018BXGXL3
YUM! BRANDS INC	0.01 YUM
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.01 BBG00HMLNLFM6
ADIDAS AG	0.01 ADS
CVS HEALTH 5.125% 20/07/2045	0.01
MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028 EUR100000	0.01
VISA INC 1.9% 15/04/2027	0.01
CAPGEMINI SA	0.01 CAP
FANNIE MAE POOL 3.00% 01/05/2052	0.01 BBG01LM5FN09
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.01 BBG00P1LQL56
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS	0.01 BBG01F6N6GN1
02/43	
SOUTHERN CALIFORN 4.125% 01/03/2048	0.01
W R BERKLEY 4.00% 12/05/2050	0.01
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.01 *

FRENCH REPUBLIC GO 0.00% 25/11/2029	0.01	BBG00QG1W845
KROGER 5.50% 15/09/2054	0.01	
IDEXX LABORATORIES INC	0.01	IDXX
KROGER 5.65% 15/09/2064	0.01	
XCEL ENERGY INC	0.01	XEL
AMGEN 5.60% 2/3/2043	0.01	
DP WORLD 2.375% 25/09/2026	0.01	BBG00M0LK0Z3
AGNICO EAGLE MINES	0.01	AEM
DOW INC	0.01	DOW
GREAT WEST LIFECO	0.01	GWO
GEN. MOTORS 5.20% 1/4/2045	0.01	BBG007GP45R6
LOW INC. INV. 3.386% 01/07/2026	0.01	
AT&T 5.40% 15/2/2034	0.01	
FRONTIER ISSUER LLC 1 A2 6.19% 20/6/2054A A-2	0.01	BBG01N0F0664
GS. GRP. 1.25% 7/2/2029	0.01	
UK. GILT 1.00% 31/01/2032	0.01	BBG013RQ5VY4
KMD BRANDS LIMITED	0.01	KMD
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.01	BBG00YV55N12
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.01	BBG01LK8Y0L1
US TREASURY N/B 4.5% 15/NOV/2025	0.01	BBG01BC379G0
SPAIN GOV. BD. 4.90% 30/7/2040	0.01	BBG0000JDMMM0
APT PIPELINES 4.20% 23/03/2025	0.01	
US. TSY. NOTE/BON 2.375% 15/11/2049	0.01	BBG00QQDDTN2
BRAMBLES USA 4.125% 23/10/202500 REGS	0.01	
BUNDESOBLIGATION 2.40% 19/10/2028.01 .188	0.01	BBG01GXHQXB6
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.01	BBG00BDPR2X5
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.01	BBG00CCK60B6
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.01	
US. TSY. NOTE/BON 1.125% 28/2/2027	0.01	BBG00RTX4KN2
US TREASURY N/B 2.62% 31/MAY/2027	0.01	BBG017NFT8D1
NATIONAL AUSTRALI 1.388% 12/01/20250601 1.388% 12/01/2025	0.01	BBG014CBWY93
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.01	BBG000009G58
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.01	BBG01C772G56
COMERICA F2F 30/01/2030	0.01	BBG01L6Y65S3
FRANCE GOV. BD. 0.50% 25/05/2025	0.01	BBG0081M62Q3
METROPOLITAN LIFE 3.625% 26/3/203434	0.01	BBG01M2PMJM2
HALEON PLC	0.01	HLN
AIR CANADA 2020-2 5.25% 01/04/20291/10/2030	0.01	
BARCLAYS 5.501% 9/8/2028	0.01	BBG0191QDH53
LEG IMMOBILIEN SE	0.01	LEG
MORGAN STANLEY F2F 04/05/2027	0.01	BBG0105VHC45
SVENSKA HANDELSBANK 3.25% 01/06/2033	0.01	BBG017R55XS4
BAYER AG	0.01	BAYN
FREDDIE MAC MULTIFAMILY ML12 XUS VAR 25/07/2041	0.01	BBG013KJT0K4
GAIF BD. ISSUER PT 3.40% 30/09/202626 USD1000 REGS	0.01	
FLEX 5.25% 15/01/2032	0.01	
ZIMMER BIOMET HLDG 5.35% 01/12/2028	0.01	
PHILLIPS EDISON GR 4.95% 15/01/2035	0.01	
MOTABILITY OPERAT 5.625% 11/9/2035	0.01	
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.01	
US. TSY. NOTE/BON 4.375% 15/05/2041	0.01	BBG001P3TTB6
ROCKWELL AUTOMATION INC	0.01	ROK
MONOTARO CO LTD	0.01	3064
ACCTON TECHNOLOGY CORPORATION	0.01	2345
ORIENTAL LAND CO LTD	0.01	4661
NIE FINANCE PLC 5.87% 01/DEC/2032	0.01	
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.01	
UK. GILT 0.25% 31/07/2031	0.01	BBG00Y3L4KR7
NBK TIER 2 LTD F2V 24/11/2030	0.01	BBG00Y6WFKC4
LONDON POWER NETW 5.875% 15/11/2040	0.01	
SPAIN GOV. BD. 0.80% 30/7/2029	0.01	BBG015NSH1C6
KOREA NATL. OIL 0.875% 05/10/2025	0.01	BBG00XKG9VS1
PARTNERS GROUP	0.01	PGHN
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.01	BBG000036KH3
KRAFT HEINZ CO COM	0.01	KHC
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.01	WOW
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.01	
HALLENSTEIN GLASSON HOLDINGS LTD	0.01	HLG
BANQUE OUEST AFRIC 2.75% 22/01/2033	0.01	

VERIZON COMMS. 1.45% 20/03/2026	0.01
US TREASURY N/B 3.62% 31/MAY/2028	0.01 BBG01GQXH4X9
DSV A/S	0.01 DSV
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.01 BBG01J2RTYG2
SHERWIN-WILLIAMS 3.30% 15/05/20500	0.01
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.01 BBG003LSSGH4
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.01 BBG00YZ3HQG7
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026	0.01 BBG01GJ2R1W1
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.01 BBG000FPG8P5
ORACLE 6.90% 09/11/2052	0.01
CVS HEALTH 5.40% 01/06/2029	0.01
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.01 BBG01HL1LGQ8
FORTINET 2.20% 15/03/2031	0.01
PUGET ENERGY 2.379% 15/06/20282000	0.01
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.01 BBG01HB5J1S4
ROTHESAY LIFE 7.019% 12/10/2034	0.01
UK. GILT 2.00% 7/9/2025	0.01 BBG0088JSC32
SOFTBANK CORP	0.01 9434
LLOYDS BANKING GROUP F2V 2/6/2033	0.01 BBG01FMXXDLO
LOTES CO LTD ORD	0.01 3533
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.01 BBG00CNNHJC4
ARCHER DANIELS MIDLAND CO COM STK NPV	0.01 ADM
FRANCE GOV. BD. 4.75% 25/04/2035	0.01 BBG000040BK3
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030	0.01 BBG01K9JB0D6
RIO TINTO LIMITED	0.01 RIO
NESTLE HLDGS. 1.00% 15/9/202750000 144A	0.01
FRENCH REPUBLIC GO 0.00% 25/02/2026	0.01 BBG00T4KMNBO
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.01 BBG013BNT784
FRENCH REPUBLIC GO 6.00% 25/10/2025	0.01 BBG0000235L6
LOGICOR FINC. SARL 3.25% 13-NOV-28	0.01
ENGIE	0.01 ENGI
JAPAN GOV. TEN YEA 1.10% 20/6/2034	0.01 BBG01NLC7LN9
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-2027	0.01 BBG01BLPJLT7
NESTE OYJ	0.01 NESTE
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.01 BBG01F8ZDWD0
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.01 BBG01KR4SR79
NORDEA BANK ABP	0.01 NDA
PUMA SERIES 2024-1 1 A FRN 23/09/2055	0.01 *
ONCOR ELECTRIC DEL 4.15% 1/6/2032	0.01
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.01 BBG00LLX73W8
MERCEDES-BENZ INT 5.625% 17/8/2026	0.01 BBG01HT4S938
CITIGROUP F2F 29/01/2031	0.01 BBG00RHLV5B6
INTERCONTINENTAL E 5.25% 15/06/2031	0.01
INTEL 5.60% 21/2/2054	0.01
BANCO SANTANDER 5.50% 11/06/2029	0.01 BBG01N5Z6CM8
ITALY BUONI POLIEN 3.50% 01/03/2030	0.01 BBG006H1QFG6
FANNIE MAE POOL 4.50% 1/11/2052	0.01 BBG0191P4WL4
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.01 BBG01JV503L1
US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025	0.01 BBG01GQXH6S0
BUNDESOBLIGATION 2.20% 13/4/2028	0.01 BBG01C9502P9
US. TSY. NOTE/BON 3.375% 15/05/2044	0.01 BBG006FCFM99
BURLINGTN NORTH SANTA FE 3.3% 15/SEP/2051	0.01
FISERV 5.625% 8/21/2033	0.01
Income Due - AUD	0.01 *
EUROBANK ERGASIAS SERVICES AND	0.01 EUROB
NEW ZEALAND GOV. B 5.00% 15/05/2054	0.01 BBG01LLXPWK6
GECINA	0.01 GFC
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.01 BBG01CGJ5R44
US. TSY. NOTE/BON 3.125% 15/11/2041	0.01 BBG0027KH5J3
ATHORA NETHERLANDS F2V 31/08/2032	0.01 BBG017QKCZ81
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.01 BBG000FYM9P7

NASDAQ INC	0.01 NDAQ
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.01 BBG00M16HZK8
MANCHESTER AIRPORT 5.75% 30/9/2042	0.01
ITALY BUONI POLIEN 4.00% 01/02/2037	0.01 BBG0000329J0
TURNERS AUTOMOTIVE GROUP LIMITED	0.01 TRA
VULCAN MATERIALS CO	0.01 VMC
UNION PACIFIC 3.799% 06/04/207100	0.01
UK. GILT 1.25% 22/07/2027	0.01 BBG00G5GVKZ6
RETAIL OPPORTUNITY INVESTMENT	0.01 ROIC
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.01 BBG00JXPJX49
DAIMLER TRUCK FIN 5.125% 25/09/2027	0.01
US. TSY. NOTE/BON 3.875% 15/08/2040	0.01 BBG0014GGG68
DEUTSCHE BANK AG (REG)	0.01 DBK
HSBC HLDGS. F2F 16/09/2032	0.01 BBG01PNL1YS5
ITALY BUONI POLIEN 5.00% 01-MAR-25	0.01 BBG0000BYCP3
PEARSON FNDG. 5.375% 12/09/2034	0.01 BBG01PKXCXCV7
ALLIANZ FIN. II 3.25% 4/12/2029	0.01
US. TSY. NOTE/BOND 0.50% 31/03/2025	0.01 BBG00SMNNJR7
SARTORIUS FINANCE 4.25% 14/9/2026	0.01
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.01 BBG00005JWW1
SUZANO AUSTRIA 6.00% 15/01/2029	0.01
COUSINS PROPERTIES INC	0.01 CUZ
EASTERN POWER NET 5.375% 26/2/2042	0.01
TARGA RES. 4.20% 01/02/2033	0.01
ELI LILLY 4.60% 14/08/2034	0.01
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.01
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.01 BBG0105TKLT9
BMW US CAP. 4.85% 13/08/2031	0.01
COSTAR GROUP INC COM	0.01 CSGP
VERIZON COMMS. 2.10% 22/03/2028	0.01
NATL. GRID ELECTRI 5.35% 10/07/2039	0.01
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.01 BBG001YK9K10
VOLVO TSY. 3.125% 26/08/2029UR100000	0.01
NATL. GRID ELECTRI 3.50% 16/10/2026	0.01
CELSIUS HOLDINGS INC	0.01 CELH
STELLANTIS N V	0.01 8TI
MITSUBISHI ELECTRIC	0.01 6503
SPAIN GOV. BD. 4.20% 31/01/2037	0.01 BBG00007WKR4
US. TSY. NOTE/BON 1.625% 30/09/2026	0.01 BBG00QB2C412
NATL BK OF GREECE EUR	0.01 ETE
UK. GILT 3.25% 31/1/2033	0.01 BBG01BYVMKP2
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.01 BBG018CHWX57
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.01 BBG018KMB098
INDONESIA TSY. BD. 7.50% 15/4/2040	0.01 BBG00QRW8VK3
DEXERIALS CORP	0.01 4980
INDONESIA TSY. BD. 7.00% 15/5/2027	0.01 BBG0022GWRN7
AIR CANADA 2017-1 3.30% 15/01/2030A 3.3% 15/07/2031	0.01
ARGENX SE	0.01 ARGX
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.01 BBG01GN50MT6
JPM. CHASE F2F 1/6/2029	0.01 BBG0116QZPR9
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029	0.01 BBG016C6D1F5
BARRICK GOLD CORP	0.01 ABX
MARTIN MARIETTA MATERIALS	0.01 MLM
SPAIN GOV. BD. 0.00% 31/01/2026	0.01 BBG00XTGNN22
SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS	0.01 BBG00T1L2F20
SPAIN GOV. BD. 0.00% 31/01/2028	0.01 BBG00ZMXWB69
IRON MTN INC NEW COM NPV	0.01 IRM
ITALY BUONI POLIEN 6.00% 01/05/2031	0.01 BBG00001RQ45
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.01 BBG005K2WF20
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.01 BBG00H2W34V3
SANFORD LTD	0.01 SAN
MURATA MANUFACTURING CO	0.01 6981
VESTEDA FIN. 4.00% 07/05/2032	0.01
DEUTSCHE BAHN FIN 1.625% 16/8/2033NTS 16/08/2033	0.01
EUR1000	
US. TSY. NOTE/BON 3.125% 15/02/2042	0.01 BBG002GN2BM6
CDW CORP	0.01 CDW
EUR BNP PARIBAS A/C	0.01 *
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.01 BBG00RF99MP9

LEASEPLAN 0.25% 7/9/202600 474	0.01	BBG012CD22N0
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.01	BBG00000BXG6
NORTHUMBRIAN WATER 5.50% 02/10/2037	0.01	
MARS INC 4.55% 20/04/2028	0.01	
MET LIFE GLOB FNDG 1.55% 07/01/2031TS 07/01/2031	0.01	BBG00YRG4XY6
USD150000		
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.01	BBG0000351K2
UNUM GROUP 4.125% 15/06/2051	0.01	
UNITEDHEALTH GRP. 2.90% 15/5/2050	0.01	
ISUZU MOTORS	0.01	7202
MINITUBISHI CHEMICAL GROUP CORPORATION	0.01	4188
US. TSY. NOTE/BON 3.625% 15/02/2044	0.01	BBG005Z0LHS8
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.01	BBG00FX263P5
CANON INC	0.01	7751
CHUGAI PHARMACEUTICAL JPY	0.01	4519
ATLAS COPCO AB SER`B`NPV (POST SPLIT)	0.01	ATCOB
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EUR0.01	0.01	BBG00TN1TOW1
NORDSON 4.50% 15/12/2029	0.01	
UK. GILT 0.50% 31/1/2029	0.01	BBG0129NSLP0
PPG INDUSTRIES INC	0.01	PPG
BAYERISCHE MOTOREN WERKE AG	0.01	BMW
ARES MANAGEMNT COR COM	0.01	ARES
ORSTED A/S	0.01	ORSTED
ON SEMICONDUCTOR CORPORATION	0.01	ON
WARNERMEDIA HLDGS 3.755% 15/3/2027	0.01	
SPAIN GOV. BD. 1.25% 31/10/2030	0.01	BBG00TDHX5Q8
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.01	BBG01C6V5LX9
CONS. EDISON OF NE 5.50% 15/03/2034	0.01	
US. TSY. NOTE/BON 2.875% 15/11/2046	0.01	BBG00F5RQCH8
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.01	BBG002YL9TR9
BRITISH LAND CO GBP	0.01	BLND
CONT. WIND 6.00% 28/2/2033USD100000	0.01	
PENSION INSURANCE 4.62% 07/MAY/2031	0.01	
CAIXABANK SA 6.87% 25/OCT/2033	0.01	BBG01CCV1P67
KROGER 4.65% 15/09/2029	0.01	
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.01	BBG0101PS2C3
APA INFRA. F2V 9/11/2083	0.01	BBG01JXCM624
JAPAN GOV. TEN YEA 0.40% 20/6/2025	0.01	BBG009BP8FC7
SSE PLC	0.01	SSE
COUNCIL OF EUR. DE 0.60% 08/10/2024/10/2024 AUD500000	0.01	BBG012QY3427
ENEL FIN. INTL. 4.25% 15/6/2025	0.01	
US TREASURY N/B 3.25% 15/MAY/2042	0.01	BBG017F7D6J3
VIER GAS TRANSPOR 4.625% 26/9/2032	0.01	
CAD BNP PARIBAS A/C	0.01	*
ALNYLAM PHARMACEUTICALS INC	0.01	ALNY
THE HERSHEY COMPANY	0.01	HSY
LUNDIN MINING CORP	0.00	LUN
CAPITAL ONE FINANCIA F2F 1/2/2029	0.00	BBG01DC7VLD6
MAZDA MOTOR CORP	0.00	7261
CRELAN F2F 23/01/20320	0.00	BBG01LOGL020
NIPPON PROLOGIS REIT INC	0.00	3283
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.00	BBG00R87H873
US. TSY. NOTE/BON 2.875% 15/05/2043	0.00	BBG004HX5H61
SPAIN GOV. BD. 6.00% 31/01/2029	0.00	BBG000056723
DASSAULT SYSTEMES SE	0.00	DSY
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.00	BBG01H50VZY6
CORNING INC	0.00	GLW
LULULEMON ATHLETIC	0.00	LULU
UNUM GRP. 6.00% 15/06/2054	0.00	
SPAIN GOV. BD. 1.40% 30/07/2028	0.00	BBG00L92KD35
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.00	BBG01G14BV75
BANK OF IRELAND GRP. F2V 06/12/2032	0.00	BBG019FNYQW2
ANZ COLLATERAL	0.00	*
TDC NET 5.618% 06/02/2030UR	0.00	
NETHERLANDS GOV. B 3.75% 15/01/2042	0.00	BBG0000HF3S8
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.00	BBG00MYVTL57
ENBW INTL. FIN. 4.30% 23/5/2034	0.00	
ITALY BUONI POLIEN 3.85% 1/7/2034	0.00	BBG01LPT72K7
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.00	

FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00 BBG0000T20C3
SOCIETE GENERALE F2F 21/11/2031	0.00 BBG01K51X919
GS. GRP. F2F 10/8/2026	0.00 BBG01H5WK1J5
FRANCE GOV. BD. 0.25% 25/11/2026	0.00 BBG00DQ4SJV8
SMC CORP	0.00 6273
US. TSY. NOTE/BON 2.625% 31/03/2025	0.00 BBG00KFMLR34
DEUTSCHE BAHN FIN GMBH 3.87% 13/OCT/2042	0.00 BBG019XX3DJ8
AXON ENTERPRISE I COM USD 0.00001	0.00 AXON
ENGIE 4.50% 06/09/2042	0.00
DELTA AIR LINES 2 3.625% 30/07/2027029 USD AA	0.00
TRATON FIN. LUXEM 5.625% 16/01/2029	0.00
COOPERATIEVE RABOB 5.25% 14/09/2027	0.00 BBG003C49BS7
JYSKE BANK A/S F2V 01/05/2035	0.00 BBG01L4Z94W7
BARCLAYS F2V 31/01/2033	0.00 BBG01KVFF973
US. TSY. NOTE/BON 3.125% 15/2/2043	0.00 BBG0043QGL06
CHARTER COMMUN INC COM	0.00 CHTR
VIENNA INSURANCE GRP AGW 4.87% 15/JUN/2042	0.00 BBG017ZDJ7D6
ACHMEA F2V 02/11/2044	0.00 BBG01MLHPB70
SPAIN GOV. BD. 3.25% 30/4/2034	0.00 BBG01KY0YS61
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.00 BBG01MCL2ZF4
LLOYDS BANKING GRP. VAR 31/08/2033	0.00 BBG01J1HK577
ICELAND GOV. INTL. 3.50% 21/03/2034	0.00 BBG01LXZFM30
ITALY BUONI POLIEN 4.50% 1/3/2026	0.00 BBG0016Q0495
E INK HOLDINGS INC	0.00 8069
ITALY BUONI POLIEN 5.25% 01/11/2029	0.00 BBG00006VF43
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.00 BBG00HPJCCCH5
ITALY BUONI POLIEN 3.45% 15/07/2031	0.00 BBG01MRVPH70
DENSO CORP NPV	0.00 6902
DEMETER INVESTMENTS F2F 8/15/2050	0.00 BBG00BD91P31
ENBW INTL. FIN. 3.85% 23/05/2030/05/2030 EUR1000 32	0.00
UK. GILT 5.00% 07/03/2025	0.00 BBG000045L94
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.00 BBG002WJJWC4
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.00 BBG01M9GLHX8
VERIZON COMMUNICATIONS 2.5% 08/APR/2031	0.00
CK ASSET HOLDINGS HK	0.00 1113
VERIZON COMMS. 4.125% 16/03/2027	0.00 BBG00G6QW2B8
E.ON SE	0.00 EOAN
FORTESCUE LTD ORDINARY FULLY PAID	0.00 FMG
UK. GILT 4.25% 07/12/2046	0.00 BBG0000C9869
CHARTER COMMS. OP 6.484% 23/10/2045	0.00
MOTABILITY OPERATI 4.00% 17/01/2030	0.00
COMCAST 1.50% 15/2/2031	0.00
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.00 BBG00F9Q04B8
MEDTRONIC 4.15% 15/10/2053	0.00
MACQUARIE BANK 2.30% 22/01/2025	0.00 BBG00RD364V0
CITIGROUP INC FRN 17/MAR/2026	0.00 BBG015Z8T8M8
CANADIAN DOLLAR	0.00 *
SIEMENS ENERGY FIN 4.25% 5/4/2029	0.00
ORSTED AS F2V 14/03/3024	0.00 BBG01LTVZ4P8
ALLIANDER ALLIANDER F2V PERP	0.00 BBG01NFY1QH0
LOGICOR FINC. SARL 2.75% 15/01/2030	0.00
NBN 3.75% 22/3/2034	0.00
AUSTRALIA GOV. BD. 2.75% 21/11/2027	0.00 BBG00BNT3F72
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026	0.00 BBG00PQNJNC1
WESTERN POWER DIS 3.949% 20/9/2032	0.00
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.00
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.00 *
CANADIAN GOV. BD. 0.25% 1/3/2026	0.00 BBG00XS6FYC9
ROBERT BOSCH 3.625% 2/6/203000000 2	0.00
TOYOTA MOTOR CREDI 3.85% 24/07/2030EUR100000 639	0.00 BBG01HGVM131
OTP BANK NYRT F2F 31/01/2029	0.00 BBG01L59TNH7
SWISSQUOTE GROUP HOLDING SA	0.00 SQN
TAUPO DISTRICT COUNCIL 041224 PNOTE	0.00 *
ELI LILLY 4.20% 14/08/2029	0.00
NITERRA CO LTD	0.00 5334
ITALY BUONI POLIEN 5.00% 01/08/2039	0.00 BBG0000KQPK8
EUROGRID 3.915% 01/02/2034	0.00
COMMERZBANK F2F 16/07/2032	0.00 BBG01NPJ5HS6
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.00 BBG005Q2N8W7

VIER GAS TRANSPORT 4.00% 26/09/202700000 4 REGS	0.00
LSEG NETHERLANDS 4.125% 29/09/2026	0.00
UK. GILT 1.25% 22/10/2041	0.00 BBG00RCQDP18
INTEL 4.10% 11/5/2047	0.00
MAPLETREE LOGISTICS TRUST	0.00 MLT
NATWEST GROUP PLC ORD	0.00 NWG
ZF EUR. FIN. 6.125% 13/03/2029EUR100000 7	0.00
BANK OF AMERICA 3.248% 21/10/2027	0.00
CREDIT AGRICOLE F2F 23/1/2031	0.00 BBG01NSYVJ98
TRANSURBAN FINANC 3.974% 12/03/2036	0.00
LOGICOR FINANCING 4.25% 18/07/2029EUR100000 16	0.00
MARS 2.375% 16/07/204044A	0.00
EDP SERVICIOS FINA 3.50% 16/07/2030/2030	0.00
ENGIE 4.25% 6/3/2044	0.00
ARENA REIT	0.00 ARF
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.00
ITALY BUONI POLIEN 3.35% 01/03/2035	0.00 BBG00N2HP9D8
WESTERN POWER DIST 3.53% 20/9/2028	0.00
AMPRION 3.45% 22/09/2027EGS	0.00
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.00 BBG00827QS68
US. TSY. NOTE/BON 3.125% 15/05/2048	0.00 BBG00KTN6SS5
GLOBAL PAYMENTS INC	0.00 GPN
LLOYDS BANKING GRP. F2V 3/12/2035	0.00 BBG00YB9J066
BIOGEN INC	0.00 BIIB
RAYMOND JAMES FINL	0.00 RJF
ITALY BUONI POLIEN 4.75% 01/09/2028	0.00 BBG003TQGR4
INTACT FINANCIAL CORPORATION	0.00 IFC
GSK CAP. 3.125% 28/11/20320000 2	0.00
SANDVIK AB	0.00 SAND
UK. GILT 4.25% 07/12/2040	0.00 BBG0000HBW99
CARRIER GBL. 4.375% 29/5/2025	0.00 BBG01L8FKPP5
SHAFTESBURY CAPITAL PLC	0.00 SHC
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.00 *
LYONDELLBASELL INDUSTRIES	0.00 LYB
PRUDENTIAL PLC	0.00 PRU
BNG BANK 2.75% 28/08/2034	0.00 *
FRANCE GOV. BD. 3.25% 25/05/2045	0.00 BBG004CXV0V6
CARRIER GBL. 4.375% 29/05/2025	0.00 BBG01K4RKD09
ITALY BUONI POLIEN 4.20% 01/03/2034	0.00 BBG01J34B066
AMPRION 3.85% 27/08/2039	0.00
FANUC CORP NPV	0.00 6954
SPAIN GOV. BD. 1.30% 31/10/2026	0.00 BBG00DDQS8D7
SINGAPORE GOV. BD 3.375% 01/09/2033	0.00 BBG0055DSXZ3
SOGECAP SOGECAP F2V PERP	0.00 BBG007NRDDG9
JOHN DEERE CAP. 4.75% 8/6/20264.75% 08/06/2026	0.00 BBG01GXLOWQ1
P3 GRP. SARL 4.00% 19/04/2032	0.00
IBERDROLA FINANZAS 3.00% 30/09/2031	0.00
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.00 BBG00GM9STJ6
CREDIT AGRICOLE 3.50% 26/09/2034	0.00 BBG01PVYRTD7
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.00 BBG01GQXHF46
CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.00 BBG011FH0G42
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.00 BBG00009R1F1
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.00
UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053	0.00
US. TSY. NOTE/BON 3.125% 15/08/2044	0.00 BBG006XYRWF9
CANADIAN GOV. BD. 1.25% 01/06/2030	0.00 BBG00PT8QQZ1
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.00 BBG0000C7442
KROGER 5.00% 15/09/2034	0.00
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.00 BBG00D8N6RN1
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.00 BBG0060HHZV8
BUNDESobligation 0.00% 09/10/2026	0.00 BBG011MLF348
UK. GILT 0.625% 31/7/2035	0.00 BBG00X2TXPF3
ASM INTERNATIONAL NV	0.00 ASM
UK. GILT 3.75% 29/01/2038	0.00 BBG01B0DNVY1
HSBC HLDGS. F2F 11/8/2028	0.00 BBG0192W25X6
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.00
UPM-KYMMENE 2.25% 23/05/20293 REGS	0.00
AEON CO LTD	0.00 8267
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00 BBG01HQHKQ50
US. TSY. NOTE/BOND 2.75% 28/02/2025	0.00 BBG00K2NBFM2

UK. GILT 4.25% 7/12/2055	0.00 BBG0000B53Q4
SOUTH COAST BRITIS 4.15% 12/12/205312/12/2053 CAD1	0.00 BBG01BWL4M09
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.00 BBG0104M5X34
US TREASURY N/B 3.37% 15/AUG/2042	0.00 BBG01958YJ98
UK. GILT 3.25% 22/1/2044	0.00 BBG003H46RK8
SPAIN GOV. BD. 5.75% 30/07/2032	0.00 BBG000023K79
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.00 BBG00005BP72
MICHELIN CGDE	0.00 ML
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.00 BBG00K6STZ99
US. TSY. NOTE/BON 1.125% 15/5/2040	0.00 BBG00TW9XNT3
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.00 BBG00XP23234
KOMATSU LTD JPY	0.00 6301
WEC ENERGY GROUP INC	0.00 WEC
US. TSY. NOTE/BON 2.875% 15/08/2045	0.00 BBG009R4CNK6
ITALY BUONI POLIEN 6.50% 01/11/2027	0.00 BBG000050P65
KERING	0.00 KER
UK. GILT 4.75% 22/10/2043	0.00 BBG01JZV7734
IQVIA 6.25% 01/02/2029	0.00
PPL CORPORATION	0.00 PPL
UK. GILT 4.75% 07/12/2038	0.00 BBG000086XN7
FRANCE GOV. BD. 1.00% 25/11/2025	0.00 BBG009XNX186
ITC HOLDINGS CORP 5.65% 09/05/2034	0.00
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.00 BBG00YB6WB63
STATE STREET CORP USD	0.00 STT
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.00 BBG00473SK84
SUMITOMO RUBBER INDUSTRIES	0.00 5110
NATL. AUSTRALIA BANK F2F 03/08/2032	0.00 BBG018YQ0WW0
GEN. MOTORS FINL. 4.90% 06/10/2029	0.00
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.00 BBG001KJVJC4
WEYERHAEUSER CO USD	0.00 WY
RWE AG	0.00 RWE
AMPOL FRN 02/12/2081	0.00 BBG013NF7XQ5
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.00 BBG0109ZG5H4
MICROSTRATEGY COM USD0.001 CLASS A	0.00 MSTR
US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND 08/54	0.00 BBG01P1YBJY6
MERCK KGAA	0.00 MRK
UK. GILT 4.25% 07/03/2036	0.00 BBG0000547V3
QPH FIN. PTY 2.30% 29/7/2027	0.00
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.00 BBG0000BBK43
ITALY BUONI POLIEN 5.00% 01/08/2034	0.00 BBG00002VSW3
SOUTHERN GAS NETWO 1.25% 2/12/2031	0.00
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00 BBG01KR5FC28
CHUBB INA HLDGS. 5.00% 15/03/2034	0.00
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.00 TCL
NEWCASTLE GREATER MU FRN 14/02/2029	0.00 BBG01LCC6RV2
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00 BBG01CDB4JJ7
APA INFRA. 2.00% 15/07/2030EUR100000 9	0.00
UNITED STATES TRE 3.875% 30/09/2029	0.00 BBG019SRQ670
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.00
WAREHOUSES DE PAUWNPV	0.00 WDP
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.00 AP-U
AGI FIN. PTY FRN 10/7/2030	0.00 BBG01H91FR85
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00 BBG01GF6XS78
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.00 BBG00FPC1YD2
NEXTERA ENERGY CAP. F2V 01/09/205454 6.7% 01/09/2054	0.00 BBG01LQT3CQ2
CREDIT AGRICOLE FRN 01/06/2028	0.00 BBG01GS09LY9
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.00 BBG00C59XZV9
BANCO SANTANDER FRN 23/01/2029	0.00 BBG01L0DCV65
VOLVO TSY. 2.625% 20/2/2026	0.00
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.00 BBG00WSMSSW3
WESTPAC BANKING FRN 27/01/2027	0.00 BBG01CCMW601
UBS AG/AUSTRALIA FRN 24/11/2026	0.00 BBG01K85B467
HSBC HLDGS. FRN 21/03/2034	0.00 BBG01LY9M9Y4
WESTPAC BANKING FRN 03/04/2034	0.00 BBG01M5B9YC3
SCENTRE GRP. TST. 1 FRN 10/09/2054	0.00 BBG01PKRSP2
CANADIAN GOV. BD. 4.50% 01/11/2025	0.00 BBG01HQZ0VH8
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.00 NSR



MERCK 5.15% 17/05/2063	0.00
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00 BBG00NDHNVVD9
ABN AMRO BANK F2F 22/2/2033100000 290	0.00 BBG01BJ771K6
INS. AUSTRALIA GRP. FRN 15/06/2045	0.00 BBG00NJLZDM1
SPAIN GOV. BD. 1.45% 31/10/2027	0.00 BBG00H1HMQF5
EXELON	0.00 EXC
FUJI FILM HOLDINGS CORP	0.00 4901
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.00 BBG01064VJ70
COOPERATIEVE RABOBAN FRN 22/05/2026	0.00 BBG01GN4PR84
ENEL FIN. INTL. 4.25% 15/6/20256/2025	0.00
NBN 4.75% 28/09/2026	0.00
ATLASSIAN CL A ORD	0.00 TEAM
DBS BANK FRN 16/08/2027	0.00 BBG01HR2NH86
CANADIAN IMPERIAL BA FRN 21/04/2026	0.00 BBG01G6ZFW02
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.00 BBG01GCWF002
UTD. O/SEAS. BANK SY FRN 16/03/202626	0.00 BBG01FRJ8GR1
US. TSY. NOTE/BOND 2.25% 31/12/2024	0.00 BBG00JLXL6F9
HUBSPOT INC	0.00 HUBS
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00 BBG002Q9JND2
ITALY BUONI POLIEN 5.75% 01/02/2033	0.00 BBG000071JV6
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.00 BBG00CV1QFR5
KEYSIGHT TECHNOLOGCOM USD	0.00 KEYS
JOHN DEERE FINL. 4.90% 28/07/2025	0.00 BBG018WFXVX1
ILLUMINA 5.80% 12/12/2025	0.00
FANNIE MAE POOL 2.50% 01/02/20522 USD CB2804F	0.00 BBG014TW9WN3
US. TSY. NOTE/BOND 2.75% 30/06/2025	0.00 BBG00L8QCXP2
DEXCOM INC	0.00 DXCM
US. TSY. NOTE/BOND 3.00% 31/10/2025	0.00 BBG00M922282
BARCLAYS PLC FRN 20/05/2027	0.00 BBG010ZN6351
AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000	0.00 BBG00BC24DV0
BANK OF AMERICA CORP F2F 13/2/2026/02/2026 USD2000 N	0.00 BBG00RPJQ2M4
TRITON BOND TRUST 2024-1 IN 2 A2 FRN 17/05/2056	0.00 BBG01N59DZS1
METROPOLITAN LIFE GB FRN 01/12/2025	0.00 BBG00Y7BW7R3
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.00 BBG01L87YGL2
NSW PORTS FINANCE 5.042% 19/09/2031	0.00
AIR WATER INC	0.00 4088
VICTORIA POWER NETWO FRN 21/04/2026	0.00 BBG0100NJX95
ORIGIN ENERGY FIN. 5.35% 26/09/2031	0.00
WILLIS TOWERS WATS COM	0.00 WTW
NBN 4.20% 14/04/20274/2027	0.00
US. TSY. NOTE/BON 2.625% 31/01/2026	0.00 BBG00N6H7CQ3
PACCAR FINL. PTY 4.05% 02/06/2025	0.00
UK. GILT 3.75% 22/07/2052	0.00 BBG0024CKPC3
CADENCE DESIGN SYS 4.70% 10/09/2034	0.00
UNIVERSITY OF SYDN 3.75% 28/8/2025	0.00 BBG009TOWM77
DBNGP FIN. PTY 4.225% 28/05/2025	0.00
HYUNDAI CAPITAL SE 3.50% 21/03/2025	0.00 BBG015RKKP87
INCITEC PIVOT 4.30% 18/03/2026	0.00
SVENSKA HANDELSBAN 2.95% 24/03/2025	0.00 BBG0160TJXD4
PARKER-HANNIFIN 4.25% 15/09/2027	0.00
UK. GILT 0.375% 22/10/2026	0.00 BBG00ZF1T9P5
AUSTRALIA GOV. BD. 0.50% 21/9/2026	0.00 BBG00XGWW0J3
AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000	0.00 BBG00003NDC5
AUSTRALIA GOV. BD. 3.25% 21-04-2025	0.00 BBG004KB58P4
TARGA RES. 6.50% 15/2/2053	0.00
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.00
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.00 BBG00FRZZWR1
VICINITY CENTRES T 2.60% 27/06/2025	0.00
DEXUS FIN. PTY 4.25% 11/05/2027	0.00
CARDINAL HEALTH INC	0.00 CAH
STANDARD CHARTERED	0.00 STAN
WOOLWORTHS GRP. 1.85% 20/5/2025	0.00 BBG00TP4MZ35
VODAFONE GROUP ORD	0.00 VOD
JPM. CHASE F2F 22/4/2031	0.00 BBG00T6R6KW4
AEROPORTS DE PARIS 1.50% 02/07/203200 REGS	0.00
INTERCONTINENTAL H 3.75% 14/8/2025	0.00
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.00 BBG008N18X67
UK. GILT 3.75% 22/10/2053	0.00 BBG01C9QT7M4
NOVOZYMES A S	0.00 NSISB
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.00 BBG01NK59RC2

INTL. BANK FOR REC 3.30% 14/08/2028	0.00	BBG00JZ22057
HEIMSTADEN BOSTAD 1.00% 13/04/2028	0.00	
SPAIN GOV. BD. 5.15% 31/10/2028	0.00	BBG004T7KV67
BOOKING HLDGS. 3.50% 1/3/2029	0.00	
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.00	BBG00BCNM0Q8
KOMMUNALBANKEN 3.40% 24/07/2028	0.00	BBG00JRM89T1
BRISBANE AIRPORT P 3.10% 30/6/2026	0.00	
APPLOVIN CORP	0.00	APP
KONINKLIJKE PHILIPS NV	0.00	PHIA
WHARF REAL ESTATE HKD	0.00	1997
MS. F2F 19/7/2035	0.00	BBG01NTC30T5
HCA 5.125% 15/6/2039	0.00	
COCA-COLA EUROPACIFIC PARTNERS	0.00	CCEP
CIE DE SAINT-GOBAL 3.25% 09/08/2029	0.00	
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.00	BBG0025XPYX9
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00	BBG00HBGFCS1
WHEATON PRECIOUS M COM NPV	0.00	WPM
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.00	BBG00LBZK956
LENDLEASE GRP.	0.00	LLC
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.00	BBG00HC3QXT0
UTD. AIRLINES 4.375% 15/04/2026	0.00	
SINGAPORE GOV. BD. 2.75% 01/03/2046	0.00	BBG00C808JN9
FABRINET	0.00	FN
SHINHAN BANK 5.00% 30/08/2028	0.00	BBG00LSLXD5
HUNTSMAN INTL. 4.50% 01/05/2029	0.00	
DANSKE BANK FRN 10/04/2027	0.00	BBG01M8GY3M8
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00	BBG007R2YH78
NEW YORK LIFE GLOB 4.55% 28/1/2033USD2000 144A	0.00	BBG01D2QWTH3
COMMERZBANK F2V 05/12/203000 956	0.00	BBG00V4SLB25
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.00	BBG009K9LKM6
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00	BBG00DSHR7D4
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.00	BBG01HH8R1H5
DIGITAL DUTCH FINCO BV 1.25% 01/FEB/2031	0.00	
CLEAR SECURE INC	0.00	YOU
VOLVO TSY. 3.125% 08/09/2026	0.00	
GARMIN ORD	0.00	GRMN
UNITED KINGDOM GI 0.875% 31/7/2033	0.00	BBG012BLK2Y1
LENNOX INTL. 1.35% 01/08/2025025 USD1000	0.00	
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655% 22/08/2028	0.00	BBG019616922
NISOURCE INC	0.00	NI
MEXICAN BONOS 8.50% 01/03/202903/29 MXN100 M BONOS	0.00	BBG01HXBK2J3
SPAIN GOV. BD. 5.15% 31/10/2044	0.00	BBG005D3QJN8
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.00	
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00	
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.00	BBG00002R8L4
DOVER CORPORATION COM	0.00	DOV
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00	BBG01JP6S9J6
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.00	BBG01KZN0HB5
DANSKE BANK F2V 13/4/2027	0.00	BBG01F3K2S67
CANADIAN GOV. BD. 2.00% 1/12/2051	0.00	BBG00JL745S3
TAKE TWO INTERACTIVE SOFTWARE INC	0.00	TTWO
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026 USD	0.00	
SUMITOMO CORP JPY	0.00	8053
BUNDESOBLIGATION 2.10% 12/04/2029.01 .189	0.00	BBG01KYKJH95
MARUBENI CORPORATION	0.00	8002
UK. GILT 4.50% 07/12/2042	0.00	BBG0000J2ZP0
ILLUMINA 4.65% 09/09/2026	0.00	BBG01PL3B0D6
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.00	BBG019HZHXF6
UK. GILT 4.25% 07/09/2039	0.00	BBG0000WRHX5
LIFESTYLE COMMUNITIES	0.00	LIC
JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.00	BBG00BL07D96
ITALY BUONI POLIEN 3.45% 1/3/2048	0.00	BBG00GW182B1
BUNDESSCHATZANWEIS 2.80% 12/06/2025.01	0.00	BBG01G8KLXJ4
ITALY BUONI POLIEN 3.45% 01/03/2048	0.00	BBG00GW182B1
DAIWA HOUSE REIT I REIT	0.00	8984
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.00	BBG000043QS9
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00	BBG0015W43G3
GPT	0.00	GPT
AGI FINANCE PTY L 2.119% 24/06/2027	0.00	

UK. GILT 1.75% 22-JUL-57	0.00 BBG00FQGQBM5
UNIVERSAL MUSIC GROUP NV	0.00 UMG
ITALY BUONI POLIEN 2.00% 1/2/2028	0.00 BBG00JWP9FK2
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032	0.00 *
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00 BBG0100R2F66
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00
KELLANOVA	0.00 K
GLP JREIT REIT	0.00 3281
VESTEDA FIN. 0.75% 18/10/2031EUR1000 7	0.00
BANK OF AMERICA F2F 7/2/2030	0.00 BBG00N8B84D5
SPAIN GOV. BD. 1.50% 30/04/2027	0.00 BBG00FVM7WP8
UK. GILT 4.25% 31/07/2034	0.00 BBG01N1W2FH2
HEATHROW FNDG. 4.15% 11/10/2028	0.00 BBG00LY4KNN9
ASPEN GROUP LTD/AUSTRALIA	0.00 APZ
WEST PHARMACEUTICAL SERVICES	0.00 WST
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.00 BBG00J3YH0D7
BUNDESOBLIGATION 0.00% 10/10/2025	0.00 BBG00VSW0Q4
SEKISUI HOUSE REIT INC	0.00 3309
SALUTE SERIES 2024-1 1 A FRN 15/06/2056	0.00 *
BAXTER INTL. 1.915% 1/2/2027USD1000	0.00
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.00 BBG00WW5RQQ7
T ROWE PRICE GROUP	0.00 TROW
PRYSMIAN SPA	0.00 PRY
BXP INC	0.00 BXP
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00 BBG000F04HZ2
EQUINIX 1.00% 15/03/2033	0.00
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00 BBG009LR22L7
HEIMSTADEN BOSTAD 0.75% 06/09/20299	0.00
SWISS LIFE HOLDING AG	0.00 SLHN
NUTRIEN LTD COM NPV	0.00 NTR
BUNDESOBLIGATION 0.0% 10/04/2026	0.00 BBG00YRS2DX7
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.00 BBG0167XK592
PROLOGIS PROPERTY MEXICO SA DE CV	0.00 FIBRAPL
PUBLICIS GROUPE	0.00 PUB
ENTERGY CORP NEW	0.00 ETR
UK. GILT 0.125% 31/1/2028	0.00 BBG00V94C599
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00 BBG00DJ90P78
ELECTRANET PTY L 2.4737% 15/12/2028	0.00
NIPPON STEEL CORPORATION	0.00 5401
BANQUE FEDERATIVE 1.875% 18/06/202918/06/2029	0.00 BBG00PC4J243
EUR100000 487	
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00 BBG00GQ4WBT6
ITALY BUONI POLIEN 5.00% 1/9/2040	0.00 BBG0000NHTZ8
AISIN CORPORATION NPV TEMP	0.00 7259
UK. GILT 3.75% 7/3/2027	0.00 *
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00 BBG00JNDS1D7
FISERV 5.15% 15/03/2027	0.00
BUNDESOBLIGATION 0.0% 16/APR/2027	0.00 BBG014GTWKZ1
FERROVIAL SE EURO.01	0.00 FER
SIEMENS ENERGY AG	0.00 ENR
DWPF FIN. PTY 1.90% 04/08/2028	0.00
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00 BBG014KH15S7
STMICROELECTRONICS NV	0.00 STMPA
TECK RESOURCES LTD-CLS B	0.00 TECK/B
MERCEDES-BENZ INTL 3.25% 15/11/203015/11/2030 EUR1000	0.00 BBG01MRQ6TH5
98	
APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055	0.00 *
JAPAN GOV. TWENTY 1.80% 20/06/2031	0.00 BBG00215N8T8
INTL FLAVORS & FRAGRANCES USD	0.00 IFF
HEIMSTADEN BOSTAD 1.625% 13/10/2031	0.00
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00 BBG01G582YY6
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00 BBG01JMKQ517
SINGAPORE GOV. BD. 2.75% 01/04/2042	0.00 BBG002RZZ777
DBS BANK 0.375% 21/11/20240 6	0.00 BBG00J76Y7W9
NESTLE HLDGS. 5.25% 13/3/2026	0.00 BBG01FRP7SQ3
SEALED AIR 1.573% 15/10/2026D2000	0.00
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.00
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00 BBG00H1RJC40
VIACOM 6.875% 30/04/2036	0.00 BBG0000BRRF6
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00 BBG00V7Q1834
QBE INSURANCE GROUP F2V 17/06/2046	0.00 BBG00D2208K4

PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.00 BBG01LKT4L05
UK. GILT 4.00% 22/1/2060	0.00 BBG0000DN950
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00 BBG00ZDZV8X2
EVERSOURCE ENERGY COM	0.00 ES
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00 BBG01BPTZ7P2
HEXAGON AB	0.00 HEXAB
BARCLAYS 4.836% 09/05/2028	0.00
NBN 0.875% 08/10/2024	0.00
BROOKLYN UNION GA 6.415% 18/07/2054	0.00
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00 BBG0131R7B72
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00 BBG01G9W81N7
BROWN BROWN INC	0.00 BRO
CBOE GLOBAL MARKET	0.00 CBOE
CRITERIA CAIXACORP SA	0.00 CABK
AEGON F2F 11/04/2048	0.00 BBG00KHQL425
DOLLAR GENERAL	0.00 DG
NOKIA OYJ	0.00 NOKIA
AT&T INC 2.9% 04/DEC/2026	0.00
SPAIN GOV. BD. 4.65% 30-07-2025	0.00 BBG0000HBWF2
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00 BBG00000B684
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.00 BBG011PPK4Q4
ORIX CORPORATION	0.00 8591
US TREASURY N/B 3.87% 31/DEC/2029	0.00 BBG01C4GK0Q1
SPAIN GOV. BD. 2.80% 31/5/2026	0.00 BBG01C82WNY6
NSW ELECTRICITY N 2.543% 23/9/2030	0.00
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.00 BBG003C89994
CGI INC	0.00 GIB/A
MOLINA HEALTHCARE INC	0.00 MOH
SABINE PASS LIQUE 5.875% 30/6/2026	0.00
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00 BBG00PQD13W4
VOLKSWAGEN AG	0.00 VOW3
LABCORP HOLDINGS I COM USD0.1	0.00 LH
GEBERIT AG-REG	0.00 GEBN
CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029	0.00
EUR1000	
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00 BBG018RFBW23
SPAIN GOV. BD. 2.15% 31/10/2025	0.00 BBG009BNX6C4
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00 BBG00K82HX47
SBA COMMUNICATIONS COM	0.00 SBAC
AUSTRALIA GOV. BD 0.25% 21/11/2025	0.00 BBG00W041MH2
JAPAN GOV. TWENTY 2.00% 20/12/2025	0.00 BBG000057H57
FANNIE MAE POOL 3.00% 01-04-2052	0.00 BBG014D5Z6X6
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00 BBG004KC6XM9
DECKERS OUTDOOR ORD SHS A	0.00 DECK
KONE CORPORATION NEW	0.00 KNEBV
TDK CORP NPV TEMP	0.00 6762
NATL. GRID ELECTRI 2.00% 17/04/2040	0.00 BBG00T2M57P7
SPAIN GOV. BD. 2.55% 31/10/2032	0.00 BBG017ZHBXM8
CAP. ONE FINL. F2F 08/06/2029	0.00 BBG01GXXKWPS1
ICPF FINANCE PTY 2.725% 11/10/2030	0.00
US. TSY. NOTE/BON 2.875% 31/5/2025	0.00 BBG00KXZFDV2
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.00 BBG00005JJK3
BUNDESobligation 0.00% 11/04/20251	0.00 BBG00RHGM010
TRUIST FINL. F2F 24/01/20354/01/2035 USD2000 I	0.00 BBG01L50QK67
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00 BBG00YPZ98W8
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00 TRI
ESTEE LAUDER COMPANIES	0.00 EL
US. TSY. NOTE/BOND 2.75% 31/8/2025	0.00 BBG00LTQLMS2
SKANDINAVISKA ENSK 3.70% 9/6/2025	0.00 BBG017X7D9P0
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.00
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00 BBG01F3KDV68
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.00 BBG019HSP430
BANK OF NEW ZEALAND 290125 2.16 CB	0.00 NZBNZDT396C0
LABORATORY CORP OF 4.80% 01/10/20342034	0.00
WESTERN DIGITAL CORP	0.00 WDC
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00 BBG014D2MF03
BANK MANDIRI PERS IDR125	0.00 BMRI
ILLUMINA INC	0.00 ILMN
JPM. CHASE F2F 22/7/2035	0.00 BBG01NSG80J3
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.00 BBG011C5XJ21
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00 BBG00C7SNBDO
SUPER MICRO COMPUTER INC	0.00 SMCI

DEUTSCHE BANK AG/NEW F2F 14/7/2026	0.00	BBG018R0SMF6
UK. GILT 4.25% 12/7/2049	0.00	BBG00005FL04
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00	*
SAINSBURY (J) PLC	0.00	SBRY
SPAIN GOV. BD. 0.70% 30/04/2032	0.00	BBG014GZ3001
THAMES WATER UTILI 4.00% 18/04/2027NTS 18/04/2027	0.00	
EUR1000 34		
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.00	BBG00FPC24R2
BOOKING HOLDINGS 4.00% 15/11/2026	0.00	
SPAIN GOV. BD. 0.80% 30/07/2027	0.00	BBG00SSJDS00
UNION CHIMIQUE UCB SA	0.00	UCB
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00	BBG00YZ11Q23
MTU AERO ENGINES AG	0.00	MTX
AMERICAN EXPRESS CO F2F 30/10/2026	0.00	BBG01JX4HJC9
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00	BBG00P8VBBX4
MODERNA INC	0.00	MRNA
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00	BBG00R4RS5F8
OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI	0.00	*
CENTRAL JAPAN RAILWAY CO	0.00	9022
US. TSY. NOTE/BON 1.375% 31/8/2026	0.00	BBG00Q3BBNB9
FORTIS INC	0.00	FTS
RELIANCE INC	0.00	RS
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.00	BBG01JRR4WH5
REGAL REXNORD CORP 6.05% 15/02/2026	0.00	BBG01M8L7TH6
FIFTH THIRD BANCORP F2F 06/09/2030	0.00	BBG01PKM3PW8
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00	BBG00RF977V7
COLES GROUP LTD	0.00	COL
LPL FINANCIAL HOLDINGS INC	0.00	LPLA
OLYMPUS CORP	0.00	7733
T-MOBILE USA 5.75% 15/01/2034	0.00	
BNP PARIBAS FRN 24/02/2028	0.00	BBG015D2Y420
SWO EUR RCV EURIB 6M PAY 2.6 240325	0.00	
THAMES WATER UTIL FIN 0.87% 31/JAN/2028	0.00	
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00	BBG01KFMF057
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00	BBG00JR70BH0
AMEREN CORP	0.00	AEE
TELEFONICA SA	0.00	TEF
ONCOR ELEC. DELIVE 4.55% 15/09/2032/2032 USD2000	0.00	
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.00	BBG00TQWZZD7
CANADIAN GOV. 0.50% 01/12/20303	0.00	BBG00XR1CR93
ELI LILLY 4.875% 27/02/2053D1000	0.00	
US BANCORP F2F 12/6/2034	0.00	BBG01GY3XTH1
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00	BBG00N5SK9X4
VERIZON COMMUNICAT 4.78% 15/02/2035	0.00	
MONGODB INC	0.00	MDB
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00	BBG00592B500
ABBVIE 4.50% 14/05/2035	0.00	
TERADYNE INC	0.00	TER
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00	BBG00Q3X0X12
MARKEL CORPORATION	0.00	MKL
COOPER COS INC COM USD0.10 (P/S)	0.00	COO
UK. GILT 0.25% 31/01/2025	0.00	BBG011LP9H91
SPAIN GOV. BD. 5.90% 30/07/2026	0.00	BBG001KKJTK4
MCCORMICK AND COMPANY INC	0.00	MKC
TYLER TECHNOLOGIES INC	0.00	TYL
DTE ENERGY CO USD	0.00	DTE
CARNIVAL CORP USD	0.00	CCL
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00	BBG00N0NPMG5
DISCO CORPORATION NPV	0.00	6146
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00	BBG01KXNJZS9
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00	BBG0000GFFH5
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.00	BBG001BFF193
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00	BBG01D1ZX5S3
JAPAN GOV. THIRTY 1.80% 20/03/2054	0.00	BBG01M8P40C8
UK. GILT 1.625% 10/22/2054	0.00	BBG00P35L559
GENUINE PARTS CO USD	0.00	GPC
DNB BANK ASA	0.00	DNB
NOK CORP	0.00	7240
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00	BBG001R2M1H8
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00	BBG00X6ZCCT2
ORANGE SA	0.00	ORA
FIRSTENERGY CORP USD	0.00	FE

HCA 5.45% 15/09/2034	0.00
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.00 BBG00BNYB1W5
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00 BBG00NG3NHL9
AMERICAN HEALTHCARE REIT ORD SHS	0.00 AHR
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00 BBG005X08C15
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00 BBG006NCBR02
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00 BBG00RYQVM39
NIDEC CORPORATION TEMP	0.00 DU06640682D1
MIRVAC GRP.	0.00 MGR
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.00 BBG019ZXJS88
HOTEL PROP. INVS.	0.00 HPI
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00 BBG016J6X6P4
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00 BBG018K9Y181
CINCINNATI FINANCIAL CORP	0.00 CINF
SKYWORKS SOLUTION 1.80% 01/06/2026	0.00
UK. GILT 1.125% 31/1/2039	0.00 BBG011P69NW0
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00 BBG00W769RJ9
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00 BBG005813G26
DAIMLER TRUCK HOLDING AG	0.00 DTG
UNICREDIT F2F 15/11/2027	0.00 BBG01BFMVV50
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00 BBG01HF0VG59
BEST BUY CO INC	0.00 BBY
CMS ENERGY CORP	0.00 CMS
MEDTRONIC GLOBAL HLDGS S C A 1.75% GTD SNR NTS	0.00
02/07/2049 EUR1000 SEC	
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00 BBG00XXYLSW6
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00 BBG00895Q5D7
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00 BBG009WMJ9R7
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00
SPAIN GOV. BD. 1.60% 30/04/2025	0.00 BBG007YZXNW7
WSP GLOBAL INC	0.00 WSP
OTSUKA HLDGS CO NPV	0.00 4578
HELLENIQ ENERGY HOLDINGS S.A.	0.00 ELPE
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.00 BBG00XTSXGM8
ROBLOX CORPORATION COM CL A ORD SHS	0.00 RBLX
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.00 BBG007VD71F5
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00 BBG0074GD6W1
CANADIAN GOV. 1.50% 01/12/2031	0.00 BBG0134VZNP3
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00 BBG000009P30
EMCOR GROUP INC	0.00 EME
GPE BRUXELLES LAM NPV	0.00 GBLB
NETHERLANDS GOV. B 0.25% 15/07/2025	0.00 BBG008B73ZK1
SPAIN GOV. BD. 0.00% 31/5/2025	0.00 BBG014YQYV72
SYNCHRONY FINANCIAL	0.00 SYF
DOLLAR TREE INC	0.00 DLTR
RESTAURANT BRNDS ICOM NPV	0.00 QSR
ERICSSON LM - B SHS	0.00 ERICB
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00 BBG0000QQVS4
BUONI POLIENNALI D 1.25% 01/12/20260 REGS	0.00 BBG00DGPLZ29
COCA COLA HBC AG ORD	0.00 CCH
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00 BBG01BFRXX36
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00 BBG005LY95J9
KIMCO REALTY OP 1.90% 01/03/2028	0.00
VERIZON COMMS. 5.50% 23/02/2054	0.00
SPAIN GOV. BD. 2.35% 30/07/2033	0.00 BBG00G27QR80
ANALOG DEVICES INC 1.7% 01/OCT/2028	0.00
EXPEDIA GROUP INC	0.00 EXPE
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00 BBG00FRTJ4J4
JAPAN HOTEL REIT INVESTMENT CORP	0.00 8985
UK. GILT 1.75% 22/1/2049	0.00 BBG00LWRPTD3
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00 BBG000FJZ6G2
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00 BBG017SPDMW9
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000	0.00
40	
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00 BBG012YNLK08
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00 BBG00N14SKL1
CORPAY INC COM USD 0.001	0.00 CPAY
UK. GILT 1.50% 31/7/2053	0.00 BBG012SDG1Q7
PINTEREST INC	0.00 PINS
WARNER BROS DISCOVERY INC	0.00 WBD
NEWMONT CORPORATION	0.00 NEM

JAPAN POST HOLDINGS CO LTD	0.00 6178
BUONI POLIENALI DEL TES 4.4% 01/MAY/2033	0.00 BBG01B6TQMGO
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00 BBG00002GDX2
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00 BBG00PZ5HKB9
QBE INSURANCE GROUP LTD	0.00 QBE
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00 WTC
COX COMMS. 2.95% 1/10/2050	0.00
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00 BBG016WVDVK6
AERCAP HOLDINGS NV	0.00 AER
NORSK HYDRO ASA	0.00 NHY
CARREFOUR SA	0.00 CA
ZIMMER BIOMET HOLDINGS INC	0.00 ZBH
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00 BBG00005MTT8
ASTELLAS PHARMA NPV	0.00 4503
EAST JAPAN RAILWAY JPY	0.00 9020
ORACLE 4.50% 6/5/2028	0.00
EPIROC AB	0.00 EPIA
BAXTER INTL. 3.132% 1/12/2051	0.00
NORTHERN TRUST CORP	0.00 NTRS
FACTSET RESEARCH SYSTEMS INC	0.00 FDS
CHARTER COMMS. OPE 5.75% 1/4/2048	0.00
UK. GILT 3.50% 22/07/2068	0.00 BBG004P3X2V2
SINGAPORE TELECOMM NPV B/L 100	0.00 ST10
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00 BBG010Z7XMN4
COOPERATIEVE RABOBAN F2V 24/09/2026	0.00 BBG00XGCZYC7
PPG INDS. 1.20% 15/03/2026	0.00
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.00 BBG0131RPF82
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00 BBG00YT82JT1
CHF BNP PARIBAS A/C	0.00 *
COMMERZBANK AG NPV	0.00 CBK
BANCO DE SABADELL F2V 16/08/203300000 5 REGS	0.00 BBG01F6JV2X2
WOLTERS KLUWER NV 0.25% 30/MAR/2028	0.00
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00 BBG00V3LOBR7
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00 BBG011RKTFY0
ENEL FIN. INTL. 1.875% 12/7/2028	0.00
WR BERKLEY ORD SHS	0.00 WRB
SPAIN GOV. BD. 3.50% 31/5/2029	0.00 BBG01JLCLZX0
UK. GILT 6.00% 07/12/2028	0.00 BBG00005CXH3
COMMERZBANK F2F 25/03/2029	0.00 BBG01JFG00Y7
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00 BBG00PMGFJZ2
SPAIN GOV. BD. 0.60% 31/10/2029	0.00 BBG00PF8QYPO
UNITED KINGDOM GI 4.125% 22/7/2029	0.00 BBG01MLLRG23
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00 BBG013FDPC12
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00 BBG00835RZK8
ITALY BUONI POLIEN 1.65% 01/03/2032	0.00 BBG0089HTYRO
SOMPO HOLDINGS INC NPV	0.00 8630
DAIWA HOUSE INDUSTRY JPY	0.00 1925
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00 BBG009CXJWG6
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00 BBG00LK81Q86
CK HUTCHISON HOLDINGS LTD	0.00 1
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00 BBG00003FDB5
AVIVA ORD	0.00 AV/
MONCLER SPA	0.00 MONC
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00 BBG01C95XCC5
AMERICAN TOWER 4.05% 15/3/203200	0.00
INGERSOLL RAND INC 5.45% 15/06/2034	0.00
ALBERTSONS COMPANIES INC	0.00 ACI
MID-AMERICA APARTMENT COMMUNITIES	0.00 MAA
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00 BBG000072974
PANASONIC HOLDINGS CORP	0.00 6752
SIRIUS REAL ESTATE LTD	0.00 SRE
KAO CORPORATION	0.00 4452
METRO INC - A	0.00 MRU
RAIFFEISEN BANK INTL F2F 31/05/20302030 EUR100000 REGS	0.00 BBG01N12H9D0
ALIGN TECHNOLOGY INC	0.00 ALGN
TRANSUNION	0.00 TRU
US. TSY. NOTE/BON 2.625% 31/12/2025	0.00 BBG00MVK8WMM9
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00 BBG00LK81M21
CENTERPOINT ENERGY INC	0.00 CNP

INVINCIBLE INVESTMENT CORP REIT	0.00 8963
SIEMENS HEALTHINEERS AG	0.00 SHL
BERRY GBL. 5.50% 15/04/2028	0.00
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00 BBG0000952R0
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00 BBG00XLX1303
URBAN EDGE PPTYS COM USD	0.00 UE
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00 BBG001PJLSW8
TELEDYNE TECHNOLOGIES INC	0.00 TDY
FIRST CITIZENS BCSHS - CL A	0.00 FCNCA
HANNOVER RUECK SE	0.00 HNR1
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00 BBG00LY7YML1
ANTOFAGASTA PLC	0.00 ANTO
JPM. CHASE F2F 13/5/2031	0.00 BBG00TP83TJ4
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00 BBG00DHS9G24
TYSON FOODS INC CLASS A	0.00 TSN
TEVA PHARMACEUTICAL SP ADR	0.00 TEVA
STRAUMANN HLDG	0.00 STMN
UK. GILT 4.375% 31/7/2054	0.00 BBG01KYBYP36
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00 BBG00NTZXT8
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00 BBG00M8WJDJW1
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00 BBG00BVLVD08
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00 BBG00003NYH4
WILLIAMS SONOMA ORD SHS	0.00 WSM
ITALY BUONI POLIEN 1.85% 1/7/2025	0.00 BBG00TCW06D4
BUONI POLIENNALI D 0.95% 01/12/2031	0.00 BBG011BZ3QC2
ITALY BUONI POLIEN 1.50% 1/6/2025	0.00 BBG00864VH78
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.00 BBG01B2KLYP2
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00 BBG00RKK8D0
PTC INC	0.00 PTC
ZEBRA TECHNOLOGIES CORP	0.00 ZBRA
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00 BBG00CB4D043
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00 BBG000FZB1J0
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00 BBG00642QB59
CF INDUSTRIES HOLDINGS INC	0.00 CF
BAXTER INTL INC COM	0.00 BAX
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00 BBG007X440X8
COMCAST 5.35% 15/11/2027	0.00
GRACO INC	0.00 GGG
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.00 BBG01L00KQH3
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.00 BBG00869XGN9
EUROBANK SA F2F 24/09/2030	0.00 BBG01PSP9PC9
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.00 BBG00009RKH7
AMERICAN TOWER 5.80% 15/11/2028	0.00
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00 BBG01C9N7G54
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00 BBG00N8RYD96
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00 BBG00C3P2HF8
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.00 BBG00001X1X1
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00 BBG00YVDFX39
SWO USD RCV SOFR 1D PAY 4 240325	0.00
SPAIN GOV. BD. 1.45% 30-APR-29	0.00 BBG00N568449
KOREA(REPUBLIC OF) 3.25% SNR BDS 10/06/2027 KRW100000	0.00 BBG01M7456L2
ZOOM VIDEO COMMUNICATIONS INC	0.00 ZM
BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026	0.00 BBG011Y7DLS2
GEORGE WESTON LTD	0.00 WN
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00 BBG000FGX4L9
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00 BBG00YRS0021
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00 BBG00K9FH9C1
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00 BBG0063NHV78
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00 BBG00JRKKLP8
EXOR NV	0.00 EXO
ENTEGRIS INC	0.00 ENTG
BUNZL PLC	0.00 BNZL
TECHTRONIC INDUSTRIES CO	0.00 669
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.00 BBG016RXN0H9
INTL. BANK FOR REC 1.25% 10/12/2030	0.00 BBG00YBC5TK5
SMURFIT WESTROCK P COM USD0.001	0.00 SW
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00 BBG0087M8VX3
STANLEY BLACK & DECKER INC	0.00 SWK
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00 BBG003GGDGQ2
ZIMMER BIOMET HLDG 3.55% 20/03/2030	0.00
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00 BBG00006Q9Z9



HCA 5.25% 15/04/2025	0.00 BBG0078ZRBY7
SPAIN GOV. BD. 1.20% 31/10/2040	0.00 BBG00VCVF0N7
KUBOTA CORPORATION	0.00 6326
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00 BBG00003YH25
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00 BBG00002CP32
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP PARIBAS	0.00 *
DOMINOS PIZZA INC	0.00 DPZ
CANADIAN GOV. BD. 1.25% 1/3/2025	0.00 BBG00QJCRF84
GEN. MOTORS FINL. 5.80% 07/01/2029	0.00
VIACOM 4.375% 15/3/2043	0.00 BBG004QCVDX7
JYSKE BANK A/S F2F 26/10/2028	0.00 BBG01G9PXY43
AVANTOR INC	0.00 AVTR
ROCHE HOLDING AG	0.00 RO
SAGE GROUP	0.00 SGE
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00 BBG00000RXN1
QUEST DIAGNOSTICS	0.00 DGX
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.00 BBG00002Y2W7
NRG ENERGY INC	0.00 NRG
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00 BBG014FQBWB1
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00 BBG01B099KQ2
ZF FINANCE GMBH 3.75% 21/09/20280000 2	0.00
INTERRENT REAL ESTATE INVESTMENT TRUST	0.00 IIP-U
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00 BBG00001MCM1
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00 BBG00TCNCPH5
IDEX 4.95% 01/09/2029	0.00
SANDOZ GROUP ORD SHS	0.00 SDZ
CONS. EDISON OF NE 4.30% 01/12/2056	0.00
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00 BBG00000JYG6
SPAIN GOV. BD. 3.90% 30/07/2039	0.00 BBG01FFVQ644
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00 BBG000054BX2
CDW CDW FIN. 5.10% 01/03/2030	0.00
SOLVAY FIN. AMERIC 5.65% 4/6/2029	0.00
M&G F2V 20/10/2048	0.00 BBG00M0LRGT8
CNH INDUSTRIAL NV COM	0.00 CNH
SMITH & NEPHEW PLC	0.00 SN/
WHITBREAD PLC	0.00 WTB
SUMITOMO MITSUI TRUST HOLDINGS	0.00 8309
SK HYNIX 5.50% 16/01/2027	0.00 BBG01KV8R477
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00 BBG0132X81R7
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00 BBG00TNRJTK5
BUONI POLIENALI DEL TES 4.1% 01/FEB/2029	0.00 BBG01JJ7V5F9
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00 BBG00000DC07
SWEDBANK 6.136% 12/09/2026	0.00 BBG01J6B5KF0
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00 BBG018NR1NG7
AMERICAN TOWER 5.25% 15/7/2028	0.00
ASSOCIATED BRITISH FOODS PLC	0.00 ABF
INTESA SANPAOLO 7.00% 21/11/2025	0.00 BBG01BH5H5Q3
SPAIN GOV. BD. 1.90% 31/10/2052	0.00 BBG01575QC30
BUNGE GLOBAL SA COM USD0.01	0.00 BG
CONAGRA BRANDS INC	0.00 CAG
JAPAN GOV. TEN YEA 0.40% 20/03/2025	0.00 BBG0087FFJC0
SK HYNIX 6.25% 17/1/2026	0.00 BBG01C7B7SF5
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00 BBG01L8DQF03
TOYOTA TSUSHO CORP	0.00 8015
NATWEST GRP. F2V 02/03/2027	0.00 BBG01FNX2HP0
CHARTER COMMS. OP 6.384% 10/23/2035	0.00
LOEWS CORP	0.00 L
UK. GILT 2.50% 7/22/2065	0.00 BBG00B631MJ2
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00 S32
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00 BBG0000JQ6Z7
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.00 BBG00DQHSSV9
SPAIN GOV. BD. 2.70% 31/10/2048	0.00 BBG00K4MX853
BBVA BANCOMER SA/T 5.25% 10/09/20292029	0.00
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00 BBG00XRTW2N9
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00
LA MONDIALE SAM F2V 26/1/2047EGS	0.00 BBG00F56MFR5
AKZO NOBEL NV	0.00 AKZA
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00 BBG00G5JCKL6
THE WAREHOUSE GROUP LIMITED	0.00 WHS
TENNESSEE GAS PIPE 2.90% 1/3/2030030 USD2000 144A	0.00
BARCLAYS 5.20% 12/05/2026	0.00 BBG00CVR1MX3

JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00 BBG003BD1DG5
DENMARK GOV. BD. 4.50% 15/11/2039	0.00 BBG00006D0N5
ATLAS ARTERIA	0.00 ALX
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00 BBG00RDGOQ02
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00 BBG01HDBZL89
CANADIAN GOV. 1.75% 01/12/2053	0.00 BBG011ZTTV95
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.00 BBG00FZZ10Y1
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00 BBG011PLVRG1
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00 BBG01DD5MVV6
CANADIAN GOV. BD. 3.50% 1/3/2028	0.00 BBG01B34K205
GENMAB AS	0.00 GMAB
EQT AB	0.00 EQT
SCENTRE GRP. TRUS 4.75% 24/09/2080SD200000 REGS	0.00 BBG00XDGFVG3
UK. GILT 0.875% 31/01/2046	0.00 BBG00YY9ZP86
FIDELITY NATL FINL FNF GROUP	0.00 FNF
COLOMBIAN PESO	0.00 *
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.00 BBG01MDZ0JR7
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00 BBG011K30VT7
BRISTOL-MYERS SQUI 4.90% 22/02/2027	0.00
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00 FWONK
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00 BBG01KXN1R60
UK. GILT 4.00% 22/10/2031	0.00 BBG01LMYR8M2
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00 BBG01G5ZZVW7
FRENCH REPUBLIC GO 3.00% 25/11/2034	0.00 *
CLOROX CO DEL	0.00 CLX
CHRISTCHURCH CITY HOLDINGS LIMITED 201224 PNOTE	0.00 *
AEP TEXAS 5.45% 15/05/2029	0.00
LIVE NATION INC	0.00 LYV
JB HUNT TRANSPORT SERVICES INC	0.00 JBHT
JERONIMO MARTINS SGPS SA	0.00 JMT
ESSITY AB SER B NPV	0.00 ESSITYB
ACCOR SA	0.00 AC
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00 BBG01KYMRK86
RENTOKIL INITIAL PLC	0.00 RTO
FUTURE MARGINS-USD	0.00 *
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00 BBG00PNTKDZ6
BUONI POLIENALI 0.95% 01/06/2032	0.00 BBG0135VNWV8
CHECK POINT SOFTWARE TECH	0.00 CHKP
Income Due - GBP	0.00 *
ALFA LAVAL AB	0.00 ALFA
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00 BBG00FVV9FY3
LA MONDIALE SAM F2V 18/1/2048GS	0.00 BBG00JRD0NW4
SPAIN GOV. BD. 3.45% 30/7/2043	0.00 BBG019QZMJD3
SECOM CO NPV TEMP	0.00 9735
SAMPO PLC NPV A	0.00 SAMPO
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00 BBG000014FR9
AKAMAI TECHNOLOGIES	0.00 AKAM
UK. GILT 0.625% 22/10/2050	0.00 BBG00V5L55N7
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00 BBG00KB3H2T2
ITALY BUONI POLIEN 1.20% 15/08/2025	0.00 BBG016PFRWDO
SVENSKA HANDELSBKN SER A NPV	0.00 SHBA
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00 BBG014LVZT51
SK HYNIX 1.50% 19/1/2026	0.00 BBG00YRXT010
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00 BBG00FJKV462
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00 BBG00LDVBM18
VERISIGN INC	0.00 VRSN
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00 BBG00BVLMOX3
SINGAPORE TECH ENG SGD	0.00 STE
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00 BBG00DSLMM02
BERRY GLOBAL INC 5.65% 15/01/2034	0.00
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00 BBG00WYH2Y52
CHENIERE US CHRIS 5.125% 30/06/2027	0.00
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00 BBG014D5CT98
AES CORP	0.00 AES
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00 BBG00HPST6L5
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00 BBG00ZZL46K7
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00 BBG015KKBRCS
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00 BBG00005CTQ2
ASHTREAD CAP. 1.50% 12/08/2026	0.00
BT GROUP PLC	0.00 BT/A
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00 BBG00ZDRLPT8
UK. GILT 1.50% 7/22/2047	0.00 BBG00DSPQPB9

FRESENIUS SE CO KGAA	0.00 FRE
TOLL BROTHERS INC	0.00 TOL
ATMOS ENERGY 5.75% 15/10/2052	0.00
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00 BBG00VZRJGJ7
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00 BBG017241YP9
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00 BBG00TTD1S58
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00 BBG01J7WQJB7
NORTHERN STAR RESOURCES LTD	0.00 NST
HOLOGIC INC	0.00 HOLX
VOLVO AB	0.00 VOLVA
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00 BBG019ZZNX69
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00 BBG000F7D9Z5
TOYOTA INDUSTRIES CORPORATION	0.00 6201
PEARSON PLC ORD	0.00 PSON
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00 BBG00S7JN842
DYNATRACE INC	0.00 DT
HEALTHPEAK PROPERTIES INC	0.00 DOC
BUONI POLIENALI D 0.60% 01/08/2031	0.00 BBG00Z8Y2X04
VERIZON COMMS. 2.55% 21/03/2031	0.00
SUNCORP GROUP LTD	0.00 SUN
UK. GILT 1.625% 22-OCT-71	0.00 BBG00KTFMWZ7
ESSENTIAL PROPERTIES REALTY TRUST INC	0.00 EPRT
ROGERS COMMUNICATIONS INC-B	0.00 RCI/B
SPAIN GOV. BD. 3.45% 30/07/2066	0.00 BBG00CW44RG8
OBIC CO LTD TEMP	0.00 4684
EXPEDITORS INTL WASH INC	0.00 EXPD
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00 BBG00V2Y0J02
BANCO SANTANDER M 5.375% 17/4/2025	0.00 BBG00T64X6Z3
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00 BBG001KSMN35
FUT PUT DEC 24 T-NOTE OPTION 1135	0.00 TYZ4P
CHARTER COMMS. OPE 6.65% 01/02/203401/02/2034 USD	0.00
VERIZON COMMUNICA 2.987% 30/10/2056	0.00
XERO LIMITED ORDINARY FULLY PAID	0.00 XRO
SYENSQO SA NPV	0.00 SYENS
HORMEL FOODS CORPORATION	0.00 HRL
VORNADO REALTY TRUST	0.00 VNO
ALBERMARLE CORP	0.00 ALB
HOME DEPOT 4.95% 25/06/2034	0.00
BANK LEUMI LE-ISRAEL	0.00 LUMI
GINNIE MAE II POOL 3.50% 20-04-2052	0.00 BBG0149CHC72
UNI CHARM CORPORATION	0.00 8113
HSBC HLDGS. HSBC HLDGS. F2V PERP	0.00 BBG01PKZP274
UK. GILT 4.00% 22/10/2063	0.00 BBG01G6SV4H4
ADVANCE RES INV REIT	0.00 3269
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.00 BBG004PWG3X3
THE JM SMUCKER COMPANY	0.00 SJM
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00 BBG00FS07BQ5
SUNTORY BEVERAGE AND FOOD LTD	0.00 2587
NOMURA HOLDINGS INC	0.00 8604
SONOVA HOLDING AG - REG	0.00 SOON
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00 BBG00580KNQ8
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00 BBG00492B638
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00 BBG00X3FGDQ6
MOWI ASA	0.00 MOWI
LYB INT FINANCE III 4.2% 01/MAY/2050	0.00
RESONA HOLDINGS INC	0.00 8308
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00 BBG0196PSPDP1
VAT GROUP AG	0.00 VACN
KYOCERA CORP	0.00 6971
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.00 BBG00QNT7K74
EXELIXIS INC	0.00 EXEL
ENT. PRODS. OPERAT 4.95% 15/02/2035	0.00
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00 BBG00VXQ9061
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00 BBG00660QP05
SHIMANO INC	0.00 7309
SKYWORKS SOLUTIONS INC	0.00 SWKS
MONDI PLC ORD EURO.22	0.00 MNDI
ERIE INDEMNITY CO	0.00 ERIE
UBER TECHS. 4.80% 15/09/2034	0.00
RB GLOBAL INC COM NPV	0.00 RBA
BANK OF IRELAND GR EUR1	0.00 BIRG

AMCOR PLC COM USD	0.00	AMCR
HCA 4.625% 15/3/2052	0.00	
NORTONLIFELOCK	0.00	GEN
JABIL INC	0.00	JBL
KROGER 4.60% 15/08/2027	0.00	
COPT DEFENCE PROPERTIES	0.00	CDP
CELANESE CORP SERIES A	0.00	CE
SGS SA	0.00	SGSN
YARA INTERNATIONAL ASA	0.00	YAR
BURLINGTON STORES INC	0.00	BURL
CHARTER COMMS. OPE 5.25% 01/04/205301/04/2053	0.00	
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00	BBG00XZ8WMW2
NETHERLANDS GOVER 0.00% 15/07/2031	0.00	BBG00Z5YWCP3
KINGDOM OF BELGIUM 4.50% 28/03/2026	0.00	BBG001QVF2P2
LOGITECH INTERNATIONAL SA	0.00	LOGN
NTT DATA GROUP CORPORATION	0.00	9613
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK N.A.	0.00	*
HALOZYME THERAPEUT COM	0.00	HALO
SEVEN GROUP HOLDINGS LIMITED	0.00	SVW
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00	BBG003CWKM99
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00	BBG001QWS1P8
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00	BBG00CZTLD27
CLP HOLDINGS LIMITED HKD	0.00	2
HEIDELBERGCEMENT AG	0.00	HEI
REVVITY INC	0.00	RVTY
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00	BBG01FSR6936
ORACLE 4.30% 08/07/2034	0.00	
INTL PAPER CO	0.00	IP
UTD. AIRLINES 4.625% 15/04/2029	0.00	
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.00	BBG01G80VNH1
NORDSON CORP	0.00	NDSN
EXACT SCIENCES CORP	0.00	EXAS
INFORMA PLC	0.00	INF
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00	BBG00000HJ53
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00	BBG017B3ZDV3
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00	BBG012CF8NY1
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00	BBG00JFFV183
SCHINDLER HOLDING-PART CERT	0.00	SCHP
EDENRED	0.00	EDEN
LINDT & SPRUENGLI AG-PC	0.00	LISP
TRIMBLE INC COM NPV	0.00	TRMB
KUEHNE & NAGEL INTERNATIONAL AG	0.00	KNIN
ORKLA ASA	0.00	ORK
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00	BBG002ZFXKJ2
ITALY BUONI POLIEN 0.35% 01/02/20250	0.00	BBG00QDKX5T4
JULIUS BAER GROUP LTD	0.00	BAER
ALLEGION PLC	0.00	ALLE
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00	BBG00RDG1LD8
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00	BBG002QT84L3
JUNIPER NETWORK INC	0.00	JNPR
KOREA HOUSING FIN 3.714% 11/04/2027	0.00	BBG01G2NCQV5
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00	BBG00RRSQKT5
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.00	BBG01LQ81BX4
TOKYO GAS CO LTD	0.00	9531
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00	BBG01BF9LJK1
BANDAI NAMCO HOLDINGS NPV	0.00	7832
HEALTH CARE SERV. 5.20% 15/06/2029	0.00	
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00	BBG000049PR6
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00	BBG00LCX9TY7
DAYFORCE INC	0.00	DAY
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00	BBG00009YSM6
LAMB WESTON HOLDINGS INC	0.00	LW
POOL CORPORATION	0.00	POOL
W P CAREY INC	0.00	WPC
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00	BBG00ZNGXKM6
LAND SECURITIES GROUP PLC	0.00	LAND
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00	BBG00G6SFTW1
EVERGY INC COM NPV	0.00	EVRG
ROBINHOOD MARKETS INC	0.00	HOOD
BANK HAPOALIM LTD	0.00	POLI
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00	

MELROSE INDUSTRIES PLC	0.00 MRO
EPAM SYSTEMS INC	0.00 EPAM
MARRIOTT VACATIONS WORLDWIDE CORP	0.00 VAC
MORGAN STANLEY F2F 21/01/2033	0.00 BBG014MT3H47
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00 BBG004NSXMS9
KANSAI ELECTRIC POWER JPY	0.00 9503
MOSAIC CO COM	0.00 MOS
T-MOBILE USA 2.55% 15/02/2031	0.00
BLUESCOPE STEEL LIMITED	0.00 BSL
TITULOS DE TESORER 6.25% 09/07/203609/07/2036	0.00 BBG00YVK7Q56
COP100000 TES	
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00 BBG00GXG52F6
VIATRIS INC	0.00 VTRS
JAPAN POST BANK CO LTD	0.00 7182
DENMARK GOV. BD. 0.50% 15/11/2027	0.00 BBG00FQWRGK0
JACK HENRY & ASSOCIATES INC	0.00 JKHY
PANDORA	0.00 PNDORA
HOST HOTELS & RESO 2.90% 15/12/2031USD J	0.00
COCHLEAR LIMITED	0.00 COH
LASERTEC CORP NPV	0.00 6920
TENNESSEE GAS PIPE 7.00% 15/10/2028D1000	0.00 BBG00006QHH1
NIPPON ACCOMMODATIONS FUND	0.00 3226
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00 *
ALSTOM SA	0.00 ALO
NETHERLANDS GOV. 0.00% 15/01/2029	0.00 BBG0129MT0V0
POWER CORP OF CANADA CAD	0.00 POW
AIB GRP. F2F 17/11/2027REGS	0.00 BBG010Z1BRT4
WPP PLC	0.00 WPP
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00 BBG00GST85C7
SS AND C TECHNOLOGIES HOLDINGS	0.00 SSNC
FINCOBANK BANCO FINECO SPA	0.00 FBK
EUROFINS SCIENTIFIC	0.00 ERF
EURONEXT NV	0.00 ENX
PAN PACIFIC INTL H NPV	0.00 7532
MATSUKIYOCOCOKARA AND CO	0.00 3088
BUNDESREPUBLIK DEU 6.50% 04/07/2027EURO.01 REGS	0.00 BBG00004JGMO
T-MOBILE USA INC 5.50% 15/01/2055	0.00
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00 BBG00B0H72P8
MINEBEA MITSUMI INC	0.00 6479
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00 BBG01G3LT4T2
LINDT & SPRUENGLI AG-REG	0.00 LISN
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.00 BBG0000HMS32
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00 BBG012JH1T38
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00 BBG0000PXXX8
DR ING HC F PORSCHE AG	0.00 P911
BEIERSDORF AG	0.00 BEI
COVESTRO AG	0.00 1COV
AUTOZONE 1.65% 15/1/2031	0.00
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00 BBG0161CL4M1
ENT. PRODS. OPERAT 5.35% 31/01/20331/01/2033 USD1000	0.00
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00 BBG00CR6L6T2
DOCUSIGN INC	0.00 DOCU
EQT 5.70% 01/04/2028	0.00
TWILIO INC	0.00 TWLO
DENMARK GOV. BD. 2.25% 15/11/203301	0.00 BBG01DC38742
ALLIANT ENERGY CORP	0.00 LNT
NIBE INDUSTRIER AB SER B NPV	0.00 NIBEB
PAYCOM SOFTWARE INC	0.00 PAYC
STANTEC INC	0.00 STN
EMS CHEMIE HLDS REG	0.00 EMSN
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00 BBG00QJDBJT8
BOLIDEN ORD SHS	0.00 BOL
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00 BBG004LP0HMO
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.00 *
HEALTHCO REIT	0.00 HCW
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00 BBG00002M1R8
BIOMARIN PHARMACEUTICAL INC	0.00 BMRN
SVENSKA CELLULOOSA AB - B SHARES	0.00 SCAB
UDR INC	0.00 UDR
HALMA PLC	0.00 HLMA
FORTUNE BRANDS HOME AND SECURITY	0.00 FBIN

SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00 BBG00006JFB9
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00 BBG00T20WKB1
KINGDOM OF BELGIUM 3.30% 22/06/2054L098 144A	0.00 BBG01F816MJ9
REA GROUP LTD	0.00 REA
CAMPBELL SOUP CO USD	0.00 CPB
SCHROEDERS PLC ORD GB	0.00 SDR
BANCO BPM 4.625% 29/11/2027	0.00 BBG01K9FQCL3
CITIGROUP CCP CAD BROKER ACCOUNT	0.00 *
BOC HONG KONG (HOLDINGS) LIMITED	0.00 2388
CONTINENTAL AG	0.00 CON
MORGAN STANLEY 3.622% 01/04/2031	0.00 BBG00SVDWMF5
SUBARU CORP	0.00 7270
NICE LTD	0.00 NICE
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM BARCLAYS	0.00 *
N/WIDE. B/SOC. F2F 07/12/2027	0.00 BBG01BQGNZD3
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00 BBG01LBS6X4
LOTUS BAKERIES NV	0.00 LOTB
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00 BBG019HTBZR8
WALGREENS BOOTS AL COM	0.00 WBA
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00 BBG007B2CV78
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.00 ACS
EPIROC AB SER B NPV POST SPLIT	0.00 EPIB
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00 BBG003QDXCT2
FRANCE GOV. BD. 1.75% 25/5/2066	0.00 BBG00CNNJPB9
INTERPUBLIC GROUP COS INC USD	0.00 IPG
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00 BBG00DM1SQH8
CENTRICA PLC	0.00 CNA
BIO TECHNE CORP	0.00 TECH
ENDESA SA	0.00 ELE
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00 BBG0064MM8X5
SOLVENTUM ORD SHS	0.00 SOLV
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00 BBG0045PX7F2
HCA 5.50% 15-JUN-47	0.00
INSURANCE AUSTRALIA GROUP LIMITED	0.00 IAG
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00 BBG002QXHX58
SINGAPORE EXCHANGE LTD	0.00 SGX
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00 BBG002BFD923
CAMDEN PROPERTY TRUST	0.00 CPT
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00 BBG01DC7C8X4
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00 BBG00M6Y9705
FOX CORP	0.00 FOXA
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00 BBG00NTYCFZ8
FOX CORP COM	0.00 FOX
A P MOLLER MAERSK AS	0.00 MAERSKA
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00 BBG0032B7MZ2
CHUBU ELECTRIC POWER CO INC	0.00 9502
ARKEMA	0.00 AKE
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00 BBG006KCHRY2
SODEXO	0.00 SW
HOME DEPOT 5.30% 25/06/2054	0.00
SHISEIDO COMPANY LIMITED	0.00 4911
ITALY BUONI POLIEN 1.45% 15/05/2025	0.00 BBG00K96D8M6
CARLYLE GROUP INC	0.00 CG
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00 BBG00002XGC9
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00 BBG00P97JSJ7
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.00 BBG01H511261
SPAIN GOV. BD. 1.00% 31/10/2050	0.00 BBG00RZ8VXC4
BARRATT DEVELOPMENTS PLC	0.00 BDEV
MARKETAXESS HLDGS COM	0.00 MKTX
EASTMAN CHEMICAL COM	0.00 EMN
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00 BBG00L1D8B91
CHARTER COMMS. OP 4.908% 23/07/2025	0.00
HIKARI TSUSHIN INC	0.00 9435
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00 BBG00FH3N9V2
INTERTEK GROUP INC	0.00 ITRK
VERBUND AG	0.00 VER
TOAST INC	0.00 TOST
SNAP INC	0.00 SNAP
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00 BBG0159ZG413
SAMSARA INC	0.00 IOT
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00 BBG00DRD7112

ADMIRAL GROUP PLC	0.00 ADM
BUONI POLIENNALI DEL TES 3.25% 01/MAR/2038	0.00 BBG017QNPZD5
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00 BBG01JR46583
IVANHOE MINES LTD COM NPV CL A	0.00 IVN
KIKKOMAN CORPORATION JPY	0.00 2801
CARMAX INC	0.00 KMX
SAAB ORD SHS CLASS B	0.00 SAABB
DENMARK GOV. BD. 0.50% 15/11/2029	0.00 BBG00N124XZ8
SUMITOMO REALTY & DEVELOPMENT CO	0.00 8830
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00 BBG004FSZJN8
AMERICAN FINANCIAL GROUP INC	0.00 AFG
OSK MITSUI OSK LINES LTD	0.00 9104
BANCO DE SABADELL SA	0.00 SAB
ROYALTY PHARMA PLC	0.00 RPRX
NITORI CO LTD	0.00 9843
SARTORIUS STEDIM B EURO.1666	0.00 DIM
WILMAR INTERNATIONAL LTD	0.00 WIL
FUT PUT DEC 24 CBT 5Y T-NOTE 1095	0.00 FVZ4P
SGD BNP PARIBAS A/C	0.00 *
CAIXABANK F2F 23/2/2033	0.00 BBG01BJ78XJ7
SUMITOMO METAL MINING CO LTD	0.00 5713
EQUITABLE HLDGS IN COM	0.00 EQH
WIX COM LTD	0.00 WIX
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00 BBG00NSMX7S8
GFL ENVIRONMENTAL INC	0.00 GFL
DELIVERY HERO SE	0.00 DHER
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00 BBG00JGKXP04
ESSENTIAL UTILS	0.00 WTRG
TORO CO	0.00 TTC
COMPUTERSHARE LTD	0.00 CPU
LKQ CORP COM	0.00 LKQ
HARGREAVES LANSDOWN PLC	0.00 HL/
CFS Finerge & NT overlay	0.00 *
US TREASURY N/B 1.50% 15/02/2025025 USD1000 AK-2025	0.00 BBG0152KF0F7
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00 BBG00ZZLCQX0
YASKAWA ELECTRIC CORP	0.00 6506
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00 BBG008CRCL18
UNIVERSAL HEALTH SERVICES - CLASS B	0.00 UHS
FERGUSON ENTERPRis USD0.0001	0.00 FERG
SENSATA TECHS. 4.375% 15/02/2030	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.00 *
DEUTSCHE	
MATCH GRP INC	0.00 MTCH
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00 BBG00PNFVX26
BIOMERIEUX NPV	0.00 BIM
NIPPON PAINT HOLDINGS CO LTD	0.00 4612
CITIGROUP CCP AUD BROKER ACCOUNT	0.00 *
C.H. ROBINSON WORLDWIDE INC	0.00 CHRW
INDUSTRAL AB	0.00 INDT
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00 BBG01GZWCXW3
CCL INDUSTRIES INC	0.00 CCL/B
ZILLOW GROUP INC	0.00 Z
ROKU INC	0.00 ROKU
HENNES & MAURITZ	0.00 HMB
MONDAY COM LTD	0.00 MNDY
KOBE BUSSAN CO LTD	0.00 3038
KINROSS GOLD CORP	0.00 K
DESCARTES SYSTEMS GROUP INC	0.00 DSG
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00 BBG002G67701
SKANSKA AB	0.00 SKAB
SWISS PRIME SITE AG	0.00 SPSN
NEW ZEALAND DOLLAR	0.00 *
ASPEN TECHNOLOGY	0.00 AZPN
OSAKA GAS CO LTD JPY	0.00 9532
HENKEL AG & CO KGAA	0.00 HEN
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00 BBG01LC3YC53
HONG KONG CHINA GA	0.00 3
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00 BBG00SY10PR3
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00 BBG00XH3L6Q7
GRAB HOLDINGS LTD	0.00 GRAB
MCDONALDS HOLDINGS CO JAPAN	0.00 2702

DENMARK GOV. BD. 1.75% 15/11/2025	0.00 BBG006FT6B96
PILBARA MINERALS LTD	0.00 PLS
FUTURES MARGIN-GBP	0.00 *
ZOZO INC	0.00 3092
AMPLIFON SPA	0.00 AMP
BANK OF AMERICA F2F 04/02/2033	0.00 BBG0151CDH70
DCC PLC	0.00 DCC
ALTAGAS INCOME LTD	0.00 ALA
DAIWA SECURITIES GROUP INC.	0.00 8601
EISAI CO LTD JPY	0.00 4523
TOTO LTD	0.00 5332
WISE CL A ORD SHS	0.00 WISE
RAKUTEN GROUP INC	0.00 4755
MINERAL RESOURCES LTD	0.00 MIN
HANG SENG BANK	0.00 11
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00 BBG01C97H7R4
SMITHS GROUP PLC	0.00 SMIN
RENAULT SA	0.00 RNO
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00 BBG01G4FY007
MAKITA CORPORATION	0.00 6586
AMUNDI SA	0.00 AMUN
SOFINA SA	0.00 SOF
TFI INTERNATIONAL INC	0.00 TFII
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00 BBG005P98GQ9
RIVIAN AUTOMOTIVE INC	0.00 RIVN
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00 BBG00PF8MCG2
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00 BBG001618TB4
BRENNTAG SE	0.00 BNR
TELSTRA CORPORATION LIMITED	0.00 TLS
SYSMEX CORP	0.00 6869
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00 BBG00CDZ9QV0
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00 BBG00N6TFXX4
ZALANDO SE NPV	0.00 ZAL
PERSIMMON PLC	0.00 PSN
NEWS CORP	0.00 NWSA
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00 BBG00DYBZHY6
TAISEI CORP	0.00 1801
AUCKLAND COUNCIL 240325 4.176 GB	0.00 NZAKCDT363C1
VENTURE GBL. CALC 4.125% 15/08/20310.0% 15/08/2031	0.00
AMERCO COM	0.00 UHAL/B
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00 BBG01LCH7KD5
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00 BBG00CGP8GT5
MAGNA INTERNATIONAL INC	0.00 MG
DIETEREN GROUP	0.00 DIE
POWER ASSETS HOLDINGS LIMITED	0.00 6
INCYTE CORP	0.00 INCY
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00 BBG00002NSX1
SHIONOGI AND CO TEMP	0.00 4507
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00 BBG00HMYQWZ6
JARDINE MATHESON HOLDINGS LIMITED	0.00 JARLF
PHOENIX GP HLDGS ORD	0.00 PHNX
NISSAN MOTOR CO	0.00 7201
CAPITALAND INVE NPV	0.00 CLI
BARRY CALLEBAUT AG - REG	0.00 BARN
IMCD NV	0.00 IMCD
JDE PEETS BV	0.00 JDEP
VIVENDI SE	0.00 VIV
ADDTECH AB SER B NPV	0.00 ADDTB
CHARLES RIVER LABORATORIES INTERNATIONAL INC	0.00 CRL
ZEALAND PHARMA A S	0.00 ZEAL
ELISA CORPORATION OYJ-A S	0.00 ELISA
NIPPON SANSEI HOLDINGS CORP	0.00 4091
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00 BBG00RPR1820
JD SPORTS FASHION ORD	0.00 JD/
BENTLEY SYSTEMS INC	0.00 BSY
ENDEAVOUR MINING PLC	0.00 EDV
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00 BBG00000T6T2
TELEFLEX INC	0.00 TFX
KEPPEL LTD	0.00 KEP
SINGAPORE AIRLINES LTD	0.00 SIA
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00 BBG00738F300



BALOISE HOLDING-REG	0.00 BALN
HUARONG FIN. II 0.75% 12/11/2029	0.00 BBG00L06T0B5
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00 CAR
TELENOR ASA	0.00 TEL
NEXI SPA ORD	0.00 NEXI
AEROPORTS DE PARIS (ADP)	0.00 ADP
CATALENT INC	0.00 CTLT
BEIJER REF AB SER B NPV	0.00 BEIJB
SWEDEN GOV. BD. 2.50% 12/5/2025	0.00 BBG005X0Z1H2
ROCKWOOL A/S	0.00 ROCKB
ALLY FINANCIAL INC	0.00 ALLY
LY CORPORATION	0.00 4689
KINGFISHER PLC GBPO.1571	0.00 KGF
HYATT HOTELS CORP-CL A	0.00 H
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00 BBG01L0GPPW62
HIKMA PHARMACEUTICALS PLC	0.00 HIK
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00 BBG014D286T8
HENRY SCHEIN CORP COM	0.00 HSIC
HEALTH CARE SERV. 5.875% 15/06/2054	0.00
M3 INC NPV	0.00 2413
NEXON CO LTD	0.00 3659
MEDIBANK PRIVATE LIMITED	0.00 MPL
FRESENIUS MEDICAL CARE AG & CO	0.00 FME
QIAGEN NV ORD EURO.01 POST REV SPLT	0.00 QIA
CONCORDIA FINANCIAL GROUP LTD	0.00 7186
SWEDISH GOV. 0.75% 12/05/2028060	0.00 BBG00F51DYY7
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00 BBG001NH87J0
Income Due - BRL	0.00 *
NORWEGIAN KRONOR	0.00 *
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00 BBG012F1MNT9
TRELLEBORG AB-B SHS	0.00 TRELB
MTR CORP	0.00 66
TREND MICRO INCORPORATED	0.00 4704
BELGIUM KINGDOM 1.40% 22/06/2053	0.00 BBG015C766K6
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00 BBG010Z6LKB6
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00 BBG00ZHXZ075
WEST JAPAN RAILWAY NPV	0.00 9021
BERKELEY GP HLDGS ORD GBPO.05611047	0.00 BKG
WH GROUP LTD	0.00 288
KNIGHT SWIFT TRANS CL A COM STK	0.00 KNX
UK. GILT 0.50% 22/10/2061	0.00 BBG00TSXQSV9
DENMARK GOV. BD. 0.25% 15/11/205201	0.00 BBG00S911XR3
SKF AB	0.00 SKFB
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00 SHL
OPEN TEXT CORP	0.00 OTEX
ASX LIMITED	0.00 ASX
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00 BBG0192XP1S4
TAYLOR WIMPEY PLC GBP	0.00 TW/
SIG COMBIBLOC GROUP AG	0.00 SIGN
VOESTALPINE AG	0.00 VOE
SAUL CENTERS INC	0.00 BFS
FRANKLIN RESOURCES INC	0.00 BEN
OMRON CORP	0.00 6645
DAITO TRUST CONSTRUCTION COMPANY LTD	0.00 1878
APA GROUP	0.00 APA
Income Due - CAD	0.00 *
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00 BBG01NY1S695
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00 BBG00G5D0FB4
METSO CORPORATION	0.00 METSO
BUONI POLIENALI D 2.15% 01/03/2072	0.00 BBG00ZXNMKM2
TRYG AS	0.00 TRYG
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.00 9501
ZENSHO HOLDINGS CO LTD	0.00 7550
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00 BBG00GVX9JM2
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00 BBG008POQQ80
SCOUT24 SE	0.00 G24
QORVO INC	0.00 QRVO
SCHINDLER-HLDG AG REG	0.00 SCHN
COREBRIDGE FINANCIAL ORD	0.00 CRBG
DAIFUKU CO LTD NPV	0.00 6383
PAN AMERICAN SILVER CORP	0.00 PAAS

BANCO BPM SPA	0.00 BAMI
BAYERISCHE MOTOREN WERKE-PFD	0.00 BMW3
TELEPERFORMANCE	0.00 TEP
GPT GROUP	0.00 GPT
ASAHI KASEI CORPORATION	0.00 3407
UK. GILT 1.125% 22/10/2073	0.00 BBG0151HW5Z3
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00 BBG00001VCT4
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00 BBG009YZXWN3
JFE HOLDINGS INC	0.00 5411
KNORR BREMSE AG	0.00 KBX
GJENSIDIGE FORSIKR NOK	0.00 GJF
RICOH CO	0.00 7752
TELE2 AB	0.00 TEL2B
ISRAEL DISCOUNT BANK	0.00 DSCT
STORA ENSO OYJ-R SHS	0.00 STERV
MEIJI HOLDINGS CO NPV	0.00 2269
KESKO OYJ-B SHS	0.00 KESKOB
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00 BBG00BM476D7
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00 BBG00FY3GRB3
SEEK LIMITED	0.00 SEK
LIFCO AB SER B NPV	0.00 LIFCOB
SEIKO EPSON CORPORATION	0.00 6724
AEGON ORD SHS	0.00 AGN
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00 BBG01JRHFC17
A P MOLLER-MAERSK B	0.00 MAERSKB
IPSEN PROMESSES SA	0.00 IPN
YAKULT HONSHA	0.00 2267
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00 BBG006LJ4NW1
ICL GROUP LTD	0.00 ICL
PRO MEDICUS LTD	0.00 PME
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK	0.00 *
BOLLORE SE	0.00 BOL
TELIA COMPANY AB	0.00 TELIA
FUT. LIF LONG GILT DEC24	0.00 G Z4
DELTA AIR LINES INC	0.00 DAL
MITSUBISHI HC CAPITAL INC	0.00 8593
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00 BBG00YZ22L49
EMERA INC	0.00 EMA
ORACLE CORPORATION JAPAN	0.00 4716
NEMETSCHKE AG	0.00 NEM
CTS EVENTIM AG AND CO. KGAA	0.00 EVD
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00 BBG00Z46Q960
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00 BBG0015DF4W3
EURAZEO	0.00 RF
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00 BBG019M2WKG3
PORSCHE AUTOMOBIL HOLDING SE	0.00 PAH3
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE TORONTO CA	0.00 *
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00 BBG00YT43RX6
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00 BBG006KJ9Z96
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00 BBG00005FML9
PARAMOUNT GLOBAL	0.00 PARA
SAGAX AB	0.00 SAGAB
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00 BBG01GN82W07
DEXUS	0.00 DXS
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00 CLAR
NISSIN FOOD HOLDINGS CO LTD NPV	0.00 2897
TIS INC	0.00 3626
SAPUTO INC	0.00 SAP
INFRASTRUTTURA WIR NPV	0.00 INW
INDUSTRIVARDEN AB	0.00 INDUA
INDO RUPIAH	0.00 *
RANDSTAD NV	0.00 RAND
BIO RAD LABORATORIES INC CLASS A	0.00 BIO
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00 HELN
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00 BBG009YYX957
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00 BBG006F65J90
M AND G PRUDENTIAL PLC ORD	0.00 MNG
EMPIRE CO LIMITED	0.00 EMP/A
BATH AND BODY WORKS INC	0.00 BBWI
COVIVIO	0.00 COV

WEST FRASER TIMBER CO	0.00 WFG
HANG MINI 2410 FUT	0.00 HUV4
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00 BBG000FMHS13
DAI NIPPON PRINTNG NPV TEMP	0.00 7912
SWATCH GROUP	0.00 UHR
ONO PHARMACEUTICAL CO LTD	0.00 4528
UNITED MIZRAHI BANK LIMITED	0.00 MZTF
ABN AMRO BANK N V DR EACH REP SHS	0.00 ABN
HANKYU HANSHIN HOLDINGS NPV	0.00 9042
GLOBAL E ONLINE ORD	0.00 GLBE
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00 BBG002QR72C2
CARL ZEISS MEDITEC NPV	0.00 AFX
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00 BBG000FVQ8V4
BKW AG	0.00 BKW
KAWASAKI KISEN KAI NPV	0.00 9107
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00 BBG00CTZSDY8
TOPPAN HOLDINGS INC	0.00 7911
INDUSTRIVARDEN AB SER C NPV	0.00 INDUC
SECURITAS AB	0.00 SECUB
ELEMENT FINANCIAL CORP	0.00 EFN
INVESTMENT AB LATOUR	0.00 LATOB
POSTS ITALIANE SPA	0.00 PST
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00 BBG00GSFT7J3
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00 NZHNZD0230L2
GALDERMA GROUP N ORD SHS	0.00 GALD
TALANX AG	0.00 TLX
KYOWA KIRIN CO LTD	0.00 4151
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00 BBG00B5ZGWL1
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00 BBG00SL2BX14
PUMA SE	0.00 PUM
SWATCH GROUP AG	0.00 UHRN
AT&T 3.85% 1/6/2060	0.00
RAMSAY HEALTH CARE	0.00 RHC
TOKYU CORP NPV	0.00 9005
FX OPTIONS	0.00 *
EVONIK INDUSTRIES AG	0.00 EVK
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.00 BBG008KW5B09
VOLVO CAR ORD SHS CLASS B	0.00 VOLCARB
DEUTSCHE LUFTHANSA AG	0.00 LHA
TELUS CORP NON-CANANDIAN	0.00 CA87971M9969
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00 BBG00Z6NNQB0
WHARF HOLDINGS LTD HKD	0.00 4
SG HOLDINGS CO LTD	0.00 9143
REECE LIMITED	0.00 REH
SCREEN HOLDINGS CONPV	0.00 7735
HOSHIZAKI CORP	0.00 6465
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00 BBG00001SXLO
BLOCK INC CDI	0.00 SQ2
KOREAN WON	0.00 *
LIBERTY MEDIA CORP ORD SHS SERIES C	0.00 LLYVK
ORION OYJ	0.00 ORNBV
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.00 IAG
CDS_IX_CCP CDX.NA.IG.42 1%	0.00 *
20290620CHASUS33ICEEUS2I65BYEE1	
SINGAPORE GOV. BD. 2.25% 01/08/2036	0.00 BBG00DF0J361
ONEX CORP	0.00 ONEX
ORICA LIMITED	0.00 ORI
DIASORIN SPA	0.00 DIA
BROTHER INDUSTRIES LTD	0.00 6448
HONGKONG LAND HOLDINGS LTD	0.00 HKHGF
GILDAN ACTIVEWEAR INC	0.00 GIL
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00 BBG0172X1GT0
SHIMADZU CORP	0.00 7701
CITIGROUP CCP	0.00 *
GETINGE AB-B	0.00 GETIB
OCI NV	0.00 OCI
HENDERSON LAND DEVELOPMENT CO	0.00 12
OTSUKA CORPORATION	0.00 4768
IBIDEN CO LTD	0.00 4062
DENTSU GROUP INC	0.00 4324
CLARIANT AG REG	0.00 CLN

QANTAS AIRWAYS LIMITED	0.00 QAN
KOKUSAI ELECTRIC ORD SHS	0.00 6525
FUT. ME 10Y CDN BND DEC24	0.00 CNZ4
Outstanding Settlement Receipts - JPY	0.00 *
S&P 500 EMINI 2412 F	0.00 ESZ4
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00 BBG00CSRJDY7
MEXICAN PESO	0.00 *
HITACHI CONSTRUCTION MACHINE	0.00 6305
SINGAPORE DOLLAR	0.00 *
CAPITALAND INT COM NPV REIT	0.00 DU06420129D9
ORACLE 5.55% 6/2/2053	0.00
HULIC CO LTD	0.00 3003
GRIFOLS SA	0.00 GRF
TEMENOS AG	0.00 TEMN
SWIRE PACIFIC	0.00 19
SHIZUOKA FINANCIAL NPV	0.00 5831
SINO LAND CO LTD HKG	0.00 83
SOUTHWEST AIRLINES CO USD	0.00 LUV
SEKISUI CHEMICAL CO Y50	0.00 4204
SEMCORP INDUSTRIES LIMITED	0.00 SCI
SBI HOLDINGS INC NPV	0.00 8473
DEMANT A S	0.00 DEMANT
NOMURA REAL ESTATE HOLDINGS INC	0.00 3231
mitsui chemicals inc	0.00 4183
HUSQVARNA AB - B SHARES	0.00 HUSQB
FUT. ME 5Y CDN BOND DEC24	0.00 XQZ4
CHIBA BANK LTD JPY	0.00 8331
Outstanding Settlement Receipts - GBP	0.00 *
HAMAMATSU PHOTONICS KK TEMP	0.00 6965
FIRSTSERVICE CORP COM NPV	0.00 FSV
AZRIELI GROUP	0.00 AZRG
KEISEI ELECTRIC RAILWAY CO	0.00 9009
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00 LUNDB
TELECOM ITALIA SPA	0.00 TIT
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00 6823
Futures Margin - AUD	0.00 *
JAPAN POST INSURANCE CO LTD	0.00 7181
JAPAN REAL ESTATE INVESTMENT	0.00 8952
FUTURES MARGIN-HKD	0.00 *
BECHTLE AG	0.00 BC8
Income Due - EUR	0.00 *
ROHM CO LTD	0.00 6963
CK INFRASTRUCTURE	0.00 1038
FUT. OSE 10Y JGB DEC24	0.00 JBZ4
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00 BBG00Y70S8B7
TOHO CO LTD JPY	0.00 9602
ILS BNP PARIBAS A/C	0.00 *
BANQUE CANTONALE VAUDOISE	0.00 BCVN
FUT. ME 2Y GVT BOND DEC24	0.00 CVZ4
FUT DEC 24 SFE 3Y T-BOND	0.00 YMZ4
FUT. AUST 10Y SFE DEC24	0.00 XMZ4
KRW BNP PARIBAS A/C	0.00 *
NOK BNP PARIBAS A/C	0.00 *
POLISH ZLOTY	0.00 *
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00 9719
DOWLAIS GROUP PLC	0.00 DWL
BCE INC	0.00 BCE
SEK BNP PARIBAS A/C	0.00 *
SITC INTERNATIONAL	0.00 1308
FUT. CBT ULT TNOTE DEC24	0.00 UXYZ4
RPI_CCP USD RCV 2.562% PAY CPI1D 26-OCT-	0.00 *
2028CHASUS33LCHCUK	
MXN BNP PARIBAS A/C	0.00 *
FUT. YR T-NOTES DEC24	0.00 TYZ4
ABN AMRO BANK NV 3.00% 01/10/2031	0.00 *
WESTPAC	0.00 *
Income Due - SGD	0.00 *
FUTURES MARGIN-SGD	0.00 *
CITIGROUP CCP EUR BROKER ACCOUNT	0.00 *
FUT. SGX MINI JGB DEC24	0.00 BJZ4
AMERCO INC	0.00 UHAL
SPI 200 2412 FUT	0.00 XPZ4

SWEDEN GOV. BD. 1.375% 23/6/2071	0.00	BBG011FFWZLO
PROLOGIS INTERNATI 3.70% 07/10/2034	0.00	*
ZAR BNP PARIBAS A/C	0.00	*
MINI TPX IDX 2412 F	0.00	TMIZ4
BANCO SANTANDER SA F2F 02/04/2029	0.00	*
Income Due - KRW	0.00	*
SWEDISH KRONA	0.00	*
FUTURES MARGIN-JPY	0.00	*
VESTIS CORPORATION	0.00	VSTS
HANG LUNG PROPERTIES LIMITED	0.00	101
FEE REBATES	0.00	*
MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT TRUSTPEX	0.00	0A67TGU
Income Due - CHF	0.00	*
WK KELLOGG ORD SHS	0.00	KLK
Income Due - HKD	0.00	*
MSCI SING 2410 FUT	0.00	QZV4
DANISH KRONE	0.00	*
STARWOOD PROP. TST 6.00% 15/04/2030	0.00	
EASTERN POWER NET 5.375% 02/10/2039	0.00	
NORTHLAND POWER INC	0.00	NPI
HUF BNP PARIBAS A/C	0.00	*
Outstanding Settlement Payments - SGD	0.00	*
NEW ISRAELI SHEQEL	0.00	*
PLN BNP PARIBAS A/C	0.00	*
CNY BNP PARIBAS A\C	0.00	*
JPM CCP EUR BROKER ACCOUNT	0.00	*
BNP New Zealand Dollar Custodial Account	0.00	*
FUTURES MARGIN-EURO	0.00	*
US TREASURY N/B 3.5% 30/SEP/2029	0.00	*
SWO EUR RCV EURIB 6M PAY 2.7 111024	0.00	
INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100	0.00	*
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00	*
TRY 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	*
INVESTA EXT FDS MG HTPPE	0.00	9949MV999
PRUDENTIAL PLC ELECTRONIC ELECTION ENTL DI RIGHTS	0.00	SHEL
TWD BNP PARIBAS A/C	0.00	*
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00	*
SHURGARD SEL STO L SUBS RTS	0.00	R6C0
ABIOMED INC NPV	0.00	US003CVR0169
CONSTELLATION SOFT COM STK NPV TEMP	0.00	DU0B15C4L6W0
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	*
UK. GILT 4.375% 31/01/2040	0.00	BBG01P81QC89
CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE	0.00	994NWR996
HUNTINGTON BANCSHARE F2F 02/02/2035	0.00	BBG01L7NHVPO
INTL. FIN. 4.00% 03/04/2025	0.00	BBG0076XCJT9
ANZ BANK NZ 11AM A/C	0.00	*
CAMPBELL SOUP CO 4.75% 23/03/2035	0.00	
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	0.00	*
FUT 06 DEC 24 EUR FOAT	0.00	OATZ4
FTSE 100 IDX 2412 FU	0.00	Z Z4
CDS_IX_CCP CDX.NA.HY.39 5%	0.00	*
20271220CHASUS33ICEEUS2I65BRZH6		
FUT 06 DEC 24 EURO BUXL BND	0.00	UBZ4
FUT. CBT UL T-BONDS DEC24	0.00	WNZ4
FUT. US 2YR T-NOTE DEC24	0.00	TUZ4
CDS_IX_CCP ITRAXX AUSTRALIA SERI 1%	0.00	*
20290620CHASUS33ICEEUS2I668IBO9		
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE	0.00	*
FUT. CBT 5Y T-NOTE DEC24	0.00	FVZ4
FUT 06 DEC 24 EURX E-SCHATZ	0.00	DUZ4
FUT. U.S. T-BONDS DEC24	0.00	USZ4
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	0.00 *
COMMONWEALTH BANK OF JPM CCP	0.00 *
FUT 06 DEC 24 EURX EUR-BUND	0.00 RXZ4
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	0.00 *
CCP CITIGROUP GBP BROKER ACCOUNT	0.00 *
OTC CASH COLLATERAL RECEIVABLE FROM WESTPAC	0.00 *
Outstanding Settlement Payments - EUR	0.00 *
FUT 06 DEC 24 EURX EUR-BOBL	-0.01 OEZ4
CITIGROUP CCP USD BROKER ACCOUNT	-0.01 *
FUT 06 DEC 24 EUX EURO-BTP	-0.01 IKZ4
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN CHASEBANK N.A. CHASUS33	-0.01 *
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM	-0.01 *
BNZ NZD COLL	-0.01 *
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F	-0.01 *
Outstanding Settlement Payments - AUD	-0.01 *
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE	-0.01 *
Outstanding Settlement Payments - GBP	-0.01 *
Outstanding Settlement Payments - JPY	-0.02 *
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAY	-0.02 *
JPM CCP USD BROKER ACCOUNT	-0.02 *
Outstanding Settlement Payments - NZD	-0.02 *
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	-0.03 *
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	-0.03 *
Outstanding Settlement Payments - HKD	-0.03 *
Outstanding Settlement Payments - CHF	-0.04 *
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG FRANKFURT	-0.04 *
OTC CASH COLLATERAL RECEIVABLE FROM USD SBILDEFFXXX 31/12/2050	-0.05 *
Outstanding Settlement Payments - USD	-0.05 *
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.49 *