

Offer name	Whai Rawa Unit Trust	Offer number	OFR10857
Fund name	Rātā-Growth Fund	Fund number	FND17499
Period disclosure applies [dd/mm/yyyy]	30/09/2024		
Asset name	% of fund net assets	Security code	
FISHER & PAYKEL HEALTHCARE CORPORATION L		2.73 FPH	
Liquidity Identifier		2.33 *	
NVIDIA CORP		2.27 NVDA	
APPLE INC		2.20 AAPL	
MICROSOFT CORP		2.18 MSFT	
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND		1.97 DU0FSIGLINZ2	
INFRATIL LIMITED		1.87 IFT	
AUCKLAND INTERNATIONAL AIRPORT LTD		1.59 AIA	
CONTACT ENERGY LIMITED		1.22 CEN	
MERIDIAN ENERGY LT NPV		1.13 MEL	
AMAZON COM INC		0.97 AMZN	
MAINFREIGHT LIMITED		0.88 MFT	
SPARK NEW ZEALAND LIMITED		0.87 SPK	
THE A2 MILK COMPANY LIMITED		0.84 ATM	
EBOS GROUP LIMITED		0.81 EBO	
LILLY (ELI) & CO USD		0.75 LLY	
ALPHABET INC CAP STK CL A		0.70 GOOGL	
META PLATFORMS INC		0.70 META	
FX POSITIONS		0.69 *	
SUMMERSET GROUP HOLDINGS LTD		0.65 SUM	
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE		0.52 9923QS997	
RYMAN HEALTHCARE LTD		0.51 RYM	
MERCURY NZ LIMITED		0.50 MCY	
NOVO NORDISK ORD SHS CLASS B		0.50 NOVOB	
VISA INC - A		0.50 V	
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE		0.49 *	
MASTERCARD INC - CLASS A		0.48 MA	
ALPHABET INC CAP CL C		0.47 GOOG	
CHORUS LIMITED ORDINARY FULLY PAID		0.47 CNU	
BROADCOM ORD SHS		0.45 AVGO	
NEW ZEALAND GOVERNMENT 150531 1.50 GB		0.43 NZGOVDT531C0	
SCHNEIDER ELECTRIC SE		0.43 SU	
AIR LIQUIDE		0.42 AI	
ECOLAB LTD		0.42 ECL	
NEW ZEALAND GOVERNMENT 140433 3.50 GB		0.41 NZGOVDT433C9	
WASTE MANAGEMENT INC COM		0.41 WM	
INVESTA COMMERCIAL PROPERTY FUND AFS		0.40 *	
NEW ZEALAND GOVERNMENT 150541 1.75 GB		0.38 NZGOVDT541C9	
NEW ZEALAND GOVERNMENT 150534 4.25 GB		0.38 NZGOVDT534C4	
NEW ZEALAND GOVERNMENT 150437 2.75 GB		0.38 NZGOVDT437C0	
NZD BNP PARIBAS A/C		0.37 *	
TAIWAN SEMICONDUCT MANUFACTURING USD		0.37 TSM	
TRANE TECHNOLOGIES PLC		0.37 TT	
TESLA INC		0.35 TSLA	
NEW ZEALAND GOVERNMENT 200429 3.0 GB		0.35 NZGOVDT429C7	
DANAHER CORP		0.34 DHR	
ASML HOLDING NV		0.34 ASML	
THERMO FISHER SCIENTIFIC INC		0.33 TMO	
NEW ZEALAND GOVERNMENT 150532 2.00 GB		0.32 NZGOVDT532C8	
LINDE PLC		0.32 LIN	
USD BNP PARIBAS A/C		0.32 *	
JP MORGAN CHASE & CO		0.31 JPM	
HOUSING NEW ZEALAND LTD 120625 3.36 GB		0.31 NZHNZD0625L3	
PRECINCT PROPERTIES NEW ZEALAND LIMITED		0.29 PCT	
DEXUS WHOLESALE PROPERTY FUND AUT		0.29 *	
NEW ZEALAND GOVERNMENT 150536 4.25 GB		0.28 NZGOVDT536C9	
UNITEDHEALTH GROUP INC COM STK		0.28 UNH	
COSTCO WHOLESALE CORP		0.27 COST	
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD		0.27 4A6N67U	
AGILENT TECHNOLOGIES INC		0.27 A	
CHARTER HALL RETAIL PARTNERSHIP NO. 6PE		0.27 *	

APTIV PLC COM	0.27 APTV
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.27 9923QY994
IBERDROLA SA	0.26 IBE
ADVANCED MICRO DEV	0.25 AMD
AMERICAN WATER WORKS CO INC	0.25 AWK
SAP AG	0.24 SAP
EBAY INC	0.24 EBAY
FLETCHER BUILDING LTD	0.24 FBU
ELEVANCE HEALTH INC	0.23 ELV
SKY NETWORK TELEVISION LTD	0.23 SKT
BOSTON SCIENTIFIC CORP COM USD	0.23 BSX
NEW ZEALAND GOVERNMENT 150535 4.50 GB	0.23 NZGOVDT535C1
NEW ZEALAND GOVERNMENT 150427 4.50 GB	0.22 NZGOVDT427C1
PROCTER & GAMBLE COMPANY	0.22 PG
BOOKING HLDGS INC COM	0.22 BKNG
TEXAS INSTRUMENTS	0.22 TXN
UNITED STATES DOLLAR	0.21 *
SALESFORCE INC	0.21 CRM
SIEMENS AG NPV EUR	0.21 SIE
XYLEM INC COM	0.21 XYL
MERCK & CO INC NEW COM	0.21 MRK
US. TSY. INFL. 0.625% IL 15/1/2026	0.21 BBG00BWGPWN1
HUBBELL INC	0.20 HUBB
VERALTO ORD SHS	0.20 VLTO
INTERACTIVE BROKERS GRO-CL	0.20 IBKR
AUTODESK INC	0.20 ADSK
PALO ALTO NETWORKS INC	0.20 PANW
ACCENTURE PLC	0.20 ACN
APPLIED MATERIALS US	0.19 AMAT
NEW ZEALAND GOVERNMENT 150554 5.00 GB	0.19 NZGOVDT554C2
HOME DEPOT INC	0.19 HD
ROPER TECHNOLOGIES INC	0.19 ROP
AMERICAN TWR REIT INC	0.19 AMT
ABBVIE INC COM	0.19 ABBV
JOHNSON & JOHNSON COM	0.19 JNJ
US. TSY. NOTE/BOND 1.00% 15/12/20244 USD1000 AV-2024	0.18 BBG013WYMLT0
NEXTERA ENERGY INC	0.18 NEE
HMC WHF NO. 1 PTY LTD - AUDPE	0.18 9952NJ999
ORACLE CORP	0.18 ORCL
ASTRAZENECA PLC	0.18 AZN
NEW ZEALAND GOVERNMENT 150530 4.50 GB	0.18 NZGOVDT530C2
CHANNEL INFRASTRUCTURE NZ LTD	0.18 CHI
ADOBE INC COM	0.18 ADBE
NETFLIX INC	0.18 NFLX
SEKISUI HOUSE	0.18 1928
COCA COLA CO USD	0.17 KO
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.17 NZIIBDT003C0
AUTOZONE INC	0.17 AZO
INGENIA COMMUNITIES GROUP	0.17 INA
DSM FIRMENICH AG EURO.01	0.17 DSFIR
INTUITIVE SURGICAL INC	0.16 ISRG
PORT OF TAURANGA LTD	0.16 POT
Outstanding Settlement Receipts - EUR	0.16 *
STONEPEAK ZENO HOLDINGS (CYM) LP - EUR	0.16 995FMG997
INVESTORE PROPERTY LTD	0.16 IPL
RESMED INC	0.16 RMD
NEXTDC LIMITED ORDINARY FULLY PAID	0.16 NXT
CASH	0.16 *
BANK OF AMERICA CORPORATION	0.16 BAC
UNION PACIFIC CORP	0.16 UNP
DARLING INGREDIENTS INC	0.16 DAR
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE	0.16 2A66P5U
INCOMEFUND	
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN	0.16 *
IMPERIAL BANK OF COMMERCE	
3I GROUP PLC	0.16 III
UNILEVER PLC	0.16 UNVB
MCKESSON CORP	0.15 MCK
SYNOPSYS INC	0.15 SNPS
MCP REAL ESTATE DE BT FUND (AUD)	0.15 995F10995
NATIONAL GRID	0.15 NG/

NEW ZEALAND GOVERNMENT 150425 2.75 GB	0.15 NZGOVDT425C5
ABBOTT LABS	0.15 ABT
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.15 994VZB990
WELLTOWER INC	0.15 WELL
WORLEY LIMITED	0.15 WOR
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.15 7A68XYU
CANADIAN GOV. BD. 4.00% 01/03/2029	0.15 BBG01JPTHVS9
INFRALEMON SCA	0.14 994RJZ994
ADYEN NV	0.14 ADYEN
DEERE & CO	0.14 DE
NEC CORPORATION	0.14 6701
PENTAIR PLC COM	0.14 PNR
KIWI PROPERTY GROUP LIMITED	0.14 KPG
NZD Cash Adjustment	0.14 *
METTLER TOLEDO INTL	0.14 MTD
FREIGHTWAYS GROUP LTD	0.13 FRW
ROYAL BANK OF CANADA	0.13 RY
NEW ZEALAND GOVERNMENT 150526 0.50 GB	0.13 NZGOVDT526C0
STRIDE STAPLED GRP NPV UNITS	0.13 SPG
BERKSHIRE HATHAWAY INC - CLASS B	0.13 BRK/B
NEW ZEALAND GOVERNMENT 150528 0.25 GB	0.13 NZGOVDT528C6
UNITED RENTALS INC	0.13 URI
EQUIFAX INC	0.13 EFX
PEPSICO INC CAP 2/3	0.13 PEP
MEDIATEK INC	0.13 2454
SHOPIFY INC COM NPV CL A	0.13 SHOP
SYMRISE AG	0.12 SY1
TENABLE HOLDINGS INC	0.12 TENB
KKR QUARTZ CO-INVEST GP LLCPE	0.12 994TBK991
AIA GROUP LTD	0.12 1299
PROLOGIS INC COM	0.12 PLD
TERNA SPA	0.12 TRN
CARRIER GLOBAL COR COM	0.12 CARR
RIGHTMOVE ORD GBP	0.12 RMV
WATERS CORPORATION	0.12 WAT
NOVARTIS AG	0.12 NOVN
REPUBLIC SERVICES INC	0.12 RSG
TE CONNECTIVITY COM USD 0.01 TEMP	0.11 TEL
SERVICENOW INC	0.11 NOW
S AND P GLOBAL INC COM	0.11 SPGI
WELLS FARGO & COMPANY	0.11 WFC
ESSILORLUXOTTICA	0.11 EL
RECRUIT HLDGS CO LNPV	0.11 6098
VAUBAN IP ENERGY SOLUTIONS	0.11 994WD0996
NESTLE SA	0.11 NESN
KKR DIVERSIFIED CORE INFRA B SR	0.11 *
HCA HEALTHCARE INC	0.11 HCA
GXO LOGISTICS INC	0.11 GXO
MCDONALD'S CORP	0.11 MCD
WABTEC CORP	0.11 WAB
AMGEN INC	0.11 AMGN
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.11 NZIIBDT002C2
Accruals	0.11 *
ALCON AG	0.11 ALC
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.11 9949N9997
QUALCOMM INC	0.11 QCOM
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.11 IBM
CISCO SYSTEMS INC	0.11 CSCO
ASHTED GROUP PLC	0.11 AHT
GEA GROUP AG	0.11 G1A
RELX PLC	0.10 REL
GIP AQUARIUS FUND SECONDARY	0.10 9953CM992
CROWN HOLDINGS INC	0.10 CCK
INTUIT INC	0.10 INTU
BLACKROCK INC	0.10 BLK
SIKA AG	0.10 SIKA
CINTAS CORP	0.10 CTAS
FIRST QUANTUM MINERALS LTD	0.10 FM
UBER TECHNOLOGIES INC	0.10 UBER
GODADDY INC	0.10 GDDY

FORTUM OYJ	0.10 FORTUM
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.10 ROG
CANADIAN PAC KANS COM NPV	0.10 CP
PROGRESSIVE CORP	0.10 PGR
RENAISSANCERE HOLDINGS LTD	0.10 RNR
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.10 992HPC992
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.10 992MDH993
RYAN SPECIALTY HOLDINGS ORD SHS CLASS A	0.10 RYAN
US. TSY. NOTE/BON 4.625% 28/02/20252025 USD1000 AY-2025	0.10 BBG01FC880R6
HDFC BANK LTD	0.10 HDB
GBP BNP PARIBAS A/C	0.09 *
HOWMET AEROSPACE I COM USD	0.09 HWM
KKR TAURUS CO-INVEST LPPE	0.09 993K93992
ANSYS INC	0.09 ANSS
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.09 7A9HDGU
IIF AUSTRALIA 1 TRUSTPE	0.09 993RY8998
Income Due - NZD	0.09 *
UPM KYMMENE CORP	0.09 UPM
VERIZON COMMUNICATIONS	0.09 VZ
IDEX CORP	0.09 IEX
KERRY GROUP PLC-A	0.09 KRZ
EDISON INTERNATIONAL	0.09 EIX
KEYENCE CORP NPV	0.09 6861
STRYKER CORP	0.09 SYK
TJX COS INC	0.09 TJX
VESTAS WIND SYSTEM	0.09 VWS
STERIS PLC	0.09 STE
MERCADOLIBRE INC	0.09 MELI
CENTURIA INDUSTRIAL REIT ORDINARY UNITS FULLY PAID	0.09 CIP
ARISTA NETWORKS IN COM	0.09 ANET
THE WALT DISNEY CO	0.09 DIS
FERGUSON ENTERPRISE USD 0.0001	0.09 FERG
EQUINIX INC COM	0.08 EQIX
CORE INFRASTRUCTURE FUND IV SCA	0.08 994FXW991
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.08 994WRQ994
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.08 *
US. TSY. NOTE/BON 3.875% 31/03/2025/2025 USD1000 AZ-2025	0.08 BBG01G14BXX2
WAYPOINT REIT FULLY PAID ORDINARY UNITS STAPLED SECURITIES	0.08 WPR
RAYONIER INC	0.08 RYN
DEUTSCHE TELEKOM AG DEM	0.08 DTE
SEVERN TRENT PLC	0.08 SVT
ABB LTD	0.08 ABBN
VERTEX PHARMACEUTICALS INC	0.08 VRTX
ULTA BEAUTY INC COM	0.08 ULTA
BUILDERS FIRSTSOURCE INC	0.08 BLDR
WOLTERS KLUWER	0.08 WKL
TERUMO CORP	0.08 4543
COGNEX CORP COM USD	0.08 CGNX
ADTALEM GLOBAL EDUCATION INC	0.08 ATGE
TRADE DESK INC	0.08 TTD
AMERICAN EXPRESS USD	0.08 AXP
MARSH & MCLENNAN COM	0.08 MMC
PFIZER INC COM	0.08 PFE
TOYOTA MOTOR CORP	0.08 7203
THE CIGNA GROUP	0.08 CI
CROWDSTRIKE HOLDINGS INC	0.08 CRWD
AUTOMATIC DATA PROC.	0.08 ADP
BLOCK INC	0.08 SQ
CHUBB LIMITED ORD	0.08 CB
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.08 NZHNZD0001L7
CYBERARK SOFTWARE LTD	0.08 CYBR
AT & T INC	0.08 T
HEARTLAND GROUP HLNPV	0.08 HGH
F5 NETWORKS INC	0.07 FFIV
BE SEMICONDUCTOR EURO	0.07 BESI
WASTE CONNECTIONS COM NPV	0.07 WCN
BEAZLEY P L C	0.07 BEZ
LANDIS AND GYR GROUP AG	0.07 LAND

SERKO LTD	0.07 SKO
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.07 9923QZ991
MUENCHENER RUECKVER RG-REG	0.07 MUV2
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.07 *
COMCAST CORP	0.07 CMCSA
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.07 9949RF999
POPULAR INC COM USD6 POST REV SPLIT	0.07 BPOP
REGENERON PHARMACEUTICALS INC	0.07 REGN
BANK OF NEW YORK MELLON CORP	0.07 BK
DELTA ELECTRONICS INC	0.07 2308
ALLIANZ SE-REG	0.07 ALV
VALERO ENERGY CORP	0.07 VLO
FIRST SOLAR INC	0.07 FSLR
ARCADIS NV	0.07 ARCAD
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.07 994KTJ994
CRODA INTL	0.07 CRDA
DEUTSCHLAND I/L BOND 0.1% 15/04/2026	0.07 BBG0087CKPQ2
DOLLARAMA INC	0.07 DOL
SPIRAX SARCO ENG ORD	0.07 SPX
WATTS WATER TECHNOLOGIES INC	0.07 WTS
SHERWIN WILLIAMS COM	0.07 SHW
MICRON TECHNOLOGY INC USD	0.07 MU
MORGAN STANLEY	0.06 MS
SANOFI SA	0.06 SAN
ANALOG DEVICES INCORPORATED COM	0.06 ADI
BNP PARIBAS NOMINEES	0.06 *
GSK PLC	0.06 GSK
EDWARDS LIFESCIENCES CORP	0.06 EW
LAUREATE EDUCATION INC	0.06 LAUR
PEMBINA PIPELINE	0.06 PPL
HA SUSTAINABLE INFRASTRUCTURE CAPITAL INC	0.06 HASI
LEGAL & GENERAL GROUP PLC	0.06 LGEN
ASTRAZENECA PLC SPONS ADR	0.06 AZN
FISERV INC COM	0.06 FI
EXELON CORPORATION	0.06 EXC
GLOBE LIFE INC	0.06 GL
MOTOROLA SOLUTIONS INC	0.06 MSI
INFINEON TECHNOLOGIES AG	0.06 IFX
HSBC HOLDINGS PLC	0.06 HSBA
TELEFONICA BRASIL SA	0.06 VIVT3
CONSOLIDATED EDISON INC COM	0.06 ED
SUN COMMUNITIES INC	0.06 SUI
THE TORONTO DOMINION BANK	0.06 TD
EMERSON ELECTRIC CO	0.06 EMR
SWEDEN GOV. BD. 3.50% 30/03/2039	0.06 BBG000037SQ5
INSULET CORP	0.06 PODD
LAM RESEARCH CORPORATION	0.06 LRCX
KKR AQUEDUCT CO-INVEST L.P.PE	0.06 9949LH991
MARATHON PETROL COM	0.06 MPC
CHROMA ATE INC	0.06 2360
KLA TENCOR CORPORATION COM	0.06 KLAC
AENA SME S.A.	0.06 AENA
UBS GROUP AG	0.06 UBSG
ZURICH FINANCIAL SERVICES	0.06 ZURN
EIFFAGE INC	0.06 FGR
DIF VI CO-INVEST PROJECT 3 C.V	0.06 994KHF995
US. T-BILL. 0.00% 17/04/20252025 USD1000	0.06 BBG01MDFSQX8
KBC GROUP NV	0.06 KBC
EURO	0.06 *
CBRE GROUP INC CLASS A	0.06 CBRE
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.06 NZLGFDT014C0
150426 1.50 GB	
HERMES INTERNATIONAL	0.06 RMS
L'OREAL	0.06 OR
MOODYS CORPORATION	0.06 MCO
TETRA TECH ORD SHS	0.06 TTEK
COPART INC	0.06 CPRT
CITIGROUP INC USD	0.06 C
CONSTELLATION SOFTWARE COM	0.06 CSU
SHIN-ETSU CHEMICAL NPV	0.06 4063
SES FDR	0.06 SESG

SUMITOMO MITSUI TEMP	0.06 8316
PNC FINANCIAL SERVICES GROUP	0.06 PNC
VENTAS INC	0.06 VTR
PG AND E CORP	0.06 PCG
SONY CORP Y50	0.06 6758
ARCADIUM LITHIUM CDI DEFEERED	0.06 LTM
COLGATE PALMOLIVE	0.06 CL
ALTAMIRA CO-INVESTMENT SCA	0.06 994PDP996
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.05 *
NOMAD FOODS LTD	0.05 NOMD
MEDTRONIC PLC	0.05 MDT
DBS GROUP HOLDINGS LTD	0.05 DBS
ROLLINS INC	0.05 ROL
KONINKLIJKE KPN NV	0.05 KPN
ORSTED AS	0.05 ORSTED
US TREASURY N/B 4.5% 31/MAR/2026	0.05 BBG01M44ZLG5
GOODMAN PROPERTY TRUST	0.05 GMT
INTERCONTINENTAL EXCHANGE INC	0.05 ICE
STARBUCKS CORP	0.05 SBUX
UNITED UTILITIES GROUP PLC	0.05 UU/
OREILLY AUTO NEW COM	0.05 ORLY
VEEVA SYSTEMS INC	0.05 VEEV
AXIUM INFRASTRUCTUPE	0.05 992V61996
SNAM SPA	0.05 SRG
AGCO CORP	0.05 AGCO
DEUTSCHE BUNDESR 0.50% IL 15/04/2030	0.05 BBG0068MP8G7
LAFARGEHOLCIM LTD	0.05 HOLN
Outstanding Settlement Receipts - NZD	0.05 *
ONEOK INC	0.05 OKE
GILEAD SCIENCES INC	0.05 GILD
COMPAGNIE DE SAINT-GOBAIN	0.05 SGO
WILLIAMS COMPANIES INC	0.05 WMB
UNITED THERAPEUTICS CORP	0.05 UTHR
TOKIO MARINE HOLDINGS INC	0.05 8766
HOYA CORPORATION JPY	0.05 7741
FRAPORT AG	0.05 FRA
HILTON WORLDWIDE H COM	0.05 HLT
FERRARI NV COM	0.05 2FE
GOLDMAN SACHS GROUP INC.	0.05 GS
LOBLAW COMPANIES LTD	0.05 L
ACCIONA SA	0.05 ANA
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150125 TBILL	0.05 NZLGBDT346C0
DIGITAL REALTY TRUST INC	0.05 DLR
PINNACLE WEST CAPITAL	0.05 PNW
LVMH MOET HENNESSY VUITTON SE	0.05 MC
TARGET CORPORATION	0.05 TGT
ECP TERRA-GEN GROW	0.05 993VNP993
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.05 NZIIBDT004C8
PORTLAND GENERAL ELECTRIC COMPANY	0.05 POR
OLD MUTUAL LTD NPV	0.05 OMU
MANHATTAN ASSOCIATES INC	0.05 MANH
BANK RAKYAT INDONESIA	0.05 BBRI
ADVANCED DRAINAGE SYTEMS INC	0.05 WMS
KINDER MOR INC DEL COM	0.05 KMI
LEGRAND SA	0.05 LR
PAYPAL HOLDINGS INC	0.05 PYPL
LENNOX INTL INC COM	0.05 LII
KSL CAPITAL PARTNERS CV I	0.05 994FTD998
VISTRY GROUP PLC	0.05 VTY
ZOETIS INC	0.05 ZTS
VERISK ANALYTICS I COM	0.05 VRSK
TECNOGLASS INC	0.05 TGLS
RESTAURANT BRANDS NEW ZEALAND LTD	0.05 RBD
ENERGIAS DE PORTUGAL SA	0.05 EDP
BRISTOL MYERS SQUIBB COMPANY	0.05 BMY
CADENCE DESIGN SYSTEMS INC	0.05 CDNS
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150425 2.75 GB	0.04 NZLGFDT008C2
OMNICOM GROUP	0.04 OMC
PACCAR INC	0.04 PCAR
CENCORA INC COM	0.04 COR

BLACKSTONE INC	0.04 BX
VODACOM GROUP PTY LTD	0.04 VOD
GE AEROSPACE	0.04 GE
KEYERA CORP COM	0.04 KEY
TARGA RESOURCES IN COM	0.04 TRGP
MANULIFE FINANCIAL CORP	0.04 MFC
SCHWAB (CHARLES) CORP	0.04 SCHW
BNP PARIBAS SA	0.04 BNP
NUTANIX INC	0.04 NTN
GETLINK SE	0.04 GET
SEA LTD	0.04 SE
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.04 5A66P5U
DATADOG INC	0.04 DDOG
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.04 994JG0992
NEXTRACKER INC	0.04 NXT
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.04 BBG01KWKP8M5
ELIA GROUP SA/NV	0.04 ELI
UNICREDIT SPA	0.04 UCG
CATERPILLAR INC	0.04 CAT
LOWE'S COS INC	0.04 LOW
3M CO	0.04 MMM
BUREAU VERITAS SA	0.04 BVI
MIZUHO FINANCIAL GROUP INC	0.04 8411
US. TSY. NOTE/BOND 0.25% 30/6/2025	0.04 BBG00VLFHPM6
INTERCONTINENTAL HOTELS GROUP PLC	0.04 IHG
NEXANS SA	0.04 NEX
BANCO BICAYA ARGENTARIA SA	0.04 BBVA
ILLINOIS TOOL WORKS	0.04 ITW
ENBRIDGE INC	0.04 ENB
KIMBERLY CLARK CORP	0.04 KMB
GSK PLC SPON ADS EACH REP 2 ORD SHS	0.04 GSK
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.04 994DDX996
OTIS WORLDWIDE COR COM	0.04 OTIS
CUMMINS INC	0.04 CMI
HYDRO ONE LTD	0.04 H
CARLISLE COS INC	0.04 CSL
PRUDENTIAL FINANCIAL INC	0.04 PRU
CLEANAWAY WASTE MANAGEMENT LIMITED	0.04 CWY
CREDIT AGRICOLE SA	0.04 ACA
US. TSY. NOTE/BON 4.875% 31/10/20288	0.04 BBG01JV50590
NVR INC	0.04 NVR
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.04 BBG00QQDDTV3
TOKYO ELECTRON LTD JPY	0.04 8035
SPOTIFY TECHNOLOGY COM	0.04 SPOT
US TREASURY N/B 2.75% 15/AUG/2032	0.04 BBG01920ZBH5
NXP SEMICONDUCTORS	0.04 NXPI
ITALY BUONI POLIEN 3.85% 15/09/2026	0.04 BBG01HDBZL89
KINGSPAN GROUP PLC	0.04 KSP
AXA	0.04 CS
HARTFORD FINANCIAL SERVICES GROUP INC	0.04 HIG
ASSA ABLOY AB	0.04 ASSAB
WESTPAC BANKING CORPORATION	0.04 WBC
BHP GROUP LIMITED ORDINARY FULLY PAID	0.04 BHP
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.04 BBG01JV50C22
PHILLIPS COM	0.04 PSX
OVERSEA-CHINESE BANKING CORP	0.04 OCBC
SUN LIFE FINANCIAL INC	0.04 SLF
SINGAPORE GOV. BD 2.875% 01/07/2029	0.04 BBG006NSG6F2
CSL LIMITED	0.04 CSL
EQUITY RESIDENTIAL	0.04 EQR
HENKEL AG & CO KGAA NON VTG PREF	0.04 HEN3
CRH PUBLIC LIMITED ORD SHS	0.04 CRH
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.04 BBG00JHH2JM4
DISCOVER FINANCIAL SERVICES	0.03 DFS
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.03 BBG01GSRDLZ4
EXPERIAN GROUP LTD	0.03 EXPN
CELLNEX TELECOM SA	0.03 CLNX
NATIONAL BANK OF CANADA	0.03 CA6330671034
ENEOS HOLDINGS INC	0.03 5020
MARVELL TECHNOLOGY COM	0.03 MRVL
FAIR ISAAC CORPORATION	0.03 FICO
MS & AD INSURANCE GROUP HOLDINGS	0.03 8725

SANWA HOLDINGS CORPORATION	0.03 5929
INDONESIA TSY. BD. 6.50% 15/02/2031	0.03 BBG00WJSHD73
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.03 BBG01LXJX6H6
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.03 994TRM990
AMERIPRISE FINANCIAL INC	0.03 AMP
AON PLC IE COM CL A	0.03 AON
ATI INC	0.03 ATI
INTESA SANPAOLO SPA	0.03 ISP
INVITATION HOMES INC	0.03 INVH
UNITED OVERSEAS BANK	0.03 UOB
BUZZARD MIDSTREAM	0.03 993474998
GRAINGER W W INC	0.03 GWW
STOCKLAND	0.03 SGP
TENCENT HLDGS LIMITED	0.03 700
EXTRA SPACE STORAGE INC	0.03 EXR
DEUTSCHE BOERSE AG	0.03 DB1
PULTE GROUP INC	0.03 PHM
ONEMAIN HOLDINGS INC	0.03 OMF
GOODMAN GRP.	0.03 GMG
KDDI CORP	0.03 9433
FAIRFAX FINL HOLDINGS LTD CAD	0.03 FFH
ENPHASE ENERGY INC	0.03 ENPH
DR HORTON INC	0.03 DHI
US. T-BILL. 0.00% 19/11/20242024 USD1000	0.03 BBG01NT2LHR2
ZSCALER INC	0.03 ZS
BRAMBLES LIMITED	0.03 BXB
TRUIST FINL CORP COM	0.03 TFC
COMMONWEALTH BANK OF AUSTRALIA	0.03 CBA
ATLAS COPCO AB	0.03 ATCOA
CHENIERE ENERGY INC	0.03 LNG
UNITED PARCEL SERVICE - B	0.03 UPS
OMNES CO-INVEST TA G - EUR	0.03 994K73993
MSCI INC	0.03 MSCI
GENUS PLC	0.03 GNS
ARCH CAPITAL GROUPCOM	0.03 ACGL
MONDELEZ INTERNATIONAL INC	0.03 MDLZ
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.03 BR
QUANTA SERVICES INC	0.03 PWR
MONOLITHIC POWER SYSTEMS INC	0.03 MPWR
MITSUI FUDOSAN CO	0.03 8801
INGERSOLL RAND INC	0.03 IR
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.03 ANZ
GOODMAN GROUP	0.03 GMG
NEC ELECTRONICS CORP	0.03 6723
CLOUDFLARE INC	0.03 NET
NETAPP INC	0.03 NTAP
ARVIDA GROUP LIMITED	0.03 ARV
AVALONBAY COMMUNITIES INC	0.03 AVB
JAPAN ELEVATOR SERVICE HOLDINGS CO LTD	0.03 6544
CHURCH & DWIGHT CO	0.03 CHD
INPOST SA	0.03 INPST
AZEK COMPANY INC	0.03 AZEK
SEMPRA ORD	0.03 SRE
ESSENT GROUP LTD	0.03 ESNT
MEDPACE HOLDINGS INC	0.03 MEDP
TERRENO REALTY COR COM	0.03 TRNO
SIMON PROPERTY GROUP INC USD	0.03 SPG
US. T-BILL. 0.00% 15/05/20252025 USD1000	0.03 BBG01MT05QY8
MEGA FIRST CORPORATION BHD	0.03 MFCB
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.03 BBG01N0G8D69
GENESIS ENERGY LTD	0.03 GNE
HONDA MOTOR CO LTD	0.03 7267
PINDUODUO INC	0.03 PDD
OLD DOMINION FREIGHT LINE INC	0.03 ODFL
AMERICAN INTERNATIONAL GROUP	0.03 AIG
METLIFE INC	0.03 MET
REINSURANCE GROUP OF AMERICA	0.03 RGA
STEEL DYNAMICS INC	0.03 STLD
EVEREST GROUP LTD	0.03 EG
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.03 BBG007G44KD5
VERTIV HOLDINGS CO	0.03 VRT
DAI ICHI LIFE HOLD NPV	0.03 8750

GENTRACK GROUP LIMITED ORDINARY SHARES	0.03 GTK
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.03 BBG00Z83WQ54
HOCHTIEF AG	0.03 HOT
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.03 BBG00Z0G4261
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150528 2.25 GB	0.03 NZLGFDT018C1
DUPONT DE NEMOURS INC	0.03 DD
MIPS AB	0.03 MIPS
PROPERTY FOR INDUSTRY LTD	0.03 PFI
TC ENERGY CORP	0.03 TRP
WATSCO INC	0.03 WSO
KIMCO REALTY CORP	0.03 KIM
NINTENDO CO LTD	0.03 7974
LINEAGE INC ORD SHS REIT	0.03 LINE
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.03 BBG010SWJ5N0
SARTORIUS AG VORZUG	0.03 SRT3
Outstanding Settlement Receipts - USD	0.03 *
REALTY INCOME CORPORATION	0.03 O
ADVANTEST CORP	0.03 6857
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.03 NZHNZD0008L2
VICI PROPERTIES INC	0.03 VICI
PAYCHEX INC	0.03 PAYX
OWENS CORNING INC	0.03 OC
AUTO TRADER GROUP PLC	0.03 AUTO
HKD BNP PARIBAS A/C	0.03 *
HITACHI NPV	0.03 6501
ASSURANT INC	0.03 AIZ
EDP RENOVAVEIS SA	0.03 EDPR
SAMSUNG SDI CO LTD	0.03 006400
ASICS ORD SHS	0.03 7936
GENERALI	0.03 G
SUMITOMO FORESTRY CO LTD	0.03 1911
MITSUBISHI ESTATE	0.03 8802
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN	0.02 994NRU995
SMITH A.O CORP	0.02 AOS
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.02 BBG01HB2R647
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.02 BBG00RN2M407
KEURIG DR PEPPER INC	0.02 KDP
INDEPENDENCE REALTY TRUST INC	0.02 IRT
MONSTER BEVERAGE SHS ORD	0.02 MNST
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAF5	0.02 8A68YAU
FUGRO NV EURO.05	0.02 FUR
TRACTOR SUPPLY COMPANY	0.02 TSCO
SEGRO PLC	0.02 SGRO
MITSUBISHI UFJ FINANCIAL	0.02 8306
NN GROUP NV	0.02 NN
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.02 BBG0088F53H0
FUJI ELECTRIC CO LTD	0.02 6504
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.02 BBG01HBLCW62
VECTOR LIMITED	0.02 VCT
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.02 NZGOVDT551C8
DEXUS WHOLESALE SHOPPING CENTRE FUNDPE	0.02 0A5KKUU
OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE PLC	0.02 *
NIKE INC CL B	0.02 NKE
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.02 BBG01F8BL3W7
RED ELECTRICA DE ES	0.02 RED
INTEREST RATE SWAPS	0.02
AUSTRALIA GOV. BD. 0.25% 21/11/2024	0.02 BBG00T33TRB3
ING GROEP NV	0.02 INGA
SINGAPORE GOV. BD 2.875% 01/09/2030	0.02 BBG0014YBFV8
SUMITOMO ELECTRIC	0.02 5802
T MOBILE US INC COM	0.02 TMUS
COINBASE GLOBAL INC	0.02 COIN
US. TSY. NOTE/BON 2.125% 15/5/2025	0.02 BBG008N18XD9
OKTA INC	0.02 OKTA
SINGAPORE GOV. BD 2.375% 01/06/2025	0.02 BBG0099QZTX5
SKELLERUP HOLDINGS LIMITED	0.02 SKL
PURE STORAGE INC	0.02 PSTG

Outstanding Settlement Receipts - SGD	0.02 *
VITAL HEALTHCARE PROPERTY TRUST	0.02 VHP
ARGOSY PROPERTY LIMITED	0.02 ARG
SNOWFLAKE INC	0.02 SNOW
US. TSY. INFL. 2.125% IL 15/02/2041	0.02 BBG001J058K1
MGIC INVESTMENT CORP	0.02 MTG
US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.02 BBG01PBHHBM6
INTEL CORP	0.02 INTC
AIR NEW ZEALAND LTD	0.02 AIR
ESSEX PROPERTY TRUST INC	0.02 ESS
RECORDATI SPA - NEW	0.02 REC
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.02 BBG00K8HTPK0
ATMOS ENERGY CORP	0.02 ATO
SUN HUNG KAI PROPERTY HKD	0.02 16
MASCO CORP USD	0.02 MAS
UNIBAIL RODAMCO WESTFIELD	0.02 URW
FDXEX CORP COM	0.02 FDX
FUTU HOLDINGS LTD	0.02 FUTU
UNUMPROVIDENT CORPORATION	0.02 UNM
ANDRITZ AG	0.02 ANDR
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.02 NZHNZD0935L6
SOUTHERN CO COM USD	0.02 SO
ARMSTRONG WORLD INDUSTRIES INC	0.02 AWI
ALIBABA GROUP HOLDING LTD	0.02 9988
BILIBILI INC	0.02 BILI
ROHTO PHARACEUTICAL CO LTD	0.02 4527
VONOVIA SE NPV SUBS RTS DIV CASH	0.02 VNA
SKANDINAVISKA ENSKIL SEK	0.02 SEBA
HIMS & HERS HEALTH ORD SHS CLASS A	0.02 HIMS
HYUNDAI ELECTRIC ENERGY SYST	0.02 267260
TRANSMEDICS GROUP INC	0.02 TMDX
RADIAN GROUP INC	0.02 RDN
HEWLETT PACKARD CO	0.02 HPQ
EBARA CORP NPV	0.02 6361
AMPOL LIMITED ORDINARY FULLY PAID	0.02 ALD
SCENTRE GROUP	0.02 SCG
AIRSERVICES AUSTRALIA 3.25% 15/05/2026	0.02
CAPCOM CO LTD	0.02 9697
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.02 BBG01HQWRRD9
NORWAY GOV. BD. 1.375% 19/08/2030	0.02 *
REGIONS FINANCIAL CORP	0.02 RF
PRINCIPAL FINANCIAL GROUP	0.02 PFG
NOMURA RESEARCH INSTITUTE LTD	0.02 4307
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.02 BBG00D0YVGD9
KLEPIERRE	0.02 LI
US TREASURY N/B 4.12% 15/NOV/2032	0.02 BBG01BC373F4
PACKAGING CORP OF AMERICA	0.02 PKG
RIO TINTO PLC ORD	0.02 RIO
ELECTRONIC ARTS INC	0.02 EA
M & T BANK CORPORATION	0.02 MTB
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.02 *
CME GROUP INC COM	0.02 CME
IMI ORD GBPO.2857	0.02 IMI
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST	0.02 HESM
SPAIN GOV. BD. 0.50% 30/04/2030	0.02 BBG00RD4VGL4
AJINOMOTO CO INC JPY	0.02 2802
PARKER HANNIFIN CORP	0.02 PH
BRIDGESTONE CORP	0.02 5108
FIRST HORIZON CORP	0.02 FHN
NU HOLDINGS LTD	0.02 NU
MEXICAN BONOS 7.75% 13/11/2042	0.02 BBG002W625T1
TOKYO STEEL MANUFACTURING CO LTD	0.02 5423
UNITED STATES TREA 0.00% 19/12/20242024 USD1000	0.02 BBG01N9XLFT8
COMPAGNIE FINANCIERE RICHEMONT SA	0.02 CFR
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000 BONDS05/2054	0.02 BBG01MPC8XR6
DEN DANSKE BANK AS DKK	0.02 DANSKE
UNITED KINGDOM GI 0.625% 07/06/2025	0.02 BBG00PH5SP35
NIPPON YUSEN KK NPV	0.02 9101

MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M BONOS	0.02 BBG000F35R1
MEXICAN BONOS 8.00% 7/11/2047	0.02 BBG00G530SR1
GAZTRANSPORT ET TECHNIGAZ SA	0.02 GTT
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.02 BBG0022G9Z82
CVS HEALTH CORP	0.02 CVS
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.02 BBG01FC87Y84
CONSTELLATION ENERGY CORP	0.02 CEG
LANDESKREDITBANK B 4.25% 07/08/2025	0.02 BBG006WYDN65
NUCOR CORP	0.02 NUE
BANCO SANTANDER 5.439% 15/07/2031	0.02 BBG01NP89S84
SNAP ON INC	0.02 SNA
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.02 BBG00LD13F09
ZIMMER BIOMET HLDG 5.20% 15/09/2034	0.02
CHIPOTLE MEXICAN GRILL ORD	0.02 CMG
DUKE ENERGY CORP COM	0.02 DUK
KKR AND CO INC	0.02 KKR
NETHERLANDS GOV. B 2.50% 15/01/2033	0.02 BBG002Q72L02
HAFNIA ORD SHS	0.02 HAFNI
RPM INTERNATIONAL INC	0.02 RPM
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.02 BBG001S137F9
NXP BV/NXP FDG/NXP 3.40% 01/05/2030	0.02
JPY BNP PARIBAS A/C	0.02 *
PFIZER INV. ENTS. 5.30% 19/05/2053	0.02
DELL TECHNOLOGIES INC	0.02 DELL
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.02 BBG00XZBQZ44
NORWAY GOV. BD. 1.50% 19/02/2026	0.02 BBG00C7M8XS6
BANCO SANTANDER CENTRAL HISP	0.02 SAN
US. TSY. NOTE/BON 0.625% 15/5/2030	0.02 BBG00TP83S60
SWISSCOM AG	0.02 SCMN
CAISSE FRANCAISE D 1.45% 16/1/203416/01/2034 EUR100000	0.02 BBG00N0L9CD2
CANADIAN APARTMENT PROPERTIES REITS	0.02 CAR-U
RATIONAL AG	0.02 RAA
Income Due - JPY	0.02 *
SMURFIT WESTROCK P ORD USD0.001 DI	0.02 SWR
HSBC HLDGS. F2F 22/05/20300000	0.02 BBG00P51NSS9
JOHNSON CONTROLS I 5.50% 19/04/2029	0.02
Outstanding Settlement Receipts - DKK	0.02 *
TUI TOPCO LIMITED - INTEREST BEARING LOAN	0.02 994NRT998
SOCIETE GENERALE F2V 19/01/202828	0.02 BBG014HG8RT7
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.02 BBG00Z6PLZ45
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.02 BBG01H7WT421
MITSUBISHI UFJ FINL. F2V 20/07/2027	0.02 BBG011RDZVY4
BANCA MONTE DEI P 3.375% 16/07/203030 3.375% 16/07/2030	0.02 BBG01NP73P15
ENEL SPA	0.02 ENEL
FEDERAL REALTY INVESTMENT TRUST	0.02 FRT
NIPPON TEL AND TEL CP NPV	0.02 9432
PALANTIR TECHNOLOGIES INC	0.02 PLTR
JAPAN EXCHANGE GROUP TEMP	0.02 8697
FREEMPORT MCMORAN INC	0.02 FCX
MARRIOTT INTL INCUSD	0.02 MAR
Income Due - USD	0.02 *
AMPHENOL ORD SHS CLASS A	0.02 APH
CRELAN F2F 28/02/2030	0.02 BBG01J959603
CAIXABANK SA F2V 30/5/20340 36	0.02 BBG01GS9SPT6
BIG YELLOW GROUP PLC	0.02 BYG
GE VERNOVA ORS SHS	0.02 GEV
BECTON DICKINSON AND COMPANY	0.02 BDX
NATIONAL AUSTRALIA BANK LIMITED	0.02 NAB
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.02 BBG00P1LQKP6
KOREA TSY. BD. 2.00% 10/06/2031	0.02 BBG00ZWSYKY6
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.02 *
LONDON STOCK EXCHANG	0.02 LSEG
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.01 BBG00TSB5TY5
NITTO DENKO CORPORATION TEMP	0.01 6988
GEN. MILLS 3.65% 23/10/2030	0.01
REGENCY CENTERS CORPORATION	0.01 REG
CSX CORP COM	0.01 CSX

HF SINCLAIR CORPOR COM	0.01 DINO
MITSUBISHI CORP	0.01 8058
PROSUS NV	0.01 PRX
MEITUAN	0.01 3690
VCL 42 A 42 A FRN 21/3/20300000 A REGS	0.01 *
VINCI SA	0.01 DG
AIR PROD & CHEMS INC COM USD	0.01 APD
BANCO SANTANDER S 3.375% 11/1/20300000 41	0.01 BBG01C6ST832
PACCAR FINL. 5.00% 13/05/2027	0.01 BBG01MRCH7F4
GLENCORE PLC	0.01 GLEN
US BANCORP	0.01 USB
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.01 BBG0152KF7T7
AGEAS NPV POST SPLIT	0.01 AGS
RECKITT BENCKISER 3.625% 20/6/2029	0.01
TOROMONT INDUSTRIES LTD	0.01 TIH
HEWLETT PACKARD ENTERPRISE CO	0.01 HPE
CIE DE FINANCEMEN 3.125% 17/5/2029	0.01 BBG01GL2VNS0
DNB BANK F2F 21/9/2027	0.01 BBG019M1KDD7
US. TSY. NOTE/BON 0.375% 30/4/2025	0.01 BBG00TFVZD59
NETHERLANDS GOV. B 0.25% 15/07/2029	0.01 BBG00N9QG69L3
OMEGA HEALTHCARE INVESTORS	0.01 OHI
DAVITA INC	0.01 DVA
CITIGROUP F2F 05/11/2030	0.01 BBG00QPZ42D4
INDITEX	0.01 ITX
HUMANA INC	0.01 HUM
KAJEMA CORP	0.01 1812
SPAIN GOV. BD. 1.85% 30/07/2035	0.01 BBG00NGHRWS4
COMPASS GROUP ORD	0.01 CPG
ITOCHU CORP JPY	0.01 8001
AXA SA AXA SA F2F PERP	0.01 BBG01KXMP9V8
T-MOBILE USA 4.70% 15/01/2035	0.01
MSTB03- WEST PAC	0.01 *
NATL. STORAGE REIT	0.01 NSR
NEUROCRINE BIOSCIENCES INC	0.01 NBIX
AIB GROUP PLC	0.01 AIBG
FUJIKURA LIMITED	0.01 5803
AMERICAN HOMES 4 RENT	0.01 AMH
ALEXANDRIA REAL ESTATE EQUITIES	0.01 ARE
OBAYASHI CORPORATION	0.01 1802
EDISON INTL.	0.01 EIX
MEDIOBANCA BANCA DI ITL	0.01 MB
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.01
SANRIO CO LTD NPV	0.01 8136
COLOMBIAN TES 7.75% 18/09/2030	0.01 BBG007X4TXG8
PROVINCE OF QUEBEC 4.20% 10/03/2025	0.01 BBG0071NKNZ1
RAIFFEISEN BANK INTE F2V 18/6/2032	0.01 BBG00VCVFQ55
CRH PLC LONDON LISTING	0.01 CRH
NORWAY GOV. BD. 2.00% 26/04/2028	0.01 BBG00KN0HYN1
OVERSEA-CHINESE BANK FRN 08/03/2027	0.01 BBG01LQZGV82
KOREA HOUSING FIN 4.082% 25/09/2027	0.01 BBG01J79SX70
UK. GILT 1.75% 7/9/2037	0.01 BBG00F5MW006
AIRBNB INC	0.01 ABNB
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.01 VCX
TRANSURBAN GRP.	0.01 TCL
ARTHUR J GALLAGHER CO	0.01 AJG
GILEAD SCIENCES 5.55% 15/10/205300	0.01
CHARTER HALL GRP.	0.01 CHC
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.01
INDONESIA TSY. BD. 7.50% 15/06/2035	0.01 BBG00PMFJX12
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01 OCA
FONTERRA SHAREHOLDER FUND	0.01 FSF
T&D HOLDINGS INC NPV	0.01 8795
CAIXABANK SA F2F 14/11/2030	0.01 BBG01BFCD300
MS. F2F 13/02/2032	0.01 BBG00Y48D2Q6
UNILEVER CAP. 4.625% 12/08/2034	0.01
VULCAN STEEL AUSTRALIA PTY LTD	0.01 VSL
US. T-BILL. 0.00% 26/11/20242024 USD1000	0.01 BBG01NY79YD7
AFLAC INC	0.01 AFL
KINDER MORGAN 5.30% 1/12/2034	0.01
PUBLIC STORAGE	0.01 PSA

SOFTBANK GROUP CORP	0.01 9984
CNH INDL. CAP. 5.10% 20/04/2029	0.01
NEXT PLC	0.01 NXT
JPM. CHASE F2F 4/2/2032	0.01 BBG00Z2XY232
TRANSCONTINENTAL G 3.25% 15/5/2030	0.01
IDEMITSU KOSAN CO LTD	0.01 5019
BANQUE FEDERATIVE 1.25% 6/3/2030	0.01 BBG00V2ZVPG4
FAST RETAILING CO LTD	0.01 9983
ASR NEDERLAND NV	0.01 ASRNL
T-MOBILE USA 3.875% 15/04/2030	0.01
SEVERN TRENT	0.01 SVT
DAIICHI SANKYO COMPANY LIMITED	0.01 4568
REXEL SA	0.01 RXL
NEXTDC	0.01 NXT
VISTA GROUP INTERNATIONAL LTD	0.01 VGL
JAMES HARDIE INDUSTRIES PLC	0.01 JHX
TECHNOLOGY ONE LIMITED	0.01 TNE
MEXICAN BONOS 8.50% 18/11/2038	0.01 BBG0000HPNX7
HONG KONG EXCHANGE & CLEAR	0.01 388
ERSTE GROUP BANK AG	0.01 EBS
CANADIAN NATL RAILWAY CO	0.01 CNR
4.50% 15/04/2027	0.01 BBG006Q1L3R6
TORAY INDS INC	0.01 3402
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.01 BBG00GV1LQ51
DANONE	0.01 BN
NATWEST MKTS. 5.41% 17/05/2029	0.01 BBG01MVPLZM5
MACQUARIE GROUP LTD	0.01 MQG
BANK OF NOVA SCOTIA CAD	0.01 BNS
USAA CAPITAL CORP 2.125% 1/5/2030604 2.125% 01/05/2030	0.01
CAPITAL ONE FINANCIAL CORPORATION	0.01 COF
MEDTRONIC 4.375% 15/03/2035	0.01 BBG009R1ZKS5
BOUYGUES	0.01 EN
LINDE 3.375% 04/06/2030	0.01
BANCO SANTANDER 2.746% 28/05/2025200000 92	0.01 BBG00TZNFKFO
PACIFIC GAS & ELEC 6.70% 01/04/2053	0.01
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.01 BBG00G3LKL69
SOCIETE GENERALE SA	0.01 GLE
UNITE GROUP PLC	0.01 UTG
BANK OF MONTREAL CAD	0.01 BMO
THE LINK REAL ESTATE INVESTMENT TRUST	0.01 823
COOPERATIEVE RABOBAN F2V 30/11/2032	0.01 BBG019BKGS03
MS. BANK NA F2F 26/05/202828	0.01 BBG01N2Q49X8
INVESTOR AB SER B NPV	0.01 INVEB
TRAVELERS COS INC / THE	0.01 TRV
ALIMENTATION COUCHE TARD INC	0.01 ATD
SCENTRE GRP.	0.01 SCG
HUNTINGTON BANCSHARES INC	0.01 HBAN
YOKOGAWA ELECTRIC JPY	0.01 6841
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.01 BBG00003XWNO
SWEDBANK AB	0.01 SWEDA
US. TSY. NOTE/BON 4.375% 30/11/2028	0.01 BBG01K9JB402
NORFOLK SOUTHERN CORP USD	0.01 NSC
THERMO FISHER SCIE 5.00% 31/01/2029	0.01
ING GROEP F2F 11/9/2034	0.01 BBG01J6860F0
NATL. GRID	0.01 NG/
APOLLO GLOBAL MANA COM	0.01 APO
MERCEDES-BENZ GROUP AG	0.01 MBG
GEDEON RICHTER PLC	0.01 RICHT
AMERICAN ELECTRIC POWER COMPANY INC	0.01 AEP
BANK OF AMERICA F2F 23/07/2031	0.01 BBG00W6VN464
BANCO DE SABADELL 5.00% 13/10/2029	0.01 BBG01PK9Y5D8
CANADIAN IMP BANK COM NPV	0.01 CM
FIFTH THIRD BANCORP	0.01 FITB
CELLNEX FIN. 0.75% 15/11/20265% 15/11/2026	0.01
AEGON FNDG. 5.50% 16/04/202704/2027	0.01
AIRSERVICES AUSTRALIA 5.00% 15/05/2031	0.01
WORKDAY INC	0.01 WDAY
NMI HOLDINGS INC	0.01 NMIH
COLOMBIAN TES 6.00% 28/4/2028	0.01 *
SYSCO CORPORATION COM	0.01 SYY
PG&E REC. FNDG. 5.529% 01/06/2049	0.01

AMERICOLD REALTY TRUST INC	0.01 COLD
KOREA TSY. BD. 1.25% 10/03/202600	0.01 BBG00YPFHWF9
AMERICAN TOWER 1.50% 31/01/20280	0.01
EXPORT-IMPORT BANK O FRN 26/06/2026	0.01 BBG01GXVS1J5
WESFARMERS LIMITED	0.01 WES
ASIAN DEV. BANK 3.75% 12/3/2025	0.01 BBG0072DMQ65
UBS GRP. F2F 13/09/2030	0.01 *
TERNA RETE ELETTRICA NAZIONALE	0.01 TRN
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.01 BBG01177G1G6
MITSUBISHI HEAVY INDUSTRIES LTD	0.01 7011
MASTERCARD 4.55% 15/01/2035	0.01
FEDERATION DES CAI 5.25% 26/04/20299	0.01 BBG01L51L3L1
US. TSY. NOTE/BON 3.875% 31/12/2027	0.01 BBG01C4GK1B5
AES 5.45% 01/06/2028	0.01
ISRAEL GOVERNMENT 2.80% 29/11/2052	0.01 BBG014ZRFQK6
EQUINIX EUR. 2 FIN 3.65% 03/09/2033	0.01
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.01 BBG01J3JJ5H2
KILROY REALTY CORP	0.01 KRC
CVS HEALTH 1.30% 21/08/2027	0.01
INGERSOLL RAND IN 5.197% 15/06/2027	0.01
STIFEL FINANCIAL COM USDO.15	0.01 SF
INTL. BANK FOR RECON STP 31/07/2033	0.01
AMETEK INC	0.01 AME
CUBESMART COM	0.01 CUBE
KONINKLIJKE AHOLD DELHAIZE NV	0.01 AD
BPCE F2F 19/10/2029	0.01 BBG01JPH70K2
GAMING AND LEISURE P COM	0.01 GLPI
FORTINET INC COM	0.01 FTNT
COLOMBIAN TES 7.25% 18/10/2034	0.01 BBG00N13MCM6
PRIMERICA INC	0.01 PRI
NEW HAMPSHIRE BUSIN ADJ 7/1/2033	0.01 BBG01HP1Z6Y2
Outstanding Settlement Receipts - CHF	0.01 *
TESCO ORD	0.01 TSCO
SOCIETE GENERALE 4.677% 15/6/20276 4.677% 15/06/2027	0.01 BBG01811V440
LLOYDS BANKING GROUP PLC	0.01 LLOY
VICINITY CENTRES	0.01 VCX
CNH INDL. 3.75% 11/6/2031	0.01
AFRICAN DEV. BANK AFRICAN DEV. BANK F2V PERP	0.01 BBG01L831TV8
JOHNSON CONTROLS INTERNATIONAL PLC	0.01 JCI
TEMASEK FINANCIAL 1.50% 1/3/20288 EUR150000 15	0.01 BBG00CB2JNL2
TOKAI HOLDINGS CORP	0.01 3167
MALAYAN BANKING BHD	0.01 MAY
SUZUKI MOTOR CORP	0.01 7269
GENERAL MOTORS CO	0.01 GM
NEXTERA ENERGY CAP 2.25% 1/6/2030	0.01
KROGER CO COM	0.01 KR
ZF EUR. FIN. 4.75% 31/01/2029	0.01
OLD REPUBLIC INTL CORP	0.01 ORI
SCALES CORP LTD	0.01 SCL
MEXICAN BONOS 7.50% 03/06/2027	0.01 BBG0000DCQS9
BARCLAYS PLC	0.01 BARC
JPM. CHASE F2F 22/7/2030	0.01 BBG01NSG8021
MATSON INC	0.01 MATX
CAP. ONE FINL. F2F 26/7/2030	0.01 BBG018YS0C96
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.01 BBG00DJ90TH9
DOMINION ENERGY INC	0.01 D
JD.COM INC	0.01 9618
MEITEC CORPORATION NPV	0.01 9744
NORDIC INV. BANK 2.40% 22/09/2025	0.01 BBG01619B751
REXFORD INDUSTRIAL REALTY INC	0.01 REXR
HUNTINGTON BANCSHARE F2F 8/21/2029	0.01 BBG01HWNC2C4
BNP PARIBAS F2F 26/9/2032	0.01 BBG01JFT7PV0
MBANK F2F 11/09/2027	0.01 BBG01J62WW37
BASF SE	0.01 BAS
YANGZIJANG SHIPBUILDING NPV	0.01 YZJSGD
SEAGATE TECH HLDGS	0.01 STX
DANSKE BANK F2F 09/01/2032	0.01 BBG01KV1FQJ3
ROCHE HLDGS. 2.625% 15/5/2026	0.01
NZ EXCHANGE LTD	0.01 NZX
AXIS CAPITAL HOLDING	0.01 AXS
ABN AMRO BANK 4.375% 20/10/2028	0.01 BBG01G778X54

SOCIETE GENERALE F2F 28/09/2029	0.01	BBG01JGV9ZD0
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.01	BBG01H50VZF7
MASTERCARD 4.875% 09/05/2034	0.01	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA	0.01	*
LINDE PLC 3.625% 12/6/2034	0.01	
DERWENT LONDON PLC	0.01	DLN
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.01	BBG012TLH2V9
VOLKSWAGEN BANK 4.625% 3/5/2031	0.01	BBG01GFMK960
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000	0.01	BBG01L8YJKX8
BONDS02/2054		
GIVAUDAN - REG	0.01	GIVN
ALLSTATE CORP	0.01	ALL
CROWN CASTLE INTL CORP	0.01	CCI
KEYCORP	0.01	KEY
GENERAL MILLS INC	0.01	GIS
EVERCORE INC COM USD 0.01 CLASS A	0.01	EVR
PARKLAND CORP	0.01	PKI
ADIF ALTA VELOCIDA 3.50% 30/07/20290000 REGS	0.01	BBG01B2D4062
EQUITY LIFESTYLE PROPERTIES INC	0.01	ELS
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.01	BBG01N66TXR5
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.01	BBG00ZQYRS44
GRUPE DES ASSURAN 3.75% 30/04/2029	0.01	
ROSS STORES INC	0.01	ROST
ELIA GRP. SA/NV 3.875% 11/6/2031	0.01	
DE VOLKSBANK F2V 22/10/2030924 REGS	0.01	BBG00W2NZNQ9
CITIZENS FINANCIAL GROUP INC	0.01	CFG
GS. GRP. F2F 25/04/2030	0.01	BBG01MJD0901
GUIDEWIRE SOFTWARE INC	0.01	GWRE
DEUTSCHE TELEKOM 4.375% 21/6/2028	0.01	
IQVIA HOLDINGS INC	0.01	IQV
CORTEVA INC	0.01	CTVA
SIEMENS FINANCIER 3.625% 22/2/2044	0.01	
MITSUBISHI GAS CHEMICAL CO	0.01	4182
XIAOMI CORP	0.01	1810
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.01	BBG01DZKWFR9
BRIXMOR OPERATING 4.05% 1/7/2030	0.01	
FUTURES MARGIN-NZD	0.01	*
REALTY INC. 2.20% 15/06/2028	0.01	
MICROCHIP TECHNOLOGY INC	0.01	MCHP
RYMAN HOSPITALITY PROPERTIES INC	0.01	RHP
COX COMMUNICATIONS 5.70% 06/15/2033USD1000 144A	0.01	
AMERIPRISE FINL. 5.70% 15/12/2028SD1000	0.01	
JPM. CHASE 3.30% 1/4/2026	0.01	
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.01	BBG00J3YH074
FASTENAL CO	0.01	FAST
ROYAL CARIBBEAN GROUP	0.01	RCL
CASH COLLATERAL RECEIVABLE FROM BARCLAYS	0.01	*
COREBRIDGE FINL. 3.65% 5/4/2027	0.01	
CNA FINANCIAL CORP 3.9% 01/MAY/2029	0.01	
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.01	5
HOMECO DAILY NEEDS REIT	0.01	HDN
RECKITT BENCKISER GROUP PLC	0.01	RKT
UNITED KINGDOM GIL 1.25% 31/7/2051	0.01	BBG0104LS863
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.01	BBG011J0DQ21
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.01	
ASSURED GUARANTY LTD	0.01	AGO
BANK OF AMERICA F2F 20/12/2028	0.01	BBG00KRN29C0
SPS COMMERCE INC COM USD0.001	0.01	SPSC
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.01	BBG01L8YJFB3
FMC 5.65% 18/05/2033	0.01	
SEMPRA F2V 01/10/2054	0.01	BBG01PL2J1X6
FIDELITY NATIONAL INFORMATION SERVICES I	0.01	FIS
AMADEUS IT HLDGS	0.01	AMS
BANKINTER 0.875% 08/07/2026	0.01	BBG00PLJZTW2
LONZA AG - REG	0.01	LONN
AXA F2F 07/10/2041	0.01	BBG00ZV9R918
IBM INTL. CAP. PTE 4.90% 05/02/2034	0.01	

US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.01 BBG01MPC8VJ9
JPM. CHASE F2F 22/04/2035	0.01 BBG01MFNSQ50
TAG TEGERNSEE IMMOBILIEN- UND BETRILIGUN	0.01 TEG
COLOMBIAN TES 7.50% 26/08/2026	0.01 BBG00244WKZ4
MS. F2F 19/04/2035	0.01 BBG01MGDWY86
TRADEWEB MARKETS INC	0.01 TW
DEUTSCHE POST AG	0.01 DHL
STANDARD CHARTERED F2V 16/11/2028	0.01 BBG01BFXLH0
CHARTER HALL PRIME OFFICE FUND	0.01 616047W
DOORDASH INC	0.01 DASH
IBERDROLA FINANZA 2.625% 30/03/2028	0.01
YAMAHA MOTOR CO	0.01 7272
SOLVAY FIN. AMERIC 5.85% 04/06/2034	0.01
THERMO FISHER SCI 5.086% 10/08/203310/08/2033	0.01
NGK INSULATORS LTD	0.01 5333
BMW US CAP. 4.90% 02/04/2029	0.01
HYUNDAI CAPITAL AM 5.80% 26/6/2025	0.01 BBG01H3X5YF9
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.01 BBG013BNT3Y4
WELLTOWER 3.10% 15/01/2030	0.01
SHOWA DENKO KK JPY50	0.01 4004
ASIA VITAL COMPONE TWD10	0.01 3017
US TREASURY N/B 4.0% 15/NOV/2042	0.01 BBG01BGVXMB1
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.01 BBG000FLBGZ0
METROPOLITAN LIFE GB FRN 11/07/2029	0.01 BBG01NLC7Y24
KENVUE INC	0.01 KVUE
MUENCHENER RUECKVERS F2V 23/5/20423/05/2042 USD1000 144A	0.01 BBG017KR2MX4
SUZANO AUSTRIA G 3.12% 15/01/2032	0.01
PENSKE TRUCK LEASI 4.40% 01/07/2027/07/2027 USD1000 144A	0.01
KREDITANSTALT FUER 4.00% 27/02/2025	0.01 BBG0070J46R5
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.01 BBG00XY9BMV5
COGNIZANT TECH SOLUTIONS A	0.01 CTSH
GARTNER INC CL-A	0.01 IT
CADENT FIN. 0.625% 19/03/2030EUR100000	0.01
ANGLO AMERICAN PLC	0.01 AAL
ABBVIE 4.05% 21/11/2039	0.01
SAMSUNG ELECTRONICS CO LTD	0.01 005930
NEWMONT CORP	0.01 NEM
CENTENE CORPORATION	0.01 CNC
BYD CO LTD	0.01 1211
AIB GRP. F2F 14/10/2026	0.01 BBG019Z0L4M4
COLOPLAST	0.01 COLOB
OTIS WORLDWIDE 2.565% 15/2/2030	0.01
CANADIAN GOV. BD. 2.25% 01/06/2025	0.01 BBG006Q8Q2P0
BANCO SANTANDER F2V 15/07/2028	0.01 BBG01NP89S93
CITIBANK NA 5.803% 29/9/2028	0.01
NATL. GRID NORTH 4.151% 12/9/2027	0.01
BANCO SANTANDER 5.375% 17/01/2031	0.01 BBG01KYKCP76
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.01 BBG00L2FR980
US. TSY. NOTE/BOND 2.00% 15/02/2025	0.01 BBG00827QXY6
SEVEN AND I HOLDINGS NPV	0.01 3382
FORD MOTOR COMPANY	0.01 F
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.01 BBG013N85MW0
ELECTRICITE DE FRANCE SA 3.37% PERP	0.01 BBG00X6ZBM75
FMG RES. AUGUST 20 4.50% 15/09/2027	0.01
MIRVAC GROUP PROPERTY TRUST	0.01 MGR
SUMITOMO MITSUI TS 5.20% 7/3/2027	0.01 BBG01LQZ5TH9
BRISTOL-MYERS SQUI 3.40% 26/07/2029	0.01
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.01 BBG0121BH241
DKK BNP PARIBAS A/C	0.01 *
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.01 BBG01BC36V36
LENNAR CORPORATION CLASS A	0.01 LEN
BANK OF IRELAND GRP. F2V 16/09/2026	0.01 BBG019LVLWG6
TENNET HOLDING BV 1.12% 09/JUN/2041	0.01
GEN. MILLS 5.50% 17/10/2028	0.01
US TREASURY N/B 3.5% 15/FEB/2033	0.01 BBG01DVKBC66

BANQUE FEDERATIVE 4.753% 13/07/202713/07/2027 USD1000 144A	0.01 BBG018NLXV77
TUI TOPCO LIMITED - ORDINARY SHARES SES	0.01 994NRS990 0.01 SESG
BANQUE FED CRED MUTUEL 4.87% 25/SEP/2025	0.01 BBG01BJMH621
SAFESTORE HOLDINGS PLC	0.01 SAFE
GS. GRP. GS. GRP. F2V PERP	0.01 BBG00PFBTSB8
VISTRA CORP	0.01 VST
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.01 BBG01JH098K9
NORDEA BANK ABP 4.50% 12/10/2029	0.01 BBG01PLX6BZ8
VOLVO AB - B	0.01 VOLVB
HALEON UK CAPITAL 2.875% 18/09/2028	0.01
BNP PARIBAS F2F 13/01/2027	0.01 BBG00YS4D8M0
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.01 BBG01JZY4GQ6
ENGIE 3.625% 6/12/2026	0.01
AT&T INC 3.65% 15/09/2059	0.01
FORD MOTOR CREDIT 4.95% 28/05/2027	0.01
KOREA TSY. BD. 1.50% 10/12/2030	0.01 BBG00XLVBMB2
RCI BANQUE 4.625% 02/10/2026	0.01
US TREASURY N/B 4.0% 31/OCT/2029	0.01 BBG01B52H1W8
MANAWA ENERGY LTD	0.01 MNW
DAIKIN INDUSTRIES	0.01 6367
BNP PARIBAS F2F 11/07/2030	0.01 BBG014CKC008
TAKEDA PHARMACEUTICAL CO LTD	0.01 4502
INGENIA COMMUNITIES GRP.	0.01 INA
TESCO COR. TSY. S 5.125% 22/05/2034	0.01
CELLNEX TELECOM 0.75% 20/11/2031	0.01 BBG00Y3M7XG6
SWISS RE AG	0.01 SREN
TOURISM HOLDINGS LTD	0.01 THL
PUBLIC SERVICE ENTERPRISE GROUP INC	0.01 PEG
CADILLAC FAIRVIEW PRP TR 4.12% 01/FEB/2029	0.01
UK. GILT 0.875% 22/10/2029	0.01 BBG00NPSJ5F2
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.01 BBG007GY22Y8
US TREASURY N/B 2.87% 15/MAY/2032	0.01 BBG01773LMG0
GREAT WEST LIFECO	0.01 GWO
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.01 BBG0121BH1T6
GE HEALTHCARE HOLDING LLC	0.01 GEHC
YUM! BRANDS INC	0.01 YUM
ALLIANZ ALLIANZ F2V PERP	0.01 BBG00Y4DMYK1
NEW YORK LIFE GBL. 4.95% 07/12/2029	0.01 BBG01KD3YV52
ADIDAS AG	0.01 ADS
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.01 BBG00PMFV7N8
BAXTER INTL. 2.272% 1/12/2028	0.01
CAPGEMINI SA	0.01 CAP
MEXICAN BONOS 7.75% 23/11/2034	0.01 BBG0069HXQ96
CREDIT SUISSE GRP. F2F 1/3/2029	0.01 BBG01BFVYX8
BANCO SANTANDER SA 3.30% 27/JUN/2029	0.01 BBG00PHOGK76
CARRIER GBL. 4.125% 29/05/2028	0.01
SONOCO PRODS. 5.00% 01/09/2034	0.01
IDEXX LABORATORIES INC	0.01 IDXX
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.01 BBG00005LX74
MS. F2F 16/10/2026I	0.01 BBG01B20FDY9
XCEL ENERGY INC	0.01 XEL
ACCTON TECHNOLOGY CORPORATION	0.01 2345
AGNICO EAGLE MINES	0.01 AEM
AUSTRALIA & NEW ZEAL FRN 21/05/202727	0.01 BBG01MV8R3Z4
COMCAST 4.25% 15/10/2030	0.01
DOW INC	0.01 DOW
MONOTARO CO LTD	0.01 3064
SABRA HEALTHCARE REIT INC	0.01 SBRA
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.01 BBG00CTZSDY8
ALIMENTATION COUC 3.625% 13/05/2051USD 144A	0.01
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.01 BBG0149GDH03
ORBIA ADVANCE CO 1.875% 11/05/2026	0.01
BRITISH STERLING POUND	0.01 *
HOUSING NEW ZEALA 2.247% 05/10/20260000	0.01 BBG00NQ2R4C5
HALEON PLC	0.01 HLN
NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26 NZD10000 REGS	0.01 BBG00T2KR704

WESTPAC NZD COLL	0.01 *
SOGECAP F2F 16/05/2044GS	0.01 BBG01K1XBKW8
BOOKING HLDGS INC 4.625% 13/04/2030	0.01
KMD BRANDS LIMITED	0.01 KMD
KIA 1.75% 16/10/2026	0.01 BBG0100NJZS9
LOTES CO LTD ORD	0.01 3533
GS. GRP. F2F 25/4/2035	0.01 BBG01MJD0CN9
ABBVIE 4.80% 15/03/2029	0.01
INTESA SANPAOLO 5.125% 29/08/2031	0.01 BBG01J1K3ZQ2
BAYER AG	0.01 BAYN
INDONESIA TSY. BD 8.375% 15/09/2026	0.01 BBG0016MLRQ1
ROCKWELL AUTOMATION INC	0.01 ROK
NOMURA HLDGS. 2.172% 14/07/20281000	0.01 BBG011PPD6S5
ORIENTAL LAND CO LTD	0.01 4661
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.01 BBG00Z4HNDG9
ORACLE 3.60% 1/4/2050	0.01
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.01 BBG01HQWRSG4
EUROBANK ERGASIAS SERVICES AND PARTNERS GROUP	0.01 EUROB
JPM. CHASE F2F 04/02/20271000	0.01 PGHN
CAPITALAND INTEGRATED COMMERCIAL	0.01 BBG00Z2XY1T6
KRAFT HEINZ CO COM	0.01 CICT
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.01 KHC
HOST HOTELS & RESO 5.70% 01/07/2034	0.01 WOW
N/WIDE. B/SOC. F2F 24/7/2032	0.01
DSV A/S	0.01 BBG01NT86MY7
VOLKSWAGEN INTERNATIONAL FINANCE F2V PERPSUB PERP EUR100000 REGS	0.01 DSV
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.01 BBG01J3MTPF2
UTD. UTLS. GRP.	0.01 BBG000DSMLT1
US. TSY. NOTE/BON 1.625% 15/08/2029	0.01 UU/
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.01 BBG00PVTJ2L8
SUN COMMUNITIES OP 4.20% 15/04/2032	0.01 BBG00B55HPD0
PPL ELEC. UTILITIE 4.85% 15/02/2034	0.01
SOFTBANK CORP	0.01
EQUIFAX 5.10% 1/6/2028	0.01 9434
US. TSY. NOTE/BOND 0.25% 31/5/2025	0.01
ARCHER DANIELS MIDLAND CO COM STK NPV	0.01 BBG00V0Y5L95
AGREE REALTY CORP	0.01 ADM
GBL. PAYMENTS 4.875% 17/03/2031	0.01 ADC
RIO TINTO LIMITED	0.01
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.01 RIO
SWEDBANK 3.375% 29/05/2030	0.01 BBG00V0Y5NM6
HALLENSTEIN GLASSON HOLDINGS LTD	0.01 BBG01N0MRN45
ENGIE	0.01 HLG
NESTE OYJ	0.01 ENGI
NEW ZEALAND GOV. 1.75% 15/5/2041	0.01 NESTE
KEYCORP 2.25% 06/04/2027	0.01 BBG00VYCN6G1
NORDEA BANK ABP	0.01 BBG00RMH82K3
US. TSY. NOTE/BON 0.625% 15/8/2030	0.01 NDA
KREDITANSTALT FUER 4.40% 12/07/2029	0.01 BBG00WHMH2P2
CENTURIA INDUSTRIAL REIT	0.01 BBG01KVSPXJ8
NESTLE HOLDINGS IN 5.00% 12/9/2028REGS	0.01 CIP
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.01
CREDIT AGRICOLE 3.875% 20/04/2031	0.01 BBG00Y2NNDT7
JAPAN GOV. FIVE YE 0.10% 20/09/2025	0.01 BBG01G7CPCB3
SKANDINAVISKA ENSK 4.00% 09/11/2026/26 EUR1000 323 REGS	0.01 BBG00XS78BK6
NATL BK OF GREECE EUR	0.01 BBG01BBVR6H2
NASDAQ INC	0.01 ETE
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000 2023-6	0.01 NDAQ
CELSIUS HOLDINGS INC	0.01 BBG01G2M9GQ9
Income Due - AUD	0.01 CELH
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
VULCAN MATERIALS CO	0.01 VMC
AUTONATION 4.75% 01/06/2030	0.01

KINGDOM OF BELGIUM 5.00% 28/03/2035	0.01	BBG00008ZD86
METROPOLITAN EDISO 4.30% 15/01/2029	0.01	
DEXERIALS CORP	0.01	4980
ENGIE 3.875% 06/12/2033	0.01	
DEUTSCHE BANK AG (REG)	0.01	DBK
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 TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.01	BBG00ZCLW1Y7
SVENSKA HANDELSBANKEN AB 4.62% 23/AUG/2032	0.01	BBG0195Z5RD7
NETFLIX 3.625% 15/6/2030GS	0.01	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150531 2.25 GB	0.01	NZLGFDT017C3
LEASYS 4.625% 16/2/2027	0.01	
AMERICAN TOWER 4.125% 16/05/2027CURR SEC	0.01	
HOST HOTELS & RESORTS INC	0.01	HST
BANK OF NOVA SCOTI 5.35% 7/12/2026	0.01	BBG01KCBV9P5
RTE RESEAU DE TRAN 3.75% 4/7/203535	0.01	
DSM 3.625% 02/07/2034	0.01	
CIGNA CORP 3.40% 1/3/2027	0.01	
SHURGARD SELF STORAGE EUROPE SARL	0.01	SHUR
EASTMAN CHEM. 5.00% 01/08/2029	0.01	
TURNERS AUTOMOTIVE GROUP LIMITED	0.01	TRA
BANK OF NOVA SCOTI 4.85% 1/2/2030	0.01	BBG01D27L623
DEUTSCHE BANK F2F 12/7/2028	0.01	BBG01NLGTK12
AXA 3.375% 31/05/2034	0.01	
GS. GRP. F2F 27/01/2032	0.01	BBG00YZCJ287
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	
COSTAR GROUP INC COM	0.01	CSGP
SELP FIN. SARL 3.75% 10/8/2027	0.01	
SWEDBANK FRN 30/08/2027	0.01	BBG01PDQL9D4
AT&T 2.25% 1/2/2032	0.01	
STELLANTIS N V	0.01	8TI
BANCO SANTANDER F2F 09/01/20280 205 REGS	0.01	BBG01KV14887
MITSUBISHI ELECTRIC	0.01	6503
STATKRAFT 3.125% 13/12/2026	0.01	
COLOMBIAN TES 7.00% 30/06/2032	0.01	BBG00FQWWJ19
COOPERATIEVE RABOBAN FRN 16/07/20286/07/2028	0.01	BBG01NPKFFW1
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	
BANQUE FEDERATIVE DU F2V 16/6/203232	0.01	BBG017ZSKH94
ISUZU MOTORS	0.01	7202
ARGENX SE	0.01	ARGX
US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR-2025	0.01	BBG01920Z7B0
BARRICK GOLD CORP	0.01	ABX
MARTIN MARIETTA MATERIALS	0.01	MLM
MITSUBISHI CHEMICAL GROUP CORPORATION	0.01	4188
US TREASURY N/B 1.25% 30/04/2028	0.01	BBG0109YYZ18
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
EUR BNP PARIBAS A/C	0.01	*
US. TSY. NOTE/BON 1.375% 31/10/2028	0.01	BBG0134TVYC2
IRON MTN INC NEW COM NPV	0.01	IRM
NOVARTIS CAP. 3.80% 18/09/2029	0.01	
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.01	BBG012PP9GR7
MURATA MANUFACTURING CO	0.01	6981
DAIMLER TRUCK FIN. 2.50% 14/12/20311	0.01	BBG013WT4WJ8
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.01	BBG0127QKZM5
SOUTHERN POWER 1.85% 20/6/2026EUR100000 2016B	0.01	BBG00D2YW1F0
CDW CORP	0.01	CDW

VALEO 4.50% 11/04/2030	0.01 *
BIMBO BAKERIES USA 6.05% 15/1/2029	0.01
TARGA RES. 5.20% 01/07/20272027 USD1000	0.01
ATMOS ENERGY 2.625% 15/09/20290	0.01
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.01
NYKREDIT REALKRED 4.625% 19/01/202929 EUR100000 4	0.01 BBG01K4F4RB0
SANFORD LTD	0.01 SAN
JPM. CHASE F2F 18/05/2028	0.01 BBG00GPVXF35
SUTTER HEALTH 5.547% 15/08/2053023A	0.01
MERCEDES-BENZ INTL 3.25% 10/01/203232	0.01 BBG01KVHRMY7
BNP PARIBAS F2V 31/03/2032EGS	0.01 BBG016CQFV72
CANON INC	0.01 7751
CHUGAI PHARMACEUTICAL JPY	0.01 4519
ATLAS COPCO AB SER`B`NPV (POST SPLIT)	0.01 ATCOB
UNITED STATES TREA 2.00% 15/8/2025	0.01 BBG009R4CLR3
NEDERLANDSE WATERS 3.40% 22/07/2025	0.01 BBG007XD1N89
SUNCORP GRP. FRN 27/06/2034	0.01 BBG01JFZWJ06
PPG INDUSTRIES INC	0.01 PPG
BAYERISCHE MOTOREN WERKE AG	0.01 BMW
ARES MANAGEMNT COR COM	0.01 ARES
MAZDA MOTOR CORP	0.01 7261
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.01 BBG00000J3W6
ON SEMICONDUCTOR CORPORATION	0.01 ON
SANTANDER UK GRP. HL F2V 08/05/2026	0.01 BBG00KSL7YP9
LUNDIN MINING CORP	0.01 LUN
PUBLIC SERV. ELEC. 2.45% 15/01/2030/01/2030 USD2000 N	0.01
LA BANQUE POSTALE 1.0% 09/FEB/2028	0.01 BBG0152766G2
CITIGROUP F2F 08/10/20270 83	0.01 BBG00QG9PYF7
NATWEST MKTS. 6.625% 22/6/2026	0.01 BBG01H0992N2
US. TSY. NOTE/BON 1.625% 15/2/2026	0.01 BBG00C59XZ86
LOGICOR FINC. SAR 1.625% 15/07/2027	0.01
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.01 BBG00FX263Y5
JYSKE BANK A/S 0.25% 17/FEB/2028	0.01 BBG013FVRJT5
PROCTER & GAMBLE 1.2% 30/10/2028	0.01 BBG00MCJX7Z6
MS. F2F 28/4/2026	0.01 BBG00TFTKVY8
CEZ AS 4.125% 5/9/2031	0.01 BBG01PHJ0BM4
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.01 BBG00HC3QXH3
JOHNSON & JOHNSON 4.90% 01/06/2031	0.01
MACQUARIE BANK 5.272% 02/07/2027	0.01 BBG01NJ663M7
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
N/WIDE. B/SOC. 5.127% 29/07/20295.127% 29/07/2029	0.01 BBG01NXXV9H7
JOHN DEERE CAPITAL 4.70% 10/6/2030D I	0.01 BBG01GXL14Y3
PERM. TSB GRP. HLDGS F2F 30/6/2029	0.01 BBG01H6TJLF8
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.01 BBG0109YTT12
SSE PLC	0.01 SSE
NUVEEN 5.55% 15/01/2030	0.01
E INK HOLDINGS INC	0.01 8069
JPM. CHASE F2F 1/6/20341000	0.01 BBG01GSP6YG9
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.01 BBG0115Q78T7
NATWEST GROUP PLC 7.41% 06/JUN/2033	0.01 BBG01BTppv47
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.01 BBG013N85CS7
IHG FINANCE LLC 3.625% 27/09/2031	0.01
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.01 BBG00BL0Q0R3
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026	0.01 BBG0148P1K91
FISERV 4.75% 15/03/2030	0.01
ALNYLAM PHARMACEUTICALS INC	0.01 ALNY
NESTLE CAPITAL COR 5.10% 12/03/2054	0.01
BANK OF AMERICA F2F 22/04/2032	0.01 BBG0104MWHC9
THE HERSHEY COMPANY	0.01 HSY
WIHLBORGS FAST. AB NPV	0.01 WIHL
MERLIN PROPERTIES SOCIMI SA	0.01 MRL
CENTERPOINT ENERGY 5.40% 01/06/2029	0.01
UNICREDIT F2V 03/06/2032	0.01 BBG01173QYM5

BRISTOL-MYERS SQUI 4.90% 22/2/2029D1000	0.01
DASSAULT SYSTEMES SE	0.01 DSY
CORNING INC	0.01 GLW
LULULEMON ATHLETIC	0.01 LULU
SERBIA INTL. BD. 6.00% 12/06/2034	0.01 BBG01N5YWD22
TESLA ELEC. VEHICLE TST. 2 1 A4 5.38% 20/02/202920/02/2029	0.01 *
SWISSQUOTE GROUP HOLDING SA	0.01 SQN
NITERRA CO LTD	0.01 5334
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.01 BBG0127QL0Z7
TRUIST FINL. F2F 30/10/2029	0.01 BBG01JXDR8B3
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.01 *
VERIZON COMMS. 1.25% 08/04/2030R1000 SEC	0.01
CHARTWELL RETIREME TRUST UNITS	0.01 CSH-U
NIPPON BUILDING FUND INC TEMP	0.01 8951
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.01 BBG00RJVTLZ5
SMC CORP	0.01 6273
AXON ENTERPRISE I COM USD 0.00001	0.01 AXON
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.01 BBG014QWGDJ5
BMW INTL. INV. 3.25% 17/11/2028	0.01 BBG01MV8P180
CHARTER COMMUN INC COM	0.01 CHTR
CAD BNP PARIBAS A/C	0.01 *
DNB BANK F2F 9/10/2026	0.01 BBG019XPS113
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.01
US TREASURY N/B 3.37% 15/MAY/2033	0.01 BBG01GJ2R4D6
ING GROEP F2F 18/02/20299 REGS	0.01 BBG00Y4N68J6
SINGAPORE GOV. BD 2.125% 01/06/2026	0.01 BBG00CXKZKT8
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.01 BBG0115Q7979
TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029	0.01
BANK OF AMERICA F2F 21/07/2032	0.01 BBG011V6TX59
MERCEDES-BENZ FINANCE NORTH AMERI 5% GTD SNR NTS	0.01 BBG01KXPX4L4
11/01/2034 USD1000 144A	
DENSO CORP NPV	0.01 6902
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.01 BBG0148P14W1
E.ON SE	0.01 EOAN
FORTESCUE LTD ORDINARY FULLY PAID	0.01 FMG
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.01 BBG0165K9PV6
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.01 BBG00TP83FC1
NNN REIT INC	0.01 NNN
US. TSY. NOTE/BOND 2.25% 15/11/2025	0.01 BBG00BCNM0T5
BROADSTONE NET LEA COM	0.01 BNL
INTESA SANPAOLO 4.875% 19/5/2030R100000 1027	0.01 BBG01GN633V0
CIP FNDG. PTY 3.026% 16/12/2027	0.01
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.01 BBG00TFVYW30
BROADCOM 3.187% 15/11/2036	0.01
DANSKE BANK F2V 22/9/202626	0.01 BBG01JFWCFQ5
NATWEST GROUP PLC ORD	0.01 NWG
CHARTER COMM OPT L 3.90% 01/06/20522	0.01
LLOYDS BANKING GRP. FRN 29/08/2034	0.01 BBG01PDXKFJ0
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.01 BBG00DSN4N96
ORSTED A/S	0.01 ORSTED
AIB GRP. F2F 23/7/2029	0.01 BBG01CCNKZG1
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552%	0.01 BBG015RKT699
14/03/2027	
COX COMMS. 5.45% 15/09/202815/09/2028	0.01
GLOBAL PAYMENTS INC	0.01 GPN
ROYAL BANK OF CAN 4.125% 5/7/2028	0.01 BBG01H6TB525
VOLKSWAGEN FINL. 3.875% 10/9/2030	0.01 BBG01N59TC96
BIOGEN INC	0.01 BIIB
RAYMOND JAMES FINL	0.01 RJF
INTACT FINANCIAL CORPORATION	0.01 IFC
SANDVIK AB	0.01 SAND
SUNNOVA HESTIA II ISSU GRID1 1A 5.63% 20/07/20515.63%	0.01 BBG01MVG3S23
20/07/2051	
FRESENIUS MEDICAL 2.375% 16/2/2031	0.01

LYONDELLBASELL INDUSTRIES	0.01 LYB
PRUDENTIAL PLC	0.01 PRU
US TREASURY N/B 2.75% 30/APR/2027	0.01 BBG016Z96R74
AES F2V 15/01/2055	0.01 BBG01MY5JJ72
LEG IMMOBILIE SE	0.01 LEG
FANUC CORP NPV	0.01 6954
SENTARA HEALTHCAR 2.927% 1/11/2051	0.01
CITY OF NEW YORK 5.828% 1/10/2053	0.01
FISERV 5.15% 12/08/2034	0.01
PROCTER & GAMBLE C 3.25% 2/8/2031	0.01 BBG01GF466T7
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.01 BALDB
CPPIB CAPITAL INC 1.50% 23/06/2028	0.01 BBG011CKX788
MS. F2F 20/7/2029	0.01 BBG01HHMG5M1
JAPAN GOVERNMENT 0.005% 20/03/2026	0.01 BBG00ZYORYK8
SOUTHWEST AIRLINE 5.125% 15/06/2027D1000	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
IDOL 2024-1 TST. 1 A FRN 21/08/2054	0.01 *
PLACES FOR PEOPLE 6.25% 06/12/2041	0.01
RCI BANQUE 4.875% 14/6/2028	0.01
BANK OF AMERICA F2F 24/10/2026	0.01 BBG00XX8HY28
JOHN DEERE CAP. 4.90% 11/06/20270.0% 11/06/2027	0.01 BBG01N74DNW2
ASM INTERNATIONAL NV	0.01 ASM
NORTHERN GAS NETW 6.125% 2/6/2033	0.01
ALTAGAS F2V 15/10/2054	0.01 BBG01PSR8PF3
SUMITOMO RUBBER INDUSTRIES	0.01 5110
AEON CO LTD	0.01 8267
US TREASURY N/B 3.62% 31/AUG/2029	0.01 BBG01PFSTP44
MSD NETHERLANDS CA 3.75% 30/05/2054	0.01
US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026	0.01 BBG01PFSTR40
MAPLETREE INDUSTRIAL TRUST	0.01 MINT
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
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
E.ON SE 3.87% 12/JAN/2035	0.01
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.01 BBG01HDK4604
MICHELIN CGDE	0.01 ML
AMERICAN MUNICIPAL 6.27% 15/02/2050	0.01
SWEDBANK F2V 05/24/2029	0.01 BBG01GN741Z7
COLOMBIAN TES 13.25% 9/2/2033P1000 B	0.01 *
KOMATSU LTD JPY	0.01 6301
WEC ENERGY GROUP INC	0.01 WEC
ING GROEP F2F 11/09/2027	0.01 BBG01J685WR8
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.01 BBG015H5PG13
KROGER CO 2.2% 01/MAY/2030	0.01
BANK OF AMERICA F2F 25/04/2034	0.01 BBG01G9RGHH1
KERING	0.01 KER
PPL CORPORATION	0.01 PPL
BANK OF MONTREAL 5.125% 10-10-2028	0.01 BBG01N59WMH1
LOGICOR FINC. SAR 4.625% 25/07/2028	0.01
UNICREDIT F2V 15/01/203200000	0.01 BBG00RB6RGR0
RELX FIN. 3.375% 20/3/2033	0.01
BARCLAYS F2F 21/03/2035	0.01 BBG01M0NCP19
NEW YORK LIFE GBL 4.875% 30/4/2031	0.01 BBG01MLHDL08
KOREA TSY. BD. 2.625% 10/09/2035000	0.01 BBG009BC6Q25
STATE STREET CORP USD	0.01 STT
ENT. PRODS. OPERAT 3.70% 31/01/2051	0.01
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
UK. GILT 3.50% 22/01/2045	0.01 BBG006N6HZM7
NEXTERA ENERGY CAP 4.85% 30/04/2031	0.01
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
WEYERHAEUSER CO USD	0.01 WY
RWE AG	0.01 RWE

KAISER FOUNDATION HOSPIT 2.81% 01/JUN/2041	0.01
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.01 *
USDSBOSUS3B 31/12/2050	
mitsubishi UFJ FIN G F2F 08/06/20276/2027	0.01 BBG0118XRT66
AIR WATER INC	0.01 4088
MICROSTRATEGY COM USD0.001 CLASS A	0.01 MSTR
MERCK KGAA	0.01 MRK
BPCE F2F 22/10/2031	0.01 BBG01N2NR808
CO OPERATIVE BANK HL F2V 19/09/2028	0.01 BBG01PPGLJB3
US TREASURY N/B 1.87% 28/FEB/2027	0.01 BBG015H5PCT2
NATWEST GRP. F2F 14/9/2029	0.01 BBG012G01NJ4
DNB BOLIGKREDITT 0.25% 7/9/202600000 143	0.01 BBG00DQ8P855
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED	0.01 TCL
SECURITIES	
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
COMCAST 4.15% 15/10/2028	0.01
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.01 BBG017NFSVR6
ONEOK 4.45% 01/09/2049	0.01
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.01 BBG011J0DN37
WLB ASSET VI PTE 7.25% 21/12/2027	0.01 BBG01KHKZHC2
US. TSY. NOTE/BON 1.125% 31/10/2026	0.01 BBG0134TVM29
BANK OF IRELAND GRP. F2V 1/3/2033	0.01 BBG01BPCC845
CREDIT AGRICOLE F2F 3/10/20296% 03/10/2029	0.01 BBG016RC32B9
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
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
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.01 BBG00YVKN CZ6
ARENA REIT	0.01 ARF
CC BOSTON UNIVERSITY 4.06% 01/OCT/2048	0.01
MEXICAN BONOS 7.75% 29/05/2031	0.01 BBG0021RCFH9
FUJII FILM HOLDINGS CORP	0.01 4901
FABRINET	0.01 FN
ENBRIDGE 5.625% 5/4/2034	0.01
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.01 BBG01CGJ5R20
AMGEN 5.65% 2/3/2053	0.01
ATLASSIAN CL A ORD	0.01 TEAM
FAIRFAX FINL. HLDG 6.00% 07/12/2033	0.01
PROVINCE OF BRITIS 4.25% 27/11/2024	0.01 BBG006H60TT9
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.01 *
HUBSPOT INC	0.01 HUBS
JOHN DEERE CAP. 5.10% 11/04/20345.1% 11/04/2034	0.01 BBG01MBN9PH4
AFG 2024-1 TRUST 1 A1L FRN 10/11/2055	0.01 *
NHP FOUNDATION/THE 5.85% 01/12/2028	0.01
GECINA	0.01 GFC
KEYSIGHT TECHNOLOGCOM USD	0.01 KEYS
BNG BANK 1.625% 26/8/2025	0.01 BBG00KN0JWD4
NATWEST GRP. F2V 28/03/2027	0.01 BBG00NPGT8X1
DEXCOM INC	0.01 DXCM
BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN SNRMTN	0.01 BBG01C99X9M3
18/01/2027 USD REGS	
ADOBE 4.95% 04/04/2034	0.01
ONEOK INC 5.65% 1/11/2028	0.01
MARYLAND ECONOMIC 5.942% 05/31/2057	0.01
LYB INTL. FIN. III 5.50% 01/03/2034	0.01
MARYLAND ECONOMIC 5.433% 31/05/2056	0.01
WILLIS TOWERS WATS COM	0.01 WTW
GEORGETOWN UNIVER 2.943% 01/04/2050000 2020A	0.01
INGERSOLL RAND 5.40% 14/08/2028	0.01
CLEAR SECURE INC	0.01 YOU
BPCE F2F 19/10/2027	0.01 BBG01JPH74G9

BRISTOL-MYERS SQUI 1.45% 13/11/2030	0.01
JAPAN INTL. COOPER 4.75% 21/05/2029	0.01 BBG01MV8TXL1
NIBC BANK 6.00% 16/11/2028	0.01 BBG01K3B0S68
AMCOR GRP. FIN. 5.45% 23/05/2029	0.01
WELLS FARGO COMMERCIAL SVEN A 6.0109% 10/06/2037	0.01 BBG01N254768
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
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
VERIZON COMMUNICAT 5.05% 9/5/2033D1000	0.01
UNITEDHEALTH GROU 5.625% 15/07/2054SD1000	0.01
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN 12/06/2055AUD500000 A-1	0.01 *
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 *
CARDINAL HEALTH INC	0.01 CAH
BRAZILIAN GOV. IN 6.125% 22/01/2032	0.01 BBG01NG0FWS3
PUBLIC SERV. ELEC. 3.10% 15/03/2032	0.01
STANDARD CHARTERED	0.01 STAN
VODAFONE GROUP ORD	0.01 VOD
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.01 BBG00NS2FSW1
US TREASURY N/B 4.5% 31/MAY/2029	0.01 BBG01N1MJ0C4
CANADIAN IMPERIAL 5.001% 28/04/20284/2028	0.01
FMG RESOURCES AU 6.125% 15/4/2032/04/2032 USD 144A	0.01
NOVOZYMES A S	0.01 NSISB
VISTRA VISTRA F2V PERP	0.01 BBG013YPBJT4
MS. BANK NA F2F 14/07/2028	0.01 BBG01NTC3051
PROVINCE OF MANITO 4.25% 03/03/2025	0.01 BBG0070R3QB1
KIMCO REALTY 2.25% 01/12/2031	0.01
MINNESOTA HOUSING 5.897% 01/08/2049	0.01
APPLOVIN CORP	0.01 APP
KONINKLIJKE PHILIPS NV	0.01 PHIA
CONNECTICUT LIGHT 4.65% 01/01/202901/2029	0.01
COCA-COLA EUROPACIFIC PARTNERS	0.01 CCEP
CITIBANK NA 5.438% 30/04/2026	0.01
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53	0.01 BBG01JZY4HS2
ELECTRICITE DE FRA 5.65% 22/04/2029	0.01
WHEATON PRECIOUS M COM NPV	0.01 WPM
BROADCOM INC 3.419% 15/04/2033	0.01
REGIONS FINL. F2F 06/09/2035	0.01 BBG01PKM0GM2
US TREASURY N/B 4.25% 30/JUN/2029	0.01 BBG01NG25L95
KINDER MORGAN 5.05% 15/02/2046	0.01
INTEL CORP 5.20% 10/02/2033	0.01
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 A-4	0.01 BBG01HFS1779
ERAC USA FIN. 4.50% 15/02/2045	0.01
MARS 4.65% 20/4/2031A	0.01
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.01 BBG011XN9V65
CROWN CASTLE 4.80% 01/09/2028	0.01
MS. F2F 10/12/2026	0.01 BBG00YG2SKK6
PIEDMONT NATURAL G 3.35% 1/6/2050	0.01
FREDDIE MAC MULTICLASS CE P016 A2 VAR 25/09/2033	0.01 BBG01N8M19D6
BANQUE FEDERATIVE 1.00% 16/7/2026	0.01 BBG012F039J4
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
CARRIER GBL. 5.90% 15/3/2034	0.01
RAIFFEISEN BANK INTL F2F 15/09/2028	0.01 BBG01J6HRKK7
BANK OF MONTREAL FRN 27/06/2029	0.01 BBG01NCLWJ29
OPEC FOR INTL. DEV 4.50% 26/1/2026/2026 USD1000 144A	0.01 BBG01CCTXNW3
GARMIN ORD	0.01 GRMN
COMISION FED. DE E 5.70% 24/01/20304A 5.7% 24/01/2030	0.01
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.01 BBG014HW85T0

LLOYDS BANKING GROUP F2F 12/04/2028	0.01	BBG014D39161
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.01	BBG016QDBP64
NISOURCE INC	0.01	NI
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	BBG01LCJCL7
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.01	
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	
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-2026	0.01	BBG012PP9F99
RETAIL OPPORTUNITY INVESTMENT	0.01	ROIC
REPUBLIC SERVS. 3.95% 15/5/20282000	0.01	
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.01	BBG009XWDGY6
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 6.27% 01/02/2055	0.01	*
BPCE 2.375% 14/01/2025	0.01	BBG00R9MFVW2
PROVINCE OF QUEBEC 3.70% 20/5/2026	0.01	BBG00BDXRCX6
DAIMLER TRUCKS FIN 2.00% 14/12/2026/2026 USD1000 144A	0.01	BBG013WT4LM8
DOVER CORPORATION COM	0.01	DOV
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.01	BBG006F2B1X4
TAKE TWO INTERACTIVE SOFTWARE INC	0.01	TTWO
SUMITOMO CORP JPY	0.01	8053
MARUBENI CORPORATION	0.01	8002
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.01	BBG00ZX8D502
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.01	BBG00XQ3ZS39
GS. GRP. F2F 12/02/2026USD	0.01	BBG00Z71PGW4
COUSINS PROPERTIES INC	0.01	CUZ
ROCHE HLDGS. 5.489% 13/11/2030	0.01	
CK ASSET HOLDINGS HK	0.01	1113
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.01	BBG00ZVYV785
NATIONAL RURAL UTILS COOP 4.15% 4.15% 15/DEC/2032	0.01	
DE VOLKSBANK 4.625% 23/11/2027R100000	0.01	
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.01	BBG011N6P8V8
INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096	0.01	BBG0195FFC70
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.01	BBG00008M818
BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026	0.01	BBG01C9GV0Z4
ING GROEP F2V 01/07/202644A	0.01	BBG00VPLJ2W7
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.01	BBG00M50VVM8
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.01	BBG019XJWLVS
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.01	BBG00RN2M5B2
STARBUCKS 2.45% 15/6/2026	0.01	
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.01	BBG00Z0G3YM4
NORDEA BANK ABP 4.375% 10/09/2029	0.01	BBG01PKLS414
US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031	0.01	BBG01N1MHZH4
DEUTSCHE BANK F2F 22/12/2028	0.01	BBG00Z826413
BLACKSTONE PROP. 3.625% 29/10/202910/2029	0.01	
UNIVERSAL MUSIC GROUP NV	0.01	UMG
HSBC HLDGS. F2F 23/5/2033	0.01	BBG01GNGS7P4
DBS GRP. HLDGS. 5.479% 12/09/2025	0.01	BBG01J6745S9
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.01	BBG00HVNGH48
ROTHESAY LIFE 8.0% 30/OCT/2025	0.01	BBG00B3QKJ79
AISIN CORPORATION NPV TEMP	0.01	7259
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.01	BBG00VLFHGZ2
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.01	BBG0038XJGD8
KELLANOVA	0.01	K
CALIFORNIA HEALTH 4.19% 1/6/2037	0.01	
CIE DE SAINT-GOBAI 3.75% 29/11/202600000 49 REGS	0.01	
EXELON	0.01	EXC
PPL ELEC. UTILITIE 4.15% 15/06/2048048 USD	0.01	
WEST PHARMACEUTICAL SERVICES	0.01	WST
JPM. CHASE F2F 22/9/2027	0.01	BBG012JHT0R5
OMERS FINANCE TRUS 3.50% 19/04/2032	0.01	BBG016JB9M48

DOW CHEM. 6.90% 15/5/2053	0.01
INTL. FIN. FACILIT 1.00% 21/4/20264/2026 USD1000 34 REGS	0.01 BBG010168MY9
IQVIA 5.70% 15/05/2028	0.01
PFIZER INV. ENTS. 4.45% 19/05/2026	0.01
T ROWE PRICE GROUP	0.01 TROW
ITALY BUONI POLIEN 2.45% 1/9/2033	0.01 BBG00FRY8VK3
PRYSMIAN SPA	0.01 PRY
WILLIAMS COS 5.30% 15/8/2028	0.01
COOPERATIEVE RABOBAN F2V 24/02/20272 1.106% 24/02/2027	0.01 BBG00Z9CK2Z1
SWISS LIFE HOLDING AG	0.01 SLHN
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.01 BBG01C7BG306
NUTRIEN LTD COM NPV	0.01 NTR
NTT FIN. 5.11% 2/7/2029	0.00
ROYAL BANK OF CANA 1.05% 14/09/2026026 USD1000	0.00 BBG012F4D6M7
PUBLICIS GROUPE	0.00 PUB
DS SMITH 4.50% 27/07/2030	0.00
ENTERGY CORP NEW	0.00 ETR
AERCAP IRELAND CAP 3.00% 29/10/2028	0.00
ABN AMRO BANK F2V 21/09/203300000 305	0.00 BBG01H02CQV1
NYKREDIT REALKRED 3.875% 09/07/2029	0.00 BBG01M2PJB98
NIPPON STEEL CORPORATION	0.00 5401
DEUTSCHE BOERSE 3.875% 28/9/2033	0.00
CONSERVATION A NO 3.474% 15/12/202915/12/2029 USD 2019	0.00
US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ- 2027	0.00 BBG01NMSDGQ4
COMMERZBANK AG F2F 17/01/2031	0.00 BBG01KYG7YQ1
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00
AMERICA MOVIL SAB 2.875% 07/05/2030USD1000	0.00
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.00 BBG01JZY4CV9
WP CAREY 5.375% 30/06/2034	0.00
ONEOK INC 6.05% 1/9/2033	0.00
US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC- 2026	0.00 BBG01N1MHZ66
BPCE F2F 2/3/2030	0.00 BBG01FG8BSL3
US TREASURY N/B 4.62% 30/JUN/2026	0.00 BBG01NG25TY0
NBN 4.125% 15/3/2029	0.00
BELFIUS BANK 4.125% 12/09/2029100000 REGS	0.00 BBG01J686KY5
FERROVIAL SE EURO.01	0.00 FER
SIEMENS ENERGY AG	0.00 ENR
METROPOLITAN LIFE 3.45% 12/18/2026	0.00 BBG00FJ38ZZ5
BMW INTL. INV. 3.125% 27/08/2030.125% 27/08/2030	0.00 BBG01PDFLQB2
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.00 BBG011XN9RD6
TOPAZ SOLAR FARMS 5.75% 30/9/2039	0.00
NIPPON PROLOGIS REIT INC	0.00 3283
STMICROELECTRONICS NV	0.00 STMPA
STANDARD CHARTERED F2V 06/07/20277	0.00 BBG01H7NM419
DNB BANK F2F 19/7/2028	0.00 BBG01HDROC19
BPCE 0.625% 28/04/2025	0.00 BBG00TC319Z7
DEUTSCHE BANK AG DEUTSCHE BANK AG F2V PERP	0.00 BBG01N5BHH84
US. TSY. NOTE/BON 4.375% 31/07/2026	0.00 BBG01NWT5V32
TECK RESOURCES LTD-CLS B	0.00 TECK/B
BANCO DE SABADELL F2F 13/09/2030	0.00 BBG01LTFVC60
LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055	0.00 *
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY- 2026	0.00 BBG01LNVJ702
BANCO BILBAO VIZCAYA F2V 08/02/2036	0.00 BBG01L8VXZ11
INTL FLAVORS & FRAGRANCES USD	0.00 IFF
CHOICE HOTELS INTL 5.85% 01/08/2034	0.00
KBC GROUP NV F2V 17/04/2035	0.00 BBG01KYKDRF2
ATHORA HOLDING LT 6.625% 16/6/2028	0.00
DEUTSCHE BANK 4.00% 29/11/2027	0.00 BBG01BN1RMK6
INTESA SANPAOLO F2V 21/11/2033	0.00 BBG01BHYPH618
MS. F2F 16/01/2030000 I	0.00 BBG01LOQPNV2
KBC GRP. F2V 25/4/2033	0.00 BBG01CCTYP75
FIVE CORNERS FNDG. 2.85% 15/5/20300 USD100000 144A	0.00

US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR-2027	0.00	BBG01P1YBK73
ALLIANZ F2F 7/9/2038	0.00	BBG019FZF2M0
NATIONAL GRID PLC 0.25% 01/09/2028	0.00	
GS. BANK USA/NEW YOR F2F 21/05/2027	0.00	BBG01MW48365
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.00	
SOCIETE GENERALE 4.00% 16/11/2027	0.00	BBG01BFYRWY6
P3 GRP. SARL 4.625% 13/02/2030	0.00	
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.00	BBG01JLYS2P7
BANK OF IRELAND GRP. F2F 4/7/2031	0.00	BBG01H74XHL8
JOHNSON & JOHNSON 3.20% 01/06/2032	0.00	
COMMONWEALTH EDISO 2.75% 01/09/2051000 131	0.00	
NEDERLANDSE GASUN 3.875% 29/04/2044EUR100000 REGS	0.00	
LLOYDS BANKING GROUP F2F 14/05/2032	0.00	BBG01MRQ6836
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.00	BBG00VTFMFC9
WERFEN SA/SPAIN 4.25% 03/05/2030	0.00	
SWISSCOM FIN. 3.50% 29/11/2031	0.00	*
BRITISH TELECOMS. 3.875% 20/01/2034	0.00	
TORONTO-DOMINION 5.423% 10/7/2026D1	0.00	BBG01HBHTN27
MOTABILITY OPERAT 3.625% 24/07/2029	0.00	
MS. F2F 21/03/2030	0.00	BBG01M2DMW95
NORDSON 5.60% 15/09/2028	0.00	
BANCO BILBAO VIZCA 3.50% 26/03/2031	0.00	BBG01M1GDX06
VERIZON COMMUNICA 3.875% 01/03/2052	0.00	
KON. 3.875% 16/2/2036	0.00	
CITIGROUP F2F 22/9/2028	0.00	BBG019PBTRD2
BARRY CALLEBAUT SE 4.00% 14/06/2029	0.00	
ABN AMRO BANK NV 4.375% 16/07/2036	0.00	BBG01NPHXRH9
MERCK 4.15% 18/5/2043	0.00	BBG004KF12F3
NOVARTIS CAP. 4.00% 18/09/2031	0.00	
BANCO NACIONAL DE CO F2V 11/08/2031144A 2.72% 11/08/2031	0.00	BBG011Y6R782
MSD NETHERLANDS CA 3.25% 30/05/2032	0.00	
ILLINOIS TOOL WOR 3.375% 17/05/2032	0.00	
AFRICAN DEV. BANK 2.875% 23/03/2028	0.00	BBG01MVMYV65
JAPAN GOVERNMENT 0.005% 20/09/2026	0.00	BBG012YR15V0
INTESA SANPAOLO 7.20% 28/11/2033	0.00	BBG01K8D3R68
LENDLEASE GRP.	0.00	LLC
SOCIETE GENERALE 4.875% 13/10/2026000	0.00	BBG00DYL2ZC4
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.00	BBG01B1HVJ63
NATWEST GRP. F2F 05/08/2031	0.00	BBG01P0TQFX1
BANQUE FEDERATIVE 3.50% 15/05/20315/05/2031 EUR100000 575	0.00	BBG01MQ4GVQ9
EVERSOURCE ENERGY COM	0.00	ES
AYVENS 3.875% 16/07/2029	0.00	BBG01NPKC8T4
BRITISH LAND CO GBP	0.00	BLND
BARCLAYS F2F 10/09/2030	0.00	BBG01PKLD8P5
BANK OF AMERICA F2F 11/03/2032	0.00	BBG00ZKWS2Y7
ILLINOIS TOOL WORK 3.25% 17/05/2028	0.00	
KON. PHILIPS 3.75% 31/05/2032	0.00	
AMERICAN MEDICAL S 3.50% 08/03/2032	0.00	
SYSCO 2.40% 15/02/2030	0.00	
ELECTRICITE DE FRANCE SA F2V PERP	0.00	BBG01PP18TP4
HEXAGON AB	0.00	HEXAB
QBE INS. GRP. F2V 2/12/2044	0.00	BBG007JS2W18
HUTCHISON WHAMPOA 3.625% 31/10/2024	0.00	BBG007FH70L9
LOGICOR FINANCING 4.25% 18/07/2029	0.00	
SUNNOVA HELIOS XII ISSUER B A 5.30% 22/08/2050.3% 22/08/2050	0.00	BBG01HWQ5Y35
TRANSURBAN QUEENSL 4.50% 19/04/2028	0.00	
ING GROEP F2V 26/08/2035	0.00	BBG01PD10XJ3
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.00	BBG01G4JTT57
MIZUHO FINL. GRP. F2F 27/08/2030	0.00	BBG01PDFP8H2
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.00	
AT&T 3.875% 15/01/2026	0.00	
AEP TEXAS 5.40% 01/06/2033	0.00	
BROWN BROWN INC	0.00	BRO
CBOE GLOBAL MARKET	0.00	CBOE
CRITERIA CAIXACORP SA	0.00	CABK
DOLLAR GENERAL	0.00	DG
NOKIA OYJ	0.00	NOKIA

TEREGA 4.00% 17/09/2034	0.00
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.00 BBG00CTX8DW7
SWEDBANK F2V 23/08/203200	0.00 BBG0196B5T36
BANK MANDIRI PERS IDR125	0.00 BMRI
SYDNEY AIRPORT FI 3.625% 28/04/2026	0.00
CITIGROUP FRN 14/05/2028	0.00 BBG01MRQ6TS3
BARCLAYS PLC 6.36% 31/JAN/2031	0.00 BBG01C74B986
LSEG NETHERLANDS 2.75% 20/09/2027	0.00
CENTURY PLAZA TOWERS 201 CPT A 2.865% 13-11-2039	0.00 *
CESKA SPORITELNA AS 4.57% -FR SNR NPF EMTN 03/07/31	0.00 BBG01NHZ3Z74
CREDIT AGRICOLE SA F2F 26/01/2029	0.00 BBG01PVYR5D9
ORIX CORPORATION	0.00 8591
BARCLAYS PLC F2F 13/9/2034	0.00 BBG01J6KH533
SOUTHERN CALIFORNI 2.75% 01/02/2032	0.00
STARBUCKS 4.45% 15-AUG-49	0.00
CGI INC	0.00 GIB/A
AT&T INC 4.25% 1/6/2043	0.00
MOLINA HEALTHCARE INC	0.00 MOH
NORFOLK SOUTHERN 2.30% 15/5/2031000	0.00
UBS GRP. UBS GRP. F2V PERP	0.00 BBG01K2K39H6
US. TSY. NOTE/BON 2.625% 15/02/2029	0.00 BBG00N740958
VOLKSWAGEN AG	0.00 VOW3
LABCORP HOLDINGS I COM USD0.1	0.00 LH
LIFESTYLE COMMUNITIES	0.00 LIC
SK HYNIX 6.50% 17/01/2033	0.00 BBG01C7B7TK7
GEBERIT AG-REG	0.00 GEBN
HYUNDAI CARD 5.75% 24/04/2029	0.00 BBG01MG7HD82
CREDIT SUISSE GRP. F2F 10/13/2026	0.00 BBG01659K622
SPAIN GOV. BD. 4.70% 30/07/2041	0.00 BBG00008X852
SBA COMMUNICATIONS COM	0.00 SBAC
MASTERCARD 1.90% 15/03/2031D2000	0.00
CCP INITIAL MARGIN	0.00 *
UNITED STATES TRE 4.625% 15/06/2027	0.00 BBG01N75PT80
LOGICOR FINC. SAR 1.625% 17/1/2030	0.00
GPT	0.00 GPT
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.00 BBG00JWSYW58
BARCLAYS PLC F2F 12/03/2055	0.00 BBG01LTX6GV2
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.00 BBG00B3PBGY1
MATHER FOUNDATION 2.675% 1/10/20310 2021	0.00
DECKERS OUTDOOR ORD SHS A	0.00 DECK
KONE CORPORATION NEW	0.00 KNEBV
ROYAL BANK OF CANADA F2F 2/8/2030	0.00 BBG01NSGHBV5
CANADIAN IMPERIAL 6.092% 03/10/20333	0.00
VONOVIA SE 1.375% 28/01/2026	0.00
TDK CORP NPV TEMP	0.00 6762
NATWEST GRP. NATWEST GRP. F2V PERP	0.00 BBG01MRQV4J0
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.00 BBG01NWT5SZ4
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00 TRI
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-2026	0.00 BBG01MJJ82J5
ESTEE LAUDER COMPANIES	0.00 EL
IBERDROLA INTL. IBERDROLA INTL. F2V PERPUR100000 REGS	0.00 BBG00XYGFDD5
BANK OF AMERICA F2F 25/4/2028	0.00 BBG00KNKJFQ3
WESTERN DIGITAL CORP	0.00 WDC
BNP PARIBAS F2F 5/12/20347 5.894% 05/12/2034	0.00 BBG01KC2QKW8
GS. GRP. F2F 22/04/2032	0.00 BBG0103W7CL7
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.00 BBG01P1YBJQ5
CREDIT SUISSE GRP. F2F 02/04/2032	0.00 BBG01659K9N3
AIB GRP. F2V 30/5/2031000 5	0.00 BBG00XKJXGC8
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.00 *
ASPEN GROUP LTD/AUSTRALIA	0.00 APZ
LOGICOR FINC. SARL 1.50% 13/07/2026EUR100000 10	0.00
ILLUMINA INC	0.00 ILMN
SK HYNIX INC 2.375% 19/1/2031	0.00 BBG00YRXT430
CREDIT AGRICOLE ASSU F2V 29/01/2048	0.00 BBG00JRNHLS3
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.00 BBG010SWJ9R8

T-MOBILE USA 3.00% 15/02/2041	0.00
SUPER MICRO COMPUTER INC	0.00 SMCI
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.00 BBG00L2L4LCO
CITIGROUP INC CITIGROUP INC F2V PERP	0.00 BBG01NY66T70
CIE DE SAINT-GOBA 2.625% 10/08/2032UR100000 48	0.00
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.00 BBG00PMFPOM4
SAINSBURY (J) PLC	0.00 SBRY
OMERS FIN. TST. 4.00% 19/4/2052052	0.00
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.00 BBG00N0PTY25
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000	0.00 BBG01773LFG5
BONDS_05/52	
MAPLETREE LOGISTICS TRUST	0.00 MLT
BANCO BILBAO VIZCAYA F2V 13/03/2035	0.00 BBG01LTXKLX3
AIB GRP. F2F 17/11/2027	0.00 BBG010Z1BRT4
US. TSY. NOTE/BOND 1.75% 31/12/2024	0.00 BBG00R4RS6F6
SANTANDER UK GRP. HL F2F 10/1/2029	0.00 BBG01C6YPRX8
CNH INDL. CAP. 5.50% 12/01/2029	0.00
RAIZEN FUELS FIN. 6.45% 05/03/2034	0.00
BNP PARIBAS F2F 20/02/20355.738% 20/02/2035	0.00 BBG01LG6TGY7
DTE ELECTRIC CO 3.95% 01/MAR/2049	0.00
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.00 BBG01F73XCB6
US. TSY. NOTE/BOND 2.75% 15/05/20252025 USD1000 AN-2025	0.00 BBG01773L6Y5
UNION CHIMIQUE UCB SA	0.00 UCB
AMERICAN INTL. GR 5.125% 27/3/2033/03/2033 USD1000	0.00
KBC GRP. F2F 28/11/2029	0.00 BBG01K8L0KZ6
LLOYDS BANKING GRP. FRN 06/03/2030	0.00 BBG01LQDHPH3
MTU AERO ENGINES AG	0.00 MTX
MODERNA INC	0.00 MRNA
CREDIT SUISSE GRP. F2V 14/1/2028	0.00 BBG00R9Y9YM8
TENNET HLDG. 1.375% 26/6/2029	0.00
CENTRAL JAPAN RAILWAY CO	0.00 9022
WARNERMEDIA HLDGS 3.638% 15/3/2025	0.00 BBG01G4GF6M9
DBS BANK FRN 26/06/2026	0.00 BBG01H0G8YZ4
UBS GROUP AG F2V 08/02/2035	0.00 BBG01KV1S444
SANTANDER UK GROUP H F2F 15/3/2032/03/2032 USD1000	0.00 BBG00ZKWPVB1
FORTIS INC	0.00 FTS
RELIANCE INC	0.00 RS
PRUDENTIAL PLC F2V 03/11/2033	0.00 BBG0135F0N11
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.00 BBG00ZRZSVM2
MACQUARIE BANK FRN 12/2/2025	0.00 BBG00RMVHLM8
NBN FRN 28/08/2027	0.00 BBG01PCWK006
COLES GROUP TREASURY FRN 27/08/2025	0.00 BBG00WRY1C89
US. TSY. NOTE/BON 3.125% 15/11/2028	0.00 BBG00MFJPBK9
PANORAMA AUTO TRUST SR 24-3 CL A FRN 15/09/2032	0.00 BBG01PH2KV36
TOYOTA FINANCE AUSTR FRN 17/09/2027	0.00 BBG01PNYDJQ9
BENDIGO & ADELAIDE B FRN 02/12/2025	0.00 BBG00YB2YXP1
UTD. ENERGY DIST. 3.85% 23/10/2024	0.00
NEW YORK LIFE GBL. F FRN 24/07/2029	0.00 BBG01NT52FF3
AUSGRID FIN. PTY 3.75% 30/10/2024	0.00
EXPORT-IMPORT BANK 1.25% 18/01/202525 USD1000	0.00 BBG014CBV5F0
TAKEDA PHARM. 5.80% 5/7/2064	0.00
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.00 BBG00YPGC516
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.00 BBG011F7D1F1
PENSKE TRUCK LEAS 1.70% 15/06/2026/06/2026 USD1000	0.00
144A	
WHARF REAL ESTATE HKD	0.00 1997
ENERGY P/SHIP. GA 3.642% 11/12/2024	0.00
DUKE ENERGY PROGRESS LLC 4.0% 01/APR/2052	0.00
COLES GROUP LTD	0.00 COL
SOCIETE GENERALE F2V 19/01/20356 6.066% 19/01/2035	0.00 BBG01KZJ6XW0
VENTURE GLOBAL CALCASIEU 6.25% 15/JAN/2030	0.00
SPAIN GOV. BD. 2.90% 31/10/2046	0.00 BBG00CDYPK66
SHAFTESBURY CAPITAL PLC	0.00 SHC
LPL FINANCIAL HOLDINGS INC	0.00 LPLA
OLYMPUS CORP	0.00 7733
US. TSY. NOTE/BON 2.875% 15/08/2028	0.00 BBG00LLX73Q5
GALAXY PIPELINE AS 2.94% 30/09/2040	0.00

DANONE 3.481% 03/05/2030	0.00
BANCO BILBAO VIZC 5.381% 13/03/2029029	0.00 BBG01LTXKLM5
ING GROEP F2F 12/08/2029	0.00 BBG01LCCRHP8
NOK CORP	0.00 7240
AMEREN CORP	0.00 AEE
TELEFONICA SA	0.00 TEF
BARCLAYS PLC F2F 13/9/2027	0.00 BBG01J6KH490
TESLA AUTO LEASE TRUST 202 B A3 6.13% 21/9/20261/09/2026	0.00 *
LG ENERGY SOLUTION 5.75% 25/9/2028	0.00 BBG01J3JJ5W5
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.00
SWISS RE FIN. UK F2F 4/6/2052	0.00 BBG00V3KXNJ6
POWER FIN. 1.841% 21/9/202800000	0.00 BBG012DZYBH2
ONE GAS 5.10% 01/04/2029	0.00
NUTRIEN 5.40% 21/6/2034	0.00
ALLIANZ F2V 03/09/2054	0.00 BBG01PH47W35
BANCO SANTANDER F2V 14/03/2030USD1000	0.00 BBG01LXBPPM4
MONGODB INC	0.00 MDB
US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029	0.00 BBG01MJJ8508
AIB GRP. F2F 14/10/20260000	0.00 BBG019Z0L4W3
HSBC HLDGS. F2F 17/05/2028	0.00 BBG01MRYDG24
BANQUE FEDERATIVE 5.896% 13/7/2026	0.00 BBG01HBF5WM0
JAPAN GOVERNMENT 0.005% 20/06/2026	0.00 BBG011Q69479
CNP ASSURANCES SAC 1.25% 27/1/2029	0.00
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.00 BBG00CBYWJP2
TERADYNE INC	0.00 TER
HANNON ARMSTRONG 6.375% 01/07/2034	0.00
STANDARD CHARTERED F2V 14/05/2028	0.00 BBG01MRQB3D0
REGS GALAXY PIPELINE ASSETS 2.62% 31/MAR/2036	0.00
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.00 BBG01920Z8R1
BNP PARIBAS F2F 09/01/20308 5.176% 09/01/2030	0.00 BBG01KV1M8N0
LLOYDS BANKING GRP. F2F 21/09/2031	0.00 BBG01JFGTN94
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.00 BBG00LBYTLY1
MARKEL CORPORATION	0.00 MKL
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.00 BBG00ZQYRW45
CISCO SYS. 4.85% 26/02/2029	0.00
NBN 7.625% 22/04/2025	0.00 BBG0000Q1TC3
LPL HLDGS. 6.75% 17/11/2028000	0.00
HOME DEPOT 5.15% 25/06/2026	0.00 BBG01NC35HS5
COOPER COS INC COM USD0.10 (P/S)	0.00 COO
N/WIDE. B/SOC. 4.85% 27/7/20274.85% 27/07/2027	0.00 BBG018WYFD24
ATHENE GLOBAL FUND 4.76% 21/04/2027	0.00 BBG016RXB1D4
US. TSY. NOTE/BON 2.875% 31/07/2025	0.00 BBG00LGM83N7
MCCORMICK AND COMPANY INC	0.00 MKC
HOLCIM FIN. LUXEMB 0.50% 23/4/2031	0.00
TYLER TECHNOLOGIES INC	0.00 TYL
COMCAST CORP 4.65% 15/02/2033	0.00
CVS HEALTH 5.875% 1/6/2053	0.00
KOREA HOUSING FIN 4.625% 24/02/2028	0.00 BBG01F8ZJPL0
DTE ENERGY CO USD	0.00 DTE
CARNIVAL CORP USD	0.00 CCL
NEXTERA ENERGY CAP 4.90% 28/2/2028	0.00
DISCO CORPORATION NPV	0.00 6146
DE VOLKSBANK NV 0.37% 03/MAR/2028	0.00
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.00 BBG01G93VLG9
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.00 BBG0152KFHS6
NEW YORK LIFE GBL. 5.45% 18/09/2026	0.00 BBG01J9HQP60
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.00 BBG00NHTJJH7
ROYAL BANK OF CANADA FRN 2/7/2028	0.00 BBG01NHYYFW9
UBS 0.25% 01/09/2028	0.00 BBG0129CG4G5
GENUINE PARTS CO USD	0.00 GPC
GPS BLUE FINC. DA 5.645% 9/11/204144A	0.00
ENBW ENERGIE BADEN-WUERTTEMBERG 1.375% 31/8/2081	0.00 BBG0129068Q2
AGENCE FRANCAISE D 4.00% 15/06/2027	0.00 BBG01PH7YYW2
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.00 BBG00Y60QQQ4
DNB BANK ASA	0.00 DNB

HELLENIQ ENERGY HOLDINGS S.A.	0.00 ELPE
ABN AMRO BANK F2V PERPS	0.00 BBG00VC7RCP9
FORD MOTOR CREDIT 5.125% 05/11/2026	0.00 BBG01PKM3B59
ORANGE SA	0.00 ORA
COLGATE-PALMOLIVE 0.30% 10/11/20290000	0.00
FIRSTENERGY CORP USD	0.00 FE
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.00 BBG00JXPJX94
NEXTERA ENERGY CAP 5.25% 28/02/205328/02/2053 USD1000	0.00
72	
AIA GROUP LTD F2V 09/09/20330	0.00 BBG012CDTFQ9
BANK OF AMERICA F2F 22/10/2025	0.00 BBG00QL65FK4
LG ENERGY SOLUTIO 5.375% 02/07/2027	0.00 BBG01N680V78
ERP OPERATING 4.15% 1/12/20282028 USD	0.00
LINCOLN NATL. 5.852% 15/3/2034	0.00
KIMCO REALTY OP 2.70% 01/10/2030	0.00
BANK OF AMERICA F2F 25/04/2029	0.00 BBG01G9RGHC6
MORGAN STANLEY F2F 20/4/2029	0.00 BBG01G955Y11
AUSTRALIA & NEW ZE 4.40% 19/5/202619/05/2026	0.00 BBG00CW8P0B0
AGILENT TECHS. 4.75% 09/09/2034	0.00
NETWORK FIN. PTY 2.25% 11/11/2026	0.00
EQUINIX 1.80% 15/07/2027	0.00
BXP INC	0.00 BXP
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.00 BBG00F5RQC97
APTIV PLC / APTIV 4.65% 13/09/2029	0.00
CVS HEALTH 6.05% 01/06/2054	0.00
NORDEA BANK ABP NORDEA BANK ABP F2V PERP	0.00 BBG01PVTXX60
HCA 5.90% 01/06/2053	0.00
BRASKEM NETHERLAND 7.25% 13/02/2033	0.00
NIDEC CORPORATION TEMP	0.00 DU06640682D1
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND	0.00 BBG01248GVN1
08/41	
MARKEL GRP. 3.45% 07/05/2052	0.00
CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81	0.00 BBG019BXD394
REGS	
CINCINNATI FINANCIAL CORP	0.00 CINF
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-	0.00 BBG00ZCLVT68
2028	
DAIMLER TRUCK HOLDING AG	0.00 DTG
FOX 6.50% 13/10/2033	0.00
BNP PARIBAS F2F 09/06/2026	0.00 BBG00V76J232
BEST BUY CO INC	0.00 BBY
US TREASURY N/B 3.25% 30/JUN/2029	0.00 BBG018FYVSD0
CMS ENERGY CORP	0.00 CMS
UTD. O/SEAS. BANK F2V 07/10/20322	0.00 BBG016GGGK17
MERCURY NZ 2.918% 17/11/2028	0.00 BBG0139DJ9W9
COLOMBIAN TES 9.25% 28/05/2042500000 B	0.00 *
US. TSY. NOTE/BON 2.625% 15/4/2025/2025 USD1000 AM-	0.00 BBG016NJ8DP4
2025	
SONOCO PRODS. 4.60% 01/09/2029	0.00
HEALTH CARE SERV. 2.20% 01/06/2030SD1000 144A	0.00
ASR NEDERLAND F2V 7/12/2043	0.00 BBG01BHWDMR3
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.00 BBG01G8H6LG7
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.00 BBG000029BN5
CANADIAN PACIFIC R 3.50% 01/05/20505/2050 USD1000	0.00
NSTAR ELEC. 4.95% 15/9/2052	0.00
WSP GLOBAL INC	0.00 WSP
HAT HOLDINGS I LL 3.375% 15/06/2026	0.00
PROVINCE OF ONTARI 4.05% 02/02/2032R DMTN257	0.00 BBG01FP4Z4N7
OTSUKA HLDGS CO NPV	0.00 4578
WILLIAMS COS 5.30% 15/8/2052	0.00
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028 USD1000	0.00
144A	
ROBLOX CORPORATION COM CL A ORD SHS	0.00 RBLX
MAGNA INTL. 4.80% 30/05/2029	0.00
TEREGA SA 0.87% 17/SEP/2030	0.00
EMCOR GROUP INC	0.00 EME
GPE BRUXELLES LAM NPV	0.00 GBLB
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.00 BBG00NPJ0VX5
ORACLE CORP 2.5% 01/04/2025	0.00
BRISTOL-MYERS SQUI 4.25% 26/10/2049	0.00
US. TSY. NOTE/BON 2.875% 15/05/2028	0.00 BBG00KTN6SD1

SYNCHRONY FINANCIAL	0.00 SYF
DOLLAR TREE INC	0.00 DLTR
RESTAURANT BRNDS ICOM NPV	0.00 QSR
ANTHEM 3.60% 15/03/2051	0.00
ERICSSON LM - B SHS	0.00 ERICB
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.00
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.00 BBG01KY6LY87
MONDELEZ INTL. 4.625% 03/07/2031	0.00
J.P. MORGAN CHASE COMMERCIAL 609M B FRN 15/10/2033	0.00 *
US. TSY. NOTE/BON 3.125% 31/08/2029	0.00 BBG01994SXY1
JAPAN GOV. TEN YEA 0.80% 20/03/2034	0.00 BBG01M7X1XX0
TOYOTA CREDIT CANA 4.46% 19/03/2029CAD	0.00 BBG01LXFNFT2
WAREHOUSES DE PAUWNPV	0.00 WDP
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029	0.00 BBG016Z970Z1
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.00 AP-U
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.00 BBG0000BPTX7
COCA COLA HBC AG ORD	0.00 CCH
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.00 BBG0112HZJ6
STOCKLAND TST. 2.30% 24/03/2028	0.00
NSW ELECTRICITY N 2.732% 23/04/2029	0.00
UBS AG LONDON 0.5% 31/MAR/2031	0.00 BBG00ZTG6V28
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028 USD1000	0.00 BBG019J0R874
COMCAST 0.75% 20/2/2032	0.00
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.00 BBG00Y911FP1
EXPEDIA GROUP INC	0.00 EXPE
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.00 NSR
CITIGROUP 4.30% 20/11/2026	0.00 BBG007JNL349
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.00 BBG018N1COY2
PROLOGIS INTL. FN 4.375% 01/07/2036	0.00
SLOVENSKA SPORITELNA F2F 4/10/2028	0.00 BBG01JGVSRG4
CORPAY INC COM USD 0.001	0.00 CPAY
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
COX COMMS. 5.45% 01/09/2034	0.00
LENNOX INTL. 5.50% 15/09/202828 USD2000	0.00
UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27 USD2000	0.00
INVITATION HOMES 4.875% 01/02/20355	0.00
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.00 BBG00YV3DBZ7
QBE INSURANCE GROUP LTD	0.00 QBE
US TREASURY N/B 3.62% 15/FEB/2053	0.00 BBG01DVKBH56
XCEL ENERGY 5.50% 15/03/2034	0.00
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00 WTC
MARRIOTT INTL. MD 5.35% 15/03/2035	0.00
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.00 BBG00PVTJ2R2
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.00 BBG01G411SN8
CHF BNP PARIBAS A/C	0.00 *
INTEL 4.875% 10/2/2028	0.00
AERCAP HOLDINGS NV	0.00 AER
NORSK HYDRO ASA	0.00 NHY
BURLINGTON NORTHER 5.20% 15/04/2054/2054 USD1000	0.00
ADOBE 4.80% 04/04/2029	0.00
TESCO COR. TSY. S 1.875% 02/11/2028	0.00
CARREFOUR SA	0.00 CA
ZIMMER BIOMET HOLDINGS INC	0.00 ZBH
BROADCOM 5.05% 12/7/2029	0.00
CHARTER HALL LWR 2.656% 17/12/2029	0.00
BANCO SANTANDER F2V 4/10/2032	0.00 BBG012QR70V4
ASTELLAS PHARMA NPV	0.00 4503
FORD MOTOR CREDIT 4.00% 13/11/2030	0.00
EAST JAPAN RAILWAY JPY	0.00 9020
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.00
ROYAL BANK OF CANADA F2F 23/7/2027	0.00 BBG01NSGH9Z6

JPM. CHASE F2F 23/01/2030	0.00	BBG01L0NTF97
JAPAN GOV. FIVE YE 0.10% 20/6/2025	0.00	BBG00VYXMMNR7
EPIROC AB	0.00	EPIA
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.00	BBG01K4MTZD8
INTEL 4.75% 25/03/2050	0.00	
SIMON PROP. GRP. 2.45% 13/09/2029	0.00	
NORTHERN TRUST CORP	0.00	NTRS
FACTSET RESEARCH SYSTEMS INC	0.00	FDS
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.00	
UK. GILT 1.625% 22-OCT-28	0.00	BBG00K8738R1
HSBC HOLDINGS PLC F2F 17/08/2029	0.00	BBG01234QLD3
SK ON 5.375% 11/5/2026	0.00	BBG01GFTMGN8
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.00	
FANNIE MAE POOL 5.00% 1/10/2052	0.00	*
WILLIAMS COS 4.90% 15/03/20291000	0.00	
SINGAPORE TELECOMM NPV B/L 100	0.00	ST10
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.00	BBG01L76Y655
TOLL BROS. FIN. 4.875% 15/3/2027	0.00	
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.00	BBG00VCVGBK5
US. TSY. NOTE/BOND 2.25% 15/11/2024	0.00	*
COMMERZBANK AG NPV	0.00	CBK
TENNET HOLDING BV 0.125% 30/11/20320000 18	0.00	
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.00	
WR BERKLEY ORD SHS	0.00	WRB
FANNIE MAE POOL 5.50% 1/10/2053	0.00	BBG01HQYPQ58
PEPSICO 2.875% 15/10/2049	0.00	
SOMPO HOLDINGS INC NPV	0.00	8630
MS. F2F 18/04/2030	0.00	BBG01MGDWY59
DAIWA HOUSE INDUSTRY JPY	0.00	1925
TARGA RES. 5.50% 15/02/2035	0.00	
CK HUTCHISON HOLDINGS LTD	0.00	1
MIRVAC GRP.	0.00	MGR
HOTEL PROP. INVS.	0.00	HPI
UNITED STATES TREA 4.75% 15/11/20432043 USD1000 BONDS 11/43	0.00	BBG01K7339S7
BANK OF NY MELLON CORP 4.59% 26/JUL/2030	0.00	BBG018WN5RF4
AVIVA ORD	0.00	AV/
MONCLER SPA	0.00	MONC
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.00	BBG00NWP35P6
US. T-BILL. 0.00% 10/10/20242024 USD1000	0.00	BBG01M9L5NB6
AMPRION 0.625% 23/9/2033EGS	0.00	
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.00	BBG01HQXFOW8
ALBERTSONS COMPANIES INC	0.00	ACI
BOOKING HLDGS. 4.75% 15/11/2034	0.00	
AUSTRALIAN GOV. 3.00% 21/11/2033	0.00	BBG016PT8FM8
DAIWA HOUSE REIT I REIT	0.00	8984
MID-AMERICA APARTMENT COMMUNITIES	0.00	MAA
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.00	BBG017G2FBM6
OWENS CORNING 3.95% 15/08/2029	0.00	
US. TSY. NOTE/BON 2.375% 15/05/2027	0.00	BBG00GM9SVD7
PANASONIC HOLDINGS CORP	0.00	6752
SUNRUN JULIUS ISSUER 2023 2A A1 6.60% 30/01/2059T CL 0.0% 30/01/2059	0.00	*
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.00	BBG000DPPPT5
KAO CORPORATION	0.00	4452
US. TSY. NOTE/BOND 0.25% 30/9/2025	0.00	BBG00XGHX826
METRO INC - A	0.00	MRU
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.00	BBG00Y2NNCT9
ALIGN TECHNOLOGY INC	0.00	ALGN
LINDE 3.375% 12/06/2029	0.00	
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.00	BBG016KRB251
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.00	
TRANSUNION	0.00	TRU
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH- 2025	0.00	BBG00YPGC5B5
GLP JREIT REIT	0.00	3281
CORNING 3.875% 15/05/2026	0.00	
CENTERPOINT ENERGY INC	0.00	CNP
SIEMENS HEALTHINEERS AG	0.00	SHL
NATIONALE-NEDERLAN 3.25% 28/5/20277	0.00	BBG01FFVDR06
TELEDYNE TECHNOLOGIES INC	0.00	TDY

BNP PARIBAS 3.625% 1/9/2029	0.00 BBG019D7R964
US. TSY. NOTE/BON 1.375% 15/8/2050	0.00 BBG00WHMH0CO
FIRST CITIZENS BCSHS - CL A	0.00 FCNCA
SEKISUI HOUSE REIT INC	0.00 3309
HANNOVER RUECK SE	0.00 HNR1
ANTOFAGASTA PLC	0.00 ANTO
KOREA MIDLAND POWE 1.25% 9/8/2026	0.00 BBG0120Q42V3
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49 USD2000	0.00
TYSON FOODS INC CLASS A	0.00 TSN
TEVA PHARMACEUTICAL SP ADR	0.00 TEVA
STRAUMANN HLDG	0.00 STMN
INDONESIA TSY. BD. 7.00% 15/09/2030	0.00 BBG00PVLV6S5
FORTINET 1.00% 15/03/2026	0.00
LINDE 3.00% 14/2/2028	0.00
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.00 BBG00QG4NLF8
ITALY BUONI POLIEN 2.95% 01/09/2038	0.00 BBG00JQ531T1
WILLIAMS SONOMA ORD SHS	0.00 WSM
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.00 BBG00BTBTQJ0
T-MOBILE USA 3.75% 15/04/2027	0.00
NATWEST MKTS. FRN 23/08/2028	0.00 BBG01HWSL8F7
N/WIDE. B/SOC. 5.35% 15/03/2028	0.00 BBG01FR9K012
PROLOGIS PROPERTY MEXICO SA DE CV	0.00 FIBRAPL
INTESA SANPAOLO FRN 16/04/2027	0.00 BBG01MBY8932
PTC INC	0.00 PTC
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.00 BBG000DPXMD0
ZEBRA TECHNOLOGIES CORP	0.00 ZBRA
CF INDUSTRIES HOLDINGS INC	0.00 CF
FLORIDA GAS TRANSM 2.30% 01/10/20311 USD1000 144A	0.00
BAXTER INTL INC COM	0.00 BAX
US. TSY. NOTE/BON 4.125% 31/07/20312031	0.00 BBG01NWT5Y09
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029	0.00 BBG01LNVJ8B8
US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100	0.00 BBG000DQQNJ8
UK. GILT 4.50% 7/6/2028	0.00 BBG01H059G04
US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031	0.00 BBG01M44ZS07
PROCTER & GAMBLE 4.05% 26/1/203300	0.00 BBG01CHXZRS3
WESTPAC BANKING FRN 20/05/2025/05/2025	0.00 BBG017CYB0V8
JPM. CHASE F2F 22/4/2026	0.00 BBG00T6R6KT8
US TREASURY N/B 4.12% 31/MAR/2029	0.00 BBG01M44ZQJ1
GRACO INC	0.00 GGG
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.00 BBG01MPC8V90
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.00 BBG00R9SKRD3
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.00 BBG01L3DFFJ0
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.00 BBG01FC87YK0
VISA 4.30% 14/12/2045	0.00
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.00 BBG01L3DFGS8
UK. GILT 4.75% 07/12/2030	0.00 BBG0000BSR86
UK. GILT 1.50% 22/07/2026	0.00 BBG00C6FWS15
PECO ENERGY 4.60% 15/05/2052	0.00
CVS HEALTH 2.875% 1/6/2026	0.00
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.00 BBG01BLPJLL5
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.00 BBG01HQWRRQ5
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.00 BBG014CYVF40
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.00 BBG01L8YJD28
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW- 2026	0.00 BBG01L3DFJ02
BNP PARIBAS 2.518% 5/6/2025	0.00 BBG00V2ZVNX0
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.00 BBG00Y911519
BANCA MONTE DEI P 10.50% 23/07/2029	0.00 BBG00PQ8ZXN2
US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026	0.00 BBG01DVKBBT3
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027 EUR1000000	0.00 BBG00Z5YTSK7

US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53	0.00 BBG01GJ2QXX1
ZOOM VIDEO COMMUNICATIONS INC	0.00 ZM
US TREASURY N/B 3.87% 15/JAN/2026	0.00 BBG01C84K6V5
BWP TST. 3.30% 10/04/2026	0.00
MIZUHO FINL. GRP. F2F 28/08/2029	0.00 BBG01J16QSW7
GEORGE WESTON LTD	0.00 WN
DOMINION ENERGY INC F2V 01/06/2054	0.00 BBG01MRC4BK3
CORNING 4.125% 15/05/2031	0.00
WELLTOWER INC 2.05% 15/01/2029	0.00
US. TSY. NOTE/BON 3.375% 15/11/2048	0.00 BBG00MFJPPF5
BANCO SANTANDER SA FRN 17/07/2034	0.00 BBG01NPH3MC8
DEUTSCHE BANK F2F 23/02/2028	0.00 BBG015D754H5
US. TSY. NOTE/BOND 1.50% 30/11/2024	0.00 *
US. TSY. NOTE/BOND 2.50% 31/01/2025	0.00 BBG00JSBXW79
EXOR NV	0.00 EXO
US. TSY. NOTE/BON 2.875% 30/04/2025	0.00 BBG00KP3MMF2
ENTEGRIS INC	0.00 ENTG
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.00 BBG00SZ2J6T0
BUNZL PLC	0.00 BNZL
TECHTRONIC INDUSTRIES CO	0.00 669
SMURFIT WESTROCK P COM USD0.001	0.00 SW
STANLEY BLACK & DECKER INC	0.00 SWK
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.00 BBG0038CJSK4
US TREASURY N/B 1.75% 15/03/20252025 USD1000 AL-2025	0.00 BBG015SQ6GQ9
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27 EUR100000 168	0.00 BBG00ZNGWV61
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.00 BBG000037TF5
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.00 BBG00YRXQ219
JOHNSON & JOHNSON 2.25% 1/9/2050	0.00
KUBOTA CORPORATION	0.00 6326
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.00 BBG01J99YRY4
ZF NORTH AMERICA C 6.75% 23/04/2030	0.00
DOMINOS PIZZA INC	0.00 DPZ
US. TSY. NOTE/BON 1.125% 15/8/2040	0.00 BBG00WNQ53T3
SOLAR STAR FNDG. 3.95% 30/6/2035/35 USD100000	0.00
AUSNET SERVS. HLD 1.625% 11/03/2081	0.00 BBG00ZHM1H8
FMC 5.15% 18/05/2026	0.00
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.00 BBG00V5LJG46
UK. GILT 4.50% 7/9/2034	0.00 BBG0000D14P3
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00 BBG01L80HDZ8
AVANTOR INC	0.00 AVTR
ROCHE HOLDING AG	0.00 RO
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.00 BBG00P8T0H68
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.00 BBG016C6CQH9
SANTANDER UK GRP. 3.625% 14/1/2026	0.00 BBG00BTH2MS5
SAGE GROUP	0.00 SGE
NATL. AUSTRALIA BANK FRN 09/02/2034	0.00 BBG01LB3W5K4
QUEST DIAGNOSTICS	0.00 DGX
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS	0.00 *
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.00 BBG00Z4HNF64
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.00 BBG00GCR3MT8
CITY OF DETROIT M 6.844% 1/5/2028	0.00
FANNIE MAE POOL 4.00% 01/10/2052	0.00 BBG018Z8ZNM2
HUNTSMAN INTL. 2.95% 15/06/2031	0.00
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.00 BBG00JF2FDS2
NRG ENERGY INC	0.00 NRG
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M- 2026	0.00 BBG00PH1JNF6
DOMINICAN REPUBLIC 6.60% 01/06/2036	0.00
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.00 BBG0018JVL06
FIFTH THIRD BANCORP F2F 27/7/2029	0.00 BBG01HMFKHT2
US. TSY. NOTE/BON 1.625% 15/5/2026	0.00 BBG00CV1QFL1
SUNCORP-METWAY FRN 24/05/2027	0.00 BBG01K59HH03
UNITED STATES TREA 0.25% 31/08/20252025 USD1000 AC- 2025	0.00 BBG00WVQXF98
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-2031	0.00 BBG01PFSTMY8

FRESENIUS MEDICAL 3.00% 1/12/2031/2031 USD1000 144A	0.00
US TSY. N/B 2.00% 15/11/2041 USD1000 BOND 11/41	0.00 BBG013GKSF15
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.00 BBG01GM76FT2
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.00 BBG00WVQXF16
US. TSY. NOTE/BOND 0.25% 31/10/20252025 USD1000 AF-2025	0.00 BBG00XZBR638
SANDOZ GROUP ORD SHS	0.00 SDZ
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026	0.00 BBG00QL6Z4N3
BANQUE FEDERATIVE DU FRN 24/05/2027	0.00 BBG01MW8P7C1
PARAMOUNT GBL. 4.90% 15/08/2044	0.00
US. TSY. NOTE/BON 1.625% 30/11/2026	0.00 BBG00QYMYV50
UK. GILT 4.125% 29/01/2027	0.00 BBG019Y0YBQ1
METRO FINANCE TRUST SR 24-1 CL A FRN 17/09/2030	0.00 *
STARWOOD PROP. TST 7.25% 01/04/2029	0.00
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-2029	0.00 BBG018XW0G71
MACQUARIE BANK FRN 20/02/2035	0.00 BBG01P78MVH7
CANADIAN GOV. BD. 0.50% 1/09/2025	0.00 BBG00SYP60V4
BANQUE FEDERATIVE 0.625% 19/11/2027	0.00 BBG014GTHCM0
CNH INDUSTRIAL NV COM	0.00 CNH
SMITH & NEPHEW PLC	0.00 SN/
UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-2031	0.00 BBG01NG25Q21
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000 SEC	0.00
WHITBREAD PLC	0.00 WTB
SUMITOMO MITSUI TRUST HOLDINGS	0.00 8309
NATL. BANK OF CAN 5.023% 01/02/2029	0.00 BBG01KFL7129
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.00 BBG01MJJ88V8
CITIGROUP F2F 11/6/2035	0.00 BBG01N60XH61
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.00 BBG00D620FB4
FISERV 5.375% 8/21/2028	0.00
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.00
SMBC AVIATION CAP. 5.30% 03/04/20299	0.00
MARS INC 4.75% 20/4/2033A	0.00
PRUDENTIAL FINL. F2V 15/03/2054	0.00 BBG01LV60BX3
CHARTER COMMUNICAT 2.25% 15/01/2029	0.00
ASSOCIATED BRITISH FOODS PLC	0.00 ABF
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.00 BBG00007JZG8
MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028 EUR100000	0.00
BUNGE GLOBAL SA COM USD0.01	0.00 BG
NUTRIEN 5.20% 21/06/2027	0.00
CONAGRA BRANDS INC	0.00 CAG
FRENCH REPUBLIC GO 0.00% 25/03/2025	0.00 BBG00NW9BD76
CITIGROUP F2F 01/05/2032	0.00 BBG010H3WDF3
STATKRAFT 3.375% 22/03/2032	0.00
TOYOTA TSUSHO CORP	0.00 8015
MARRIOTT INTL. MD 5.45% 15/09/2026	0.00
LOEWS CORP	0.00 L
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00 S32
UK. GILT 3.50% 22/10/2025	0.00 BBG01BYVNNT1
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.00 *
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.00 BBG00SMNNGR3
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.00 BBG01JMFV9L1
JAPANESE YEN	0.00 *
SOUTHERN CALIFORN 4.875% 1/2/2027	0.00
DP WORLD 2.375% 25/09/2026	0.00 BBG00M0LK0Z3
US. TSY. NOTE/BON 3.625% 15/08/2043	0.00 BBG004XCHZV8
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.00 BBG01HZNQ0S3
KEYCORP F2F 06/03/2035	0.00 BBG01LQ9BB98
AKZO NOBEL NV	0.00 AKZA
METROPOLITAN LIFE 5.00% 10/1/2030	0.00 BBG01C6T0NX5
GS. GRP. 1.25% 7/2/2029	0.00
FUTURE MARGINS-USD	0.00 *

US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.00	BBG01LNVJ3Y4
APPLE INC 2.7% 05/AUG/2051	0.00	
APT PIPELINES 4.20% 23/03/2025	0.00	
ITALY BUONI POLIEN 3.35% 1/7/2029	0.00	BBG01LPT72J9
BRAMBLES USA 4.125% 23/10/202500 REGS	0.00	
DELTA AIR LINES 20 2.50% 10/6/2028	0.00	
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.00	BBG00BDPR2X5
DEUTSCHE BANK AG/NEW F2F 11/09/2030	0.00	BBG01PL2CHD0
US. TSY. NOTE/BON 0.375% 31/7/2027	0.00	BBG00W907K25
GENMAB AS	0.00	GMAB
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.00	BBG000FSC999
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.00	
EQT AB	0.00	EQT
NATIONAL AUSTRALI 1.388% 12/01/20250601 1.388% 12/01/2025	0.00	BBG014CBWY93
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.00	BBG01C6SYFN8
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.00	BBG014BC2F14
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.00	BBG01C772G56
UK. GILT 4.25% 07/06/2032	0.00	BBG00001YK86
JAPAN GOV. FIVE YE 0.10% 20/3/2025	0.00	BBG00T33QQJ0
FRANCE GOVERNMENT 3.50% 25/4/2026	0.00	BBG00002G462
NORDEA BANK ABP F2V 29/05/2035	0.00	BBG01N07DDM5
FIDELITY NATL FINL FNF GROUP	0.00	FNF
SPAIN GOV. BD. 1.40% 30/04/2028	0.00	BBG00JVJDT77
THE WAREHOUSE GROUP LIMITED	0.00	WHS
BARCLAYS 5.501% 9/8/2028	0.00	BBG0191QDH53
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.00	BBG01KR4STF6
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.00	BBG000FLF6H8
CVS HEALTH 5.125% 20/07/2045	0.00	
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00	FWONK
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.00	BBG00FRX1N6
VISA INC 1.9% 15/04/2027	0.00	
GAIF BD. ISSUER PT 3.40% 30/09/202626 USD1000 REGS	0.00	
US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100	0.00	BBG01MY931S7
BONDS05/2044		
CLOROX CO DEL	0.00	CLX
FANNIE MAE POOL 3.00% 01/05/2052	0.00	BBG01LM5FN09
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
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.00	BBG018M87F71
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.00	BBG0021TP6M5
SOUTHERN CALIFORN 4.125% 01/03/2048	0.00	
RENTOKIL INITIAL PLC	0.00	RTO
W R BERKLEY 4.00% 12/05/2050	0.00	
US TREASURY N/B 2.37% 15/FEB/2042	0.00	BBG0159JPPF7
UK. GILT 0.125% 30/01/2026	0.00	BBG00SSK93Y0
CHECK POINT SOFTWARE TECH	0.00	CHKP
KROGER 5.50% 15/09/2054	0.00	
KROGER 5.65% 15/09/2064	0.00	
TOLL BROTHERS INC	0.00	TOL
AMGEN 5.60% 2/3/2043	0.00	
ALFA LAVAL AB	0.00	ALFA
NBK TIER 2 LTD F2V 24/11/2030	0.00	BBG00Y6WFKC4
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.00	BBG00N7409K1
GEN. MOTORS 5.20% 1/4/2045	0.00	BBG007GP45R6
US. TSY. NOTE/BON 4.375% 15/11/2039	0.00	BBG000FQZ1C1
LOW INC. INV. 3.386% 01/07/2026	0.00	
US. TSY. NOTE/BON 4.375% 15/05/2040	0.00	BBG000FV24J3
AT&T 5.40% 15/2/2034	0.00	
FRONTIER ISSUER LLC 1 A2 6.19% 20/6/2054A A-2	0.00	BBG01N0F0664
SECOM CO NPV TEMP	0.00	9735
Income Due - GBP	0.00	*
KOREA NATL. OIL 0.875% 05/10/2025	0.00	BBG00XKG9VS1
SAMPO PLC NPV A	0.00	SAMPO
AKAMAI TECHNOLOGIES	0.00	AKAM
UK. GILT 4.25% 07/12/2027	0.00	BBG0000DL774
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.00	

SVENSKA HANDELSBKN SER A NPV	0.00 SHBA
VERIZON COMMS. 1.45% 20/03/2026	0.00
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.00 BBG001HNZP13
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.00 BBG01JLBWJ20
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.00 BBG00YZ3HQG7
VERISIGN INC	0.00 VRSN
UK. GILT 0.375% 22/10/2030	0.00 BBG00SSK75H6
SPAIN GOV. BD. 3.55% 31/10/2033	0.00 BBG01GXS3HZ6
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.00
BUNDESOBLIGATION 1.30% 15/10/2027.01 .186	0.00 BBG018BXGXL3
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.00 BBG00HMLNLFM6
CVS HEALTH 5.40% 01/06/2029	0.00
COMERICA F2F 30/01/2030	0.00 BBG01L6Y65S3
SINGAPORE TECH ENG SGD	0.00 STE
METROPOLITAN LIFE 3.625% 26/3/203434	0.00 BBG01M2PMJM2
AIR CANADA 2020-2 5.25% 01/04/20291/10/2030	0.00
MORGAN STANLEY F2F 04/05/2027	0.00 BBG0105VHC45
SVENSKA HANDELSBANK 3.25% 01/06/2033	0.00 BBG017R55XS4
AES CORP	0.00 AES
FREDDIE MAC MULTIFAMILY ML12 XUS VAR 25/07/2041	0.00 BBG013KJT0K4
LOGICOR FINC. SARL 3.25% 13-NOV-28	0.00
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.00 BBG00P1LQL56
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS	0.00 BBG01F6N6GN1
02/43	
AMERICAN HEALTHCARE REIT ORD SHS	0.00 AHR
FLEX 5.25% 15/01/2032	0.00
ZIMMER BIOMET HLDG 5.35% 01/12/2028	0.00
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.00 BBG00QG1W845
PHILLIPS EDISON GR 4.95% 15/01/2035	0.00
PUMA SERIES 2024-1 1 A FRN 23/09/2055	0.00 *
BT GROUP PLC	0.00 BT/A
MOTABILITY OPERAT 5.625% 11/9/2035	0.00
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.00
FRESENIUS SE CO KGAA	0.00 FRE
NIE FINANCE PLC 5.87% 01/DEC/2032	0.00
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.00
UK. GILT 1.00% 31/01/2032	0.00 BBG013RQ5VY4
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.00 BBG00YVS5N12
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND	0.00 BBG01LK8Y0L1
02/44	
US TREASURY N/B 4.5% 15/NOV/2025	0.00 BBG01BC379G0
LONDON POWER NETW 5.875% 15/11/2040	0.00
SPAIN GOV. BD. 4.90% 30/7/2040	0.00 BBG0000JDMM0
US. TSY. NOTE/BON 2.375% 15/11/2049	0.00 BBG00QQDDTN2
NORTHERN STAR RESOURCES LTD	0.00 NST
BUNDESOBLIGATION 2.40% 19/10/2028.01 .188	0.00 BBG01GXHQXB6
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.00 BBG00CCK60B6
BANQUE OUEST AFRIC 2.75% 22/01/2033	0.00
HOLOGIC INC	0.00 HOLX
US. TSY. NOTE/BON 1.125% 28/2/2027	0.00 BBG00RTX4KN2
US TREASURY N/B 2.62% 31/MAY/2027	0.00 BBG017NFT8D1
SHERWIN-WILLIAMS 3.30% 15/05/20500	0.00
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.00 BBG000009G58
DAIMLER TRUCK FIN 5.125% 25/09/2027	0.00
VOLVO AB	0.00 VOLVA
FRANCE GOV. BD. 0.50% 25/05/2025	0.00 BBG0081M62Q3
ORACLE 6.90% 09/11/2052	0.00
TOYOTA INDUSTRIES CORPORATION	0.00 6201
ALLIANZ FIN. II 3.25% 4/12/2029	0.00
PEARSON PLC ORD	0.00 PSON
FORTINET 2.20% 15/03/2031	0.00
PUGET ENERGY 2.379% 15/06/20282000	0.00
ROTHESAY LIFE 7.019% 12/10/2034	0.00
DYNATRACE INC	0.00 DT
HEALTHPEAK PROPERTIES INC	0.00 DOC
LLOYDS BANKING GROUP F2V 2/6/2033	0.00 BBG01FMXXDL0
ATLAS ARTERIA	0.00 ALX
SARTORIUS FINANCE 4.25% 14/9/2026	0.00
NESTLE HLDGS. 1.00% 15/9/202750000 144A	0.00
SUZANO AUSTRIA 6.00% 15/01/2029	0.00
SUNCORP GROUP LTD	0.00 SUN

US. TSY. NOTE/BON 4.375% 15/05/2041	0.00	BBG001P3TTB6
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.00	
ROGERS COMMUNICATIONS INC-B	0.00	RCI/B
ONCOR ELECTRIC DEL 4.15% 1/6/2032	0.00	
UK. GILT 0.25% 31/07/2031	0.00	BBG00Y3L4KR7
MERCEDES-BENZ INT 5.625% 17/8/2026	0.00	BBG01HT4S938
VERIZON COMMS. 2.10% 22/03/2028	0.00	
CITIGROUP F2F 29/01/2031	0.00	BBG00RHLV5B6
INTERCONTINENTAL E 5.25% 15/06/2031	0.00	
INTEL 5.60% 21/2/2054	0.00	
BANCO SANTANDER 5.50% 11/06/2029	0.00	BBG01N5Z6CM8
FANNIE MAE POOL 4.50% 1/11/2052	0.00	BBG0191P4WL4
VOLVO TSY. 3.125% 26/08/2029UR100000	0.00	
OBIC CO LTD TEMP	0.00	4684
EXPEDITORS INTL WASH INC	0.00	EXPD
SPAIN GOV. BD. 0.80% 30/7/2029	0.00	BBG015NSH1C6
BURLINGTN NORTH SANTA FE 3.3% 15/SEP/2051	0.00	
JAPAN HOTEL REIT INVESTMENT CORP	0.00	8985
EXELIXIS INC	0.00	EXEL
FISERV 5.625% 8/21/2033	0.00	
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.00	BBG000036KH3
XERO LIMITED ORDINARY FULLY PAID	0.00	XRO
SYENSQO SA NPV	0.00	SYENS
HORMEL FOODS CORPORATION	0.00	HRL
ATHORA NETHERLANDS F2V 31/08/2032	0.00	BBG017QKCZ81
US TREASURY N/B 3.62% 31/MAY/2028	0.00	BBG01GQXH4X9
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.00	BBG01J2RTYG2
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.00	BBG003LSSGH4
ALBERMARLE CORP	0.00	ALB
MANCHESTER AIRPORT 5.75% 30/9/2042	0.00	
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026	0.00	BBG01GJ2R1W1
UNION PACIFIC 3.799% 06/04/207100	0.00	
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.00	BBG000FPG8P5
BANK LEUMI LE-ISRAEL	0.00	LUMI
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.00	BBG01HL1LGQ8
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.00	BBG01HB5J1S4
HSBC HLDGS. F2F 16/09/2032	0.00	BBG01PNL1YS5
UK. GILT 2.00% 7/9/2025	0.00	BBG0088JSC32
PEARSON FNDG. 5.375% 12/09/2034	0.00	BBG01PKCXCXV7
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.00	BBG00CNNHJC4
UNI CHARM CORPORATION	0.00	8113
FRANCE GOV. BD. 4.75% 25/04/2035	0.00	BBG000040BK3
SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS	0.00	BBG00T1L2F20
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030	0.00	BBG01K9JB0D6
FRENCH REPUBLIC GO 0.00% 25/02/2026	0.00	BBG00T4KMNBO
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.00	BBG013BNT784
FRENCH REPUBLIC GO 6.00% 25/10/2025	0.00	BBG0000235L6
JAPAN GOV. TEN YEA 1.10% 20/6/2034	0.00	BBG01NLC7LN9
THE JM SMUCKER COMPANY	0.00	SJM
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-2027	0.00	BBG01BLPJLT7
SUNTORY BEVERAGE AND FOOD LTD	0.00	2587
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.00	BBG01F8ZDWD0
EASTERN POWER NET 5.375% 26/2/2042	0.00	
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.00	BBG01KR4SR79
TARGA RES. 4.20% 01/02/2033	0.00	
NOMURA HOLDINGS INC	0.00	8604
ELI LILLY 4.60% 14/08/2034	0.00	
SONOVA HOLDING AG - REG	0.00	SOON
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.00	BBG00LLX73W8
BMW US CAP. 4.85% 13/08/2031	0.00	
MOWI ASA	0.00	MOWI
ITALY BUONI POLIEN 3.50% 01/03/2030	0.00	BBG006H1QFG6
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.00	BBG01JV503L1

US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025	0.00 BBG01GQXH650
RESONA HOLDINGS INC	0.00 8308
BUNDESOBLIGATION 2.20% 13/4/2028	0.00 BBG01C9502P9
US. TSY. NOTE/BON 3.375% 15/05/2044	0.00 BBG006FCFM99
VAT GROUP AG	0.00 VACN
KYOCERA CORP	0.00 6971
MARS INC 4.55% 20/04/2028	0.00
NATL. GRID ELECTRI 5.35% 10/07/2039	0.00
NEW ZEALAND GOV. B 5.00% 15/05/2054	0.00 BBG01LLXPWK6
NATL. GRID ELECTRI 3.50% 16/10/2026	0.00
HALOZYME THERAPEUT COM	0.00 HALO
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.00 BBG01CGJ5R44
US. TSY. NOTE/BON 3.125% 15/11/2041	0.00 BBG0027KH5J3
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.00 BBG000FYM9P7
SHIMANO INC	0.00 7309
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.00 BBG00M16HZK8
ITALY BUONI POLIEN 4.00% 01/02/2037	0.00 BBG0000329J0
SKYWORKS SOLUTIONS INC	0.00 SWKS
UK. GILT 1.25% 22/07/2027	0.00 BBG00G5GVKZ6
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.00 BBG00JXPJX49
US. TSY. NOTE/BON 3.875% 15/08/2040	0.00 BBG0014GGG68
AIR CANADA 2017-1 3.30% 15/01/2030A 3.3% 15/07/2031	0.00
ITALY BUONI POLIEN 5.00% 01-MAR-25	0.00 BBG0000BYCP3
MONDI PLC ORD EURO.22	0.00 MNDI
JPM. CHASE F2F 1/6/2029	0.00 BBG0116QZPR9
ERIE INDEMNITY CO	0.00 ERIE
US. TSY. NOTE/BOND 0.50% 31/03/2025	0.00 BBG00SMNNJR7
RB GLOBAL INC COM NPV	0.00 RBA
BANK OF IRELAND GR EUR1	0.00 BIRG
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.00 BBG00005JWW1
WARNERMEDIA HLDGS 3.755% 15/3/2027	0.00
AMCOR PLC COM USD	0.00 AMCR
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.00 BBG01C6V5LX9
NORTONLIFELOCK	0.00 GEN
JABIL INC	0.00 JBL
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.00 BBG0105TKLT9
VESTEDA FIN. 4.00% 07/05/2032	0.00
CELANESE CORP SERIES A	0.00 CE
DEUTSCHE BAHN FIN 1.625% 16/8/2033NTS 16/08/2033	0.00
EUR1000	
SGS SA	0.00 SGSN
YARA INTERNATIONAL ASA	0.00 YAR
BURLINGTON STORES INC	0.00 BURL
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.00 BBG001YK9K10
LEASEPLAN 0.25% 7/9/202600 474	0.00 BBG012CD22N0
LOGITECH INTERNATIONAL SA	0.00 LOGN
NORTHUMBRIAN WATER 5.50% 02/10/2037	0.00
NTT DATA GROUP CORPORATION	0.00 9613
SPAIN GOV. BD. 4.20% 31/01/2037	0.00 BBG00007WKR4
US. TSY. NOTE/BON 1.625% 30/09/2026	0.00 BBG00QB2C412
CAIXABANK SA 6.87% 25/OCT/2033	0.00 BBG01CCV1P67
KROGER 4.65% 15/09/2029	0.00
SEVEN GROUP HOLDINGS LIMITED	0.00 SVW
MET LIFE GLOB FNDG 1.55% 07/01/2031TS 07/01/2031	0.00 BBG00YRG4XY6
USD150000	
UK. GILT 3.25% 31/1/2033	0.00 BBG01BYVMKP2
UNUM GROUP 4.125% 15/06/2051	0.00
COUNCIL OF EUR. DE 0.60% 08/10/2024/10/2024 AUD500000	0.00 BBG012QY3427
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.00 BBG018CHWX57
UNITEDHEALTH GRP. 2.90% 15/5/2050	0.00
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.00 BBG018KMB098
ENEL FIN. INTL. 4.25% 15/6/2025	0.00
SIRIUS REAL ESTATE LTD	0.00 SRE
INDONESIA TSY. BD. 7.50% 15/4/2040	0.00 BBG00QRW8VK3
CLP HOLDINGS LIMITED HKD	0.00 2
INDONESIA TSY. BD. 7.00% 15/5/2027	0.00 BBG0022GWRN7
NORDSON 4.50% 15/12/2029	0.00
HEIDELBERGCEMENT AG	0.00 HEI

JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.00 BBG01GN50MT6
REVVITY INC	0.00 RVTY
CAPITAL ONE FINANCIA F2F 1/2/2029	0.00 BBG01DC7VLD6
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029	0.00 BBG016C6D1F5
INTL PAPER CO	0.00 IP
SPAIN GOV. BD. 0.00% 31/01/2026	0.00 BBG00XTGNN22
INVINCIBLE INVESTMENT CORP REIT	0.00 8963
NORDSON CORP	0.00 NDSN
EXACT SCIENCES CORP	0.00 EXAS
SPAIN GOV. BD. 0.00% 31/01/2028	0.00 BBG00ZMXWB69
URBAN EDGE PPTYS COM USD	0.00 UE
ITALY BUONI POLIEN 6.00% 01/05/2031	0.00 BBG00001RQ45
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.00 BBG005K2WVF20
BANK OF IRELAND GRP. F2V 06/12/2032	0.00 BBG019FNYQW2
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.00 BBG00H2W34V3
INFORMA PLC	0.00 INF
CONS. EDISON OF NE 5.50% 15/03/2034	0.00
US. TSY. NOTE/BON 3.125% 15/02/2042	0.00 BBG002GN2BM6
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.00 BBG00RF99MP9
GS. GRP. F2F 10/8/2026	0.00 BBG01HSWK1J5
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.00 BBG00000BXG6
TRATON FIN. LUXEM 5.625% 16/01/2029	0.00
COOPERATIEVE RABOB 5.25% 14/09/2027	0.00 BBG003C49BS7
CONT. WIND 6.00% 28/2/2033USD100000	0.00
SCHINDLER HOLDING-PART CERT	0.00 SCHP
EDENRED	0.00 EDEN
PENSION INSURANCE 4.62% 07/MAY/2031	0.00
LINDT & SPRUENGLI AG-PC	0.00 LISP
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.00 BBG0000351K2
TRIMBLE INC COM NPV	0.00 TRMB
KUEHNE & NAGEL INTERNATIONAL AG	0.00 KNIN
LLOYDS BANKING GRP. VAR 31/08/2033	0.00 BBG01J1HK577
ORKLA ASA	0.00 ORK
APA INFRA. F2V 9/11/2083	0.00 BBG01JXCM624
JULIUS BAER GROUP LTD	0.00 BAER
ALLEGION PLC	0.00 ALLE
US. TSY. NOTE/BON 3.625% 15/02/2044	0.00 BBG005Z0LHS8
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.00 BBG00FX263P5
DEMETER INVESTMENTS F2F 8/15/2050	0.00 BBG00BD91P31
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EURO.01	0.00 BBG00TN1TOW1
UK. GILT 0.50% 31/1/2029	0.00 BBG0129NSLP0
JUNIPER NETWORK INC	0.00 JNPR
VIER GAS TRANSPOR 4.625% 26/9/2032	0.00
VERIZON COMMS. 4.125% 16/03/2027	0.00 BBG00G6QW2B8
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.00 BBG00F9Q04B8
CRELAN F2F 23/01/20320	0.00 BBG01LOGLO20
MACQUARIE BANK 2.30% 22/01/2025	0.00 BBG00RD364V0
CITIGROUP INC FRN 17/MAR/2026	0.00 BBG015Z8T8M8
TOKYO GAS CO LTD	0.00 9531
BANDAI NAMCO HOLDINGS NPV	0.00 7832
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.00 *
UNUM GRP. 6.00% 15/06/2054	0.00
SPAIN GOV. BD. 1.25% 31/10/2030	0.00 BBG00TDHX5Q8
ELI LILLY 4.20% 14/08/2029	0.00
US. TSY. NOTE/BON 2.875% 15/11/2046	0.00 BBG00F5RQCH8
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.00 BBG002YL9TR9
TDC NET 5.618% 06/02/2030UR	0.00
ENBW INTL. FIN. 4.30% 23/5/2034	0.00
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.00
BANK OF AMERICA 3.248% 21/10/2027	0.00
SOCIETE GENERALE F2F 21/11/2031	0.00 BBG01K51X919
DEUTSCHE BAHN FIN GMBH 3.87% 13/OCT/2042	0.00 BBG019XX3DJ8
ENGIE 4.50% 06/09/2042	0.00
DELTA AIR LINES 2 3.625% 30/07/2027029 USD AA	0.00
DAYFORCE INC	0.00 DAY
JYSKE BANK A/S F2V 01/05/2035	0.00 BBG01L4Z94W7
BARCLAYS F2V 31/01/2033	0.00 BBG01KVFF973
LAMB WESTON HOLDINGS INC	0.00 LW
POOL CORPORATION	0.00 POOL
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.00 BBG0101PS2C3
VIENNA INSURANCE GRP AGW 4.87% 15/JUN/2042	0.00 BBG017ZDJ7D6

JAPAN GOV. TEN YEA 0.40% 20/6/2025	0.00	BBG009BP8FC7
ACHMEA F2V 02/11/2044	0.00	BBG01MLHPB70
W P CAREY INC	0.00	WPC
ICELAND GOV. INTL. 3.50% 21/03/2034	0.00	BBG01LXZFM30
LAND SECURITIES GROUP PLC	0.00	LAND
US TREASURY N/B 3.25% 15/MAY/2042	0.00	BBG017F7D6J3
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.00	*
EVERGY INC COM NPV	0.00	EVRG
ENBW INTL. FIN. 3.85% 23/05/2030/05/2030 EUR1000 32	0.00	
ROBINHOOD MARKETS INC	0.00	HOOD
BANK HAPOALIM LTD	0.00	POLI
VERIZON COMMUNICATIONS 2.5% 08/APR/2031	0.00	
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.00	BBG00R87H873
MELROSE INDUSTRIES PLC	0.00	MRO
US. TSY. NOTE/BON 2.875% 15/05/2043	0.00	BBG004HX5H61
SPAIN GOV. BD. 6.00% 31/01/2029	0.00	BBG000056723
CHARTER COMMS. OP 6.484% 23/10/2045	0.00	
EPAM SYSTEMS INC	0.00	EPAM
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.00	BBG01H50VZY6
MOTABILITY OPERATI 4.00% 17/01/2030	0.00	
COMCAST 1.50% 15/2/2031	0.00	
JOHN DEERE CAP. 4.75% 8/6/20264.75% 08/06/2026	0.00	BBG01GXL0WQ1
MEDTRONIC 4.15% 15/10/2053	0.00	
SIEMENS ENERGY FIN 4.25% 5/4/2029	0.00	
CANADIAN DOLLAR	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	
CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.00	BBG011FH0G42
NBN 3.75% 22/3/2034	0.00	
WESTERN POWER DIS 3.949% 20/9/2032	0.00	
SPAIN GOV. BD. 1.40% 30/07/2028	0.00	BBG00L92KD35
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.00	
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.00	BBG01G14BV75
KANSAI ELECTRIC POWER JPY	0.00	9503
MOSAIC CO COM	0.00	MOS
BLUESCOPE STEEL LIMITED	0.00	BSL
ROBERT BOSCH 3.625% 2/6/203000000 2	0.00	
TOYOTA MOTOR CREDI 3.85% 24/07/2030EUR100000 639	0.00	BBG01HGVML31
NETHERLANDS GOV. B 3.75% 15/01/2042	0.00	BBG0000HF3S8
OTP BANK NYRT F2F 31/01/2029	0.00	BBG01L59TNH7
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.00	BBG00MYVTL57
ITALY BUONI POLIEN 3.85% 1/7/2034	0.00	BBG01LPT72K7
EUROGRID 3.915% 01/02/2034	0.00	
COMMERZBANK F2F 16/07/2032	0.00	BBG01NPJ5HS6
VIER GAS TRANSPORT 4.00% 26/09/202700000 4 REGS	0.00	
LSEG NETHERLANDS 4.125% 29/09/2026	0.00	
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00	BBG0000TZ0C3
VIATRIS INC	0.00	VTRS
INTEL 4.10% 11/5/2047	0.00	
FRANCE GOV. BD. 0.25% 25/11/2026	0.00	BBG00DQ4SJV8
US. TSY. NOTE/BON 2.625% 31/03/2025	0.00	BBG00KFMLR34
ZF EUR. FIN. 6.125% 13/03/2029EUR100000 7	0.00	
JAPAN POST BANK CO LTD	0.00	7182
CREDIT AGRICOLE F2F 23/1/2031	0.00	BBG01NSYVJ98
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.00	IIP-U
US. TSY. NOTE/BON 3.125% 15/2/2043	0.00	BBG0043QGL06
TRANSURBAN FINANC 3.974% 12/03/2036	0.00	
LOGICOR FINANCING 4.25% 18/07/2029EUR100000 16	0.00	
ANZ COLLATERAL	0.00	*
JACK HENRY & ASSOCIATES INC	0.00	JKHY
MARS 2.375% 16/07/204044A	0.00	
PANDORA	0.00	PNDORA
EDP SERVICIOS FINA 3.50% 16/07/2030/2030	0.00	
ENGIE 4.25% 6/3/2044	0.00	
SPAIN GOV. BD. 3.25% 30/4/2034	0.00	BBG01KY0YS61
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.00	

COCHLEAR LIMITED	0.00 COH
WESTERN POWER DIST 3.53% 20/9/2028	0.00
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.00 BBG01MCL2ZF4
AMPRION 3.45% 22/09/2027EGS	0.00
LASERTEC CORP NPV	0.00 6920
ITALY BUONI POLIEN 4.50% 1/3/2026	0.00 BBG0016Q0495
ITALY BUONI POLIEN 5.25% 01/11/2029	0.00 BBG00006VF43
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.00 BBG00HPJCCH5
HSBC HLDGS. F2F 11/8/2028	0.00 BBG0192W25X6
ITALY BUONI POLIEN 3.45% 15/07/2031	0.00 BBG01MRVPH70
LLOYDS BANKING GRP. F2V 3/12/2035	0.00 BBG00YB9J066
UK. GILT 5.00% 07/03/2025	0.00 BBG00004SL94
GSK CAP. 3.125% 28/11/20320000 2	0.00
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.00 BBG002WJJWC4
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.00 BBG01M9GLHX8
CARRIER GBL. 4.375% 29/5/2025	0.00 BBG01L8FKPP5
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00 BBG01HQHKQ50
ALSTOM SA	0.00 ALO
BNG BANK 2.75% 28/08/2034	0.00 *
UK. GILT 4.25% 07/12/2046	0.00 BBG0000C9869
POWER CORP OF CANADA CAD	0.00 POW
CARRIER GBL. 4.375% 29/05/2025	0.00 BBG01K4RKD09
AMPRION 3.85% 27/08/2039	0.00
WPP PLC	0.00 WPP
SS AND C TECHNOLOGIES HOLDINGS	0.00 SSNC
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
SOGECAP SOGECAP F2V PERP	0.00 BBG007NRDDG9
P3 GRP. SARL 4.00% 19/04/2032	0.00
IBERDROLA FINANZAS 3.00% 30/09/2031	0.00
FINECOBANK BANCO FINECO SPA	0.00 FBK
CREDIT AGRICOLE 3.50% 26/09/2034	0.00 BBG01PVYRTD7
EUROFINS SCIENTIFIC	0.00 ERF
CANADIAN GOV. BD. 0.25% 1/3/2026	0.00 BBG00XS6FYC9
EURONEXT NV	0.00 ENX
ITALY BUONI POLIEN 5.00% 01/08/2039	0.00 BBG0000KQPK8
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.00 BBG005Q2N8W7
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.00 BBG00XP23234
PAN PACIFIC INTL H NPV	0.00 7532
UK. GILT 1.25% 22/10/2041	0.00 BBG00RCQDP18
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.00
UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053	0.00
KROGER 5.00% 15/09/2034	0.00
MATSUKIYOCOCOKARA AND CO	0.00 3088
MINEBEA MITSUMI INC	0.00 6479
ITALY BUONI POLIEN 3.35% 01/03/2035	0.00 BBG00N2HP9D8
LINDT & SPRUENGLI AG-REG	0.00 LISN
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.00 BBG00827QS68
US. TSY. NOTE/BON 3.125% 15/05/2048	0.00 BBG00KTN6SS5
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.00 BBG00YB6WB63
DR ING HC F PORSCHE AG	0.00 P911
BEIERSDORF AG	0.00 BEI
ITALY BUONI POLIEN 4.75% 01/09/2028	0.00 BBG003TQGR4
NATL. AUSTRALIA BANK F2F 03/08/2032	0.00 BBG018YQ0WW0
COVESTRO AG	0.00 1COV
UK. GILT 4.25% 07/12/2040	0.00 BBG0000HBW99
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.00
UPM-KYMMENE 2.25% 23/05/20293 REGS	0.00
FRANCE GOV. BD. 3.25% 25/05/2045	0.00 BBG004CXV0V6
AMPOL FRN 02/12/2081	0.00 BBG013NF7XQ5
ITALY BUONI POLIEN 4.20% 01/03/2034	0.00 BBG01J34B066
QPH FIN. PTY 2.30% 29/7/2027	0.00
SPAIN GOV. BD. 1.30% 31/10/2026	0.00 BBG00DDQS8D7
SINGAPORE GOV. BD 3.375% 01/09/2033	0.00 BBG0055DSXZ3
SOUTH COAST BRITIS 4.15% 12/12/205312/12/2053 CAD1	0.00 BBG01BWL4M09
DOCUSIGN INC	0.00 DOCU
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.00 BBG00GM9STJ6
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.00 BBG01GQXHF46

TWILIO INC	0.00 TWLO
NEWCASTLE GREATER MU FRN 14/02/2029	0.00 BBG01LCC6RV2
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.00 BBG00009R1F1
ALLIANT ENERGY CORP	0.00 LNT
AGI FIN. PTY FRN 10/7/2030	0.00 BBG01H91FR85
NIBE INDUSTRIER AB SER B NPV	0.00 NIBEB
PAYCOM SOFTWARE INC	0.00 PAYC
STANTEC INC	0.00 STN
CREDIT AGRICOLE FRN 01/06/2028	0.00 BBG01GS09LY9
EMS CHEMIE HLDS REG	0.00 EMSN
BANCO SANTANDER FRN 23/01/2029	0.00 BBG01L0DCV65
BOLIDEN ORD SHS	0.00 BOL
VOLVO TSY. 2.625% 20/2/2026	0.00
US. TSY. NOTE/BON 3.125% 15/08/2044	0.00 BBG006XYRWF9
BIOMARIN PHARMACEUTICAL INC	0.00 BMRN
CANADIAN GOV. BD. 1.25% 01/06/2030	0.00 BBG00PT8QQZ1
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.00 BBG0000C7442
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.00 BBG00WSSMSSW3
WESTPAC BANKING FRN 27/01/2027	0.00 BBG01CCMW601
UBS AG/AUSTRALIA FRN 24/11/2026	0.00 BBG01K85B467
SVENSKA CELLULOSA AB - B SHARES	0.00 SCAB
UDR INC	0.00 UDR
HSBC HLDGS. FRN 21/03/2034	0.00 BBG01LY9M9Y4
WESTPAC BANKING FRN 03/04/2034	0.00 BBG01M5B9YC3
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.00 BBG00D8N6RN1
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.00 BBG0060HHZV8
SCENTRE GRP. TST. 1 FRN 10/09/2054	0.00 BBG01PKRSP2
IQVIA 6.25% 01/02/2029	0.00
HALMA PLC	0.00 HLMA
ABN AMRO BANK F2F 22/2/2033100000 290	0.00 BBG01BJ771K6
BUNDESobligation 0.00% 09/10/2026	0.00 BBG011MLF348
FORTUNE BRANDS HOME AND SECURITY	0.00 FBIN
INS. AUSTRALIA GRP. FRN 15/06/2045	0.00 BBG00NJLZDM1
REA GROUP LTD	0.00 REA
COOPERATIEVE RABOBAN FRN 22/05/2026	0.00 BBG01GN4PR84
UK. GILT 0.625% 31/7/2035	0.00 BBG00X2TXPF3
ENEL FIN. INTL. 4.25% 15/6/20256/2025	0.00
NBN 4.75% 28/09/2026	0.00
DBS BANK FRN 16/08/2027	0.00 BBG01HR2NH86
CANADIAN IMPERIAL BA FRN 21/04/2026	0.00 BBG01G6ZFW02
UTD. O/SEAS. BANK SY FRN 16/03/202626	0.00 BBG01FRJ8GR1
UK. GILT 3.75% 29/01/2038	0.00 BBG01B0DNYV1
CAMPBELL SOUP CO USD	0.00 CPB
SCHROEDERS PLC ORD GB	0.00 SDR
ITC HOLDINGS CORP 5.65% 09/05/2034	0.00
JOHN DEERE FINL. 4.90% 28/07/2025	0.00 BBG018WFXVX1
GEN. MOTORS FINL. 4.90% 06/10/2029	0.00
BARCLAYS PLC FRN 20/05/2027	0.00 BBG010ZN6351
AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000	0.00 BBG00BC24DV0
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
NSW PORTS FINANCE 5.042% 19/09/2031	0.00
VICTORIA POWER NETWO FRN 21/04/2026	0.00 BBG0100NJX95
ORIGIN ENERGY FIN. 5.35% 26/09/2031	0.00
US. TSY. NOTE/BOND 2.75% 28/02/2025	0.00 BBG00K2NBFM2
UK. GILT 4.25% 7/12/2055	0.00 BBG0000B53Q4
NBN 4.20% 14/04/20274/2027	0.00
BOC HONG KONG (HOLDINGS) LIMITED	0.00 2388
CONTINENTAL AG	0.00 CON
PACCAR FINL. PTY 4.05% 02/06/2025	0.00
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.00 BBG0104M5X34
UNIVERSITY OF SYDN 3.75% 28/8/2025	0.00 BBG009T0WM77
DBNGP FIN. PTY 4.225% 28/05/2025	0.00
SUBARU CORP	0.00 7270
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
NICE LTD	0.00 NICE
US TREASURY N/B 3.37% 15/AUG/2042	0.00 BBG01958YJ98
UK. GILT 3.25% 22/1/2044	0.00 BBG003H46RK8
SOUTHERN GAS NETWO 1.25% 2/12/2031	0.00
SPAIN GOV. BD. 5.75% 30/07/2032	0.00 BBG000023K79

LOTUS BAKERIES NV	0.00	LOTB
AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000	0.00	BBG00003NDC5
CHUBB INA HLDGS. 5.00% 15/03/2034	0.00	
WALGREENS BOOTS AL COM	0.00	WBA
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.00	BBG00005BP72
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.00	
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.00	BBG00FRZZWR1
APA INFRA. 2.00% 15/07/2030EUR100000 9	0.00	
VICINITY CENTRES T 2.60% 27/06/2025	0.00	
DEXUS FIN. PTY 4.25% 11/05/2027	0.00	
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.00	BBG00K6STZ99
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.00	
US. TSY. NOTE/BON 1.125% 15/5/2040	0.00	BBG00TW9XNT3
WOOLWORTHS GRP. 1.85% 20/5/2025	0.00	BBG00TP4MZ35
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.00	ACS
EPIROC AB SER B NPV POST SPLIT	0.00	EPIB
INTERCONTINENTAL H 3.75% 14/8/2025	0.00	
NEXTERA ENERGY CAP. F2V 01/09/205454 6.7% 01/09/2054	0.00	BBG01LQT3CQ2
US. TSY. NOTE/BON 2.875% 15/08/2045	0.00	BBG009R4CNK6
ITALY BUONI POLIEN 6.50% 01/11/2027	0.00	BBG000050P65
INTERPUBLIC GROUP COS INC USD	0.00	IPG
UK. GILT 4.75% 22/10/2043	0.00	BBG01JZV7734
CENTRICA PLC	0.00	CNA
INTL. BANK FOR REC 3.30% 14/08/2028	0.00	BBG00JZ22057
BOOKING HLDGS. 3.50% 1/3/2029	0.00	
KOMMUNALBANKEN 3.40% 24/07/2028	0.00	BBG00JRM89T1
BRISBANE AIRPORT P 3.10% 30/6/2026	0.00	
UK. GILT 4.75% 07/12/2038	0.00	BBG000086XN7
CIE DE SAINT-GOBAI 3.25% 09/08/2029	0.00	
FRANCE GOV. BD. 1.00% 25/11/2025	0.00	BBG009XNX186
MERCK 5.15% 17/05/2063	0.00	
BIO TECHNE CORP	0.00	TECH
SHINHAN BANK 5.00% 30/08/2028	0.00	BBG00LSLXD5
ENDESA SA	0.00	ELE
DANSKE BANK FRN 10/04/2027	0.00	BBG01M8GY3M8
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.00	BBG00473SK84
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.00	BBG001KJVJC4
COMMERZBANK F2V 05/12/203000 956	0.00	BBG00V45LB25
ILLUMINA 5.80% 12/12/2025	0.00	
FANNIE MAE POOL 2.50% 01/02/20522 USD CB2804F	0.00	BBG014TW9WN3
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00	BBG00DSHR7D4
BANK OF AMERICA CORP F2F 13/2/2026/02/2026 USD2000 N	0.00	BBG00RPJQ2M4
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.00	BBG0109ZG5H4
VOLVO TSY. 3.125% 08/09/2026	0.00	
US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND 08/54	0.00	BBG01P1YBJY6
UK. GILT 4.25% 07/03/2036	0.00	BBG0000547V3
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655% 22/08/2028	0.00	BBG019616922
SOLVENTUM ORD SHS	0.00	SOLV
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.00	BBG0000BBK43
ITALY BUONI POLIEN 5.00% 01/08/2034	0.00	BBG00002VSW3
CADENCE DESIGN SYS 4.70% 10/09/2034	0.00	
INSURANCE AUSTRALIA GROUP LIMITED	0.00	IAG
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00	BBG01KR5FC28
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00	
PARKER-HANNIFIN 4.25% 15/09/2027	0.00	
SINGAPORE EXCHANGE LTD	0.00	SGX
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00	BBG01CDB4JJ7
UNITED STATES TRE 3.875% 30/09/2029	0.00	BBG019SRQ670
TARGA RES. 6.50% 15/2/2053	0.00	
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00	BBG01GF6XS78
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.00	BBG00FPC1YD2
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.00	BBG00C59XZW9
DANSKE BANK F2V 13/4/2027	0.00	BBG01F3K2S67
CAMDEN PROPERTY TRUST	0.00	CPT
FOX CORP	0.00	FOXA
JPM. CHASE F2F 22/4/2031	0.00	BBG00T6R6KW4
AEROPORTS DE PARIS 1.50% 02/07/203200 REGS	0.00	
FOX CORP COM	0.00	FOX

A P MOLLER MAERSK AS	0.00 MAERSKA
HEIMSTADEN BOSTAD 1.00% 13/04/2028	0.00
CHUBU ELECTRIC POWER CO INC	0.00 9502
CANADIAN GOV. BD. 4.50% 01/11/2025	0.00 BBG01HQZOVH8
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00 BBG00NDHNV9
ESSENTIAL PROPERTIES REALTY TRUST INC	0.00 EPRT
ARKEMA	0.00 AKE
SODEXO	0.00 SW
MS. F2F 19/7/2035	0.00 BBG01NTC30T5
HCA 5.125% 15/6/2039	0.00
SPAIN GOV. BD. 1.45% 31/10/2027	0.00 BBG00H1HMQF5
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.00 BBG01064VJ70
UTD. AIRLINES 4.375% 15/04/2026	0.00
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.00 BBG01GCWF002
US. TSY. NOTE/BOND 2.25% 31/12/2024	0.00 BBG00JLXL6F9
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00 BBG002Q9JND2
HUNTSMAN INTL. 4.50% 01/05/2029	0.00
AGI FINANCE PTY L 2.119% 24/06/2027	0.00
ITALY BUONI POLIEN 5.75% 01/02/2033	0.00 BBG000071JV6
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.00 BBG00CV1QFR5
US. TSY. NOTE/BOND 2.75% 30/06/2025	0.00 BBG00L8QCPX2
US. TSY. NOTE/BOND 3.00% 31/10/2025	0.00 BBG00M922282
SHISEIDO COMPANY LIMITED	0.00 4911
NEW YORK LIFE GLOB 4.55% 28/1/2033USD2000 144A	0.00 BBG01D2QWTH3
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.00 BBG01L87YGL2
CARLYLE GROUP INC	0.00 CG
US. TSY. NOTE/BON 2.625% 31/01/2026	0.00 BBG00N6H7CQ3
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032	0.00 *
UK. GILT 3.75% 22/07/2052	0.00 BBG0024CKPC3
DIGITAL DUTCH FINCO BV 1.25% 01/FEB/2031	0.00
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00
LENNOX INTL. 1.35% 01/08/2025025 USD1000	0.00
VORNADO REALTY TRUST	0.00 VNO
UK. GILT 0.375% 22/10/2026	0.00 BBG00ZF1T9P5
AUSTRALIA GOV. BD. 0.50% 21/9/2026	0.00 BBG00XGWVW0J3
BANK OF AMERICA F2F 7/2/2030	0.00 BBG00N8B84D5
HEATHROW FNDG. 4.15% 11/10/2028	0.00 BBG00LY4KNN9
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.00
AUSTRALIA GOV. BD. 3.25% 21-04-2025	0.00 BBG004KB58P4
BARRATT DEVELOPMENTS PLC	0.00 BDEV
SALUTE SERIES 2024-1 1 A FRN 15/06/2056	0.00 *
MARKETAXESS HLDGS COM	0.00 MKTX
BAXTER INTL. 1.915% 1/2/2027USD1000	0.00
EASTMAN CHEMICAL COM	0.00 EMN
HEALTHCO REIT	0.00 HCW
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.00 BBG008N18X67
UK. GILT 3.75% 22/10/2053	0.00 BBG01C9QT7M4
ADVANCE RES INV REIT	0.00 3269
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.00 BBG01NK59RC2
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026	0.00
USD	
HIKARI TSUSHIN INC	0.00 9435
SPAIN GOV. BD. 5.15% 31/10/2028	0.00 BBG004T7KV67
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.00 BBG00BCNM0Q8
ILLUMINA 4.65% 09/09/2026	0.00 BBG01PL3B0D6
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.00 BBG0167XK592
INTERTEK GROUP INC	0.00 ITRK
VERBUND AG	0.00 VER
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.00 BBG0025XPYX9
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00 BBG00HBFCS1
TOAST INC	0.00 TOST
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.00 BBG00LBZK956
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.00 BBG00HC3QXT0
SINGAPORE GOV. BD. 2.75% 01/03/2046	0.00 BBG00C808JN9
ELECTRANET PTY L 2.4737% 15/12/2028	0.00
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00 BBG007R2YH78
BANQUE FEDERATIVE 1.875% 18/06/202918/06/2029	0.00 BBG00PC4J243
EUR100000 487	
SNAP INC	0.00 SNAP
SAMSARA INC	0.00 IOT

BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.00	BBG009K9LKM6
FISERV 5.15% 15/03/2027	0.00	
ADMIRAL GROUP PLC	0.00	ADM
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.00	BBG01HH8R1H5
UNITED KINGDOM GI 0.875% 31/7/2033	0.00	BBG012BLK2Y1
DWPF FIN. PTY 1.90% 04/08/2028	0.00	
APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055	0.00	*
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
VESTEDA FIN. 0.75% 18/10/2031EUR1000 7	0.00	
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.00	BBG00002R8L4
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
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00	BBG01JP6S9J6
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.00	BBG01KZNOHB5
DBS BANK 0.375% 21/11/20240 6	0.00	BBG00J76Y7W9
CANADIAN GOV. BD. 2.00% 1/12/2051	0.00	BBG00JL745S3
BUNDESOBLIGATION 2.10% 12/04/2029.01 .189	0.00	BBG01KYKJH95
EQUINIX 1.00% 15/03/2033	0.00	
UK. GILT 4.50% 07/12/2042	0.00	BBG0000J2ZP0
HEIMSTADEN BOSTAD 0.75% 06/09/20299	0.00	
SUMITOMO REALTY & DEVELOPMENT CO	0.00	8830
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.00	BBG019HZHXF6
UK. GILT 4.25% 07/09/2039	0.00	BBG0000WRHX5
NESTLE HLDGS. 5.25% 13/3/2026	0.00	BBG01FRP7SQ3
SEALED AIR 1.573% 15/10/2026D2000	0.00	
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
AMERICAN FINANCIAL GROUP INC	0.00	AFG
COPT DEFENCE PROPERTIES	0.00	CDP
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.00	BBG000043QS9
OSK MITSUI OSK LINES LTD	0.00	9104
BANCO DE SABADELL SA	0.00	SAB
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00	BBG0015W43G3
QBE INSURANCE GROUP F2V 17/06/2046	0.00	BBG00D2208K4
ROYALTY PHARMA PLC	0.00	RPRX
NITORI CO LTD	0.00	9843
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.00	BBG01LKT4L05
SARTORIUS STEDIM B EURO.1666	0.00	DIM
WILMAR INTERNATIONAL LTD	0.00	WIL
SGD BNP PARIBAS A/C	0.00	*
UK. GILT 1.75% 22-JUL-57	0.00	BBG00FQGQB5
BARCLAYS 4.836% 09/05/2028	0.00	
NBN 0.875% 08/10/2024	0.00	
ITALY BUONI POLIEN 2.00% 1/2/2028	0.00	BBG00JWP9FK2
AEGON F2F 11/04/2048	0.00	BBG00KHQL425
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00	BBG0100R2F66
AT&T INC 2.9% 04/DEC/2026	0.00	
SUMITOMO METAL MINING CO LTD	0.00	5713
MERCEDES-BENZ INTL 3.25% 15/11/203015/11/2030 EUR1000	0.00	BBG01MRQ6TH5
98		
EQUITABLE HLDGS IN COM	0.00	EQH
SPAIN GOV. BD. 1.50% 30/04/2027	0.00	BBG00FVM7WP8
UK. GILT 4.25% 31/07/2034	0.00	BBG01N1W2FH2
HEIMSTADEN BOSTAD 1.625% 13/10/2031	0.00	
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.00	BBG00J3YH0D7
BUNDESOBLIGATION 0.00% 10/10/2025	0.00	BBG00VSWW0Q4
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.00	BBG00WW5RQQ7
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00	BBG000F04HZ2
NSW ELECTRICITY N 2.543% 23/9/2030	0.00	
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00	BBG009LR22L7
WIX COM LTD	0.00	WIX
BUNDESOBLIGATION 0.0% 10/04/2026	0.00	BBG00YRS2DX7
SABINE PASS LIQUE 5.875% 30/6/2026	0.00	
GFL ENVIRONMENTAL INC	0.00	GFL
CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029	0.00	
EUR1000		

DELIVERY HERO SE	0.00 DHER
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.00
UK. GILT 0.125% 31/1/2028	0.00 BBG00V94C599
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00 BBG00DJ90P78
VIACOM 6.875% 30/04/2036	0.00 BBG0000BBRF6
ESSENTIAL UTILS	0.00 WTRG
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00 BBG00GQ4WBT6
ITALY BUONI POLIEN 5.00% 1/9/2040	0.00 BBG0000NHTZ8
UK. GILT 3.75% 7/3/2027	0.00 *
TORO CO	0.00 TTC
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00 BBG00JNDS1D7
COMPUTERSHARE LTD	0.00 CPU
ICPF FINANCE PTY 2.725% 11/10/2030	0.00
LKQ CORP COM	0.00 LKQ
BUNDESOBLIGATION 0.0% 16/APR/2027	0.00 BBG014GTWKZ1
BROOKLYN UNION GA 6.415% 18/07/2054	0.00
HARGREAVES LANSDOWN PLC	0.00 HL/
SKANDINAVISKA ENSK 3.70% 9/6/2025	0.00 BBG017X7D9P0
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00 BBG014KH15S7
JAPAN GOV. TWENTY 1.80% 20/06/2031	0.00 BBG00215N8T8
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00 BBG014D2MF03
YASKAWA ELECTRIC CORP	0.00 6506
UNIVERSAL HEALTH SERVICES - CLASS B	0.00 UHS
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00 BBG01G582YY6
FERGUSON ENTERPRIS USD0.0001	0.00 FERG
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00 BBG01JMKQ517
SINGAPORE GOV. BD. 2.75% 01/04/2042	0.00 BBG002RZZ777
MATCH GRP INC	0.00 MTCH
DEUTSCHE BANK AG/NEW F2F 14/7/2026	0.00 BBG018R0SMF6
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00 *
BIOMERIEUX NPV	0.00 BIM
NIPPON PAINT HOLDINGS CO LTD	0.00 4612
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00 BBG00H1RJC40
BOOKING HOLDINGS 4.00% 15/11/2026	0.00
C.H. ROBINSON WORLDWIDE INC	0.00 CHRW
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00 BBG00V7Q1834
INDUTRADE AB	0.00 INDT
UK. GILT 4.00% 22/1/2060	0.00 BBG0000DN950
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00 BBG00ZDV8X2
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00 BBG01BPTZ7P2
FANNIE MAE POOL 3.00% 01-04-2052	0.00 BBG014D5Z6X6
CCL INDUSTRIES INC	0.00 CCL/B
OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI	0.00 *
ZILLOW GROUP INC	0.00 Z
ROKU INC	0.00 ROKU
NATL. GRID ELECTRI 2.00% 17/04/2040	0.00 BBG00T2M57P7
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00 BBG0131R7B72
CAP. ONE FINL. F2F 08/06/2029	0.00 BBG01GXKWPS1
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00 BBG01G9W81N7
HENNES & MAURITZ	0.00 HMB
TRUIST FINL. F2F 24/01/20354/01/2035 USD2000 I	0.00 BBG01L50QK67
MONDAY COM LTD	0.00 MNDY
KOBE BUSSAN CO LTD	0.00 3038
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.00
KINROSS GOLD CORP	0.00 K
SPAIN GOV. BD. 4.65% 30-07-2025	0.00 BBG0000HBWF2
LABORATORY CORP OF 4.80% 01/10/20342034	0.00
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00 BBG00000B684
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.00 BBG011PPK4Q4
BNP PARIBAS FRN 24/02/2028	0.00 BBG015D2Y420
DESCARTES SYSTEMS GROUP INC	0.00 DSG
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00 BBG01KFMF057
US TREASURY N/B 3.87% 31/DEC/2029	0.00 BBG01C4GK0Q1
JPM. CHASE F2F 22/7/2035	0.00 BBG01NSG80J3
SKANSKA AB	0.00 SKAB
SWISS PRIME SITE AG	0.00 SPSN
ASPEN TECHNOLOGY	0.00 AZPN
SPAIN GOV. BD. 2.80% 31/5/2026	0.00 BBG01C82WNY6
OSAKA GAS CO LTD JPY	0.00 9532
MARRIOTT VACATIONS WORLDWIDE CORP	0.00 VAC
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.00 BBG003C89994
HENKEL AG & CO KGAA	0.00 HEN

JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00 BBG00PQD13W4
HONG KONG CHINA GA	0.00 3
GRAB HOLDINGS LTD	0.00 GRAB
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
THAMES WATER UTILI 4.00% 18/04/2027NTS 18/04/2027	0.00
EUR1000 34	
AUSTRALIA GOV. BD 0.25% 21/11/2025	0.00 BBG00W041MH2
JAPAN GOV. TWENTY 2.00% 20/12/2025	0.00 BBG000057H57
MCDONALDS HOLDINGS CO JAPAN	0.00 2702
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00 BBG004KC6XM9
PILBARA MINERALS LTD	0.00 PLS
AMERICAN EXPRESS CO F2F 30/10/2026	0.00 BBG01JX4HJC9
SPAIN GOV. BD. 2.55% 31/10/2032	0.00 BBG017ZHBXM8
US. TSY. NOTE/BON 2.875% 31/5/2025	0.00 BBG00KXZFDV2
FUTURES MARGIN-GBP	0.00 *
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.00 BBG00005JJK3
BUNDESOBLIGATION 0.00% 11/04/20251	0.00 BBG00RHGM010
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00 BBG00YP298W8
ZOZO INC	0.00 3092
US. TSY. NOTE/BOND 2.75% 31/8/2025	0.00 BBG00LTQLMS2
AMPLIFON SPA	0.00 AMP
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00 BBG01F3KDV68
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.00 BBG019HSP430
REGAL REXNORD CORP 6.05% 15/02/2026	0.00 BBG01M8L7TH6
NIPPON ACCOMMODATIONS FUND	0.00 3226
FIFTH THIRD BANCORP F2F 06/09/2030	0.00 BBG01PKM3PW8
T-MOBILE USA 5.75% 15/01/2034	0.00
THAMES WATER UTIL FIN 0.87% 31/JAN/2028	0.00
DCC PLC	0.00 DCC
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.00 BBG011C5XJ21
ALTAGAS INCOME LTD	0.00 ALA
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00 BBG00C7SNBDO
ONCOR ELEC. DELIVE 4.55% 15/09/2032/2032 USD2000	0.00
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
UK. GILT 4.25% 12/7/2049	0.00 BBG00005FL04
ELI LILLY 4.875% 27/02/2053D1000	0.00
US BANCORP F2F 12/6/2034	0.00 BBG01GY3XTH1
RAKUTEN GROUP INC	0.00 4755
MINERAL RESOURCES LTD	0.00 MIN
VERIZON COMMUNICAT 4.78% 15/02/2035	0.00
SPAIN GOV. BD. 0.70% 30/04/2032	0.00 BBG014GZ3001
CFS Finerge & NT overlay	0.00 *
ABBVIE 4.50% 14/05/2035	0.00
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.00 BBG00FPC24R2
SPAIN GOV. BD. 0.80% 30/07/2027	0.00 BBG00SSJDSO
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00 BBG00YZ11Q23
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00 BBG00P8VBBX4
UNICREDIT F2F 15/11/2027	0.00 BBG01BFMVYSO
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00 BBG00R4RS5F8
HANG SENG BANK	0.00 11
US. TSY. NOTE/BON 1.375% 31/8/2026	0.00 BBG00Q3BBNB9
SMITHS GROUP PLC	0.00 SMIN
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.00 BBG01JRR4WH5
RENAULT SA	0.00 RNO
MAKITA CORPORATION	0.00 6586
AMUNDI SA	0.00 AMUN
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00 BBG00RF977V7
SWO EUR RCV EURIB 6M PAY 2.6 240325	0.00
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00 BBG00JR70BH0
SOFINA SA	0.00 SOF
TFI INTERNATIONAL INC	0.00 TFII
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.00 BBG00TQWZZD7
CANADIAN GOV. 0.50% 01/12/20303	0.00 BBG00XR1CR93
HCA 5.45% 15/09/2034	0.00
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00 BBG00N5SK9X4
RIVIAN AUTOMOTIVE INC	0.00 RIVN
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00 BBG00592B500

ITALY BUONI POLIEN 1.35% 1/4/2030	0.00 BBG00Q3X0X12
BRENNTAG SE	0.00 BNR
TELSTRA CORPORATION LIMITED	0.00 TLS
SKYWORKS SOLUTION 1.80% 01/06/2026	0.00
SYSMEX CORP	0.00 6869
UK. GILT 0.25% 31/01/2025	0.00 BBG011LP9H91
SPAIN GOV. BD. 5.90% 30/07/2026	0.00 BBG001KKJTK4
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000 40	0.00
MEDTRONIC GLOBAL HLDGS S C A 1.75% GTD SNR NTS 02/07/2049 EUR1000 SEC	0.00
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00 BBG00N0NPMG5
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
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00
JAPAN GOV. THIRTY 1.80% 20/03/2054	0.00 BBG01M8P40C8
UK. GILT 1.625% 10/22/2054	0.00 BBG00P35L559
ZALANDO SE NPV	0.00 ZAL
PERSIMMON PLC	0.00 PSN
NEWS CORP	0.00 NWSA
TAISEI CORP	0.00 1801
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00 BBG001R2M1H8
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00 BBG00X6ZCCT2
AMERCO COM	0.00 UHAL/B
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.00 BBG00BNYB1W5
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00 BBG00NG3NHL9
MAGNA INTERNATIONAL INC	0.00 MG
DIETEREN GROUP	0.00 DIE
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00 BBG005X08C15
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00 BBG006NCBR02
POWER ASSETS HOLDINGS LIMITED	0.00 6
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00 BBG00RYQVM39
INCYTE CORP	0.00 INCY
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.00 BBG019ZXJS88
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00 BBG016J6X6P4
SHIONOGI AND CO TEMP	0.00 4507
ORACLE 4.50% 6/5/2028	0.00
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00 BBG018K9Y181
UK. GILT 1.125% 31/1/2039	0.00 BBG011P69NW0
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00 BBG00W769RJ9
JARDINE MATHESON HOLDINGS LIMITED	0.00 JARLF
KIMCO REALTY OP 1.90% 01/03/2028	0.00
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00 BBG005813G26
PHOENIX GP HLDGS ORD	0.00 PHNX
VERIZON COMMS. 5.50% 23/02/2054	0.00
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00 BBG01HF0VG59
NISSAN MOTOR CO	0.00 7201
ANALOG DEVICES INC 1.7% 01/OCT/2028	0.00
CAPITALAND INVE NPV	0.00 CLI
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00 BBG00XXYLSW6
BARRY CALLEBAUT AG - REG	0.00 BARN
COOPERATIEVE RABOBAN F2V 24/09/2026	0.00 BBG00XGVCZC7
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00 BBG0089SQ5D7
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00 BBG009WMJR97
IMCD NV	0.00 IMCD
SPAIN GOV. BD. 1.60% 30/04/2025	0.00 BBG007YZXNW7
PPG INDS. 1.20% 15/03/2026	0.00
JDE PEETS BV	0.00 JDEP
VIVENDI SE	0.00 VIV
BANCO DE SABADELL F2V 16/08/203300000 5 REGS	0.00 BBG01F6JV2X2
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.00 BBG00XTSXGM8
WOLTERS KLUWER NV 0.25% 30/MAR/2028	0.00
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.00 BBG007VD71F5
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00 BBG0074GD6W1
ADDTECH AB SER B NPV	0.00 ADDTB
CANADIAN GOV. 1.50% 01/12/2031	0.00 BBG0134VZNP3
CHARLES RIVER LABORATORIES INTERNATIONAL INC	0.00 CRL
ENEL FIN. INTL. 1.875% 12/7/2028	0.00
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00 BBG000009P30

COX COMMS. 2.95% 1/10/2050	0.00
ZEALAND PHARMA A S	0.00 ZEAL
NETHERLANDS GOV. B 0.25% 15/07/2025	0.00 BBG008B73ZK1
COMMERZBANK F2F 25/03/2029	0.00 BBG01JFG00Y7
SPAIN GOV. BD. 0.00% 31/5/2025	0.00 BBG014YQYV72
ELISA CORPORATION OYJ-A S	0.00 ELISA
NIPPON SANSO HOLDINGS CORP	0.00 4091
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00 BBG0000QQV54
BUONI POLIENNALI D 1.25% 01/12/20260 REGS	0.00 BBG00DGPLZZ9
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00 BBG01BFRXX36
JD SPORTS FASHION ORD	0.00 JD/
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00 BBG005LY95J9
BENTLEY SYSTEMS INC	0.00 BSY
ENDEAVOUR MINING PLC	0.00 EDV
TELEFLEX INC	0.00 TFX
SPAIN GOV. BD. 2.35% 30/07/2033	0.00 BBG00G27QR80
KEPPEL LTD	0.00 KEP
SINGAPORE AIRLINES LTD	0.00 SIA
BAXTER INTL. 3.132% 1/12/2051	0.00
CHARTER COMMS. OPE 5.75% 1/4/2048	0.00
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00 BBG00FRTJ4J4
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
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00 BBG012YNLK08
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00 BBG00N14SKL1
BALOISE HOLDING-REG	0.00 BALN
UK. GILT 1.50% 31/7/2053	0.00 BBG012SDG1Q7
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00 CAR
BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033	0.00 BBG01B6TQMGO
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00 BBG00002GDX2
TELENOR ASA	0.00 TEL
NEXI SPA ORD	0.00 NEXI
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00 BBG00PZ5HKB9
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.00 BBG0131RPF82
RAIFFEISEN BANK INTL F2F 31/05/20302030 EUR100000 REGS	0.00 BBG01N12H9D0
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00 BBG016WVDVK6
AEROPORTS DE PARIS (ADP)	0.00 ADP
CATALENT INC	0.00 CTLT
BEIJER REF AB SER B NPV	0.00 BEIJB
BERRY GBL. 5.50% 15/04/2028	0.00
ROCKWOOL A/S	0.00 ROCKB
Income Due - BRL	0.00 *
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00 BBG00005MTT8
ALLY FINANCIAL INC	0.00 ALLY
LY CORPORATION	0.00 4689
KINGFISHER PLC GBP0.1571	0.00 KGF
HYATT HOTELS CORP-CL A	0.00 H
UK. GILT 3.50% 22/07/2068	0.00 BBG004P3X2V2
HIKMA PHARMACEUTICALS PLC	0.00 HIK
AMERICAN TOWER 4.05% 15/3/203200	0.00
INGERSOLL RAND INC 5.45% 15/06/2034	0.00
HENRY SCHEIN CORP COM	0.00 HSIC
M3 INC NPV	0.00 2413
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00 BBG010Z7XMN4
NEXON CO LTD	0.00 3659
MEDIBANK PRIVATE LIMITED	0.00 MPL
COMCAST 5.35% 15/11/2027	0.00
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00 BBG00YT82JT1
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
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00 BBG00V3L0BR7
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00 BBG011RKTFY0
SPAIN GOV. BD. 3.50% 31/5/2029	0.00 BBG01JLCLZX0
UK. GILT 6.00% 07/12/2028	0.00 BBG00005CXH3
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00 BBG00PMGJFZ2
SPAIN GOV. BD. 0.60% 31/10/2029	0.00 BBG00PF8QYPO
EUROBANK SA F2F 24/09/2030	0.00 BBG01PSP9PC9
TRELLEBORG AB-B SHS	0.00 TRELB

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
AMERICAN TOWER 5.80% 15/11/2028	0.00
ITALY BUONI POLIEN 1.65% 01/03/2032	0.00 BBG0089HTYRO
MTR CORP	0.00 66
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00 BBG009CXJWG6
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00 BBG00LK81Q86
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00 BBG00003FDB5
JPM. CHASE F2F 13/5/2031	0.00 BBG00TP83TJ4
TREND MICRO INCORPORATED	0.00 4704
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00 BBG01C95XCC5
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00 BBG000072974
INTL. BANK FOR REC 1.25% 10/12/2030	0.00 BBG00YBC5TK5
WEST JAPAN RAILWAY NPV	0.00 9021
BERKELEY GP HLDGS ORD GBPO.05611047	0.00 BKG
WH GROUP LTD	0.00 288
HCA 5.25% 15/04/2025	0.00 BBG0078ZRBY7
KNIGHT SWIFT TRANS CL A COM STK	0.00 KNX
US. TSY. NOTE/BON 2.625% 31/12/2025	0.00 BBG00MVK8WM9
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00 BBG00LK81M21
SKF AB	0.00 SKFB
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00 BBG0000952R0
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00 BBG00XLX1303
JYSKE BANK A/S F2F 26/10/2028	0.00 BBG01G9PXY43
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00 BBG001PJLSW8
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00 BBG00LY7YML1
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00 BBG00DHS9G24
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00 SHL
UK. GILT 4.375% 31/7/2054	0.00 BBG01KYBYP36
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00 BBG00NTZXKT8
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00 BBG00M8WDJW1
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00 BBG00BVLYD08
OPEN TEXT CORP	0.00 OTEX
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00 BBG00003NYH4
ITALY BUONI POLIEN 1.85% 1/7/2025	0.00 BBG00TCW06D4
ASX LIMITED	0.00 ASX
BUONI POLIENALI D 0.95% 01/12/2031	0.00 BBG011BZ3QC2
ZF FINANCE GMBH 3.75% 21/09/20280000 2	0.00
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 BBG00RKKT8D0
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
TAYLOR WIMPEY PLC GBP	0.00 TW/
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00 BBG007X440X8
SOLVAY FIN. AMERIC 5.65% 4/6/2029	0.00
SIG COMBIBLOC GROUP AG	0.00 SIGN
M&G F2V 20/10/2048	0.00 BBG00M0LRGT8
VOESTALPINE AG	0.00 VOE
FRANKLIN RESOURCES INC	0.00 BEN
OMRON CORP	0.00 6645
ZIMMER BIOMET HLDG 3.55% 20/03/2030	0.00
SK HYNIX 5.50% 16/01/2027	0.00 BBG01KV8R477
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.00 BBG01L00KQH3
DAITO TRUST CONSTRUCTION COMPANY LTD	0.00 1878
SWEDBANK 6.136% 12/09/2026	0.00 BBG01J6B5KF0
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.00 BBG00869XGN9
AMERICAN TOWER 5.25% 15/7/2028	0.00
APA GROUP	0.00 APA
INTESA SANPAOLO 7.00% 21/11/2025	0.00 BBG01BHYH5Q3
GEN. MOTORS FINL. 5.80% 07/01/2029	0.00
VIACOM 4.375% 15/3/2043	0.00 BBG004QCVDX7
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.00 BBG00009RKH7
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00 BBG01C9N7G54
METSO CORPORATION	0.00 METSO
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00 BBG00N8RYD96
TRYG AS	0.00 TRYG
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00 BBG00C3P2HF8
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.00 9501

ZENSHO HOLDINGS CO LTD	0.00 7550
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.00 BBG00001X1X1
SK HYNIX 6.25% 17/1/2026	0.00 BBG01C7B7SF5
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
NATWEST GRP. F2V 02/03/2027	0.00 BBG01FNX2HP0
KOREA(REPUBLIC OF) 3.25% SNR BDS 10/06/2027 KRW100000	0.00 BBG01M7456L2
SCOUT24 SE	0.00 G24
BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026	0.00 BBG011Y7DLS2
QORVO INC	0.00 QRVO
Income Due - CAD	0.00 *
SCHINDLER-HLDG AG REG	0.00 SCHN
BBVA BANCOMER SA/T 5.25% 10/09/20292029	0.00
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00 BBG000FGX4L9
COREBRIDGE FINANCIAL ORD	0.00 CRBG
DAIFUKU CO LTD NPV	0.00 6383
IDEX 4.95% 01/09/2029	0.00
PAN AMERICAN SILVER CORP	0.00 PAAS
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
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00
LA MONDIALE SAM F2V 26/1/2047EGS	0.00 BBG00FS6MFR5
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00 BBG00JRKKL8
CONS. EDISON OF NE 4.30% 01/12/2056	0.00
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00 BBG00G5JCKL6
BARCLAYS 5.20% 12/05/2026	0.00 BBG00CVR1MX3
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.00 BBG016RXN0H9
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00 BBG0087M8VX3
BANCO BPM SPA	0.00 BAMI
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00 BBG003GGDQG2
BAYERISCHE MOTOREN WERKE-PFD	0.00 BMW3
TELEPERFORMANCE	0.00 TEP
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00 BBG00006Q9Z9
CDW CDW FIN. 5.10% 01/03/2030	0.00
SPAIN GOV. BD. 1.20% 31/10/2040	0.00 BBG00VCVF0N7
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	0.00 *
PARIBAS	
GPT GROUP	0.00 GPT
ASAHI KASEI CORPORATION	0.00 3407
CANADIAN GOV. BD. 1.25% 1/3/2025	0.00 BBG00QJCRF84
SCENTRE GRP. TRUS 4.75% 24/09/2080SD200000 REGS	0.00 BBG00XDGFVWG3
JFE HOLDINGS INC	0.00 5411
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00 BBG00000RXN1
KNORR BREMSE AG	0.00 KBX
BRISTOL-MYERS SQUI 4.90% 22/02/2027	0.00
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.00 BBG00002Y2W7
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00 BBG014FQBWB1
GJENSIDIGE FORSIKR NOK	0.00 GJF
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00 BBG01B099KQ2
CHARTER COMMS. OP 6.384% 10/23/2035	0.00
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00 BBG01KYM8K86
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00 BBG00001MCM1
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00 BBG00TCNCPH5
RICOH CO	0.00 7752
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00 BBG00PNTKDZ6
TELE2 AB	0.00 TEL2B
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00 BBG00000JYG6
SPAIN GOV. BD. 3.90% 30/07/2039	0.00 BBG01FFVQ644
ISRAEL DISCOUNT BANK	0.00 DSCT
LA MONDIALE SAM F2V 18/1/2048GS	0.00 BBG00JRD0NW4
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00 BBG000054BX2
TENNESSEE GAS PIPE 2.90% 1/3/2030030 USD2000 144A	0.00
STORA ENSO OYJ-R SHS	0.00 STERV
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00 BBG0132X81R7
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00 BBG00TNRJTK5
BUONI POLIENNALI DEL TES 4.1% 01/FEB/2029	0.00 BBG01JJ7VSF9
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00 BBG00000DC07

SK HYNIX 1.50% 19/1/2026	0.00 BBG00YRXT010
MEIJI HOLDINGS CO NPV	0.00 2269
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00 BBG018NR1NG7
SPAIN GOV. BD. 1.90% 31/10/2052	0.00 BBG01575QC30
KESKO OYJ-B SHS	0.00 KESKOB
JAPAN GOV. TEN YEA 0.40% 20/03/2025	0.00 BBG0087FFJCO
CHENIERE US CHRIS 5.125% 30/06/2027	0.00
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00 BBG01L8DQF03
UK. GILT 2.50% 7/22/2065	0.00 BBG00B631MJ2
AEP TEXAS 5.45% 15/05/2029	0.00
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00 BBG0000JQ6Z7
ASHTREAD CAP. 1.50% 12/08/2026	0.00
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.00 BBG00DQHSSV9
SPAIN GOV. BD. 2.70% 31/10/2048	0.00 BBG00K4MX853
SEEK LIMITED	0.00 SEK
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00 BBG00XRTW2N9
LIFCO AB SER B NPV	0.00 LIFCOB
SEIKO EPSON CORPORATION	0.00 6724
AEGON ORD SHS	0.00 AGN
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00 BBG003BD1DG5
DENMARK GOV. BD. 4.50% 15/11/2039	0.00 BBG00006D0N5
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
A P MOLLER-MAERSK B	0.00 MAERSKB
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00 BBG011PLVRG1
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00 BBG01DD5MVVW6
CANADIAN GOV. BD. 3.50% 1/3/2028	0.00 BBG01B34K205
IPSEN PROMESSES SA	0.00 IPN
UK. GILT 0.875% 31/01/2046	0.00 BBG00YY9ZP86
COLOMBIAN PESO	0.00 *
YAKULT HONSHA	0.00 2267
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.00 BBG01MDZ0JR7
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00 BBG011K30VT7
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00 BBG01KXN1R60
BERRY GLOBAL INC 5.65% 15/01/2034	0.00
UK. GILT 4.00% 22/10/2031	0.00 BBG01LMYR8M2
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00 BBG01G5ZZWV7
FRENCH REPUBLIC GO 3.00% 25/11/2034	0.00 *
ICL GROUP LTD	0.00 ICL
PRO MEDICUS LTD	0.00 PME
BUONI POLIENALI 0.95% 01/06/2032	0.00 BBG0135VNWV8
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00 BBG00FVV9FY3
SPAIN GOV. BD. 3.45% 30/7/2043	0.00 BBG019QZMJ3
BOLLORE SE	0.00 BOL
TELIA COMPANY AB	0.00 TELIA
ATMOS ENERGY 5.75% 15/10/2052	0.00
BANCO SANTANDER M 5.375% 17/4/2025	0.00 BBG00T64X6Z3
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00 BBG000014FR9
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 BBG016PFRWD0
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00 BBG014LVZT51
DELTA AIR LINES INC	0.00 DAL
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00 BBG00FJKV462
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00 BBG00LDVBM18
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00 BBG00BVLMOX3
MITSUBISHI HC CAPITAL INC	0.00 8593
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00 BBG00DSLLM02
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00 BBG00WYH2Y52
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00 BBG014D5CT98
VERIZON COMMS. 2.55% 21/03/2031	0.00
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00 BBG00HPST6L5
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00 BBG00ZZL46K7
EMERA INC	0.00 EMA
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00 BBG015KKBRCS
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00 BBG00005CTQ2
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00 BBG00ZDRLPT8
UK. GILT 1.50% 7/22/2047	0.00 BBG00DSPQPB9
ORACLE CORPORATION JAPAN	0.00 4716
NEMETSCHKE AG	0.00 NEM

ITALY BUONI POLIEN 0.95% 15/9/2027	0.00	BBG00VZRJGJ7
CTS EVENTIM AG AND CO. KGAA	0.00	EVD
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
CHARTER COMMS. OPE 6.65% 01/02/203401/02/2034 USD	0.00	
VERIZON COMMUNICA 2.987% 30/10/2056	0.00	
EURAZEO	0.00	RF
PORSCHE AUTOMOBIL HOLDING SE	0.00	PAH3
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00	BBG019ZZNX69
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00	BBG000F7D9Z5
HOME DEPOT 4.95% 25/06/2034	0.00	
GINNIE MAE II POOL 3.50% 20-04-2052	0.00	BBG0149CHC72
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00	BBG00S7JN842
BUONI POLIENNALI D 0.60% 01/08/2031	0.00	BBG00Z8Y2X04
HSBC HLDGS. HSBC HLDGS. F2V PERP	0.00	BBG01PKZP274
PARAMOUNT GLOBAL	0.00	PARA
UK. GILT 1.625% 22-OCT-71	0.00	BBG00KTFMWZ7
KROGER 4.60% 15/08/2027	0.00	
SPAIN GOV. BD. 3.45% 30/07/2066	0.00	BBG00CW44RG8
LYB INT FINANCE III 4.2% 01/MAY/2050	0.00	
SAGAX AB	0.00	SAGAB
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00	BBG00V2Y0J02
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00	BBG001KSMN35
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK N.A.	0.00	*
FUT PUT DEC 24 T-NOTE OPTION 1135	0.00	TYZ4P
ENT. PRODS. OPERAT 4.95% 15/02/2035	0.00	
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
UBER TECHS. 4.80% 15/09/2034	0.00	
UK. GILT 4.00% 22/10/2063	0.00	BBG01G6S4H4
INFRASTRUTTURE WIR NPV	0.00	INW
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.00	BBG004PWWG3X3
INDUSTRIVARDEN AB	0.00	INDUA
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00	BBG00FS07BQ5
HCA 4.625% 15/3/2052	0.00	
RANDSTAD NV	0.00	RAND
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00	BBG00580KNQ8
BIO RAD LABORATORIES INC CLASS A	0.00	BIO
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00	BBG00492B638
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00	BBG00X3FGDQ6
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00	HELN
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00	BBG0196PSDP1
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.00	BBG00QNT7K74
CHARTER COMMS. OPE 5.25% 01/04/205301/04/2053	0.00	
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00	BBG00VXQ9061
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00	BBG00660QP05
KOREA HOUSING FIN 3.714% 11/04/2027	0.00	BBG01G2NCQV5
M AND G PRUDENTIAL PLC ORD	0.00	MNG
ORACLE 4.30% 08/07/2034	0.00	
EMPIRE CO LIMITED	0.00	EMP/A
UTD. AIRLINES 4.625% 15/04/2029	0.00	
BATH AND BODY WORKS INC	0.00	BBWI
COVIVIO	0.00	COV
WEST FRASER TIMBER CO	0.00	WFG
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00	BBG00XZ8WMW2
NETHERLANDS GOVER 0.00% 15/07/2031	0.00	BBG00Z5YWCP3
HANG MINI 2410 FUT	0.00	HUV4
KINGDOM OF BELGIUM 4.50% 28/03/2026	0.00	BBG001QVF2P2
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
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00	BBG01FSR6936
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.00	BBG01G80VNH1
HEALTH CARE SERV. 5.20% 15/06/2029	0.00	
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
DAI NIPPON PRINTNG NPV TEMP	0.00 7912
SWATCH GROUP	0.00 UHR
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00 BBG00JFFV183
ONO PHARMACEUTICAL CO LTD	0.00 4528
UNITED MIZRAHI BANK LIMITED	0.00 MZTF
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00 BBG002ZFXXJ2
ITALY BUONI POLIEN 0.35% 01/02/20250	0.00 BBG00QDKX5T4
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00 BBG00RDG1LD8
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00 BBG002QT84L3
ABN AMRO BANK N V DR EACH REP SHS	0.00 ABN
SAUL CENTERS INC	0.00 BFS
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00 BBG00RRSQKT5
HANKYU HANSHIN HOLDINGS NPV	0.00 9042
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.00 BBG01LQ81BX4
AIB GRP. F2F 17/11/2027REGS	0.00 BBG010Z1BRT4
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00 BBG01BF9LJK1
GLOBAL E ONLINE ORD	0.00 GLBE
MORGAN STANLEY F2F 21/01/2033	0.00 BBG014MT3H47
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00 BBG000049PR6
T-MOBILE USA 2.55% 15/02/2031	0.00
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00 BBG00LCX9TY7
CARL ZEISS MEDITEC NPV	0.00 AFX
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00 BBG00009YSM6
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00 BBG012JH1T38
HOST HOTELS & RESO 2.90% 15/12/2031USD J	0.00
BKW AG	0.00 BKW
KAWASAKI KISEN KAI NPV	0.00 9107
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00 BBG00ZNGXKM6
TENNESSEE GAS PIPE 7.00% 15/10/2028D1000	0.00 BBG00006QHH1
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00 BBG00G65FTW1
TOPPAN HOLDINGS INC	0.00 7911
EQT 5.70% 01/04/2028	0.00
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00 BBG004NSXMS9
INDUSTRIVARDEN AB SER C NPV	0.00 INDUC
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
SECURITAS AB	0.00 SECUB
ELEMENT FINANCIAL CORP	0.00 EFN
DENMARK GOV. BD. 0.50% 15/11/2027	0.00 BBG00FQWRGK0
T-MOBILE USA INC 5.50% 15/01/2055	0.00
INVESTMENT AB LATOUR	0.00 LATOB
POSTS ITALIANE SPA	0.00 PST
NEW ZEALAND DOLLAR	0.00 *
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00 *
AUTOZONE 1.65% 15/1/2031	0.00
BANCO BPM 4.625% 29/11/2027	0.00 BBG01K9FQCL3
NETHERLANDS GOV. 0.00% 15/01/2029	0.00 BBG0129MT0V0
ENT. PRODS. OPERAT 5.35% 31/01/20331/01/2033 USD1000	0.00
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00 BBG00GST85C7
N/WIDE. B/SOC. F2F 07/12/2027	0.00 BBG01BQGNZD3
BUNDESREPUBLIK DEU 6.50% 04/07/2027EURO.01 REGS	0.00 BBG00004JGMO
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00 BBG00B0H72P8
GALDERMA GROUP N ORD SHS	0.00 GALD
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00 BBG01G3LT4T2
TALANX AG	0.00 TLX
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.00 BBG0000HMS32
KYOWA KIRIN CO LTD	0.00 4151
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00 BBG0000PXXX8
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00 BBG0161CL4M1
CITIGROUP CCP CAD BROKER ACCOUNT	0.00 *
MORGAN STANLEY 3.622% 01/04/2031	0.00 BBG00SVDWMF5
PUMA SE	0.00 PUM
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00 BBG00CR6L6T2
DENMARK GOV. BD. 2.25% 15/11/203301	0.00 BBG01DC38742
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00 BBG00QJDBJT8
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00 BBG004LP0HMO
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.00 *
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00 BBG00002M1R8

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
SWATCH GROUP AG	0.00 UHRN
RAMSAY HEALTH CARE	0.00 RHC
TOKYU CORP NPV	0.00 9005
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM BARCLAYS	0.00 *
HCA 5.50% 15-JUN-47	0.00
EVONIK INDUSTRIES AG	0.00 EVK
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00 BBG01LBGS6X4
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00 BBG019HTBZR8
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00 BBG007B2CV78
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00 BBG003QDXCT2
FRANCE GOV. BD. 1.75% 25/5/2066	0.00 BBG00CENNJPB9
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00 BBG00DM1SQH8
CHARTER COMMS. OP 4.908% 23/07/2025	0.00
VOLVO CAR ORD SHS CLASS B	0.00 VOLCARB
DEUTSCHE LUFTHANSA AG	0.00 LHA
TELUS CORP NON-CANANDIAN	0.00 CA87971M9969
HOME DEPOT 5.30% 25/06/2054	0.00
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00 BBG0064MM8X5
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00 BBG0045PX7F2
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00 BBG002QXHX58
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00 BBG002BFD923
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00 BBG01DC7C8X4
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00 BBG00M6Y9705
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00 BBG00NTYCFZ8
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00 BBG0032B7MZ2
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00 BBG006KCHRY2
WHARF HOLDINGS LTD HKD	0.00 4
ITALY BUONI POLIEN 1.45% 15/05/2025	0.00 BBG00K96D8M6
CAIXABANK F2F 23/2/2033	0.00 BBG01BJ78XJ7
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00 BBG00002XGCG9
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
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. FORTY Y 0.80% 20/03/2058	0.00 BBG00L1D8B91
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00 BBG00FH3N9V2
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00 BBG01592G413
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00 BBG00DRD7112
BLOCK INC CDI	0.00 SQ2
BUONI POLIENALI DEL TES 3.25% 01/MAR/2038	0.00 BBG017QNPZD5
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00 BBG01JR46583
LIBERTY MEDIA CORP ORD SHS SERIES C	0.00 LLYVK
ORION OYJ	0.00 ORNBV
DENMARK GOV. BD. 0.50% 15/11/2029	0.00 BBG00N124XZ8
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00 BBG004FSZJN8
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.00 IAG
FUT PUT DEC 24 CBT 5Y T-NOTE 1095	0.00 FVZ4P
ONEX CORP	0.00 ONEX
SENSATA TECHS. 4.375% 15/02/2030	0.00
ORICA LIMITED	0.00 ORI
DIASORIN SPA	0.00 DIA
BROTHER INDUSTRIES LTD	0.00 6448
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00 BBG00NSMX7S8
CITIGROUP CCP AUD BROKER ACCOUNT	0.00 *
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00 BBG00JGKXP04
HONGKONG LAND HOLDINGS LTD	0.00 HKHGF
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
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00 BBG008CRCL18
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE	0.00 *
GILDAN ACTIVEWEAR INC	0.00 GIL
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00 BBG00PNFVX26

BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00 BBG01GZWCXW3
SHIMADZU CORP	0.00 7701
BANK OF AMERICA F2F 04/02/2033	0.00 BBG0151CDH70
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00 BBG002G67701
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00 BBG01LC3YC53
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00 BBG005Y10PR3
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00 BBG00XH3L6Q7
GETINGE AB-B	0.00 GETIB
OCI NV	0.00 OCI
DENMARK GOV. BD. 1.75% 15/11/2025	0.00 BBG006FT6B96
HENDERSON LAND DEVELOPMENT CO	0.00 12
OTSUKA CORPORATION	0.00 4768
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00 BBG01C97H7R4
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00 BBG01G4FY007
IBIDEN CO LTD	0.00 4062
DENTSU GROUP INC	0.00 4324
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00 BBG005P98GQ9
VENTURE GBL. CALC 4.125% 15/08/20310.0% 15/08/2031	0.00
CLARIANT AG REG	0.00 CLN
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00 BBG00PF8MCG2
S&P 500 EMINI 2412 F	0.00 ESZ4
QANTAS AIRWAYS LIMITED	0.00 QAN
KOKUSAI ELECTRIC ORD SHS	0.00 6525
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00 BBG001618TB4
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00 BBG00CDZ9QV0
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00 BBG00N6TFXX4
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00 BBG00DYBZHY6
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00 BBG01LCH7KD5
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00 BBG00CGP8GT5
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00 BBG00002NSX1
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00 BBG00HMYQWZ6
HITACHI CONSTRUCTION MACHINE	0.00 6305
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00 BBG00RPRL820
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00 BBG00000T6T2
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00 BBG00738F300
HEALTH CARE SERV. 5.875% 15/06/2054	0.00
HUARONG FIN. II 0.75% 12/11/2029	0.00 BBG00L06T0B5
HULIC CO LTD	0.00 3003
GRIFOLS SA	0.00 GRF
SWEDEN GOV. BD. 2.50% 12/5/2025	0.00 BBG005X0Z1H2
TEMENOS AG	0.00 TEMN
SWIRE PACIFIC	0.00 19
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00 BBG01LOGPW62
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00 BBG014D286T8
SHIZUOKA FINANCIAL NPV	0.00 5831
SWEDISH GOV. 0.75% 12/05/2028060	0.00 BBG00FS1DYY7
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00 BBG001NH87J0
NORWEGIAN KRONOR	0.00 *
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00 BBG012F1MNT9
SINO LAND CO LTD HKG	0.00 83
SOUTHWEST AIRLINES CO USD	0.00 LUV
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 BBG00ZHYZ075
UK. GILT 0.50% 22/10/2061	0.00 BBG00TSXQSV9
DENMARK GOV. BD. 0.25% 15/11/205201	0.00 BBG00S911XR3
SEKISUI CHEMICAL CO Y50	0.00 4204
SEMCORP INDUSTRIES LIMITED	0.00 SCI
SBI HOLDINGS INC NPV	0.00 8473
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00 BBG0192XP1S4
DEMANT A S	0.00 DEMANT
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00 BBG01NY1S695
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00 BBG00G5D0FB4
BUONI POLIENALI D 2.15% 01/03/2072	0.00 BBG00ZXNMKM2
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00 BBG00GVX9JM2
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00 BBG008POCQ80
NOMURA REAL ESTATE HOLDINGS INC	0.00 3231
mitsui chemicals inc	0.00 4183
HUSQVARNA AB - B SHARES	0.00 HUSQB
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
CHIBA BANK LTD JPY	0.00	8331
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK	0.00	*
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00	BBG00BM476D7
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00	BBG00FY3GRB3
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00	BBG01JRHFCJ7
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00	BBG006LJ4NWX1
FUT. LIF LONG GILT DEC24	0.00	G Z4
CAPITALAND INT COM NPV REIT	0.00	DU06420129D9
HAMAMATSU PHOTONICS KK TEMP	0.00	6965
Outstanding Settlement Receipts - JPY	0.00	*
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00	BBG00YZ22L49
FIRSTSERVICE CORP COM NPV	0.00	FSV
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00	BBG00Z46Q960
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00	BBG0015DF4W3
AZRIELI GROUP	0.00	AZRG
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00	BBG019M2WKG3
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
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00	BBG01GN82W07
INDO RUPIAH	0.00	*
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00	BBG009YYX957
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00	BBG006F65J90
KEISEI ELECTRIC RAILWAY CO	0.00	9009
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00	LUNDB
TELECOM ITALIA SPA	0.00	TIT
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00	BBG000FMHS13
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	*
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00	BBG002QR72C2
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00	BBG000FVQ8V4
BECHTLE AG	0.00	BC8
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00	BBG00CTZSDY8
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00	BBG00GSFT7J3
ROHM CO LTD	0.00	6963
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00	BBG00B5ZGWL1
Outstanding Settlement Receipts - GBP	0.00	*
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00	NZHNZD0230L2
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00	BBG00SL2BX14
AT&T 3.85% 1/6/2060	0.00	
CK INFRASTRUCTURE	0.00	1038
FX OPTIONS	0.00	*
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.00	BBG008KW5B09
TOHO CO LTD JPY	0.00	9602
Income Due - EUR	0.00	*
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00	BBG00Z6NNQB0
CDS_IX_CCP CDX.NA.IG.42 1%	0.00	*
20290620CHASUS33ICEEUS2I65BYEE1		
ILS BNP PARIBAS A/C	0.00	*
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00	BBG000015XL0
KOREAN WON	0.00	*
BANQUE CANTONALE VAUDOISE	0.00	BCVN
SINGAPORE GOV. BD. 2.25% 01/08/2036	0.00	BBG00DF0J361
CITIGROUP CCP	0.00	*
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00	BBG0172X1GT0
KRW BNP PARIBAS A/C	0.00	*
NOK BNP PARIBAS A/C	0.00	*
FUT. ME 10Y CDN BND DEC24	0.00	CNZ4
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00	9719
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00	BBG00CSRJDY7
ORACLE 5.55% 6/2/2053	0.00	
DOWLAIS GROUP PLC	0.00	DWL
MEXICAN PESO	0.00	*
SINGAPORE DOLLAR	0.00	*
BCE INC	0.00	BCE

WSTP 45 day depo	0.00 *
SITC INTERNATIONAL	0.00 1308
SEK BNP PARIBAS A/C	0.00 *
WESTPAC NEW ZEALAND LTD 291124 RCD	0.00 NZF08DT869C2
FUT. ME 5Y CDN BOND DEC24	0.00 XQZ4
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 201224 TBILL	0.00 NZLGBDT362C7
BANK OF NEW ZEALAND 141024 RCD	0.00 NZF01DT792C3
AUCKLAND COUNCIL 170425 PNOTE	0.00 *
MXN BNP PARIBAS A/C	0.00 *
FUT. OSE 10Y JGB DEC24	0.00 JBZ4
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00 BBG00Y70S8B7
BANK OF NEW ZEALAND FUT DEC 24 SFE 3Y T-BOND	0.00 *
TRANSPower NEW ZEALAND LIMITED 231224 PNOTE	0.00 YMZ4
FUT. AUST 10Y SFE DEC24	0.00 *
FUT. ME 2Y GVT BOND DEC24	0.00 XMZ4
BANK OF NEW ZEALAND 221024 RCD	0.00 CVZ4
ANZ BANK NEWZEALAND LTD 291024 RCD	0.00 NZF01DT809C5
WESTPAC NEW ZEALAND LTD 291024 RCD	0.00 NZF02DT534C8
ASB BANK LTD 221124 RCD	0.00 NZF08DT845C2
WESTPAC NEW ZEALAND LTD 271124 RCD	0.00 NZF04DT748C2
TOYOTA FINANCE NEW ZEALAND LTD 051224 PNOTE	0.00 NZF08DT858C5
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 041224 TBILL	0.00 *
WESTPAC NEW ZEALAND LTD 201224 RCD	0.00 NZLGBDT338C7
ANZ BANK NEWZEALAND LTD 201025 RCD	0.00 NZF08DT877C5
BANK OF NEW ZEALAND 270225 RCD	0.00 NZF02DT565C2
Bank of China	0.00 NZF01DT803C8
FUTURES MARGIN-SGD	0.00 *
POLISH ZLOTY	0.00 *
ANZ BANK NEW ZEALAND LTD 161024 5.95 TD	0.00 *
AMERCO INC	0.00 DU0TZ24016B7
ASB BANK LTD 040625 5.92 TD	0.00 UHAL
CHINA CONSTRUCT NZ 021224 5.50 TD	0.00 DU0TZ25604A5
CHINA CONSTRUCT NZ 110925 5.35 TD	0.00 DU0TZ24D02G9
NEW ZEALAND GOVERNMENT 140125 TBILL	0.00 DU0TZ25911A4
ASB BANK LTD 280225 RCD	0.00 NZLGBDT348C6
ASB BANK LTD 230525 RCD	0.00 NZF04DT749C0
Income Due - SGD	0.00 NZF04DT710C2
SPI 200 2412 FUT	0.00 *
WELLINGTON REGIONAL COUNCIL 201124 PNOTE	0.00 XPZ4
RABOBANK NEW ZEALAND LTD 041024 RCD	0.00 *
DUNEDIN CITY TREASURY 161224 PNOTE	0.00 NZF05DT332C4
FUT. CBT ULT TNOTE DEC24	0.00 *
RPI_CCP USD RCV 2.562% PAY CPI1D 26-OCT- 2028CHASUS33LCHCUK	0.00 UXYZ4
AUCKLAND COUNCIL 061224 PNOTE	0.00 *
ZAR BNP PARIBAS A/C	0.00 *
TOYOTA FINANCE NEW ZEALAND LTD 301024 PNOTE	0.00 *
WELLINGTON REGIONAL COUNCIL 281124 PNOTE	0.00 *
DUNEDIN CITY TREASURY 291124 PNOTE	0.00 *
ASB BANK LTD 201224 RCD	0.00 NZF04DT754C0
RABOBANK NEW ZEALAND LTD 210225 RCD	0.00 NZF05DT351C4
RABOBANK NEW ZEALAND LTD 160425 RCD	0.00 NZF05DT358C9
MINI TPX IDX 2412 F	0.00 TMIZ4
DUNEDIN CITY TREASURY 241024 PNOTE	0.00 *
FUT. YR T-NOTES DEC24	0.00 TYZ4
Income Due - KRW	0.00 *
WELLINGTON CITY COUNCIL 170225 PNOTE	0.00 *
RABOBANK NEW ZEALAND 170225 RCD	0.00 NZF05DT350C6
ABN AMRO BANK NV 3.00% 01/10/2031	0.00 *
TAUPO DISTRICT COUNCIL 101024 PNOTE	0.00 *
MUFG BANK LTD 221124 RCD	0.00 NZMUFDO327L3
CITIGROUP CCP EUR BROKER ACCOUNT	0.00 *
FUTURES MARGIN-JPY	0.00 *
FUT. SGX MINI JGB DEC24	0.00 BJZ4
CHRISTCHURCH CITY HOLDINGS LIMITED 211024 PNOTE	0.00 *
TOYOTA FINANCE NEW ZEALAND LTD 121224 PNOTE	0.00 *
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00 BBG011FFWZL0
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 021024 TBILL	0.00 NZLGBDT327C0

DUNEDIN CITY TREASURY 201224 PNOTE	0.00 *
VESTIS CORPORATION	0.00 VSTS
FEE REBATES	0.00 *
HANG LUNG PROPERTIES LIMITED	0.00 101
PROLOGIS INTERNATI 3.70% 07/10/2034	0.00 *
WELLINGTON REGIONAL COUNCIL 210125 PNOTE	0.00 *
BANCO SANTANDER SA F2F 02/04/2029	0.00 *
SWEDISH KRONA	0.00 *
MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT TRUSTPEX	0.00 0A67TGU
Income Due - CHF	0.00 *
WK KELLOGG ORD SHS	0.00 KLG
Income Due - HKD	0.00 *
TAUPO DISTRICT COUNCIL 041224 PNOTE	0.00 *
MSCI SING 2410 FUT	0.00 QZV4
BANK OF NEW ZEALAND 290125 2.16 CB	0.00 NZBNZDT396CO
CHRISTCHURCH CITY HOLDINGS LIMITED 201224 PNOTE	0.00 *
NORTHLAND POWER INC	0.00 NPI
AUCKLAND COUNCIL 240325 4.176 GB	0.00 NZAKCDT363C1
DANISH KRONE	0.00 *
HUF BNP PARIBAS A/C	0.00 *
PLN BNP PARIBAS A/C	0.00 *
STARWOOD PROP. TST 6.00% 15/04/2030	0.00
CNY BNP PARIBAS A\C	0.00 *
Outstanding Settlement Payments - SGD	0.00 *
EASTERN POWER NET 5.375% 02/10/2039	0.00
BNP New Zealand Dollar Custodial Account	0.00 *
NEW ISRAELI SHEQEL	0.00 *
FUTURES MARGIN-EURO	0.00 *
JPM CCP EUR BROKER ACCOUNT	0.00 *
US TREASURY N/B 3.5% 30/SEP/2029	0.00 *
WESTPAC	0.00 *
SWO EUR RCV EURIB 6M PAY 2.7 111024	0.00
INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100	0.00 *
TRY BNP PARIBAS A/C	0.00 *
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00 *
PRUDENTIAL PLC ELECTRONIC ELECTION ENTL DI RIGHTS	0.00 SHEL
INVESTA EXT FDS MG HTPE	0.00 9949MV999
TWD BNP PARIBAS A/C	0.00 *
TAKEON NZD	0.00 *
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000 A1-A	0.00 *
SHURGARD SEL STO L SUBS RTS	0.00 R6CO
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00 *
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 *
ANZ BANK NZ 11AM A/C	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
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
CDS_IX_CCP CDX.NA.HY.39 5%	0.00 *
20271220CHASUS33ICEEUS2I65BRZH6	
FUT 06 DEC 24 EURO BUXL BND	0.00 UBZ4
FTSE 100 IDX 2412 FU	0.00 Z Z4
FUT. CBT UL T-BONDS DEC24	0.00 WNZ4
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE	0.00 *
CDS_IX_CCP ITRAXX AUSTRALIA SERI 1%	0.00 *
20290620CHASUS33ICEEUS2I668IBO9	
FUT. US 2YR T-NOTE DEC24	0.00 TUZ4
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 *
FUT 06 DEC 24 EURX EUR-BOBL	0.00 OEZ4
CITIGROUP CCP USD BROKER ACCOUNT	0.00 *
FUT 06 DEC 24 EUX EURO-BTP	0.00 IKZ4
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN CHASEBANK N.A. CHASUS33	0.00 *
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM	0.00 *
BNZ NZD COLL	-0.01 *
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F	-0.01 *
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE	-0.01 *
Outstanding Settlement Payments - EUR	-0.01 *
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAY	-0.01 *
JPM CCP USD BROKER ACCOUNT	-0.01 *
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	-0.01 *
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	-0.01 *
Outstanding Settlement Payments - AUD	-0.02 *
Outstanding Settlement Payments - GBP	-0.02 *
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG FRANKFURT	-0.02 *
Outstanding Settlement Payments - JPY	-0.02 *
OTC CASH COLLATERAL RECEIVABLE FROM USD SBILDEFFXXX 31/12/2050	-0.02 *
Outstanding Settlement Payments - NZD	-0.03 *
Outstanding Settlement Payments - HKD	-0.04 *
Outstanding Settlement Payments - CHF	-0.05 *
Outstanding Settlement Payments - USD	-0.07 *
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.25 *