

Offer name	Mercer KiwiSaver Scheme	Offer number	OFR10255
Fund name	Sustainable High Growth fund	Fund number	FND17
Period disclosure applies [dd/mm/yyyy]	31/03/2025		
Asset name	% of fund net assets	Security code	
FISHER & PAYKEL HEALTHCARE CORPORATION L		3.12 NZFAPE0001S2	
APPLE INC		2.74 US0378331005	
NVIDIA CORP		2.63 US67066G1040	
MICROSOFT CORP		2.39 US5949181045	
AUCKLAND INTERNATIONAL AIRPORT LTD		2.02 NZAIAE0002S6	
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND		1.98 DU0FSIGLINZ2	
INFRATIL LIMITED		1.88 NZIFTE0003S3	
Liquidity Identifier		1.46	
CONTACT ENERGY LIMITED		1.37 NZCENE0001S6	
AMAZON COM INC		1.25 US0231351067	
MERIDIAN ENERGY LT NPV		1.13 NZMELE0002S7	
THE A2 MILK COMPANY LIMITED		1.07 NZATME0002S8	
MAINFREIGHT LIMITED		1.03 NZMFTE0001S9	
EBOS GROUP LIMITED		1.00 NZEBOE0001S6	
META PLATFORMS INC		0.88 US30303M1027	
VISA INC - A		0.80 US92826C8394	
SUMMERSET GROUP HOLDINGS LTD		0.76 NZSUME0001S0	
LILLY (ELI) & CO USD		0.74 US5324571083	
ALPHABET INC CAP STK CL A		0.73 US02079K3059	
SPARK NEW ZEALAND LIMITED		0.69 NZTELE0001S4	
RYMAN HEALTHCARE LTD		0.64 NZRYME0001S4	
AIR LIQUIDE		0.59 FR0000120073	
NZD BNP PARIBAS A/C		0.58	
MASTERCARD INC - CLASS A		0.58 US57636Q1040	
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE		0.57	
TESLA INC		0.55 US88160R1014	
ALPHABET INC CAP CL C		0.54 US02079K1079	
ECOLAB LTD		0.54 US2788651006	
BROADCOM ORD SHS		0.53 US11135F1012	
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE		0.53	
SCHNEIDER ELECTRIC SE		0.51 FR0000121972	
JP MORGAN CHASE & CO		0.51 US46625H1005	
WASTE MANAGEMENT INC COM		0.50 US94106L1098	
TAIWAN SEMICONDUCT MANUFACTURING USD		0.46 US8740391003	
FLETCHER BUILDING LTD		0.45 NZFBUE0001S0	
MERCURY NZ LIMITED		0.43 NZMRPE0001S2	
BERKSHIRE HATHAWAY INC - CLASS B		0.42 US0846707026	
CHORUS LIMITED ORDINARY FULLY PAID		0.41 NZCNUE0001S2	
INVESTA COMMERCIAL PROPERTY FUNDAFS		0.40	
NOVO NORDISK ORD SHS CLASS B		0.39 DK0062498333	
LINDE PLC		0.38 IE000S9YS762	
EBAY INC		0.37 US2786421030	
Cash Adjustment		0.36	
IBERDROLA SA		0.35 ES0144580Y14	
TRANE TECHNOLOGIES PLC		0.35 IE00BK9ZQ967	
SAP AG		0.35 DE0007164600	
MCKESSON CORP		0.35 US58155Q1031	
COSTCO WHOLESALE CORP		0.35 US22160K1051	
BOSTON SCIENTIFIC CORP COM USD		0.33 US1011371077	
XYLEM INC COM		0.32 US98419M1009	
THERMO FISHER SCIENTIFIC INC		0.32 US8835561023	
BOOKING HLDGS INC COM		0.32 US09857L1089	
DEERE & CO		0.31 US2441991054	
APTIV PLC NEW ORD USD0.01		0.31 JE00BTDN8H13	

PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.30 NZAPTE0001S3
AGILENT TECHNOLOGIES INC	0.30 US00846U1016
FREIGHTWAYS GROUP LTD	0.30 NZFREE0001S0
DEXUS WHOLESALE PROPERTY FUND AUUT	0.29
USD BNP PARIBAS A/C	0.29
AUTOZONE INC	0.28 US0533321024
CHARTER HALL RETAIL PARTNERSHIP NO. 6PE	0.28
KIWI PROPERTY GROUP LIMITED	0.27 NZKPGE0001S9
HOUSING NEW ZEALAND LTD 120625 3.36 GB	0.27 NZHNZD0625L3
UNITEDHEALTH GROUP INC COM STK	0.27 US91324P1021
DANAHER CORP	0.27 US2358511028
SKY NETWORK TELEVISION LTD	0.27 NZSKTE0001S6
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD	0.26
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.26
INTERACTIVE BROKERS GRO-CL	0.25 US45841N1072
NETFLIX INC	0.25 US64110L1061
PROCTER & GAMBLE COMPANY	0.25 US7427181091
ASML HOLDING NV	0.25 NL0010273215
ROPER TECHNOLOGIES INC	0.25 US7766961061
SCALES CORP LTD	0.25 NZSCLE0002S8
SALESFORCE INC	0.24 US79466L3024
JOHNSON & JOHNSON COM	0.23 US4781601046
ACCENTURE PLC	0.23 IE00B4BNMY34
SERVICENOW INC	0.23 US81762P1021
ELEVANCE HEALTH INC	0.23 US0367521038
PALO ALTO NETWORKS INC	0.22 US6974351057
AMERICAN TWR REIT INC	0.22 US03027X1000
ABBOTT LABS	0.22 US0028241000
TEXAS INSTRUMENTS	0.22 US8825081040
ADVANCED MICRO DEV	0.21 US0079031078
VERALTO ORD SHS	0.21 US92338C1036
ABBVIE INC COM	0.21 US00287Y1091
RESMED INC	0.21 AU000000RMD6
UNION PACIFIC CORP	0.21 US9078181081
AUTODESK INC	0.21 US0527691069
INTUITIVE SURGICAL INC	0.20 US46120E6023
HOME DEPOT INC	0.20 US4370761029
ESSILORLUXOTTICA	0.20 FR0000121667
CHANNEL INFRASTRUCTURE NZ LTD	0.20 NZNZRE0001S9
DARLING INGREDIENTS INC	0.20 US2372661015
CISCO SYSTEMS INC	0.20 US17275R1023
ASTRAZENECA PLC	0.20 GB0009895292
HUBBELL INC	0.20 US4435106079
PORT OF TAURANGA LTD	0.19 NZPOTE0003S0
COCA COLA CO USD	0.19 US1912161007
Outstanding Settlement Receipts - USD	0.19
STONEPEAK ZENO HOLDINGS (CYM) LP - EUR	0.18
MEDIATEK INC	0.18 TW0002454006
NEXTERA ENERGY INC	0.18 US65339F1012
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.18 NZLGFD008C2
150425 2.75 GB	
REPUBLIC SERVICES INC	0.18 US7607591002
HMC WHF NO. 1 PTY LTD - AUDPE	0.18
MERCK & CO INC NEW COM	0.18 US58933Y1055
INFRALEMON SCA	0.17
SEKISUI HOUSE	0.17 JP3420600003
SHOPIFY INC COM NPV CL A	0.17 CA82509L1076
ADYEN NV	0.17 NL0012969182
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE	0.17
INCOMEFUND	
BANK OF AMERICA CORPORATION	0.17 US0605051046
APPLIED MATERIALS US	0.17 US0382221051
TJX COS INC	0.16 US8725401090

ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.16
RAYONIER INC	0.16 US7549071030
WELLTOWER INC	0.16 US95040Q1040
DSM FIRMENICH AG EURO.01	0.16 CH1216478797
UNILEVER PLC	0.16 GB00B10RZP78
AMPHENOL ORD SHS CLASS A	0.16 US0320951017
ALCON AG	0.16 CH0432492467
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.16
MCP REAL ESTATE DE BT FUND (AUD)	0.16
TENABLE HOLDINGS INC	0.16 US88025T1025
SIEMENS AG NPV EUR	0.15 DE0007236101
AUCKLAND COUNCIL 170425 PNOTE	0.15
NEC CORPORATION	0.15 JP3733000008
SYNOPSIS INC	0.15 US8716071076
ORACLE CORP	0.15 US68389X1054
BE SEMICONDUCTOR EURO	0.15 NL0012866412
GENTRACK GROUP LIMITED ORDINARY SHARES	0.15 NZGTKE0002S9
RYAN SPECIALTY HOLDINGS ORD SHS CLASS A	0.15 US78351F1075
CONSOLIDATED EDISON INC COM	0.14 US2091151041
NESTLE SA	0.14 CH0038863350
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.14 US4592001014
STRIDE STAPLED GRP NPV UNITS	0.14 NZSPGE0001S2
WORLEY LIMITED	0.14 AU000000W0R2
DEUTSCHE TELEKOM AG DEM	0.14 DE0005557508
GLOBE LIFE INC	0.14 US37959E1029
FX POSITIONS	0.14
SERKO LTD	0.14 NZSKOE0001S7
RELX PLC	0.14 GB00B2B0DG97
NATIONAL GRID	0.14 GB00BDR05C01
WELLS FARGO & COMPANY	0.14 US9497461015
AT & T INC	0.14 US00206R1023
INVESTORE PROPERTY LTD	0.14 NZIPLE0001S3
S AND P GLOBAL INC COM	0.14 US78409V1044
BEAZLEY P L C	0.13 GB00BYQ0JC66
AMERICAN WATER WORKS CO INC	0.13 US0304201033
HOWMET AEROSPACE I COM USD	0.13 US4432011082
KKR QUARTZ CO-INVEST GP LLCPE	0.13
TERNA SPA	0.13 IT0003242622
VERIZON COMMUNICATIONS	0.13 US92343V1044
RIGHTMOVE ORD GBP	0.13 GB00BGDT3G23
TE CONNECTIVITY COM USD0.01	0.13 IE000IVNQZ81
KKR DIVERSIFIED CORE INFRA B SR	0.13
NOVARTIS AG	0.13 CH0012005267
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.13
MCDONALD'S CORP	0.13 US5801351017
KERRY GROUP PLC-A	0.13 IE0004906560
METTLER TOLEDO INTL	0.13 US5926881054
GXO LOGISTICS INC	0.13 US36262G1013
BLACKROCK INC	0.12 US09290D1019
WASTE CONNECTIONS COM NPV	0.12 CA94106B1013
GODADDY INC	0.12 US3802371076
HSBC HOLDINGS PLC	0.12 GB0005405286
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.12 CH0012032048
NEW ZEALAND GOVERNMENT 140433 3.50 GB	0.12 NZGOVDT433C9
CASH	0.12
NEW ZEALAND GOVERNMENT 150535 4.50 GB	0.12 NZGOVDT535C1
GIP AQUARIUS FUND SECONDARY	0.12
AIA GROUP LTD	0.12 HK0000069689
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.12
NEXTDC LIMITED ORDINARY FULLY PAID	0.12 AU000000NXT8
ROYAL BANK OF CANADA	0.12 CA7800871021
NEW ZEALAND GOVERNMENT 150531 1.50 GB	0.12 NZGOVDT531C0
PEPSICO INC CAP 2/3	0.11 US7134481081

VAUBAN IP ENERGY SOLUTIONS	0.11
EXELON CORPORATION	0.11 US30161N1019
SYMRISE AG	0.11 DE000SYM9999
UBER TECHNOLOGIES INC	0.11 US90353T1007
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.11
ANSYS INC	0.11 US03662Q1058
NEW ZEALAND GOVERNMENT 150437 2.75 GB	0.11 NZGOVDT437C0
PALANTIR TECHNOLOGIES INC	0.11 US69608A1088
MITSUBISHI UFJ FINANCIAL	0.11 JP3902900004
STRYKER CORP	0.11 US8636671013
FERGUSON ENTERPRIS USD0.0001	0.11 US31488V1070
AUTOMATIC DATA PROC.	0.11 US0530151036
WABTEC CORP	0.11 US9297401088
F5 NETWORKS INC	0.11 US3156161024
CARRIER GLOBAL COR COM	0.11 US14448C1045
NEW ZEALAND GOVERNMENT 150541 1.75 GB	0.11 NZGOVDT541C9
NEW ZEALAND GOVERNMENT 150532 2.00 GB	0.11 NZGOVDT532C8
FIRST SOLAR INC	0.11 US3364331070
THE WALT DISNEY CO	0.11 US2546871060
INTUIT INC	0.11 US4612021034
CANADIAN PAC KANS COM NPV	0.11 CA13646K1084
RENAISSANCERE HOLDINGS LTD	0.10 BMG7496G1033
GOLDMAN SACHS GROUP INC.	0.10 US38141G1040
PENTAIR PLC COM	0.10 IE00BLS09M33
KKR TAURUS CO-INVEST LPPE	0.10
ALLIANZ SE-REG	0.10 DE0008404005
Westpac New Zealand	0.10
MARVELL TECHNOLOGY COM	0.10 US5738741041
Income Due - NZD	0.10
PROGRESSIVE CORP	0.10 US7433151039
NEW ZEALAND GOVERNMENT 150536 4.25 GB	0.10 NZGOVDT536C9
WATERS CORPORATION	0.10 US9418481035
IDEX CORP	0.10 US45167R1041
AMGEN INC	0.10 US0311621009
CINTAS CORP	0.10 US1729081059
QUALCOMM INC	0.10 US7475251036
NEW ZEALAND GOVERNMENT 200429 3.0 GB	0.10 NZGOVDT429C7
GEA GROUP AG	0.10 DE0006602006
IIF AUSTRALIA 1 TRUSTPE	0.10
CATERPILLAR INC	0.10 US1491231015
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.10
UNITED STATES DOLLAR	0.10
ADTALEM GLOBAL EDUCATION INC	0.10 US00737L1035
SES FDR	0.10 LU0088087324
TERUMO CORP	0.10 JP3546800008
MERCADOLIBRE INC	0.09 US58733R1023
ADOBE INC COM	0.09 US00724F1012
LAUREATE EDUCATION INC	0.09 US5186132032
ABB LTD	0.09 CH0012221716
EQUINIX INC COM	0.09 US29444U7000
VISTA GROUP INTERNATIONAL LTD	0.09 NZVGLE0003S1
TAIWAN SEMICON MANUFACTURING CO LTD	0.09 TW0002330008
FIRST QUANTUM MINERALS LTD	0.09 CA3359341052
DELTA ELECTRONICS INC	0.09 TW0002308004
FISERV INC COM	0.09 US3377381088
LVMH MOET HENNESSY VUITTON SE	0.09 FR0000121014
CYBERARK SOFTWARE LTD	0.09 IL0011334468
ZURICH FINANCIAL SERVICES	0.09 CH0011075394
CORE INFRASTRUCTURE FUND IV SCA	0.09
KONINKLIJKE AHOLD DELHAIZE NV	0.09 NL0011794037
STRIDE INC	0.09 US86333M1080
CENTURIA INDUSTRIAL REIT ORDINARY UNITS FULLY PAID	0.09 AU000000CIP0
SIKA AG	0.09 CH0418792922
TOYOTA MOTOR CORP	0.09 JP3633400001

CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.09
INSULET CORP	0.09 US45784P1012
SONY CORP	0.09 JP3435000009
MORGAN STANLEY	0.09 US6174464486
CBRE GROUP INC CLASS A	0.09 US12504L1098
HMC Australian Retail Partnership	0.09
WOLTERS KLUWER	0.09 NL0000395903
SEVERN TRENT PLC	0.09 GB00B1FH8J72
SUMITOMO MITSUI FINANCIAL GROUP	0.09 JP3890350006
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.09
MACQUARIE GROUP LTD	0.08 AU000000MQG1
EDP SA	0.08 PTEDP0AM0009
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.08
EDWARDS LIFESCIENCES CORP	0.08 US28176E1082
DOLLARAMA INC	0.08 CA25675T1075
SPIRAX SARCO ENG ORD	0.08 GB00BWFGQN14
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.08
NEW ZEALAND GOVERNMENT 150427 4.50 GB	0.08 NZGOVDT427C1
ASHTAD GROUP PLC	0.08 GB0000536739
PFIZER INC COM	0.08 US7170811035
GILEAD SCIENCES INC	0.08 US3755581036
KBC GROUP NV	0.08 BE0003565737
ICON PLC	0.08 IE0005711209
PEMBINA PIPELINE	0.08 CA7063271034
WATTS WATER TECHNOLOGIES INC	0.08 US9427491025
CITIGROUP INC USD	0.08 US1729674242
LOBLAW COMPANIES LTD	0.08 CA5394811015
CSL LIMITED	0.08 AU000000CSL8
T MOBILE US INC COM	0.08 US8725901040
GOODMAN GROUP	0.08 AU000000GMG2
NEW ZEALAND GOVERNMENT 150534 4.25 GB	0.08 NZGOVDT534C4
BUILDERS FIRSTSOURCE INC	0.08 US12008R1077
WILLIAMS COMPANIES INC	0.08 US9694571004
MOTOROLA SOLUTIONS INC	0.08 US6200763075
KEYENCE CORP NPV	0.08 JP3236200006
ASTRAZENECA PLC SPONS ADR	0.08 US0463531089
LEGAL & GENERAL GROUP PLC	0.08 GB0005603997
BANK OF NEW YORK MELLON CORP	0.08 US0640581007
FERGUSON ENTERPRISE USD 0.0001	0.08 US31488V1070
PROLOGIS INC COM	0.08 US74340W1036
KONINKLIJKE KPN NV	0.08 NL0000009082
SUN COMMUNITIES INC	0.08 US8666741041
MUENCHENER RUECKVER RG-REG	0.08 DE0008430026
AMERICAN EXPRESS USD	0.08 US0258161092
SPOTIFY TECHNOLOGY COM	0.08 LU1778762911
DBS GROUP HOLDINGS LTD	0.08 SG1L01001701
OREILLY AUTO NEW COM	0.08 US67103H1077
MARSH & MCLENNAN COM	0.08 US5717481023
BLOCK INC	0.08 US8522341036
SCHWAB (CHARLES) CORP	0.08 US8085131055
ADVANCED DRAINAGE SYTEMS INC	0.08 US00790R1041
HITACHI NPV	0.08 JP3788600009
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 240425 RCD	0.07
CHENIERE ENERGY INC	0.07 US16411R2085
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.07
VERTEX PHARMACEUTICALS INC	0.07 US92532F1003
HERMES INTERNATIONAL	0.07 FR0000052292
HYDRO ONE LTD	0.07 CA4488112083
CRH PUBLIC LIMITED ORD SHS	0.07 IE0001827041
SANOFI SA	0.07 FR0000120578
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID	0.07 AU000000TLX2
DEFERRED	
CHUBB LIMITED ORD	0.07 CH0044328745
BANK OF NEW ZEALAND	0.07

INTERCONTINENTAL EXCHANGE INC	0.07 US45866F1049
CROWDSTRIKE HOLDINGS INC	0.07 US22788C1053
INGENIA COMMUNITIES GROUP	0.07 AU000000INA9
GSK PLC SPON ADS EACH REP 2 ORD SHS	0.07 US37733W2044
ARCADIS NV	0.07 NL0006237562
MIZUHO FINANCIAL GROUP INC	0.07 JP3885780001
COMCAST CORP	0.07 US20030N1019
CENCORA INC COM	0.07 US03073E1055
NEW ZEALAND GOVERNMENT 150554 5.00 GB	0.07 NZGOVDT554C2
AZEK COMPANY INC	0.07 US05478C1053
COMPAGNIE DE SAINT-GOBAIN	0.07 FR0000125007
NOMAD FOODS LTD	0.07 VGG6564A1057
ARISTA NETWORKS INC	0.07 US0404132054
SMURFIT WESTROCK P ORD USD0.001 DI	0.07 IE00028FXN24
VEEVA SYSTEMS INC	0.07 US9224751084
KKR AQUEDUCT CO-INVEST L.P.PE	0.07
SOUTHERN CO COM USD	0.07 US8425871071
DIF VI CO-INVEST PROJECT 3 C.V	0.07
BANCO BICAYA ARGENTARIA SA	0.07 ES0113211835
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.07
UBS GROUP AG	0.06 CH0244767585
KEYERA CORP COM	0.06 CA4932711001
VITAL FARMS INC	0.06 US92847W1036
COLGATE PALMOLIVE	0.06 US1941621039
BANCO SANTANDER CENTRAL HISP	0.06 ES0113900J37
POPULAR INC COM USD6 POST REV SPLIT	0.06 PR7331747001
SMITH A.O CORP	0.06 US8318652091
WAYPOINT REIT FULLY PAID ORDINARY UNITS STAPLED	0.06 AU0000088064
SECURITIES	
ROLLINS INC	0.06 US7757111049
BRISTOL MYERS SQUIBB COMPANY	0.06 US1101221083
ASB BANK LTD 230525 RCD	0.06
TOKIO MARINE HOLDINGS INC	0.06 JP3910660004
TRANSPower NEW ZEALAND LIMITED 260825 PNOTE	0.06
UNICREDIT SPA	0.06 IT0005239360
ALTAMIRA CO-INVESTMENT SCA	0.06
STARBUCKS CORP	0.06 US8552441094
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.06
TETRA TECH ORD SHS	0.06 US88162G1031
AENA SME S.A.	0.06 ES0105046009
SHERWIN WILLIAMS COM	0.06 US8243481061
AGCO CORP	0.06 US0010841023
EMERSON ELECTRIC CO	0.06 US2910111044
MEDTRONIC PLC	0.06 IE00BTN1Y115
XERO LIMITED ORDINARY FULLY PAID	0.06 NZXROE0001S2
FERRARI NV COM	0.06 NL0011585146
NEXTRACKER INC	0.06 US65290E1010
ANALOG DEVICES INCORPORATED COM	0.06 US0326541051
BLACKSTONE INC	0.06 US09260D1072
BNP PARIBAS SA	0.06 FR0000131104
SSE PLC	0.06 GB0007908733
THE CIGNA GROUP	0.06 US1255231003
CREDIT AGRICOLE SA	0.06 FR0000045072
AXIUM INFRASTRUCTURE	0.06
INFINEON TECHNOLOGIES AG	0.06 DE0006231004
RECRUIT HLDGS CO LNPV	0.06 JP3970300004
MICRON TECHNOLOGY INC USD	0.06 US5951121038
EDISON INTERNATIONAL	0.06 US2810201077
PARKER HANNIFIN CORP	0.06 US7010941042
TOYOTA FINANCE NEW ZEALAND LTD 290525 PNOTE	0.06
TECNOGLASS INC	0.06 KYG872641009
VODACOM GROUP PTY LTD	0.06 ZAE000132577
CLEAN HARBORS INC	0.06 US1844961078
AXA	0.06 FR0000120628

MANULIFE FINANCIAL CORP	0.06	CA56501R1064
CHURCH & DWIGHT CO	0.06	US1713401024
AON PLC IE COM CL A	0.05	IE00BLP1HW54
NEW ZEALAND GOVERNMENT 150528 0.25 GB	0.05	NZGOVDT528C6
ATMOS ENERGY CORP	0.05	US0495601058
SNAM SPA	0.05	IT0003153415
CHROMA ATE INC	0.05	TW0002360005
HARTFORD INSURANCE GROUP INC T	0.05	US4165151048
LOWE'S COS INC	0.05	US5486611073
KLA TENCOR CORPORATION COM	0.05	US4824801009
L'OREAL	0.05	FR0000120321
UNITED UTILITIES GROUP PLC	0.05	GB00B39J2M42
GAZTRANSPORT ET TECHNIGAZ SA	0.05	FR0011726835
NEW ZEALAND GOVERNMENT 150526 0.50 GB	0.05	NZGOVDT526C0
OVERSEA-CHINESE BANKING CORP	0.05	SG1S04926220
CROWN HOLDINGS INC	0.05	US2283681060
HCA HEALTHCARE INC	0.05	US40412C1018
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.05	
ILLINOIS TOOL WORKS	0.05	US4523081093
ENEOS HOLDINGS INC	0.05	JP3386450005
INTEL CORP	0.05	US4581401001
INTESA SANPAOLO SPA	0.05	IT0000072618
KINGSPAN GROUP PLC	0.05	IE0004927939
GSK PLC	0.05	GB00BN7SWP63
LAM RESEARCH CORP COM USD 0.001 P S	0.05	US5128073062
BUZZARD MIDSTREAM	0.05	
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.05	NZIIBDT003C0
KSL CAPITAL PARTNERS CV I	0.05	
SEA LTD	0.05	US81141R1005
3M CO	0.05	US88579Y1010
DEUTSCHE BOERSE AG	0.05	DE0005810055
EUR BNP PARIBAS A/C	0.05	
WESTPAC NEW ZEALAND LTD 280525 RCD	0.05	
ASB BANK LTD 040625 RCD	0.05	
TELEFONICA BRASIL SA	0.05	BRVIVTACNORO
WESTPAC NEW ZEALAND LTD 130625 RCD	0.05	
GETLINK SE	0.05	FR0010533075
WESTPAC NEWZEALAND LTD 300625 RCD	0.05	
HOCHTIEF AG	0.05	DE0006070006
GOODMAN PROPERTY TRUST	0.05	NZCPTE0001S9
NEW ZEALAND GOVERNMENT 150530 4.50 GB	0.05	NZGOVDT530C2
WESTPAC NEW ZEALAND LTD 300925 RCD	0.05	
PINNACLE WEST CAPITAL	0.05	US7234841010
Bank of China	0.05	
GE AEROSPACE	0.05	US3696043013
WESTPAC NEW ZEALAND LTD 150126 RCD	0.05	
CONSTELLATION SOFTWARE COM	0.05	CA21037X1006
ASB BANK LTD 310326 RCD	0.05	
WESTPAC NEW ZEALAND LTD 310326 RCD	0.05	
SINGAPORE TELECOMM NPV B/L 100	0.05	SG1T75931496
NEC ELECTRONICS CORP	0.05	JP3164720009
KIMBERLY CLARK CORP	0.05	US4943681035
MOODYS CORPORATION	0.05	US6153691059
ONEMAIN HOLDINGS INC	0.05	US68268W1036
PORTLAND GENERAL ELECTRIC COMPANY	0.05	US7365088472
PNC FINANCIAL SERVICES GROUP	0.05	US6934751057
GBP BNP PARIBAS A/C	0.05	
GE VERNOVA ORS SHS	0.05	US36828A1016
SIMON PROPERTY GROUP INC USD	0.05	US8288061091
PG AND E CORP	0.05	US69331C1080
HA SUSTAINABLE INFRASTRUCTURE CAPITAL INC	0.05	US41068X1000
HEARTLAND GROUP HLNPV	0.05	NZHGHE0007S9
DIGITAL REALTY TRUST INC	0.05	US2538681030
Outstanding Settlement Receipts - NZD	0.05	
VESTAS WIND SYSTEM	0.04	DK0061539921

OLD MUTUAL LTD NPV	0.04 ZAE000255360
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.04
LANDIS AND GYR GROUP AG	0.04 CH0371153492
US. TSY. INFL. 0.625% IL 15/1/2026	0.04 US912828N712
LENNOX INTL INC COM	0.04 US5261071071
AXON ENTERPRISE I COM USD 0.00001	0.04 US05464C1018
HILTON WORLDWIDE H COM	0.04 US43300A2033
THE TORONTO DOMINION BANK	0.04 CA8911605092
HOYA CORPORATION JPY	0.04 JP3837800006
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.04
NINTENDO CO LTD	0.04 JP3756600007
LONDON STOCK EXCHANG	0.04 GB00B0SWJX34
SUN LIFE FINANCIAL INC	0.04 CA8667961053
INDEPENDENCE REALTY TRUST INC	0.04 US45378A1060
ENBRIDGE INC	0.04 CA29250N1050
DAI ICHI MUTUAL LIFE INSURANCE TEMP	0.04 JP3476480003
Outstanding Settlement Receipts - EUR	0.04
SKELLERUP HOLDINGS LIMITED	0.04 NZSKXE0001S8
FAIRFAX FINL HOLDINGS LTD CAD	0.04 CA3039011026
ONEOK INC	0.04 US6826801036
KINDER MOR INC DEL COM	0.04 US49456B1017
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.04 US11133T1034
BARRATT REDROW PLC	0.04 GB0000811801
KROGER CO COM	0.04 US5010441013
CADENCE DESIGN SYSTEMS INC	0.04 US1273871087
COPART INC	0.04 US2172041061
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.04
JPMORGAN CHASE	
GARMIN ORD	0.04 CH0114405324
DUPONT DE NEMOURS INC	0.04 US26614N1028
PAYPAL HOLDINGS INC	0.04 US70450Y1038
US BANCORP	0.04 US9029733048
MONDELEZ INTERNATIONAL INC	0.04 US6092071058
ELIA GROUP SA/NV	0.04 BE0003822393
KDDI CORP NPV TEMP	0.04 JP3496400007
EIFPAGE INC	0.04 FR0000130452
KEURIG DR PEPPER INC	0.04 US49271V1008
BRAMBLES LIMITED	0.04 AU000000BxB1
ASB BANK LTD 040625 5.92 TD	0.04
GENERALI	0.04 IT0000062072
CHINA CONSTRUCT NZ 110925 5.35 TD	0.04
WESTPAC BANKING CORPORATION	0.04 AU000000WBC1
EXPERIAN GROUP LTD	0.04 GB00B19NLV48
CHINA CONSTRUCT NZ 281125 4.80 TD	0.04
PAYCHEX INC	0.04 US7043261079
VITAL HEALTHCARE PROPERTY TRUST	0.04 NZCHPE0001S4
ASSURANT INC	0.04 US04621X1081
GENUS PLC	0.04 GB0002074580
HAMILTON CITY COUNCIL 050525 PNOTE	0.04
XIAOMI CORP	0.04 KYG9830T1067
Accruals	0.04
ASB BANK LTD 250725 RCD	0.04
ENPHASE ENERGY INC	0.04 US29355A1079
WAL MART DE MEXICO	0.04 MX01WA000038
TRADE DESK INC	0.04 US88339J1051
TRUIST FINL CORP COM	0.04 US89832Q1094
FUJIKURA LIMITED	0.04 JP3811000003
AGREE REALTY CORP	0.04 US0084921008
CONSTELLATION ENERGY CORP	0.04 US21037T1097
CUMMINS INC	0.04 US2310211063
FAIR ISAAC CORPORATION	0.04 US3032501047
TARGA RESOURCES IN COM	0.04 US87612G1013
MIPS AB	0.04 SE0009216278
HONG KONG EXCHANGE & CLEAR	0.04 HK0388045442
ASB BANK LTD 200126 4.12 TD	0.04

ENDESA SA	0.04 ES0130670112
LIFE360 INC	0.04 AU0000045098
NEW ZEALAND GOVERNMENT 150425 2.75 GB	0.04 NZGOVDT425C5
FORTINET INC COM	0.03 US34959E1091
ZOETIS INC	0.03 US98978V1035
VERISK ANALYTICS I COM	0.03 US92345Y1064
ITALGAS SPA	0.03 IT0005211237
OMEGA HEALTHCARE INVESTORS	0.03 US6819361006
OTIS WORLDWIDE COR COM	0.03 US68902V1070
JAPAN ELEVATOR SERVICE HOLDINGS CO LTD	0.03 JP3389510003
VODAFONE GROUP ORD	0.03 GB00BH4HKS39
RESTAURANT BRANDS NEW ZEALAND LTD	0.03 NZRBDE0001S1
METLIFE INC	0.03 US59156R1086
QUEST DIAGNOSTICS	0.03 US74834L1008
UNITED OVERSEAS BANK	0.03 SG1M31001969
OMNES CO-INVEST TA G - EUR	0.03
ZSCALER INC	0.03 US98980G1022
ELIA GROUP XX	0.03 DU00ELIAGRP4
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.03 AU000000ANZ3
ATLAS COPCO AB	0.03 SE0017486889
RED ELECTRICA DE ES	0.03 ES0173093024
NATWEST GROUP PLC ORD	0.03 GB00BM8PJY71
MITSUBISHI ESTATE	0.03 JP3899600005
APPLOVIN CORP	0.03 US03831W1080
NUTANIX INC	0.03 US67059N1081
QUANTA SERVICES INC	0.03 US74762E1029
VULCAN MATERIALS CO	0.03 US9291601097
BARCLAYS PLC	0.03 GB0031348658
SENTINELONE INC	0.03 US81730H1095
SULZER AG	0.03 CH0038388911
PACCAR INC	0.03 US6937181088
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST	0.03 US4281031058
DISCOVER FINANCIAL SERVICES	0.03 US2547091080
INTERNATIONAL FINA 4.00% 03/04/2025	0.03 AU3CB0224491
BUREAU VERITAS SA	0.03 FR0006174348
AMERICAN INTERNATIONAL GROUP	0.03 US0268747849
METRO INC - A	0.03 CA59162N1096
SNOWFLAKE INC	0.03 US8334451098
LAFARGEHOLCIM LTD	0.03 CH0012214059
SUMITOMO ELECTRIC	0.03 JP3407400005
KIMCO REALTY CORP	0.03 US49446R1095
COMMONWEALTH BANK OF AUSTRALIA	0.03 AU000000CBA7
UNITED THERAPEUTICS CORP	0.03 US91307C1027
NISOURCE INC	0.03 US65473P1057
CLOUDFLARE INC	0.03 US18915M1071
VICI PROPERTIES INC	0.03 US9256521090
CHIPOTLE MEXICAN GRILL ORD	0.03 US1696561059
GRAINGER W W INC	0.03 US3848021040
INGERSOLL RAND INC	0.03 US45687V1061
E.ON SE	0.03 DE000ENAG999
DUNEDIN CITY TREASURY 120525 PNOTE	0.03
HENKEL AG & CO KGAA NON VTG PREF	0.03 DE0006048432
GENESIS ENERGY LTD	0.03 NZGNEE0001S7
SWISS RE AG	0.03 CH0126881561
MODINE MANUFACTURING CO	0.03 US6078281002
MSCI INC	0.03 US55354G1004
RECORDATI SPA - NEW	0.03 IT0003828271
ING GROEP NV	0.03 NL0011821202
PHILLIPS COM	0.03 US7185461040
AMERIPRISE FINANCIAL INC	0.03 US03076C1062
COGNEX CORP COM USD	0.03 US1924221039
DEN DANSKE BANK AS DKK	0.03 DK0010274414
ORSTED AS	0.03 DK0060094928
UNITED RENTALS INC	0.03 US9113631090
ASSA ABLOY AB	0.03 SE0007100581

MS & AD INSURANCE GROUP HOLDINGS	0.03 JP3890310000
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.03
270525 TBILL	
MICROSTRATEGY COM USD0.001 CLASS A	0.03 US5949724083
KOMATSU LTD JPY	0.03 JP3304200003
EXELIXIS INC	0.03 US30161Q1040
PROPERTY FOR INDUSTRY LTD	0.03 NZPFIE0001S5
IMI ORD GBP0.2857	0.03 GB00BGLP8L22
TC ENERGY CORP	0.03 CA87807B1076
ADVANTEST CORP	0.03 JP3122400009
SANWA HOLDINGS CORPORATION	0.03 JP3344400001
CAPCOM CO LTD	0.03 JP3218900003
DUNEDIN CITY TREASURY 240425 PNOTE	0.03
AIR NEW ZEALAND LTD	0.03 NZAIRE0001S2
MARATHON PETROL COM	0.03 US56585A1025
TOKYO ELECTRON LTD JPY	0.03 JP3571400005
US. TSY. NOTE/BON 3.875% 30/4/20255 USD BA-2025	0.03 US91282CGX39
REGENERON PHARMACEUTICALS INC	0.03 US75886F1075
Income Due - JPY	0.03
RADIAN GROUP INC	0.03 US7502361014
KIWIBANK LTD 211125 4.45 TD	0.03
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN	0.03
KMD BRANDS LIMITED	0.03 NZKMDE0001S3
NXP SEMICONDUCTORS	0.03 NL0009538784
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.03
VERTIV HOLDINGS CO	0.02 US92537N1081
CHRISTCHURCH CITY HOLDINGS LIMITED 170425 PNOTE	0.02
RABOBANK NEW ZEALAND LTD 160425 RCD	0.02
TOYOTA FINANCE NEW ZEALAND LTD 020525 PNOTE	0.02
CHRISTCHURCH CITY HOLDINGS LIMITED 200525 PNOTE	0.02
WELLINGTON REGIONAL COUNCIL 210525 PNOTE	0.02
CAPITAL ONE FINANCIAL CORPORATION	0.02 US14040H1059
PUBLIC STORAGE	0.02 US74460D1090
PRUDENTIAL FINANCIAL INC	0.02 US7443201022
VECTOR LIMITED	0.02 NZVCTE0001S7
VISTRA CORP	0.02 US92840M1027
GOODMAN GRP.	0.02 AU000000GMG2
NATIONAL BANK OF CANADA	0.02 CA6330671034
M & T BANK CORPORATION	0.02 US55261F1049
NN GROUP NV	0.02 NL0010773842
AJINOMOTO CO INC JPY	0.02 JP3119600009
COINBASE GLOBAL INC	0.02 US19260Q1076
RABOBANK NEW ZEALAND LTD 200226 RCD	0.02
KONINKLIJKE VOPAK NV	0.02 NL0009432491
SOCIETE GENERALE SA	0.02 FR0000130809
EUROFIMA EUROPAEIS 3.90% 19/12/2025	0.02 AU3CB0230548
BHP GROUP LIMITED ORDINARY FULLY PAID	0.02 AU000000BHP4
DEXUS WHOLESALE SHOPPING CENTRE FUNDPE	0.02
ARCH CAPITAL GROUPCOM	0.02 BMG0450A1053
Income Due - USD	0.02
YANGZIJANG SHIPBUILDING NPV	0.02 SG1U76934819
GREATER WELLINGTON REGIONAL COUNCIL 130625 PNOTE	0.02
ATI INC	0.02 US01741R1023
SEMPRA ORD	0.02 US8168511090
HEIDELBERGCEMENT AG	0.02 DE0006047004
VALERO ENERGY CORP	0.02 US91913Y1001
DATADOG INC	0.02 US23804L1035
OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE	0.02
PLC	
NRG ENERGY INC	0.02 US6293775085
RPM INTERNATIONAL INC	0.02 US7496851038
GEDEON RICHTER PLC	0.02 HU0000123096
TRADEWEB MARKETS INC	0.02 US8926721064

Outstanding Settlement Receipts - GBP	0.02
DUNEDIN CITY TREASURY 170625 PNOTE	0.02
ARMSTRONG WORLD INDUSTRIES INC	0.02 US04247X1028
EBARA CORP NPV	0.02 JP3166000004
HD HYUNDAI	0.02 KR7267250009
FUJI ELECTRIC CO LTD	0.02 JP3820000002
INTL PAPER CO	0.02 US4601461035
AIB GROUP PLC	0.02 IE00BF0L3536
US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025	0.02 US91282CHD65
SNAP ON INC	0.02 US8330341012
HYUNDAI ELECTRIC ENERGY SYST	0.02 KR7267260008
T&D HOLDINGS INC NPV	0.02 JP3539220008
FDXEX CORP COM	0.02 US31428X1063
LEGRAND SA	0.02 FR0010307819
CARLISLE COS INC	0.02 US1423391002
AVALONBAY COMMUNITIES INC	0.02 US0534841012
SUMITOMO FORESTRY CO LTD	0.02 JP3409800004
INTERCONTINENTAL HOTELS GROUP PLC	0.02 GB00BHJYC057
MEDIOBANCA BANCA DI ITL	0.02 IT0000062957
STOCKLAND	0.02 AU000000SGP0
STANDARD CHARTERED	0.02 GB0004082847
ARGOSY PROPERTY LIMITED	0.02 NZARGE0010S7
MSTB03- WEST PAC	0.02
SHIN-ETSU CHEMICAL NPV	0.02 JP3371200001
ACUITY INC	0.02 US00508Y1029
AGEAS NPV POST SPLIT	0.02 BE0974264930
OKTA INC	0.02 US6792951054
ERSTE GROUP BANK AG	0.02 AT0000652011
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.02 ES0167050915
KAJEMA CORP	0.02 JP3210200006
ASR NEDERLAND NV	0.02 NL0011872643
PRYSMIAN SPA	0.02 IT0004176001
EMCOR GROUP INC	0.02 US29084Q1004
DUKE ENERGY CORP COM	0.02 US26441C2044
AUSTRALIAN CAP. TE 4.75% 23/10/2030	0.02 AU3SG0003106
UK. GILT 4.25% 07/12/2027	0.02 GB00B16NNR78
DELL TECHNOLOGIES INC	0.02 US24703L2025
SWISSCOM AG	0.02 CH0008742519
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.02 NZOCAE0002S0
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.02 NZHNZD0001L7
NITTO DENKO CORPORATION	0.02 JP3684000007
PACKAGING CORP OF AMERICA	0.02 US6951561090
TASMANIAN PUBLIC F 5.25% 23/01/2036	0.02 AU3SG0003130
WELLINGTON CITY COUNCIL 180825 PNOTE	0.02
COMPAGNIE FINANCIERE RICHEMONT SA	0.02 CH0210483332
CME GROUP INC COM	0.02 US12572Q1058
VULCAN STEEL AUSTRALIA PTY LTD	0.02 AU0000181984
OBAYASHI CORPORATION	0.02 JP3190000004
KONECRANES OYJ	0.02 FI0009005870
NIPPON TEL AND TEL CP NPV	0.02 JP3735400008
TORAY INDS INC	0.02 JP3621000003
DR HORTON INC	0.02 US23331A1097
TREASURY CORP OF V 4.75% 15/9/2036	0.02 AU3SG0002710
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN	0.02
IMPERIAL BANK OF COMMERCE	
QUEENSLAND TSY. 4.50% 22/8/2035	0.02 AU3CB0296580
EURONEXT NV	0.02 NL0006294274
ABN AMRO BANK N V DR EACH REP SHS	0.02 NL0011540547
CVS HEALTH CORP	0.02 US1266501006
HKD BNP PARIBAS A/C	0.02
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.02
ROYAL CARIBBEAN GROUP	0.02 LR0008862868
AXIS CAPITAL HOLDING	0.02 BMG0692U1099

GREAT WEST LIFE CO	0.02 CA39138C1068
REGIONS FINANCIAL CORP	0.02 US7591EP1005
UNITED PARCEL SERVICE - B	0.02 US9113121068
ASICS ORD SHS	0.02 JP3118000003
AIRSERVICES AUSTRA 3.25% 15/05/2026	0.02 AU3CB0237444
ARTHUR J GALLAGHER CO	0.02 US3635761097
VENTAS INC	0.02 US92276F1003
EQUITY RESIDENTIAL	0.02 US29476L1070
SWEDBANK AB	0.02 SE0000242455
HEWLETT PACKARD CO	0.02 US40434L1052
ALLEGION PLC	0.02 IE00BFRT3W74
TAISEI CORP	0.02 JP3443600006
FUTU HOLDINGS LTD	0.02 US36118L1061
TUI TOPCO LIMITED - INTEREST BEARING LOAN	0.02
TARGET CORPORATION	0.02 US87612E1064
PRIMERICA INC	0.02 US74164M1080
INVITATION HOMES INC	0.02 US46187W1071
NUCOR CORP	0.02 US6703461052
MONOLITHIC POWER SYSTEMS INC	0.02 US6098391054
PULTE GROUP INC	0.02 US7458671010
RIO TINTO PLC ORD	0.02 GB0007188757
NIKE INC CL B	0.02 US6541061031
OLD DOMINION FREIGHT LINE INC	0.02 US6795801009
IDEMITSU KOSAN CO LTD	0.02 JP3142500002
AUSTRALIA GOVERNME 3.25% 21/04/2025	0.02 AU3TB0000168
LANDESKREDITBANK B 4.25% 07/08/2025	0.02 AU3CB0223097
REXEL SA	0.02 FR0010451203
HUNTINGTON BANCSHARES INC	0.02 US4461501045
KKR AND CO INC	0.02 US48251W1045
NEXT PLC	0.02 GB0032089863
US. TSY. NOTE/BON 4.625% 30/6/2025 2025 USD1000 BD-2025	0.02 US91282CHL81
BRIDGESTONE CORP	0.02 JP3830800003
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.02 GB0005405286
FUTURES MARGIN-NZD	0.02
UNUMPROVIDENT CORPORATION	0.02 US91529Y1064
BNP PARIBAS NOMINEES	0.02
VINCI SA	0.02 FR0000125486
ENEL SPA	0.02 IT0003128367
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426 1.50 GB	0.02 NZLGFDT014C0
TELSTRA CORPORATION LIMITED	0.02 AU000000TLS2
FONTERRA SHAREHOLDER FUND	0.02 NZFSFE0001S5
BILIBILI INC	0.02 US0900401060
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.02 AU000000VCX7
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.01 NZIIBDT002C2
DUNEDIN CITY TREASURY 070425 PNOTE	0.01
BECTON DICKINSON AND COMPANY	0.01 US0758871091
ALSTOM SA	0.01 FR0010220475
COMPASS GROUP ORD	0.01 GB00BD6K4575
TAUPO DISTRICT COUNCIL 300725 PNOTE	0.01
DKK BNP PARIBAS A/C	0.01
US. TSY. NOTE/BOND 3.50% 15/9/2025 2025 USD1000 AS-2025	0.01 US91282CFK27
NETAPP INC	0.01 US64110D1046
TRAVELERS COS INC / THE	0.01 US89417E1091
SUZUKI MOTOR CORP	0.01 JP3397200001
MARRIOTT INTL INCUSD	0.01 US5719032022
HEWLETT PACKARD ENTERPRISE CO	0.01 US42824C1099
TOKAI HOLDINGS CORP	0.01 JP3552260006
SEAGATE TECH HLDGS	0.01 IE00BKVD2N49
US TREASURY N/B 4.5% 31/MAR/2026	0.01 US91282CKH33
NIPPON YUSEN KK NPV	0.01 JP3753000003
BANK OF MONTREAL CAD	0.01 CA0636711016

NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.01 NZLGFD009C0
140433 3.50 GB	
LULULEMON ATHLETIC	0.01 US5500211090
MGIC INVESTMENT CORP	0.01 US5528481030
AIR PROD & CHEMS INC COM USD	0.01 US0091581068
MITSUBISHI CORP	0.01 JP3898400001
NVR INC	0.01 US62944T1051
TENCENT HLDGS LIMITED	0.01 KYG875721634
AFLAC INC	0.01 US0010551028
NZ EXCHANGE LTD	0.01 NZNZXE0001S7
CSX CORP COM	0.01 US1264081035
SEVERN TRENT	0.01 GB00B1FH8J72
PROSUS NV	0.01 NL0013654783
NATIONAL AUSTRALIA BANK LIMITED	0.01 AU000000NAB4
ESSEX PROPERTY TRUST INC	0.01 US2971781057
US. TSX. NOTE/BON 6.875% 15/08/2025/2025 USD100	0.01 US912810EV62
ITALY BUONI POLIEN 1.65% 01/03/2032	0.01
SVENSK EXPORTKRED 4.625% 28/11/20251/2025 USD G	0.01 US87031CAH60
CARPENTER TECHNOLOGY CORP	0.01 US1442851036
CAISSE D AMORTISSE 4.00% 25/01/202601/2026 USD1000 35	0.01 XS2580310246
REGS	
DOORDASH INC	0.01 US25809K1051
FIFTH THIRD BANCORP	0.01 US3167731005
APOLLO GLOBAL MANA COM	0.01 US03769M1062
CHINA CONSTRUCTION BANK NZ LTD 090226 FRN	0.01 NZCCBDT014C9
DEV. BANK OF JAPAN 3.25% 28/04/202727 USD1000 GG26	0.01 XS2470975033
AMERICAN ELECTRIC POWER COMPANY INC	0.01 US0255371017
MANAWA ENERGY LTD	0.01 NZTPXE000155
CITIZENS FINANCIAL GROUP INC	0.01 US1746101054
MEITEC CORPORATION NPV	0.01 JP3919200000
LLOYDS BANKING GROUP PLC	0.01 GB0008706128
FREPORT MCMORAN INC	0.01 US35671D8570
ALLSTATE CORP	0.01 US0200021014
TOYOTA INDUSTRIES CORPORATION	0.01 JP3634600005
DANONE	0.01 FR0000120644
NEW YORK LIFE GBL. F FRN 24/07/2029	0.01 AU3FN0089843
PURE STORAGE INC	0.01 US74624M1027
OVERSEA-CHINESE BANK FRN 08/03/2027	0.01 AU3FN0085312
MONSTER BEVERAGE SHS ORD	0.01 US61174X1090
SANRIO CO LTD NPV	0.01 JP3343200006
AIRBNB INC	0.01 US0090661010
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.01 NZIIBDT004C8
CRH PLC LONDON LISTING	0.01 IE0001827041
NORFOLK SOUTHERN CORP USD	0.01 US6558441084
MALAYAN BANKING BHD	0.01 MYL11550O0000
WORKDAY INC	0.01 US98138H1014
JOHNSON CONTROLS INTERNATIONAL PLC	0.01 IE00BY7QL619
NGK INSULATORS LTD	0.01 JP3695200000
MITSUBISHI HEAVY INDUSTRIES LTD	0.01 JP3900000005
BANK OF NOVA SCOTIA CAD	0.01 CA0641491075
ITOCHU CORP JPY	0.01 JP3143600009
NEXANS SA	0.01 FR0000044448
MONOTARO CO LTD	0.01 JP3922950005
EURO	0.01
WESFARMERS LIMITED	0.01 AU000000WES1
KEYCORP	0.01 US4932671088
YOKOGAWA ELECTRIC JPY	0.01 JP3955000009
VOLKSWAGEN FINL. 3.875% 10/9/2030	0.01 XS2837886287
SES	0.01 LU0088087324
GENERAL MOTORS CO	0.01 US37045V1008
AUCKLAND COUNCIL 070525 PNOTE	0.01
GPT	0.01 AU000000GPT8
STEEL DYNAMICS INC	0.01 US8581191009
AGNICO EAGLE MINES	0.01 CA0084741085

REALTY INCOME CORPORATION	0.01 US7561091049
SWISSQUOTE GROUP HOLDING SA	0.01 CH0010675863
NATL. BANK OF GREECE F2F 29/01/2029	0.01 XS2756298639
SCENTRE GRP.	0.01 AU000000SCG8
UNITED STATES TREA 3.50% 30/09/2026	0.01 US91282CLP40
FASTENAL CO	0.01 US3119001044
STIFEL FINANCIAL COM USD0.15	0.01 US8606301021
SYSCO CORPORATION COM	0.01 US8718291078
INDITEX	0.01 ES0148396007
TECHNOLOGY ONE LIMITED	0.01 AU000000TNE8
ORBIA ADVANCE CO 1.875% 11/05/2026	0.01 USP7S81YAB11
CANADIAN IMP BANK COM NPV	0.01 CA1360691010
NATWEST MKTS. 5.022% 21/03/2030	0.01 USG6382RGF94
Outstanding Settlement Receipts - CHF	0.01
CANADIAN NATL RAILWAY CO	0.01 CA1363751027
TRANSPower NEW ZEALAND LTD 040925 1.735 GB	0.01 NZTRPD0070L9
3I GROUP PLC	0.01 GB00B1YW4409
mitsui mining and smelting CO LTD	0.01 JP3888400003
INVESTOR AB SER B NPV	0.01 SE0015811963
HIMS & HERS HEALTH ORD SHS CLASS A	0.01 US4330001060
RECKITT BENCKISER GROUP PLC	0.01 GB00B24CGK77
CHARTER HALL GRP.	0.01 AU000000CHCO
TUI TOPCO LIMITED - ORDINARY SHARES	0.01
SHOWA DENKO KK JPY50	0.01 JP3368000000
MITSUI FUDOSAN CO	0.01 JP3893200000
DEUTSCHE BANK AG (REG)	0.01 DE0005140008
AMETEK INC	0.01 US0311001004
DOMINION ENERGY INC	0.01 US25746U1097
CITIGROUP FRN 04/03/2029	0.01 US17327CAW38
EDISON INTL.	0.01 US2810201077
ING GROEP FRN 17/08/2031	0.01 XS3002547563
AIRSERVICES AUSTRA 5.00% 15/05/2031	0.01 AU3CB0309938
HALLENSTEIN GLASSON HOLDINGS LTD	0.01 NZHLEGE000154
PROLOGIS INTL. FND 1.75% 15/03/2028TN 15/03/28	0.01 XS1789176846
EUR125000 4	
BASF SE	0.01 DE000BASF111
EXPORT-IMPORT BANK O FRN 26/06/2026	0.01 AU3FN0079117
STANDARD CHARTERED B FRN 30/08/2027	0.01 AU3FN0090874
AUTO TRADER GROUP PLC	0.01 GB00BVYVFW23
BENDIGO & ADELAIDE B FRN 28/11/2029	0.01 AU3FN0094165
LLOYDS BANKING GRP. 4.5% 11/1/2029	0.01 XS2569069375
FAST RETAILING CO LTD	0.01 JP3802300008
FUTURE MARGINS-USD	0.01
YUM! BRANDS INC	0.01 US9884981013
TURNERS AUTOMOTIVE GROUP LIMITED	0.01 NZVNL000151
AMERICAN HEALTHCARE REIT ORD SHS	0.01 US3981823038
JAPAN EXCHANGE GROUP INC	0.01 JP3183200009
TOWER LIMITED	0.01 NZTWRE001152
TESCO ORD	0.01 GB00BLGZ9862
US. T-BILL. 0.00% 01/04/20252025 USD100	0.01 US912797NT05
US. TSY. NOTE/BON 4.875% 31/10/20288	0.01 US91282CJF95
AUSTRALIA & NEW ZEAL FRN 21/05/202727	0.01 XS2822525205
KOREA ELEC. POWER 4.75% 13/02/2028	0.01 USY4907LAL63
TORONTO-DOMINION BAN FRN 17/12/2029	0.01 US89115A3D29
VOLVO AB - B	0.01 SE0000115446
HYUNDAI CAPITAL AMER FRN 24/06/2027EGS	0.01 US44891CDE03
SUMITOMO REALTY & DEVELOPMENT CO	0.01 JP3409000001
US TREASURY N/B 3.0% 15/JUL/2025	0.01
SANFORD LTD	0.01 NZSANE0001S0
US. T-BILL. 0.00% 12/06/20252025 USD100	0.01 US912797LN52
KENVUE INC	0.01 US49177J1025
GLENCORE PLC	0.01 JE00B4T3BW64
BANCA TRANSILVANIA F2F 27/04/20277/04/27 EUR1000	0.01 XS2616733981
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.01 US912828YS30
KEPPEL DC REIT UNITS	0.01 SG1AF6000009

NITERRA CO LTD	0.01 JP3738600000
CROWN CASTLE INTL CORP	0.01 US22822V1017
ENEL F2V PERP	0.01 XS2312744217
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.01 NZGOVDT551C8
SOFTBANK GROUP CORP	0.01 JP3436100006
MERCEDES-BENZ GROUP AG	0.01 DE0007100000
NORDIC INV. BANK 2.40% 22/09/2025	0.01 AU3CB0287639
HUB24 LIMITED ORDINARY FULLY PAID	0.01 AU000000HUB4
HONDA MOTOR CO LTD	0.01 JP3854600008
SANTANDER UK GRP. HL F2V 08/05/2026	0.01 XS1816338914
FURUKAWA ELECTRIC NPV	0.01 JP3827200001
N/WIDE. B/SOC. 5.127% 29/07/20295.127% 29/07/2029	0.01 US63861VAK35
ENGIE	0.01 FR0010208488
CELLNEX TELECOM SA	0.01 ES0105066007
FIRST INDUSTRIAL REALTY TRUST	0.01 US32054K1034
KOREA DEV. BANK/T 1.375% 25/04/2027	0.01 US500630DN56
VICINITY CENTRES	0.01 AU000000VCX7
COGNIZANT TECH SOLUTIONS A	0.01 US1924461023
ACCTON TECHNOLOGY CORPORATION	0.01 TW0002345006
XCEL ENERGY INC	0.01 US98389B1008
TRANSURBAN GRP.	0.01 AU000000TCL6
SEVEN AND I HOLDINGS NPV	0.01 JP3422950000
TAKEDA PHARMACEUTICAL CO LTD	0.01 JP3463000004
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.01 US05964HAQ83
DEUTSCHE POST AG	0.01 DE0005552004
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000	0.01 XS2606297864
2023-6	
US TREASURY N/B 2.75% 15/AUG/2032	0.01 US91282CFF32
CORTEVA INC	0.01 US22052L1044
ROSS STORES INC	0.01 US7782961038
TOURISM HOLDINGS LTD	0.01 NZHELE0001S9
DSV A/S	0.01 DK0060079531
INGENIA COMMUNITIES GRP.	0.01 AU000000INA9
DAIICHI SANKYO COMPANY LIMITED	0.01 JP3475350009
NOVARTIS CAP. 3.80% 18/09/2029	0.01 US66989HAT59
CHARTER HALL PRIME OFFICE FUND	0.01
HALEON PLC	0.01 GB00BMX86B70
FORD MOTOR COMPANY	0.01 US3453708600
LONZA AG - REG	0.01 CH0013841017
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.01 AU000000WOW2
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.01 NZLGFDT020C7
150530 4.5 GB	
MITSUBISHI ELECTRIC	0.01 JP3902400005
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-	0.01 US91282CKK61
2026	
JYSKE BANK A/S 0.25% 17/FEB/2028	0.01 XS2409134371
ORION OYJ	0.01 FI0009014377
PUBLIC SERVICE ENTERPRISE GROUP INC	0.01 US7445731067
GIVAUDAN - REG	0.01 CH0010645932
NEWMONT CORP	0.01 US6516391066
GENERAL MILLS INC	0.01 US3703341046
REPUBLIC OF POLA FRN IL 25/08/2036	0.01
NEXTDC	0.01 AU000000NXT8
NORDEA BANK ABP	0.01 FI4000297767
KBC GRP. F2V 16/10/2030	0.01 USB5341FAD36
FIDELITY NATIONAL INFORMATION SERVICES I	0.01 US31620M1062
METROPOLITAN LIFE GB FRN 11/07/2029	0.01 AU3FN0089405
ROCKWELL AUTOMATION INC	0.01 US7739031091
EXELON CORP	0.01 US30161N1019
MERCURY NZ 5.247% 21/03/2031	0.01 AU3CB0319382
ROYAL BANK OF CANADA F2F 18/10/20288 USD	0.01 US78017FZS54
UTD. UTLS. GRP.	0.01 GB00B39J2M42
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.01 DE000BU2Z023
CHARTER COMMUN INC COM	0.01 US16119P1084
NEDERLANDSE WATERS 2.25% 04/09/202525	0.01 AU3CB0287019

ALIMENTATION COUCHE TARD INC	0.01 CA01626P1484
RAIFFEISENBANK AS FRN 09/JUN/2028	0.01 XS2348241048
ARGENX SE	0.01 NL0010832176
ADIDAS AG	0.01 DE000A1EWWW0
BMW INTL. INV. 3.25% 17/11/2028	0.01 XS2823825711
BLACKSTONE PP EUR HOLD 1.0% 04/MAY/2028	0.01 XS2338355014
COSTAR GROUP INC COM	0.01 US22160N1090
TANGER INC	0.01 US8754651060
ANGLO AMERICAN PLC	0.01 GB00B1XZS820
SOFTBANK CORP	0.01 JP3732000009
Income Due - GBP	0.01
EDP S.A EUR1(REGD)	0.01 PTEDP0AM0009
COX COMMS. 5.45% 15/09/202815/09/2028	0.01 US224044CR68
FIRST HORIZON CORP	0.01 US3205171057
Income Due - AUD	0.01
CENTENE CORPORATION	0.01 US15135B1017
ITALY BUONI POLIEN 3.85% 15/09/2026	0.01 IT0005556011
US. TSY. INFL. 1.875% IL 15/07/2034.875% 15/07/2034	0.01 US91282CLE92
RABOBANK NEDERLA 160625 FRN	0.01 NZRABDT019C3
MEDALLION TRUST SERIES 201 1 A1-R FRN 21/01/2052	0.01 AU3FN0093159
SUN HUNG KAI PROPERTY HKD	0.01 HK0016000132
WHEATON PRECIOUS M COM NPV	0.01 CA9628791027
SIEMENS ENERGY AG	0.01 DE000ENER6Y0
JPY BNP PARIBAS A/C	0.01
IQVIA HOLDINGS INC	0.01 US46266C1053
NASDAQ INC	0.01 US6311031081
GARTNER INC CL-A	0.01 US3666511072
TAKE TWO INTERACTIVE SOFTWARE INC	0.01 US8740541094
GE HEALTHCARE HOLDING LLC	0.01 US36266G1076
IDEXX LABORATORIES INC	0.01 US45168D1046
AMADEUS IT HLDGS	0.01 ES0109067019
AUSNET SERVS. HLD 1.625% 11/03/2081	0.01 XS2308313860
RAYMOND JAMES FINL	0.01 US7547301090
INDONESIA TSY. BD. 6.50% 15/02/2031	0.01 IDG000015207
MARTIN MARIETTA MATERIALS	0.01 US5732841060
MARS 4.80% 1/3/2030	0.01 US571676AY11
CORNING INC	0.01 US2193501051
ELECTRONIC ARTS INC	0.01 US2855121099
ALNYLAM PHARMACEUTICALS INC	0.01 US02043Q1076
SINGAPORE GOV. BD 2.875% 01/07/2029	0.01 SG3263998209
HOUSING NEW ZEALA 2.247% 05/10/20260000	0.01 NZHNZD0001L7
HUMANA INC	0.01 US4448591028
SK HYNIX 6.25% 17/1/2026	0.01 USY8085FBJ85
ATLASSIAN CL A ORD	0.01 US0494681010
NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26	0.01 NZLGFDT014C0
NZD10000 REGS	
LEG IMMOBILIEN SE	0.01 DE000LEG1110
ZF EUR. FIN. 4.75% 31/01/2029	0.01 XS2757520965
PINNACLE WEST CAPITAL CORP	0.01 US7234841010
CARDINAL HEALTH INC	0.01 US14149Y1082
CANADIAN IMPERIAL BA FRN 20/12/2027	0.01 AU3FN0094678
NATWEST GRP. F2F 14/9/2029	0.01 XS2387060259
CHUGAI PHARMACEUTICAL JPY	0.01 JP3519400000
ASPEN GROUP LTD/AUSTRALIA	0.01 AU000000APZ8
ABN AMRO BANK F2V PERPS	0.01 XS2131567138
E INK HOLDINGS INC	0.01 TW0008069006
WILLIS TOWERS WATS COM	0.01 IE00BDB6Q211
BNP PARIBAS F2F 11/07/2030	0.01 FR0014007LK5
JOHNSON CONTROLS I 5.50% 19/04/2029	0.01 US477921AA87
KRAFT HEINZ CO COM	0.01 US5007541064
NIBC BANK 6.00% 16/11/2028	0.01 XS2713801780
NU HOLDINGS LTD	0.01 KYG6683N1034
TENNET HLDG. 2.125% 17/11/20290000 25	0.01 XS2478299204
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.01
WEC ENERGY GROUP INC	0.01 US92939U1060

JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.01 JP1400171Q50
BARRICK GOLD CORP	0.01 CA0679011084
AIB GRP. F2F 13/9/2029	0.01 US00135TAD63
INTACT FINANCIAL CORPORATION	0.01 CA45823T1066
ISRAEL GOVERNMENT 2.80% 29/11/2052	0.01 IL0011840761
DEXERIALS CORP	0.01 JP3548770001
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.01 NZHNZD0008L2
ENTERGY CORP NEW	0.01 US29364G1031
HEIMSTADEN BOSTAD 1.375% 24/07/2028/07/2028	0.01 XS2435611244
Outstanding Settlement Receipts - CAD	0.01
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.01 JP1051661Q33
JOHN DEERE CAP. 4.90% 11/06/2027/0.0% 11/06/2027	0.01 US24422EXR51
RAIFFEISEN BANK INTL F2F 15/09/2028	0.01 XS2682093526
BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026	0.01 FR001400F794
ELECTRICITE DE FRA 5.65% 22/04/2029	0.01 USF2893TBD75
ARES MANAGEMNT COR COM	0.01 US03990B1017
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.01 JP1201631HC6
PARTNERS GROUP	0.01 CH0024608827
ATLAS COPCO AB SER`B`NPV (POST SPLIT)	0.01 SE0017486897
BANCO BPM SPA 3.375% 21/01/2030	0.01 IT0005632267
PORTLAND GEN. ELEC.	0.01 US7365088472
DE VOLKSBANK 4.625% 23/11/2027R100000	0.01 XS2626691906
BANCO DE CREDITO D 5.85% 11/01/2029	0.01 US05971V2E48
KOREA ELEC. POWER 4.875% 31/01/2027000	0.01 USY4907LAJ18
WESTPAC BANKING FRN 16/04/2029	0.01 US961214FU20
SUMITOMO MITSUI FINL FRN 15/04/20305/04/2030	0.01 US86562MDR88
AIRPORT AUTHORITY 4.875% 12/01/2026	0.01 USY000AKAJ65
SANDVIK AB	0.01 SE0000667891
COMMONWEALTH BANK OF FRN 27/11/20267/11/2026	0.01 US2027A1KV89
ROYAL BANK OF CANA 4.65% 27/01/2026	0.01 US780082AD52
PRUDENTIAL PLC	0.01 GB0007099541
LPL FINANCIAL HOLDINGS INC	0.01 US50212V1008
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.01 US05253JAL52
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.01 JP1400161P53
CRITERIA CAIXACORP SA	0.01 ES0140609019
ARGENTUM NETHERLANDS F2V 01/06/2048	0.01 XS1795323952
CIE DE SAINT-GOBAI 3.75% 29/11/202600000 49 REGS	0.01 XS2723549528
CENTURIA INDUSTRIAL REIT	0.01 AU000000CIP0
COLES GROUP LTD	0.01 AU0000030678
NATL. GRID	0.01 GB00BDR05C01
NIPPON PROLOGIS REIT INC	0.01 JP3047550003
OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI	0.01
PFIZER INV. ENTS. 4.45% 19/05/2026	0.01 US716973AB84
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.01 US912810SW99
ARCHER DANIELS MIDLAND CO COM STK NPV	0.01 US0394831020
RIO TINTO LIMITED	0.01 AU000000RIO1
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.01 DE000A3LWGF9
BANK OF AMERICA 3.248% 21/10/2027	0.01 US06051GGA13
NYKREDIT REALKRED 3.875% 09/07/2029	0.01 DK0030394986
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.01 US60687YCZ07
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552% 14/03/2027	0.01 US2027A1KK25
DE VOLKSBANK F2V 22/10/2030924 REGS	0.01 XS2202902636
FANUC CORP NPV	0.01 JP3802400006
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.01 US00774MAV72
STELLANTIS N V	0.01 NL00150001Q9
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.01 AU000000TCL6
NEDERLANDSE WATERS 3.40% 22/07/2025	0.01 AU3CB0226801
ACADIA REALTY TRUST	0.01 US0042391096
NATIONAL GRID PLC 0.25% 01/09/2028	0.01 XS2381853279
EQUIFAX INC	0.01 US2944291051
HUBSPOT INC	0.01 US4435731009

SUNCORP GRP. FRN 27/06/2034	0.01 AU3FN0081386
GLOBAL PAYMENTS INC	0.01 US37940X1028
THE HERSHEY COMPANY	0.01 US4278661081
DAIKIN INDUSTRIES	0.01 JP3481800005
SINGAPORE GOV. BD 2.875% 01/09/2030	0.01 SG7U32949426
EXTRA SPACE STORAGE INC	0.01 US30225T1025
DENSO CORP NPV	0.01 JP3551500006
KOREA INTERNATIONAL 4.51% 10/12/2029	0.01 AU3CB0316420
SHINHAN BANK CO LTD FRN 26/11/2029	0.01 AU3FN0093837
THE LINK REAL ESTATE INVESTMENT TRUST	0.01 HK0823032773
STATE STREET CORP USD	0.01 US8574771031
DNB BANK ASA	0.01 NO0010161896
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.01 AU3CB0234581
NEW YORK LIFE GBL. 4.95% 07/12/2029	0.01 XS2730682528
HYUNDAI CARD 5.75% 24/04/2029	0.01 XS2798085416
BROWN BROWN INC	0.01 US1152361010
NATL. STORAGE REIT	0.01 AU000000NSR2
NOKIA OYJ	0.01 FI0009000681
HOME CO DAILY NEEDS REIT	0.01 AU0000113136
PPG INDUSTRIES INC	0.01 US6935061076
INDUSTRIAL AND COMMERCIAL BANK OF CHINA NZD 260525	0.01 NZICBDT010C1
FRN	
CBOE GLOBAL MARKET	0.01 US12503M1080
SUMITOMO CORP JPY	0.01 JP3404600003
ING GROEP F2F 23/05/20298 REGS	0.01 XS2624976077
KBC GRP. F2F 28/11/2029	0.01 BE0002987684
MERLIN PROPERTIES SOCIMI SA	0.01 ES0105025003
CIP FNDG. PTY 3.026% 16/12/2027	0.01 AU3CB0285310
DEXCOM INC	0.01 US2521311074
CANON INC	0.01 JP3242800005
BAYER AG	0.01 DE000BAY0017
VONOVIA SE NPV SUBS RTS DIV CASH	0.01 DE000A1ML7J1
DOLLAR GENERAL	0.01 US2566771059
ING GROEP F2F 12/08/2029	0.01 XS2764264607
EASTMAN CHEM. 5.00% 01/08/2029	0.01 US277432AZ35
MICROCHIP TECHNOLOGY INC	0.01 US5950171042
DANONE 3.481% 03/05/2030	0.01 FR001400PU35
BNP PARIBAS 3.625% 1/9/2029	0.01 FR001400CFW8
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.01 XS2611221032
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.01 NZIIBDT004C8
COCA-COLA EUROPACIFIC PARTNERS	0.01 GB00BDCPN049
MARUBENI CORPORATION	0.01 JP3877600001
NOK CORP	0.01 JP3164800009
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.01 DE000DL19VB0
TRACTOR SUPPLY COMPANY	0.01 US8923561067
DAVITA INC	0.01 US23918K1088
ROBLOX CORPORATION COM CL A ORD SHS	0.01 US7710491033
SOMPO HOLDINGS INC NPV	0.01 JP3165000005
HYATT HOTELS CORP-CL A	0.01 US4485791028
MICHELIN CGDE	0.01 FR001400AJ45
ROYAL BANK OF CANADA FRN 2/7/2028	0.01 XS2853494602
CHARTER HALL GROUP	0.01 AU000000CHCO
DOW INC	0.01 US2605571031
HALEON UK CAPITAL 2.875% 18/09/2028	0.01 XS2902024772
CPPIB CAPITAL INC 1.50% 23/06/2028	0.01 XS2356317177
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN	0.01 AU3FN0084703
12/06/2055AUD500000 A-1	
BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN	0.01 US05584KAN81
SNRMTN 18/01/2027 USD REGS	
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.01 US91282CBJ99
LENNAR CORPORATION CLASS A	0.01 US5260571048
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.01 JP1300791P79
ORANGE SA	0.01 FR0000133308
KEYSIGHT TECHNOLOGCOM USD	0.01 US49338L1035
BANCO SANTANDER F2V 4/10/2032	0.01 XS2393518597

DASSAULT SYSTEMES SE	0.01	FR0014003TT8
ORACLE CORP 2.5% 01/04/2025	0.01	US68389XBT19
MARKEL CORPORATION	0.01	US5705351048
US. T-BILL. 0.00% 13/05/20252025 USD100	0.01	US912797PH49
CISCO SYS. 4.85% 26/02/2029	0.01	US17275RBR21
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028 USD1000	0.01	US05946KAL52
NORWAY GOV. BD. 1.375% 19/08/2030	0.01	NO0010875230
COCA COLA HBC AG ORD	0.01	CH0198251305
TESCO COR. TSY. S 1.875% 02/11/2028	0.01	XS2403381069
EQUINIX 1.80% 15/07/2027	0.01	US29444UBG04
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.01	NZHNZD0935L6
TEVA PHARM. FIN. 7.875% 15/09/2031	0.01	XS2592804194
SWISS LIFE HOLDING AG	0.01	CH0014852781
AEON CO LTD	0.01	JP3388200002
NETSTREIT CORP	0.01	US64119V3033
PANASONIC HOLDINGS CORP	0.01	JP3866800000
AMEREN CORP	0.01	US0236081024
GEN. MILLS 5.50% 17/10/2028	0.01	US370334CW20
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.01	US91282CCB54
KITE REALTY GROUP COM	0.01	US49803T3005
MS. F2F 28/4/2026	0.01	US6174468Q59
EXPEDIA GROUP INC	0.01	US30212P3038
SAMPO PLC NPV A	0.01	FI4000552500
MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028 EUR100000	0.01	XS2238789460
VOLKSWAGEN AG	0.01	DE0007664039
NEXTERA ENERGY CAP 4.90% 28/2/2028	0.01	US65339KCM09
CNH INDL. CAP. 5.10% 20/04/2029	0.00	US12592BAS34
LLOYDS BANKING GROUP F2V 15/12/2031	0.00	XS2351166421
MURATA MANUFACTURING CO	0.00	JP3914400001
AFG 2024-1 TRUST 1 A1L FRN 10/11/2055	0.00	AU3FN0088399
CITIGROUP 4.30% 20/11/2026	0.00	US172967JC62
THERMO FISHER SCIE 5.00% 31/01/2029	0.00	US883556DA77
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.00	JP1103711P74
CREDIT AGRICOLE FRN 16/01/2035	0.00	AU3FN0094819
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.00	US38869PAP99
NTT FIN. 5.11% 2/7/2029	0.00	USJ5S39RAM64
DOVER CORPORATION COM	0.00	US2600031080
LINDE 3.375% 12/06/2029	0.00	XS2634593938
NATIONALE-NEDERLAN 3.25% 28/5/20277	0.00	NL0015001BV1
ENGIE 3.625% 6/12/2026	0.00	FR001400MF78
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.00	MYBMO1500010
WR BERKLEY ORD SHS	0.00	US0844231029
DAIMLER TRUCK HOLDING AG	0.00	DE000DTR0CK8
NIPPON STEEL CORPORATION	0.00	JP3381000003
DEUTSCHE BANK AG/NEW F2F 10/01/202973% 10/01/2029	0.00	US25160PAQ00
INTEL 4.875% 10/2/2028	0.00	US458140CE86
NUTRIEN LTD COM NPV	0.00	CA67077M1086
MEXICAN BONOS 7.75% 13/11/2042	0.00	MX0MGO0000R8
STANDARD CHARTERED F2V 06/07/20277	0.00	USG84228FU76
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.00	US912810SL35
NORDEA BANK ABP F2V 25/2/2029	0.00	XS3009452528
CAPGEMINI SA	0.00	FR0000125338
HEXAGON AB	0.00	SE0015961909
INTESA SANPAOLO FRN 16/04/2027	0.00	XS2804483381
Income Due - DKK	0.00	
VOLKSWAGEN FINL. 3.625% 19/05/2029	0.00	XS2941605078
BAYERISCHE MOTOREN WERKE AG	0.00	DE0005190003
DOLLAR TREE INC	0.00	US2567461080
RCI BANQUE 3.375% 26/07/2029	0.00	FR001400U4M6
QBE INSURANCE GROUP LTD	0.00	AU000000QBEB9
SKANDINAVISKA ENSKIL SEK	0.00	SE0000148884

BANCO DE SABADELL SA F2F 27/05/2031	0.00 XS2947089012
BPCE 0.625% 28/04/2025	0.00 FR0013509726
FIRST ABU DHABI BANK FRN 22/01/20308% 22/01/2030	0.00 XS2979644536
COMMERZBANK AG NPV	0.00 DE000CBK1001
BANK OF MONTREAL FRN 27/06/2029	0.00 AU3FN0089298
INTL. BANK FOR REC 4.00% 27/08/2026USD	0.00 US459058LK77
N/WIDE. B/SOC. 3.00% 03/03/2030	0.00 XS3014215324
STERIS PLC	0.00 IE00BFY8C754
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00 CA8849038085
BANK OF AMERICA F2F 25/04/2029	0.00 US06051GLG28
NORDIC INVESTMENT BANK 070725 0.75 GB	0.00 NZNIBDT012C4
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.00 USQ9194UAG78
AT&T 3.875% 15/01/2026	0.00 US00206RHT23
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027	0.00 PTBCPHOM0066
EUR100000	
TRANSURBAN QUEENSL 4.50% 19/04/2028	0.00 XS1808838434
DTE ENERGY CO USD	0.00 US2333311072
RWE AG	0.00 DE0007037129
DEUTSCHE BANK F2F 23/02/2028	0.00 DE000DL19WL7
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27	0.00 XS2322289385
EUR100000 168	
CDW CORP	0.00 US12514G1085
PROVINCE OF QUEBEC 3.70% 20/5/2026	0.00 AU3CB0234029
FRESENIUS FIN. IRE 0.50% 01/10/202810/2028 EUR1000 12	0.00 XS2325565104
CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81	0.00 FR001400CGA2
REGS	
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.00 USY555CGAA01
MORGAN STANLEY F2F 20/4/2029	0.00 US61747YFD22
INTER-AMERICAN DEV 2.00% 02/06/2026/06/2026	0.00 US4581X0CU04
FORTIS INC	0.00 CA3495531079
WARNER BROS DISCOVERY INC	0.00 US9344231041
CARNIVAL CORP USD	0.00 PA1436583006
CINCINNATI FINANCIAL CORP	0.00 US1720621010
LYONDELLBASELL INDUSTRIES	0.00 NL0009434992
UNIVERSAL MUSIC GROUP NV	0.00 NL0015000IY2
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.00 US233853AT77
CENTERPOINT ENERGY INC	0.00 US15189T1079
MOLINA HEALTHCARE INC	0.00 US60855R1005
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000	0.00 XS1843459782
SEC	
TERNA RETE ELETTRICA NAZIONALE	0.00 IT0003242622
UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27	0.00 US911365BM59
USD2000	
GEBERIT AG-REG	0.00 CH0030170408
CORPAY INC COM USD 0.001	0.00 US2199481068
ALBERTSONS COMPANIES INC	0.00 US0130911037
MERCK KGAA	0.00 DE0006599905
IDOL 2024-1 TST. 1 A FRN 21/08/2054	0.00 AU3FN0087383
INTEREST RATE SWAPS	0.00
ORIENTAL LAND CO LTD	0.00 JP3198900007
EVERSOURCE ENERGY COM	0.00 US30040W1080
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.00
ICPF FINANCE PTY 2.725% 11/10/2030	0.00 AU3CB0283646
ROBINHOOD MARKETS INC	0.00 US7707001027
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.00 NZGOVDT429C7
JPM. CHASE F2F 22/4/2026	0.00 US46647PBK12
T-MOBILE USA 3.75% 15/04/2027	0.00 US87264ABD63
NATL. AUSTRALIA BANK FRN 11/06/2027	0.00 USQ6535DBT02
BIAGEN INC	0.00 US09062X1037
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS	0.00 US912810TT51
08/53	
UNION CHIMIQUE UCB SA	0.00 BE0003739530
NOVOZYMES A S	0.00 DK0060336014
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.00 XS2001183164

ASM INTERNATIONAL NV	0.00 NL0000334118
FERROVIAL SE EURO.01	0.00 NL0015001F58
SYNCHRONY FINANCIAL	0.00 US87165B1035
LENLEASE GRP.	0.00 AU000000LLC3
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028	0.00 US01309QAA67
USD1000 144A	
ATHENE GBL. FNDG. 2.717% 7/1/2029	0.00 US04685A3G46
MCCORMICK AND COMPANY INC	0.00 US5797802064
TYLER TECHNOLOGIES INC	0.00 US9022521051
RYMAN HOSPITALITY PROPERTIES INC	0.00 US78377T1079
IRON MTN INC NEW COM NPV	0.00 US46284V1017
T ROWE PRICE GROUP	0.00 US74144T1088
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.00 AU3FN0084414
NORTHERN TRUST CORP	0.00 US6658591044
SBA COMMUNICATIONS COM	0.00 US78410G1040
SOCIETE GENERALE 4.875% 13/10/2026000	0.00 XS1503159219
KONE CORPORATION NEW	0.00 FI0009013403
AERCAP HOLDINGS NV	0.00 NL0000687663
WEYERHAEUSER CO USD	0.00 US9621661043
LOEWS CORP	0.00 US5404241086
CARVANA CO	0.00 US1468691027
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.00 IT0005534141
US. TSY. INFL. 2.125% IL 15/02/2041	0.00 US912810QP66
FIRST CITIZENS BCSHS - CL A	0.00 US31946M1036
ORIX CORPORATION	0.00 JP3200450009
WATSCO INC	0.00 US9426222009
AUCKLAND COUNCIL 100725 2.013 GB	0.00 NZAKCDT484C5
INPOST SA	0.00 LU2290522684
FACTSET RESEARCH SYSTEMS INC	0.00 US3030751057
PINTEREST INC	0.00 US72352L1061
POWER CORP OF CANADA CAD	0.00 CA7392391016
PUBLICIS GROUPE	0.00 FR0000130577
ERICSSON LM - B SHS	0.00 SE0000108656
CAIXABANK SA 6.87% 25/OCT/2033	0.00 XS2579488201
JAPAN POST HOLDINGS CO LTD	0.00 JP3752900005
KONINKLIJKE PHILIPS NV	0.00 NL0000009538
DIGITALBRIDGE GROU COM	0.00 US25401T6038
AVIVA ORD	0.00 GB00BPQY8M80
EVEREST GROUP LTD	0.00 BMG3223R1088
CORNING 3.875% 15/05/2026	0.00 XS2621757405
ZIMMER BIOMET HOLDINGS INC	0.00 US98956P1021
SARTORIUS FINANCE 4.25% 14/9/2026	0.00 XS2678111050
FUJI FILM HOLDINGS CORP	0.00 JP3814000000
FISERV 4.75% 15/03/2030	0.00 US337738BM99
VERISIGN INC	0.00 US92343E1029
KELLANOVA	0.00 US4878361082
CGI INC	0.00 CA12532H1047
LG ENERGY SOLUTIO 5.375% 02/07/2027	0.00 USY555CGAK82
RESTAURANT BRNDS ICOM NPV	0.00 CA76131D1033
HYUNDAI CAPITAL AM 5.80% 26/6/2025	0.00 US44891CCF86
CMS ENERGY CORP	0.00 US1258961002
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M	0.00
BONOS	
HMC CAPITAL LTD	0.00 AU0000058943
GS. GRP. 1.25% 7/2/2029	0.00 XS2441552192
SONOCO PRODS. 4.60% 01/09/2029	0.00 US835495AR34
TRATON FIN. LUXEM 5.625% 16/01/2029	0.00 DE000A3LSV01
MEXICAN BONOS 8.00% 07/11/2047	0.00 MX0MGO000102
BMW US CAP. 4.90% 02/04/2029	0.00 USU09513JW07
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.00 US91282CGP05
DAIWA HOUSE INDUSTRY JPY	0.00 JP3505000004
LIFESTYLE COMMUNITIES	0.00 AU000000LIC9
BARCLAYS PLC F2F 28/05/2035	0.00 AU3CB0310597
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.00 JP1103431G66

WSP GLOBAL INC	0.00 CA92938W2022
MID-AMERICA APARTMENT COMMUNITIES	0.00 US59522J1034
LLOYDS BANKING GRP. FRN 06/03/2030	0.00 AU3FN0085296
NBN FRN 28/08/2027	0.00 AU3FN0090635
LOGICOR FINANCING 4.25% 18/07/2029EUR100000 16	0.00 XS2860968085
AEGON FNDG. 5.50% 16/04/202704/2027	0.00 USU0158VAA62
TYSON FOODS INC CLASS A	0.00 US9024941034
BNP PARIBAS FRN 23/08/2034	0.00 AU3FN0090353
TOYOTA FINANCE AUSTR FRN 17/09/2027	0.00 AU3FN0091682
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.00 AU3FN0060729
OLYMPUS 2025-1 TST. 1 A2 FRN 10/10/2056	0.00 AU3FN0095436
TOYOTA FIN. AUSTRALI FRN 22/01/2030	0.00 AU3FN0094868
APOLLO SERIES 2025-1 TST. 1 A FRN 13/07/2025	0.00 AU3FN0095345
COLES GROUP TREASURY FRN 27/08/2025	0.00 AU3FN0055695
BENDIGO & ADELAIDE B FRN 24/10/2028	0.00 AU3FN0092821
BANK LEUMI LE-ISRAEL	0.00 IL0006046119
EAST JAPAN RAILWAY JPY	0.00 JP3783600004
SMC CORP	0.00 JP3162600005
SK HYNIX INC	0.00 KR7000660001
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.00 AU3CB0278653
SCENTRE GROUP TRUST FRN 31/3/2055	0.00 AU3FN0097184
NIPPON BUILDING FUND INC	0.00 JP3027670003
LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055	0.00 AU3FN0087870
ATHENE GLOBAL FUND 4.76% 21/04/2027	0.00 AU3CB0288553
SPAIN GOV. BD. 0.50% 30/04/2030	0.00 ES0000012F76
OTC CASH COLLATERAL RECEIVABLE FROM WESTPAC	0.00
BANQUE FEDERATIVE 0.625% 19/11/2027	0.00 FR0014007PV3
DISCOVERY COMMS. 3.95% 20/03/2028	0.00 US25470DAR08
ON SEMICONDUCTOR CORPORATION	0.00 US6821891057
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.00 US64952WEY57
WEST PHARMACEUTICAL SERVICES	0.00 US9553061055
PPL CORPORATION	0.00 US69351T1060
TELEDYNE TECHNOLOGIES INC	0.00 US8793601050
INVINCIBLE INVESTMENT CORP REIT	0.00 JP3046190009
HANNOVER RUECK SE	0.00 DE0008402215
ESSENTIAL PROPERTIES REALTY TRUST INC	0.00 US29670E1073
OTSUKA HLDGS CO NPV	0.00 JP3188220002
INM COLONIAL SOCIM EUR	0.00 ES0139140174
ROYAL BANK OF CANADA F2F 23/7/2027	0.00 US78016HZX15
TDK CORPORATION	0.00 JP3538800008
VERIZON COMMS. 2.10% 22/03/2028	0.00 US92343VGH15
LABCORP HOLDINGS I COM USD0.1	0.00 US5049221055
SK ON 5.375% 11/5/2026	0.00 XS2612749908
LIVE NATION INC	0.00 US5380341090
SUPER MICRO COMPUTCOM USD 0.001 POST REV SPT	0.00 US86800U3023
NETWORK FIN. PTY 2.25% 11/11/2026	0.00 AU3CB0268035
DP WORLD 2.375% 25/09/2026	0.00 XS1883878966
TELEFONICA SA	0.00 ES0178430E18
MTU AERO ENGINES AG	0.00 DE000A0D9PT0
BANDAI NAMCO HOLDINGS NPV	0.00 JP3778630008
MBANK F2F 11/09/2027	0.00 XS2680046021
KERING	0.00 FR0000121485
ZOOM VIDEO COMMUNICATIONS INC	0.00 US98980L1017
CHECK POINT SOFTWARE TECH	0.00 IL0010824113
CK HUTCHISON HOLDINGS LTD	0.00 KYG217651051
CENTRAL JAPAN RAILWAY CO	0.00 JP3566800003
COVENTRY BUILDING 3.125% 29/10/2029	0.00 XS2925933413
NOMURA HOLDINGS INC	0.00 JP3762600009
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00 US5312297550
DOMINOS PIZZA INC	0.00 US25754A2015
WILLIAMS SONOMA ORD SHS	0.00 US9699041011
PRINCIPAL FINANCIAL GROUP	0.00 US74251V1026
MERCURY NZ 2.918% 17/11/2028	0.00 AU3CB0284677
INTL FLAVORS & FRAGRANCES USD	0.00 US4595061015
HCA 5.00% 01/03/2028	0.00 US404119CY34

GENUINE PARTS CO USD	0.00 US3724601055
DISCO CORPORATION NPV	0.00 JP3548600000
CHF BNP PARIBAS A/C	0.00
NEW ZEALAND GOV. 1.75% 15/5/2041	0.00 NZGOVDT541C9
ULTA BEAUTY INC COM	0.00 US9038453031
KOREA MIDLAND POWE 1.25% 9/8/2026	0.00 XS2367816076
STOCKLAND TST. 2.30% 24/03/2028	0.00 AU3CB0278893
COMMERZBANK F2F 25/03/2029	0.00 DE000CZ439B6
NSW ELECTRICITY N 2.732% 23/04/2029	0.00 AU3CB0279578
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK N.A.	0.00
US. TSY. NOTE/BON 0.625% 15/5/2030	0.00 US912828ZQ64
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.00 US91282CAU53
NEWMONT CORPORATION	0.00 AU0000297962
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.00 AU0000097495
LLOYDS BANKING GRP. FRN 29/08/2034	0.00 AU3FN0090866
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.00 US771196CF76
WESTPAC SECURITISATION TST. 2 A FRN 18/08/20568/2056	0.00 AU3FN0092763
DECKERS OUTDOOR ORD SHS A	0.00 US2435371073
ABN AMRO BANK F2F 22/2/2033100000 290	0.00 XS2558022591
LOTES CO LTD ORD	0.00 TW0003533006
SUMITOMO MITSUI TRUST GROUP IN	0.00 JP3892100003
US TREASURY N/B 4.12% 15/NOV/2032	0.00 US91282CFV81
CHARTER HALL LWR 2.656% 17/12/2029	0.00 AU3CB0280956
NORSK HYDRO ASA	0.00 NO0005052605
SAINSBURY (J) PLC	0.00 GB00B019KW72
FIRSTENERGY CORP USD	0.00 US3379321074
HONGKONG LAND HOLDINGS LTD	0.00 BMG4587L1090
RESONA HOLDINGS INC	0.00 JP3500610005
TECK RESOURCES LTD-CLS B	0.00 CA8787422044
NESTE OYJ	0.00 FI0009013296
TWILIO INC	0.00 US90138F1021
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.00 MYBMX1100044
GRACO INC	0.00 US3841091040
RB GLOBAL INC COM NPV	0.00 CA74935Q1072
CIE DE SAINT-GOBAL 3.25% 09/08/2029	0.00 XS2874384279
VOLVO TSY. 3.125% 26/08/2029UR100000	0.00 XS2887184401
TEVA PHARMACEUTICAL SP ADR	0.00 US8816242098
DOCUSIGN INC	0.00 US2561631068
SVENSKA HANDELSBKN SER A NPV	0.00 SE0007100599
PTC INC	0.00 US69370C1009
MARS INC 4.55% 20/04/2028	0.00 US571676AT26
SANDOZ GROUP ORD SHS	0.00 CH1243598427
PANORAMA AUTO TST. 2024-3 3 A FRN 15/09/2032	0.00 AU3FN0091146
FRESENIUS SE CO KGAA	0.00 DE0005785604
NOMURA REAL EST MA REIT	0.00 JP3048110005
VESTEDA FINANCE BV 2.00% 10/07/2026R100000 5	0.00 XS1854166078
NIDEC CORPORATION	0.00 JP3734800000
COLOMBIAN TES 6.00% 28/4/2028	0.00 COL17CT02914
BANK HAPOALIM LTD	0.00 IL0006625771
CATENA AB	0.00 SE0001664707
ASTELLAS PHARMA NPV	0.00 JP3942400007
MOWI ASA	0.00 NO0003054108
GEICINA	0.00 FR0010040865
SIEMENS HEALTHINEERS AG	0.00 DE000SHL1006
CF INDUSTRIES HOLDINGS INC	0.00 US1252691001
NETHERLANDS GOV. B 2.50% 15/01/2033	0.00 NL0010071189
ACCOR SA	0.00 FR0000120404
BT GROUP PLC	0.00 GB0030913577
BAXTER INTL INC COM	0.00 US0718131099
KAO CORPORATION	0.00 JP3205800000
MARKS & SPENCER GROUP	0.00 GB0031274896
CHARTER COMMS. OPE 6.10% 01/06/2029	0.00 US161175CQ56

ROTHESAY LIFE 8.0% 30/OCT/2025	0.00 XS1312953596
CAPITAL ONE FINANCIA F2F 1/2/2029	0.00 US14040HCX17
CNH INDUSTRIAL NV COM	0.00 NL0010545661
SANTANDER UK GRP. 3.625% 14/1/2026	0.00 XS1345415472
NORWAY GOV. BD. 1.50% 19/02/2026	0.00 NO0010757925
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.00 USG82296AG21
NATWEST MKTS. FRN 23/08/2028	0.00 AU3FN0080586
EP INFRA. 1.698% 30/07/20261000 REGS	0.00 XS2034622048
SMBC AVIATION CAP. 5.30% 03/04/20299	0.00 USG82296AK33
AIRPORT AUTHORITY 4.75% 15/07/2028	0.00 USY000AKAK39
N/WIDE. B/SOC. 5.35% 15/03/2028	0.00 AU3CB0297711
CREDIT AGRICOLE FRN 11/09/2028VAR DTD 11/09/2028	0.00 US22536PAM32
UPM KYMMENE CORP	0.00 FI0009005987
CENTRICA PLC	0.00 GB00B033F229
HSBC HLDGS. FRN 19/11/2028	0.00 US404280EK15
MIZUHO FINL. GRP. FRN 13/05/203113/05/2031	0.00 US60687YDK29
FORTESCUE LTD ORDINARY FULLY PAID	0.00 AU000000FMG4
Income Due - BRL	0.00
RELIANCE INC	0.00 US7595091023
WESTPAC BANKING FRN 20/05/2025/05/2025	0.00 AU3FN0069209
BRAMBLES USA 4.125% 23/10/202500 REGS	0.00 USU10517AC12
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.00 NO0010930522
JAPAN POST BANK CO LTD	0.00 JP3946750001
BNP PARIBAS 2.518% 5/6/2025	0.00 FR0013515764
SLOVENSKA SPORITELNA F2F 4/10/2028	0.00 AT0000A377W8
MELROSE INDUSTRIES PLC	0.00 GB00BNGDN821
ALEXANDRIA REAL ESTATE EQUITIES	0.00 US0152711091
JPM CCP	0.00
JABIL INC	0.00 US4663131039
JOHNSON & JOHNSON 2.45% 01/03/2026	0.00 US478160BY94
PACCAR FINL. 4.00% 26/09/2029	0.00 US69371RT486
NORTHERN STAR RESOURCES LTD	0.00 AU000000NST8
BWP TST. 3.30% 10/04/2026	0.00 AU3CB0262350
GAIF BD. ISSUER PT 3.40% 30/09/202626 USD1000 REGS	0.00 USQ3958YAC77
NBK TIER 2 LTD F2V 24/11/2030	0.00 XS2252513713
KOREA NATL. OIL 0.875% 05/10/2025	0.00 US50066GRAM88
MONGODB INC	0.00 US60937P1066
TECHTRONIC INDUSTRIES CO	0.00 HK0669013440
ESTEE LAUDER COMPANIES	0.00 US5184391044
MIZUHO FINL. GRP. F2F 28/08/2029	0.00 XS2672744013
BARCLAYS 5.501% 9/8/2028	0.00 US06738EBY05
OLYMPUS CORP	0.00 JP3201200007
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.00 US22536PAH47
AROUNDTOWN 5.375% 21/03/2029REGS	0.00 XS1964701822
NATERA INC	0.00 US6323071042
DEUTSCHE BANK F2V 26/2/2029	0.00 XS3008530134
TOYOTA TSUSHO CORP	0.00 JP3635000007
LONDONMETRIC PROPERTY PLC	0.00 GB00B4WFW713
ORKLA ASA	0.00 NO0003733800
WAREHOUSES DE PAUWNPV	0.00 BE0974349814
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.00 AU3CB0302685
NETHERLANDS GOV. B 0.25% 15/07/2029	0.00 NL0013332430
PAYCOM SOFTWARE INC	0.00 US70432V1026
EUROGRID 3.075% 18/10/2027	0.00 XS2919679816
KUBOTA CORPORATION	0.00 JP3266400005
LINDT & SPRUENGLI AG-PC	0.00 CH0010570767
SUNCORP-METWAY FRN 24/05/2027	0.00 AU3FN0083135
SHAFTESBURY CAPITAL PLC	0.00 GB00B62G9D36
SAGE GROUP	0.00 GB00B8C3BL03
CARREFOUR SA	0.00 FR0000120172
JULIUS BAER GROUP LTD	0.00 CH0102484968
MACQUARIE BANK FRN 20/02/2035	0.00 AU3FN0090262

US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.00 US91282CDY49
BANQUE FEDERATIVE DU FRN 24/05/2027	0.00 AU3FN0088043
TRANSUNION	0.00 US89400J1079
ADVANCE RES INV REIT	0.00 JP3047160001
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.00 AU3FN0084224
OLYMPUS 2025-1 TST. 1 A1L FRN 10/10/2056	0.00 AU3FN0095428
UK. GILT 1.75% 7/9/2037	0.00 GB00BZB26Y51
MIZUHO BANK LTD/SYDN FRN 19/05/2028	0.00 AU3FN0095816
INDL. BANK OF KOREA FRN 27/02/2030	0.00 AU3FN0096152
ANTOFAGASTA PLC	0.00 GB0000456144
DYNATRACE INC	0.00 US2681501092
GS. GRP. F2F 10/8/2026	0.00 US38145GAM24
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.00 US9128286T26
INS. AUSTRALIA GRP. FRN 15/06/2037	0.00 AU3FN0096251
SPAIN GOV. BD. 1.85% 30/07/2035	0.00 ES0000012E69
RENTOKIL INITIAL PLC	0.00 GB00B082RF11
BANK OF AMERICA F2F 7/2/2030	0.00 US06051GHQ55
BUNGE GLOBAL SA COM USD0.01	0.00 CH1300646267
UNITE GROUP PLC	0.00 GB0006928617
BANK OF IRELAND GR EUR1	0.00 IE00BD1RP616
NATL. GRID NORTH 4.151% 12/9/2027	0.00 XS2680745119
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.00 JP1201111968
ESSITY AB SER B NPV	0.00 SE0009922164
SECOM CO LTD	0.00 JP3421800008
VERIZON COMMS. 4.125% 16/03/2027	0.00 US92343VDY74
DAIMLER TRUCK FIN 5.125% 25/09/2027	0.00 US233853AY62
NYKREDIT REALKREDIT F2V 29/12/2032032 EUR100000 1	0.00 DK0030507694
FOX CORP	0.00 US35137L1052
CITIBANK NA 5.803% 29/9/2028	0.00 US17325FBB31
HORMEL FOODS CORPORATION	0.00 US4404521001
MIRVAC GRP.	0.00 AU000000MGR9
STRAUMANN HLDG	0.00 CH1175448666
SUZANO AUSTRIA 6.00% 15/01/2029	0.00 US86964WAF95
BUNZL PLC	0.00 GB00B0744B38
GAMING AND LEISURE P COM	0.00 US36467J1088
AKZO NOBEL NV	0.00 NL0013267909
MATSUKIYOCOCOKARA AND CO	0.00 JP3869010003
BOC HONG KONG (HOLDINGS) LIMITED	0.00 HK2388011192
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.00 NZGOVDT530C2
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.00 XS1418635337
ILLUMINA INC	0.00 US4523271090
KINROSS GOLD CORP	0.00 CA4969024047
COOPER COS INC COM USD0.10 (P/S)	0.00 US2166485019
ALFA LAVAL AB	0.00 SE0000695876
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.00 XS1960678255
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.00 CA46071W2058
OWENS CORNING INC	0.00 US6907421019
THE JM SMUCKER COMPANY	0.00 US8326964058
SCHINDLER HOLDING-PART CERT	0.00 CH0024638196
GPE BRUXELLES LAM NPV	0.00 BE0003797140
AKAMAI TECHNOLOGIES	0.00 US00971T1016
WALGREENS BOOTS AL COM	0.00 US9314271084
BPCE SA FRN 23/10/2029	0.00 AU3FN0092797
BOOKING HLDGS. 3.50% 1/3/2029	0.00 XS2776511060
WESTERN DIGITAL CORP	0.00 US9581021055
BEST BUY CO INC	0.00 US0865161014
FINECOBANK BANCO FINECO SPA	0.00 IT0000072170
COMMERZBANK F2V 05/12/203000 956	0.00 DE000CZ45V25
UK. GILT 4.25% 31/07/2034	0.00 GB00BQC82C90
JB HUNT TRANSPORT SERVICES INC	0.00 US4456581077
BIOMARIN PHARMACEUTICAL INC	0.00 US09061G1013
SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS	0.00 XS2156510021

KYOCERA CORP	0.00 JP3249600002
ENTEGRIS INC	0.00 US29362U1043
CONAGRA BRANDS INC	0.00 US2058871029
NTT DATA GROUP CORPORATION	0.00 JP3165700000
ORIX JREIT INC	0.00 JP3040880001
NORWAY GOV. BD. 2.00% 26/04/2028	0.00 NO0010821598
CARGILL 2.125% 10/11/2031	0.00 US141781BS20
OMNICOM GROUP	0.00 US6819191064
SVENSKA CELLULOSA AB - B SHARES	0.00 SE0000112724
EXPEDITORS INTL WASH INC	0.00 US3021301094
BIG YELLOW GROUP PLC	0.00 GB0002869419
EPIROC AB	0.00 SE0015658109
REGENCY CENTERS CORPORATION	0.00 US7588491032
BRITISH LAND CO GBP	0.00 GB0001367019
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.00 US83368TBQ04
MONCLER SPA	0.00 IT0004965148
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00 SE0017832488
HELIOS TOWERS PLC	0.00 GB00BJVQC708
BEIERSDORF AG	0.00 DE0005200000
HEALTHPEAK PROPERTIES INC	0.00 US42250P1030
ENEL FIN. INTL. 4.25% 15/6/2025	0.00 USN30707AN87
ASSOCIATED BRITISH FOODS PLC	0.00 GB0006731235
COMPUTERSHARE LTD	0.00 AU000000CPU5
NYKREDIT REALKRED 3.625% 24/07/2030	0.00 DK0030523030
SUBARU CORP	0.00 JP3814800003
PLENTI AUTO ABS 2025-1 1 A FRN 12/08/2033A	0.00 AU3FN0093977
YARA INTERNATIONAL ASA	0.00 NO0010208051
EDENRED	0.00 FR0010908533
BANCO DE SABADELL SA	0.00 ES0113860A34
EMERA INC	0.00 CA2908761018
PARKWAY LIFE REAL ESTATE INVESTMENT TRUST	0.00 SG1V52937132
CLOROX CO DEL	0.00 US1890541097
ZF FINANCE GMBH 3.75% 21/09/20280000 2	0.00 XS2231331260
SONOVA HOLDING AG - REG	0.00 CH0012549785
W P CAREY INC	0.00 US92936U1097
INDONESIA TSY. BD. 7.50% 15/06/2035	0.00 IDG000013509
STMICROELECTRONICS NV	0.00 NL0000226223
SAAB ORD SHS CLASS B	0.00 SE0021921269
LOGITECH INTERNATIONAL SA	0.00 CH0025751329
WHITBREAD PLC	0.00 GB00B1KJJ408
Income Due - EUR	0.00
JACK HENRY & ASSOCIATES INC	0.00 US4262811015
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00 AU000000S320
DEMETER INVESTMENTS F2F 8/15/2050	0.00 XS1261170515
PAN PACIFIC INTL H NPV	0.00 JP3639650005
BAXTER INTL. 1.915% 1/2/2027USD1000	0.00 US071813CL19
TERADYNE INC	0.00 US8807701029
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.00 US961214DF70
CNH INDL. CAP. 5.50% 12/01/2029	0.00 US12592BAR50
COLOPLAST	0.00 DK0060448595
ZF FINANCE GMBH 2.25% 03/05/2028000 5	0.00 XS2399851901
CLP HOLDINGS LIMITED HKD	0.00 HK0002007356
BANK OF IRELAND GRP. F2V 06/12/2032	0.00 XS2528657567
METRO FINANCE 2024-1 TRUST 1 A FRN 17/09/2030	0.00 AU3FN0090536
US. TSY. NOTE/BON 4.125% 31/07/20312031	0.00 US91282CLD10
THE WAREHOUSE GROUP LIMITED	0.00 NZWHSE000156
CHRISTCHURCH CITY HOLDINGS LIMITED 190625 PNOTE	0.00
MEXICAN BONOS 7.75% 23/11/2034	0.00 MX0MGO0000U2
COOPERATIEVE RABOB 5.25% 14/09/2027	0.00 XS0827563452
TEVA PHARM. FIN. N 6.75%01/03/2028	0.00 US88167AAK79
STANLEY BLACK & DECKER INC	0.00 US8545021011
JAMES HARDIE INDUSTRIES PLC	0.00 AU000000JHX1
CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.00 US13607HVE97
SGS SA	0.00 CH1256740924

UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-2031	0.00 US91282CLI89
SEALED AIR 1.573% 15/10/2026D2000	0.00 US81211KAZ30
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.00 AU3FN0079703
TRIMBLE INC COM NPV	0.00 US8962391004
CONTINENTAL AG	0.00 DE0005439004
LINDT & SPRUENGLI AG-REG	0.00 CH0010570759
DAYFORCE INC	0.00 US15677J1088
SUNCORP GROUP LTD	0.00 AU000000SUN6
UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-2031	0.00 US91282CKW00
EPAM SYSTEMS INC	0.00 US29414B1044
COVESTRO AG NPV	0.00 DE000A40KY26
CARLYLE GROUP INC	0.00 US14316J1088
SINGAPORE EXCHANGE LTD	0.00 SG1J26887955
EQUITABLE HLDGS IN COM	0.00 US29452E1010
INFORMA PLC	0.00 GB00BMJ6DW54
MEXICAN BONOS 8.50% 18/11/2038	0.00 MX0MGO0000J5
BOUYGUES	0.00 FR0000120503
TOAST INC	0.00 US8887871080
AVANTOR INC	0.00 US05352A1007
FIDELITY NATL FINL FNF GROUP	0.00 US31620R3030
REDZED TRUST SERIES 2024-3 3 A1L FRN 09/03/20560000 A-1-L	0.00 AU3FN0092532
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.00 JP1103471H66
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.00 FR001400OHF4
STANTEC INC	0.00 CA85472N1096
AMCOR PLC COM USD	0.00 JE00BJ1F3079
SOLVENTUM ORD SHS	0.00 US83444M1018
PEARSON PLC ORD	0.00 GB0006776081
BNP PARIBAS F2V 24/5/2031	0.00 FR0014003N10
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.00 US05584KAH14
MEXICAN BONOS 7.50% 3/6/2027MXN M BONOS	0.00 MX0MGO0000D8
NORTONLIFELOCK	0.00 US6687711084
ASIA VITAL COMPONE TWD10	0.00 TW0003017000
ALIGN TECHNOLOGY INC	0.00 US0162551016
ZILLOW GROUP INC	0.00 US98954M2008
HSBC HLDGS. F2F 11/8/2028	0.00 US404280DG12
UNITED STATES TRE 3.625% 30/09/2031/2031 USD Q-2031	0.00 US91282CLM19
US. TSY. NOTE/BON 4.375% 30/11/2028	0.00 US91282CJN20
COCHLEAR LIMITED	0.00 AU000000COH5
WISE CL A ORD SHS	0.00 GB00BL9YR756
NOMURA RESEARCH INSTITUTE LTD	0.00 JP3762800005
SMURFIT WESTROCK P COM USD0.001	0.00 IE00028FXN24
GFL ENVIRONMENTAL INC	0.00 CA36168Q1046
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.00 US24422EXB00
EQT AB	0.00 SE0012853455
VAT GROUP AG	0.00 CH0311864901
UDR INC	0.00 US9026531049
PUMA SERIES 2024-1 1 A FRN 23/09/2055	0.00 AU3FN0085999
LLOYDS BANKING GRP. VAR 31/08/2033	0.00 AU3CB0302115
ATHORA HOLDING LT 6.625% 16/6/2028	0.00 XS2628821790
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.00 XS2264978623
ROCHE HOLDING AG	0.00 CH0012032113
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.00 US91282CGQ87
TOKYO GAS CO LTD	0.00 JP3573000001
REVVITY INC	0.00 US7140461093
REA GROUP LTD	0.00 AU0000000REA9
FISERV 5.15% 15/03/2027	0.00 US337738BJ60
HANG SENG BANK	0.00 HK0011000095
SYENSQO SA NPV	0.00 BE0974464977
ENEL FIN. INTL. 4.25% 15/6/20256/2025	0.00 US29278GAV05

ALBERMARLE CORP	0.00 US0126531013
BARCLAYS FRN 25/02/2029	0.00 US06738ECX13
KUEHNE & NAGEL INTERNATIONAL AG	0.00 CH0025238863
BOLIDEN ORD SHS	0.00 SE0020050417
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.00 JP1400141M51
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.00 US35805BAC28
HOST HOTELS & RESORTS INC	0.00 US44107P1049
VESTA REAL ESTATE CORPORATION SAB DE CV	0.00 US92540K1097
US. TSY. NOTE/BON 3.875% 31/12/2027	0.00 US91282CGC91
MS. F2F 18/04/2030	0.00 US61747YFQ35
EXOR NV	0.00 NL0012059018
COLOMBIAN TES 7.25% 18/10/2034	0.00
SCHRODERS PLC ORD GB	0.00 GB00BP9LHF23
VOLVO TSY. 2.625% 20/2/2026	0.00 XS2534276717
ROYALTY PHARMA PLC	0.00 GB00BMVP7Y09
NEUROCRINE BIOSCIENCES INC	0.00 US64125C1099
MONDI PLC ORD EURO.22	0.00 GB00BMWC6P49
EQUITY LIFESTYLE PROPERTIES INC	0.00 US29472R1086
SMITH & NEPHEW PLC	0.00 GB0009223206
ERIE INDEMNITY CO	0.00 US29530P1021
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.00 CA135087Q236
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.00 NZIIBDT005C5
POOL CORPORATION	0.00 US73278L1052
RAIFFEISEN BANK INTL F2F 31/05/20302030 EUR100000 REGS	0.00 XS2826609971
SOUTHERN CALIFORNI 5.25% 15/03/2030	0.00 US842400JJ35
CAMDEN PROPERTY TRUST	0.00 US1331311027
GRAB HOLDINGS LTD	0.00 KYG4124C1096
GENMAB AS	0.00 DK0010272202
SS AND C TECHNOLOGIES HOLDINGS	0.00 US78467J1007
GEORGE WESTON LTD	0.00 CA9611485090
INTERCONTINENTAL H 3.75% 14/8/2025	0.00 XS1275957121
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655% 22/08/2028	0.00 US74977SDR04
ALLIANT ENERGY CORP	0.00 US0188021085
SHIMANO INC	0.00 JP3358000002
MBANK SA F2F 27/09/2030	0.00 XS2907137736
BRITISH STERLING POUND	0.00
QPH FIN. PTY 2.30% 29/7/2027	0.00 AU3CB0273365
DANSKE BANK FRN 10/04/2027	0.00 XS2798276270
NORDSON CORP	0.00 US6556631025
EPIROC AB SER B NPV POST SPLIT	0.00 SE0015658117
LAND SECURITIES GROUP PLC	0.00 GB00BYW0PQ60
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000 BONDS02/2054	0.00 US912810TX63
US. TSY. NOTE/BOND 4.25% 15/11/20344 USD F-2034	0.00 US91282CLW90
VOLVO TSY. 3.125% 08/09/2026	0.00 XS2760218185
ARENA REIT	0.00 AU000000ARF6
NATL. AUSTRALIA BANK F2F 03/08/2032	0.00 AU3CB0291284
INSURANCE AUSTRALIA GROUP LIMITED	0.00 AU000000IAG3
BURLINGTON STORES INC	0.00 US1220171060
AGI FIN. PTY FRN 10/7/2030	0.00 AU3FN0079372
OBIC CO LTD	0.00 JP3173400007
SODEXO	0.00 FR0000121220
NEWCASTLE GREATER MU FRN 14/02/2029	0.00 AU3FN0085023
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.00 US9128282A70
QIAGEN ORD SHS	0.00 NL0015002CX3
CARMAX INC	0.00 US1431301027
LKQ CORP COM	0.00 US5018892084
BANCO SANTANDER FRN 23/01/2029	0.00 AU3FN0084307
CREDIT AGRICOLE FRN 01/06/2028	0.00 AU3FN0078515
KESKO OYJ-B SHS	0.00 FI0009000202
SCENTRE GRP. TST. 1 FRN 10/09/2054	0.00 AU3FN0091567
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000 BONDS05/2054	0.00 US912810UA42

UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.00 US91282CHT18
AIB GRP. F2V 30/5/2031000 5	0.00 XS2230399441
DANSKE BANK F2V 13/4/2027	0.00 XS2586741543
ADMIRAL GROUP PLC	0.00 GB00B02J6398
BANCO SANTANDER 5.439% 15/07/2031	0.00 US05964HBG92
UBS AG/AUSTRALIA FRN 24/11/2026	0.00 AU3FN0083150
TRITON BOND TRUST 2024-1 IN 2 A2 FRN 17/05/2056	0.00 AU3FN0089215
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.00 AU3FN0055687
ZEBRA TECHNOLOGIES CORP	0.00 US9892071054
OSK MITSUI OSK LINES LTD	0.00 JP3362700001
LOGICOR FINC. SAR 4.625% 25/07/2028	0.00 XS2753547673
NBN 4.75% 28/09/2026	0.00 AU3CB0292597
DBS BANK FRN 16/08/2027	0.00 AU3FN0080313
COOPERATIEVE RABOBAN FRN 22/05/2026	0.00 AU3FN0078150
NEWCASTLE GREATER MU FRN 21/01/2030	0.00 AU3FN0094827
CANADIAN IMPERIAL BA FRN 21/04/2026	0.00 AU3FN0077574
UTD. O/SEAS. BANK SY FRN 16/03/202626	0.00 AU3FN0076170
INS. AUSTRALIA GRP. FRN 15/06/2045	0.00 AU3FN0047544
BARCLAYS PLC FRN 20/05/2027	0.00 AU3FN0060448
ETSA UTILITIES FI 4.612% 27/03/2028	0.00 AU3CB0320075
JOHN DEERE FINL. 4.90% 28/07/2025	0.00 AU3CB0291078
NSW ELECTRICITY NETW FRN 11/03/2055	0.00 AU3FN0096392
TRITON TST. 2025-1 IN RESPE 1 A2 FRN 12/03/2057UD500000	0.00 AU3FN0095543
A2	
SNAP INC	0.00 US83304A1060
AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000	0.00 AU3CB0233856
VICTORIA POWER NETWO FRN 21/04/2026	0.00 AU3FN0059994
METROPOLITAN LIFE GB FRN 01/12/2025	0.00 AU3FN0057451
PACCAR FINL. PTY 4.05% 02/06/2025	0.00 AU3CB0289932
ZIMMER BIOMET HLDG 5.20% 15/09/2034	0.00 US98956PAZ53
PAN AMERICAN SILVER CORP	0.00 CA6979001089
DBNGP FIN. PTY 4.225% 28/05/2025	0.00 AU3CB0253417
NBN 4.20% 14/04/20274/2027	0.00 AU3CB0288397
UNIVERSITY OF SYDN 3.75% 28/8/2025	0.00 AU3CB0232288
NSW PORTS FINANCE 5.042% 19/09/2031	0.00 AU3CB0313591
CHUBU ELECTRIC POWER CO INC	0.00 JP3526600006
WOOLWORTHS GRP. 1.85% 20/5/2025	0.00 AU3CB0272219
DAIWA SECURITIES GROUP INC.	0.00 JP3502200003
VICINITY CENTRES T 2.60% 27/06/2025	0.00 AU3CB0264505
INCITEC PIVOT 4.30% 18/03/2026	0.00 AU3CB0261576
AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000	0.00 AU300ENL0021
UNIBAIL RODAMCO WESTFIELD	0.00 FR0013326246
ROGERS COMMUNICATIONS INC-B	0.00 CA7751092007
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.00 AU3FN0082194
BANCO BPM SPA	0.00 IT0005218380
RENAULT SA	0.00 FR0000131906
DEXUS FIN. PTY 4.25% 11/05/2027	0.00 AU3CB0244168
ORIGIN ENERGY FIN. 5.35% 26/09/2031	0.00 AU3CB0313625
JDE PEETS BV	0.00 NL0014332678
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.00 DK0030506886
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.00 AU3CB0242139
ESSENTIAL UTILS	0.00 US29670G1022
FRASERS CENTREPOINT TRUST	0.00 SG1T60930966
BRISBANE AIRPORT P 3.10% 30/6/2026	0.00 AU3CB0272847
PANDORA	0.00 DK0060252690
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.00 US91282CHK09
BALOISE HOLDING-REG	0.00 CH0012410517
AMERICAN TOWER 5.25% 15/7/2028	0.00 US03027XCC20
PPG INDS. 1.20% 15/03/2026	0.00 US693506BU04
SHINHAN BANK 5.00% 30/08/2028	0.00 AU3CB0256113
MODERNA INC	0.00 US60770K1079
KOMMUNALBANKEN 3.40% 24/07/2028	0.00 AU3CB0250132
INTERNATIONAL BANK 3.30% 14/08/2028	0.00 AU3CB0250652
AMERICAN FINANCIAL GROUP INC	0.00 US0259321042
SANTANDER UK 3.346% 25/03/20302030	0.00 XS3032020136

SEGRO PLC	0.00 GB00B5ZN1N88
COREBRIDGE FINANCIAL ORD	0.00 US21871X1090
BANQUE FEDERATIVE 1.875% 18/06/202918/06/2029	0.00 FR0013425162
EUR100000 487	
INTERTEK GROUP INC	0.00 GB0031638363
ALTAGAS INCOME LTD	0.00 CA0213611001
MASCO CORP USD	0.00 US5745991068
NESTLE HLDGS. 5.25% 13/3/2026	0.00 USU64106CD47
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00 AU3CB0239754
QBE INSURANCE GROUP F2V 17/06/2046	0.00 XS1423722823
MANHATTAN ASSOCIATES INC	0.00 US5627501092
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00 AU3CB0268548
BARCLAYS 4.836% 09/05/2028	0.00 US06738EAW57
AEGON F2F 11/04/2048	0.00 US007924AJ23
Income Due - SEK	0.00
SKANSKA AB	0.00 SE0000113250
UNITED STATES TREA 4.25% 30/11/20262026 USD1000 BL-2026	0.00 US91282CLY56
SMITHS GROUP PLC	0.00 GB00B1WY2338
US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.00 US91282CKQ32
DEUTSCHE BANK F2F 13/02/2031	0.00 DE000A4DE9Y3
SOCIETE GENERALE F2V 19/01/202828	0.00 US83368RBH49
HSBC HLDGS. F2F 22/05/20300000	0.00 US404280CC17
AGI FINANCE PTY L 2.119% 24/06/2027	0.00 AU3CB0281145
MITSUBISHI UFJ FINL. F2V 20/07/2027	0.00 US606822BY90
SGH LIMITED ORDINARY FULLY PAID	0.00 AU0000364754
MONDAY COM LTD	0.00 IL0011762130
HONG KONG CHINA GA	0.00 HK0003000038
4.50% 15/04/2027	0.00 NZGOVDT427C1
THE CAMPBELL S COMPANY	0.00 US1344291091
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.00 DE0001135432
VIATRIS INC	0.00 US92556V1061
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00 AU3CB0275253
SSE	0.00 GB0007908733
ELIA GROUP NPV SR 03042025	0.00 BE0970187903
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00 US853254CG39
SKYWORKS SOLUTIONS INC	0.00 US83088M1027
SKANDINAVISKA ENSK 3.70% 9/6/2025	0.00 USW8454EAR90
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.00 DE0001102580
HALMA PLC	0.00 GB0004052071
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.00 US9128283F58
HEATHROW FNDG. 4.15% 11/10/2028	0.00 XS1891780691
FUT 06 JUN 25 EURX EUR-BOBL	0.00
AT&T INC 2.9% 04/DEC/2026	0.00 XS1879223565
US. TSY. NOTE/BON 4.625% 15/02/2035/2035 USD100 B-2035	0.00 US91282CMM00
NEW ZEALAND GOV. B 4.25% 15/05/2034	0.00 NZGOVDT534C4
ELECTRANET PTY L 2.4737% 15/12/2028	0.00 AU3CB0283034
COLOMBIAN TES 7.50% 26/08/2026	0.00 COL17CT02625
CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029	0.00 XS2022084367
EUR1000	
JERONIMO MARTINS SGPS SA	0.00 PTJMT0AE0001
HOLOGIC INC	0.00 US4364401012
BERRY GBL. 5.50% 15/04/2028	0.00 US08576PAL58
NIPPON PAINT HOLDINGS CO LTD	0.00 JP3749400002
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.00 MX0MGO0001E4
OSAKA GAS CO LTD JPY	0.00 JP3180400008
KLEPIERRE	0.00 FR0000121964
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00 US65339KBW99
DEUTSCHE BANK AG/NEW F2F 14/7/2026	0.00 US25160PAJ66
PFIZER INV. ENTS. 5.30% 19/05/2053	0.00 US716973AG71
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.00 MX0MGO0000H9
DWPF FIN. PTY 1.90% 04/08/2028	0.00 AU3CB0282010
US TREASURY N/B 4.0% 15/NOV/2042	0.00 US912810TM09

CRODA INTL	0.00 GB00BJFFLV09
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.00 AU3FN0081790
Income Due - CHF	0.00
FUTURES MARGIN-GBP	0.00
KANSAI ELECTRIC POWER JPY	0.00 JP3228600007
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.00 US91282CBS98
WPP PLC	0.00 JE00B8KF9B49
BXP INC	0.00 US1011211018
AMUNDI SA	0.00 FR0004125920
SCENTRE GROUP	0.00 AU000000SCG8
ORACLE 4.50% 6/5/2028	0.00 US68389XCM56
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00 AU3FN0080883
US TREASURY N/B 3.37% 15/MAY/2033	0.00 US91282CHC82
US BANCORP FRN 21/05/2032CC	0.00 XS2823993261
COMCAST 5.35% 15/11/2027	0.00 US20030NEA54
MINEBEA MITSUMI INC	0.00 JP3906000009
EVERGY INC COM NPV	0.00 US30034W1062
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.00 US91282CLF67
BRENNTAG SE	0.00 DE000A1DAHH0
JARDINE MATHESON HOLDINGS LIMITED	0.00 BMG507361001
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.00 US912810TL26
CONCORDIA FINANCIAL GROUP LTD	0.00 JP3305990008
NSW ELECTRICITY N 2.543% 23/9/2030	0.00 AU3CB0274645
ROKU INC	0.00 US77543R1023
NEXTERA ENERGY CAP 4.85% 04/02/2028	0.00 US65339KDG22
CAIXABANK SA F2V 30/5/20340 36	0.00 XS2630417124
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.00 AU0000274706
LY CORPORATION	0.00 JP3933800009
C.H. ROBINSON WORLDWIDE INC	0.00 US12541W2098
PERM. TSB GRP. HLDGS F2F 30/6/2029	0.00 XS2641927574
HCA 5.25% 15/04/2025	0.00 US404119BQ19
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00 AU000000WTC3
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.00 US91282CCH25
EXACT SCIENCES CORP	0.00 US30063P1057
ARKEMA	0.00 FR0010313833
KIKKOMAN CORPORATION JPY	0.00 JP3240400006
DR ING HC F PORSCHE AG	0.00 DE000PAG9113
TELENOR ASA	0.00 NO0010063308
FRESENIUS MEDICAL CARE AG & CO	0.00 DE0005785802
ZALANDO SE NPV	0.00 DE000ZAL1111
US TREASURY N/B 2.87% 15/MAY/2032	0.00 US91282CEP23
MAGNA INTERNATIONAL INC	0.00 CA5592224011
CAPITALAND INTEGRATED COMMERCI	0.00 SG1M51904654
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.00 US912810QB70
SHIONOGI & CO LTD	0.00 JP3347200002
DAIFUKU CO LTD NPV	0.00 JP3497400006
DSV FIN. 3.125% 06/11/2028	0.00 XS2932831923
UNITED KINGDOM GIL 1.25% 31/7/2051	0.00 GB00BLH38158
NEWS CORP	0.00 US65249B1098
MAKITA CORPORATION	0.00 JP3862400003
TELEPERFORMANCE	0.00 FR0000051807
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.00 US91282CJZ59
SALUTE SERIES 2024-1 1 A FRN 15/06/2056	0.00 AU3FN0086344
RIVIAN AUTOMOTIVE INC	0.00 US76954A1034
US. TSY. NOTE/BON 0.625% 15/8/2030	0.00 US91282CAE12
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.00 US91282CHZ77
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.00 NZGOVDT528C6
EASTMAN CHEMICAL COM	0.00 US2774321002
BANCO SANTANDER S 3.375% 11/1/20300000 41	0.00 ES0413900913

US TREASURY N/B 4.0% 31/OCT/2029	0.00 US91282CFT36
INDUTRADE AB	0.00 SE0001515552
WH GROUP LTD	0.00 KYG960071028
BPCE 5.25% 22/10/2030	0.00 FR001400WKF1
CITIGROUP F2F 05/11/2030	0.00 US17308CC539
SAMSARA INC	0.00 US79589L1061
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.00 US91282CBL46
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.00 US91282CDJ71
DSV FINANCE BV 2.875% 06/11/2026	0.00 XS2932831766
BIO TECHNE CORP	0.00 US09073M1045
FRANKLIN RESOURCES INC	0.00 US3546131018
IMCD NV	0.00 NL0010801007
WIHLBORGS FAST. AB NPV	0.00 SE0018012635
SCOUT24 SE	0.00 DE000A12DM80
CREDIT AGRICOLE F2F 09/01/2029	0.00 US22536PAP62
PACIFIC EDGE LTD NPV	0.00 NZPEBE0002S1
MEDIBANK PRIVATE LIMITED	0.00 AU000000MPL3
SINGAPORE TECH ENG SGD	0.00 SG1F60858221
BNP PARIBAS FRN 24/02/2028	0.00 FR0014008M24
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.00 US91282CDL28
SYSMEX CORP	0.00 JP3351100007
DIETEREN GROUP	0.00 BE0974259880
MEXICAN BONOS 7.75% 29/05/2031	0.00 MX0MGO0000P2
SEMPRA F2V 01/10/2054	0.00 US816851BS71
GJENSIDIGE FORSIKR NOK	0.00 NO0010582521
AXA SA AXA SA F2F PERP	0.00 XS2737652474
T-MOBILE USA 4.70% 15/01/2035	0.00 US87264ADM45
EDP RENOVAVEIS SA	0.00 ES0127797019
ICL GROUP LTD	0.00 IL0002810146
ISRAEL DISCOUNT BANK	0.00 IL0006912120
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000040	0.00 XS2434710799
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.00 US91282CAV37
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.00 US91282CCS89
STANDARD CHARTERED F2V 16/11/2028	0.00 USG84228FL77
PHOENIX GP HLDGS ORD	0.00 GB00BGXQNP29
COOPERATIEVE RABOBAN F2V 24/09/2026	0.00 US74977SDJ87
UK. GILT 0.875% 22/10/2029	0.00 GB00BJMHB534
RAIFFEISEN BANK INTE F2V 18/6/2032	0.00 XS2189786226
AUSTRALIAN GOVERN 4.25% 21/04/2026	0.00 AU000XCLWAI8
WIX COM LTD	0.00 IL0011301780
MTR CORP	0.00 HK0066009694
CANADIAN GOV. BD. 2.25% 01/06/2025	0.00 CA135087D507
US. TSY. NOTE/BOND 4.50% 15/11/20544 USD1000 BONDS 11/54	0.00 US912810UE63
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.00 US912810RJ97
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.00 MYBMS1900047
APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055	0.00 AU3FN0086559
US TREASURY N/B 3.5% 15/FEB/2033	0.00 US91282CGM73
ALLY FINANCIAL INC	0.00 US02005N1000
BENTLEY SYSTEMS INC	0.00 US08265T2087
KEPPEL LTD	0.00 SG1U68934629
ADDTECH AB SER B NPV	0.00 SE0014781795
ENEL FIN. INTL. 1.875% 12/7/2028	0.00 USN30706VD93
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.00 US912810TZ12
SOFINA SA	0.00 BE0003717312
HENKEL AG & CO KGAA	0.00 DE0006048408
SOUTHERN CALIFORNI 5.90% 01/03/2055	0.00 US842400JH78
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.00 US91282CJJ18
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.00 CA135087XG49

EUROFINS SCIENTIFIC	0.00	FR0014000MR3
POWER ASSETS HOLDINGS LIMITED	0.00	HK0006000050
WOLTERS KLUWER NV 0.25% 30/MAR/2028	0.00	XS2324836878
UNIVERSAL HEALTH SERVICES - CLASS B	0.00	US9139031002
CREDIT SUISSE GRP. F2F 1/3/2029	0.00	CH1214797172
MS. F2F 13/02/2032	0.00	US6174468U61
KOREA HOUSING FIN 4.082% 25/09/2027	0.00	XS2678945317
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.00	US91282CLC37
CAD BNP PARIBAS A/C	0.00	
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.00	US912810PT97
SHISEIDO COMPANY LIMITED	0.00	JP3351600006
CAIXABANK F2F 23/2/2033	0.00	XS2558978883
INCYTE CORP	0.00	US45337C1027
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS	0.00	US912810S221
08/51		
BANK OF AMERICA F2F 25/10/2035	0.00	US06051GMD87
BANCO DE SABADELL F2V 16/08/203300000 5 REGS	0.00	XS2588884481
EQUINIX EUR. 2 FIN 3.65% 03/09/2033	0.00	XS2892321501
RANDSTAD NV	0.00	NL0000379121
JPM. CHASE F2F 4/2/2032	0.00	US46647PBX33
HIKMA PHARMACEUTICALS PLC	0.00	GB00B0LCW083
WEST JAPAN RAILWAY NPV	0.00	JP3659000008
ELISA CORPORATION OYJ-A S	0.00	FI0009007884
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.00	AU3FN0085361
CAIXABANK SA F2F 14/11/2030	0.00	XS2555187801
ING GROEP F2F 11/09/2027	0.00	US456837BF96
KINDER MORGAN 5.30% 1/12/2034	0.00	US49456BAG68
FIRSTSERVICE CORP COM NPV	0.00	CA33767E2024
T-MOBILE USA 3.875% 15/04/2030	0.00	US87264ABF12
NISSAN MOTOR CO	0.00	JP3672400003
INDONESIA TSY. BD 8.375% 15/09/2026	0.00	IDG000009507
USAA CAPITAL CORP 2.125% 1/5/2030604 2.125%	0.00	US90327QD552
01/05/2030		
EXPEDIA GRP. 5.40% 15/2/2035	0.00	US30212PBL85
US. TSY. NOTE/BOND 0.25% 31/5/2025	0.00	US912828ZT04
LASERTEC CORP NPV	0.00	JP3979200007
SKF AB	0.00	SE0000108227
US. TSY. NOTE/BON 1.625% 15/08/2029	0.00	US912828YB05
SUMITOMO METAL MINING CO LTD	0.00	JP3402600005
SCHINDLER-HLDG AG REG	0.00	CH0024638212
BIOMERIEUX NPV	0.00	FR0013280286
NATWEST MKTS. 5.41% 17/05/2029	0.00	USG6382G7P18
BANCA POPOL EMILIA ROMAGNA	0.00	IT0000066123
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.00	US912828ZS21
WHARF REAL ESTATE HKD	0.00	KYG9593A1040
GALDERMA GROUP N ORD SHS	0.00	CH1335392721
TRELLEBORG AB-B SHS	0.00	SE0000114837
AMERICAN TOWER 5.80% 15/11/2028	0.00	US03027XCE85
TRATON FINANCE LU 3.375% 14/01/2028	0.00	DE000A3L69X8
EUROBANK SA F2F 24/09/2030	0.00	XS2904504979
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00	AU3FN0083648
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN	0.00	AU3FN0083036
18/04/2032/04/2032		
MEDTRONIC 4.375% 15/03/2035	0.00	US585055BT26
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.00	BE0000304130
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.00	US91282CBQ33
MS. BANK NA F2F 26/05/202828	0.00	US61690U8B93
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00	AU3FN0082608
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.00	NZGOVDT433C9
UNI CHARM CORPORATION	0.00	JP3951600000
KOBE BUSSAN CO LTD	0.00	JP3291200008
IVANHOE MINES LTD COM NPV CL A	0.00	CA46579R1047
ROYAL BANK OF CANADA FRN 04/02/2031	0.00	US78017DAC20
FORTUM OYJ	0.00	FI0009007132

US. TSY. NOTE/BON 2.625% 15/02/2029	0.00 US9128286B18
YASKAWA ELECTRIC CORP	0.00 JP3932000007
TRYG AS	0.00 DK0060636678
CAPITALAND INVE NPV	0.00 SGXE62145532
FORTUNE BRANDS HOME AND SECURITY	0.00 US34964C1062
LIFCO AB SER B NPV	0.00 SE0015949201
TELIA COMPANY AB	0.00 SE0000667925
JYSKE BANK A/S F2F 26/10/2028	0.00 XS2615271629
KNORR BREMSE AG	0.00 DE000KBX1006
US. TSY. NOTE/BON 3.125% 15/11/2028	0.00 US9128285M81
SK HYNIX 5.50% 16/01/2027	0.00 USY8085FBT67
US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR-2025	0.00 US91282CFE66
SOLVAY FIN. AMERIC 5.65% 4/6/2029	0.00 US834423AE54
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS	0.00
US TREASURY N/B 1.25% 30/04/2028	0.00 US91282CBZ32
M&G F2V 20/10/2048	0.00 XS1888930150
SWEDBANK 6.136% 12/09/2026	0.00 XS2678312112
SINO LAND CO LTD HKG	0.00 HK0083000502
BANK OF AMERICA F2F 23/07/2031	0.00 US06051GJF72
JAPAN GOV. FIVE YE 0.10% 20/09/2025	0.00 JP1051451LA6
AMERICAN TOWER 1.50% 31/01/20280	0.00 US03027XBJ81
ZENSHO HOLDINGS CO LTD	0.00 JP3429300001
UK. GILT 4.50% 7/9/2034	0.00 GB00B52WS153
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029	0.00 US91282CKD29
INTESA SANPAOLO 7.00% 21/11/2025	0.00 US46115HBU05
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00 SG1M77906915
TOROMONT INDUSTRIES LTD	0.00 CA8911021050
US TREASURY N/B 4.12% 30/NOV/2029	0.00 US91282CMA61
US. TSY. NOTE/BON 1.375% 31/10/2028	0.00 US91282CDF59
EXPORT FIN. & INS 4.625% 26/10/2027	0.00 XS2534663245
NIPPON SANJO HOLDINGS CORP	0.00 JP3711600001
NITORI CO LTD	0.00 JP3756100008
METSO CORPORATION	0.00 FI0009014575
US. TSY. NOTE/BOND 4.00% 15/11/2027	0.00 US91282CLX73
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.00 US91282CCY57
EISAI CO LTD JPY	0.00 JP3160400002
CELLNEX FIN. 0.75% 15/11/20265% 15/11/2026	0.00 XS2300292617
NATWEST GRP. F2V 02/03/2027	0.00 US639057AJ71
ING GROEP F2F 11/9/2034	0.00 US456837BH52
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.00 US91282CCV19
US. TSY. NOTE/BOND 4.25% 21/12/20252025 USD1000 BM-2025	0.00 US91282CJS17
BEIJER REF AB SER B`NPV	0.00 SE0015949748
BARCLAYS 5.20% 12/05/2026	0.00 US06738EAP07
BBVA BANCOMER SA/T 5.25% 10/09/20292029	0.00 USP1S81BAC21
LA MONDIALE SAM F2V 26/1/2047EGS	0.00 XS1556395710
PACIFIC GAS & ELEC 6.70% 01/04/2053	0.00 US694308KK29
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00 CH0466642201
NEMETSCHEK AG	0.00 DE0006452907
UNITED STATES TREA 2.00% 15/8/2025	0.00 US912828K742
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00 XS1580239207
ASX LIMITED	0.00 AU000000ASX7
UBS GRP. F2F 13/09/2030	0.00 US902613BL18
A P MOLLER-MAERSK B	0.00 DK0010244508
US. TSY. NOTE/BON 1.625% 15/2/2026	0.00 US912828P469
RICOH CO	0.00 JP3973400009
FEDERATION DES CAI 5.25% 26/04/20299	0.00 US31429KAL70
AEGON ORD SHS	0.00 BMG0112X1056
SWISS PRIME SITE AG	0.00 CH0008038389
SINGAPORE GOV. BD 2.375% 01/06/2025	0.00 SG31A0000001
AES 5.45% 01/06/2028	0.00 US00130HCH66
SINGAPORE GOV. BD 2.125% 01/06/2026	0.00 SG31A8000003

JAPAN GOV. TWENTY 2.30% 20/06/2028	0.00 JP1201031877
YAMAHA MOTOR CO	0.00 JP3942800008
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.00 US912828V988
SK HYNIX 1.50% 19/1/2026	0.00 USY8085FBA76
LA MONDIALE SAM F2V 18/1/2048GS	0.00 XS1751476679
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.00 US91282CBW01
INGERSOLL RAND IN 5.197% 15/06/2027	0.00 US45687VAC00
VERBUND AG	0.00 AT0000746409
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00 US233853AV24
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.00 US9128282R06
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.00 US91282CCF68
INTL. BANK FOR REC 1.25% 10/12/2030	0.00 NZIBDDT017C5
INTL. BANK FOR RECON STP 31/07/2033	0.00 XS2884011011
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.00 US912828Z948
MASTERCARD 4.55% 15/01/2035	0.00 US57636QBC78
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.00 US91282CDK45
NEW HAMPSHIRE BUSIN ADJ 7/1/2033	0.00 US63609FAC32
PG&E REC. FNDG. 5.529% 01/06/2049	0.00 US71710TAJ79
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026	0.00 US91282CDQ15
NICE LTD	0.00 IL0002730112
US. TSY. NOTE/BOND 4.25% 31/12/20262026 USD100 BM-2026	0.00 US91282CME83
GILEAD SCIENCES 5.55% 15/10/205300	0.00 US375558CA99
SOCIETE GENERALE 4.677% 15/6/20276 4.677% 15/06/2027	0.00 US83368TBM99
YARA INTL. 4.75% 01/06/2028D2000 144A	0.00 US984851AF24
ASAHI KASEI CORPORATION	0.00 JP3111200006
REDDIT INC CL A	0.00 US75734B1008
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.00 US91282CCW91
UNILEVER CAP. 4.625% 12/08/2034	0.00 US904764BV84
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00 XS2027400063
SARTORIUS STEDIM B EURO.1666	0.00 FR0013154002
PRO MEDICUS LTD	0.00 AU000000PME8
ROCKWOOL A/S	0.00 DK0010219153
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.00 US912828Z781
INTERPUBLIC GROUP COS INC USD	0.00 US4606901001
NIBE INDUSTRIER AB SER B NPV	0.00 SE0015988019
AEROPORTS DE PARIS (ADP)	0.00 FR0010340141
CCL INDUSTRIES INC	0.00 CA1249003098
NEXTERA ENERGY CAP 2.25% 1/6/2030	0.00 US65339KBR05
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-2025	0.00 US91282CBC47
SINGAPORE GOV. BD. 2.25% 01/08/2036	0.00 SG31A9000002
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.00 US91282CDW82
US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029	0.00 US91282CKP58
TEMASEK FINANCIAL 1.50% 1/3/20288 EUR150000 15	0.00 XS1373131546
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.00 US91282CCE93
JFE HOLDINGS INC	0.00 JP3386030005
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE	0.00
TIS INC	0.00 JP3104890003
BAYERISCHE MOTOREN WERKE-PFD	0.00 DE0005190037
CNH INDL. 3.75% 11/6/2031	0.00 XS2829592679
AFRICAN DEV. BANK AFRICAN DEV. BANK F2V PERP	0.00 US008281BF39

NEW ZEALAND RURAL LAND CO LTD	0.00 NZNZLE0001S2
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00 AU000000SHL7
CAP. ONE FINL. F2F 26/7/2030	0.00 US14040HCV50
US. TSY. NOTE/BON 4.375% 31/12/20292029 USD100 AH-2029	0.00 US91282CMD01
MARRIOTT INTL. MD 5.50% 15/04/2037	0.00 US571903BU68
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.00 AU000XCLWAS7
US. TSY. NOTE/BOND 2.25% 15/11/2025	0.00 US912828M565
DIGICO INFRASTRUCTURE REIT	0.00 AU0000367088
JPM. CHASE F2F 22/7/2030	0.00 US46647PEJ12
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.00 US91282CDP32
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.00 US91282CKR15
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.00 US91282ZCN34
POSTS ITALIANE SPA	0.00 IT0003796171
UNITED STATES TRE 3.875% 15/10/2027/2027 USD1000 AT-2027	0.00 US91282CLQ23
LOTUS BAKERIES NV	0.00 BE0003604155
ISUZU MOTORS	0.00 JP3137200006
RATIONAL AG	0.00 DE0007010803
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000CAR3
DAITO TRUST CONSTRUCTION COMPANY LTD	0.00 JP3486800000
APTIV PLC / APTIV GL F2V 15/12/205454	0.00 US03837AAD28
UNITED STATES TRE 3.375% 15/09/2027/2027 USD1000 AS-2027	0.00 US91282CLL36
BLUESCOPE STEEL LIMITED	0.00 AU000000BSLO
UNIPOL GRUPPO FINANZIARIO SPA	0.00 IT0004810054
AOFRIO LTD	0.00 NZWDTE0002S1
BARRY CALLEBAUT AG - REG	0.00 CH0009002962
IPSEN PROMESSES SA	0.00 FR0010259150
AISIN SEIKI CO LTD	0.00 JP3102000001
UNITED MIZRAHI BANK LIMITED	0.00 IL0006954379
US TREASURY N/B 2.75% 30/APR/2027	0.00 US91282CEN74
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028	0.00 US91282CBP59
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00 JP3897700005
SIG COMBIBLOC GROUP AG	0.00 CH0435377954
US. TSY. NOTE/BON 1.625% 15/5/2026	0.00 US912828R366
BPCE F2F 18/01/2030	0.00 US05571AAV70
TREND MICRO INCORPORATED	0.00 JP3637300009
UK. GILT 0.50% 31/1/2029	0.00 GB00BLPK7227
US. TSY. NOTE/BON 0.375% 30/9/2027	0.00 US91282CAL54
DEUTSCHE BANK AG DEUTSCHE BANK AG F2V PERP	0.00 DE000A383JS3
MITSUBISHI HC CAPITAL INC	0.00 JP3499800005
SUN COMMUNITIES OP 4.20% 15/04/2032	0.00 US866677AH07
SOCIETE GENERALE F2F 28/09/2029	0.00 FR001400KZQ1
DANSKE BANK F2F 09/01/2032	0.00 XS2741808898
ABN AMRO BANK 4.375% 20/10/2028	0.00 XS2613658710
DNB BANK F2F 05/11/2030	0.00 US23341CAE30
BNP PARIBAS F2F 26/9/2032	0.00 FR001400KY44
JAPAN GOVERNMENT 0.005% 20/06/2026	0.00 JP1051481M76
MASTERCARD 4.875% 09/05/2034	0.00 US57636QAZ72
WHARF HOLDINGS LTD HKD	0.00 HK0004000045
ACCIONA SA	0.00 ES0125220311
TALANX AG	0.00 DE000TLX1005
VOLKSWAGEN BANK 4.625% 3/5/2031	0.00 XS2617457127
DEUTSCHE TELEKOM 4.375% 21/6/2028	0.00 US25156PBB85
CTS EVENTIM AG AND CO. KGAA	0.00 DE0005470306
REALTY INC. 2.20% 15/06/2028	0.00 US756109BJ21
MEIJI HOLDINGS CO NPV	0.00 JP3918000005
US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND 08/54	0.00 US912810UC08
US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026	0.00 US91282CLH24

US. TSY. NOTE/BOND 3.75% 31/12/2028	0.00 US91282CJR34
GS. GRP. F2F 25/04/2030	0.00 US38141GA872
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.00 FR001400HI98
COREBRIDGE FINL. 3.65% 5/4/2027	0.00 US21871XAD12
GROUPE DES ASSURAN 3.75% 30/04/2029	0.00 FR001400PT38
US TREASURY N/B 3.62% 31/AUG/2029	0.00 US91282CLK52
BRIXMOR OPERATING 4.05% 1/7/2030	0.00 US11120VAJ26
WESTPAC	0.00
SPAIN GOV. BD. 4.70% 30/07/2041	0.00 ES0000012157
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.00 US91282CEB37
AMERIPRISE FINL. 5.70% 15/12/2028SD1000	0.00 US03076CAN65
CNA FINANCIAL CORP 3.9% 01/MAY/2029	0.00 US126117AV22
JAPAN GOVERNMENT 0.005% 20/03/2026	0.00 JP1051471M45
BANK OF AMERICA F2F 20/12/2028	0.00 US06051GHD43
HEIMSTADEN BOSTAD 1.625% 13/10/2031	0.00 XS2397252011
AMERICAN HONDA FIN 3.95% 3/19/2032	0.00 XS3032019476
INDUSTRIVARDEN AB	0.00 SE0000190126
LUNDIN MINING CORP	0.00 CA5503721063
COX COMMUNICATIONS 5.70% 06/15/2033USD1000 144A	0.00 US224044CS42
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.00 JP1051531N75
US TREASURY N/B 1.87% 28/FEB/2027	0.00 US91282CEC10
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.00 US91282CCJ80
Income Due - CAD	0.00
OPEN TEXT CORP	0.00 CA6837151068
US. TSY. NOTE/BON 1.125% 31/10/2026	0.00 US91282CDG33
BNP PARIBAS F2V 31/03/2032EGS	0.00 FR0014009HA0
BOLLORE SE	0.00 FR0000039299
UTD. UTILITIES WAT 3.50% 27/02/20332033	0.00 XS3011736108
US. TSY. NOTE/BON 4.125% 31/10/20292029 USD1000 AF-2029	0.00 US91282CLR06
SECURITAS AB	0.00 SE0000163594
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.00 JP1103561KA2
AXA F2F 07/10/2041	0.00 XS2314312179
AMERCO COM	0.00 US0235865062
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.00 US91282CES61
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.00 US91282CJW29
GPT GROUP	0.00 AU000000GPT8
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.00 JP1103661N43
WELLTOWER 3.10% 15/01/2030	0.00 US95040QAJ31
PENSKE TRUCK LEASI 4.40% 01/07/2027/07/2027 USD1000 144A	0.00 US709599BN39
A P MOLLER MAERSK AS	0.00 DK0010244425
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.00 FR0012993103
JPM. CHASE F2F 22/04/2035	0.00 US46647PEH55
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.00 US91282CGH88
M3 INC NPV	0.00 JP3435750009
IBM INTL. CAP. PTE 4.90% 05/02/2034	0.00 US449276AE42
NEXON CO LTD	0.00 JP3758190007
MS. F2F 19/04/2035	0.00 US61747YFR18
EURAZEO	0.00 FR0000121121
DELTA AIR LINES INC	0.00 US2473617023
THERMO FISHER SCI 5.086% 10/08/203310/08/2033	0.00 US883556CX89
CAIXABANK F2F 13/09/2027	0.00 US12803RAB06
AMPLIFON SPA	0.00 IT0004056880
TENNET HOLDING BV 1.12% 09/JUN/2041	0.00 XS2348325650
MUENCHENER RUECKVERS F2V 23/5/20423/05/2042 USD1000 144A	0.00 US62582PAA84
LIBERTY MEDIA CORP ORD SHS SERIES C	0.00 US5312297220
BNP PARIBAS F2F 13/01/2027	0.00 US09659X2N16
AIB GRP. F2F 14/10/2026	0.00 US00135TAC80

US TREASURY N/B 4.5% 15/NOV/2025	0.00 US91282CFW64
CADENT FIN. 0.625% 19/03/2030EUR100000	0.00 XS2320438653
BANCO SANTANDER F2V 15/07/2028	0.00 US05964HBF10
OTIS WORLDWIDE 2.565% 15/2/2030	0.00 US68902VAK35
YAKULT HONSHA	0.00 JP3931600005
SUMITOMO MITSUI TS 5.20% 7/3/2027	0.00 US86563VBP31
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.00 JP1103611M11
BARCLAYS FRN 25/02/2031	0.00 US06738ECY95
BANK OF IRELAND GRP. F2V 16/09/2026	0.00 US06279JAC36
US. T-BILL. 0.00% 22/05/20252025 USD100	0.00 US912797NM51
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.00 US91282CCR07
KOREA HOUSING FIN 3.714% 11/04/2027	0.00 XS2545732484
UK. GILT 3.50% 22/01/2045	0.00 GB00BN65R313
FMG RES. AUGUST 20 4.50% 15/09/2027	0.00 USQ3919KAM38
BARCLAYS F2F 25/02/2036	0.00 US06738ECZ60
BRISTOL-MYERS SQUI 3.40% 26/07/2029	0.00 US110122CP17
SUNTORY BEVERAGE AND FOOD LTD	0.00 JP3336560002
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.00 JP1051461M13
US TREASURY N/B 4.5% 31/MAY/2029	0.00 US91282CKT70
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-2026	0.00 US91282CCZ23
JAPAN GOVERNMENT T 0.90% 20/09/2034	0.00 JP1103761QA5
BANQUE FEDERATIVE 4.753% 13/07/202713/07/2027 USD1000 144A	0.00 US06675DCE04
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.00 MYBMX0700034
MEIJI YASUDA LIFE IN FRN 11/06/2055	0.00 USJ41838AQ65
ELECTRICITE DE FRANCE SA 3.37% PERP	0.00 FR0013534336
JPM. CHASE F2F 24/01/2036	0.00 US46647PEW23
US. TSY. NOTE/BOND 4.25% 31/01/20302030 USD100 U-2030	0.00 US91282CMG32
US TREASURY N/B 4.25% 30/JUN/2029	0.00 US91282CKX82
EMS CHEMIE HLDS REG	0.00 CH0016440353
WILMAR INTERNATIONAL LTD	0.00 SG1T56930848
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029	0.00 US91282CEE75
M AND G PRUDENTIAL PLC ORD	0.00 GB00BKFB1C65
US. TSY. NOTE/BON 4.125% 31/10/2026	0.00 US91282CLS88
ABBVIE 4.05% 21/11/2039	0.00 US00287YCA55
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.00 US91282CBH34
FORD MOTOR CREDIT 4.95% 28/05/2027	0.00 US345397C270
HENDERSON LAND DEVELOPMENT CO	0.00 HK0012000102
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.00 JP1103651N11
COVIVIO	0.00 FR0000064578
SEMCORP INDUSTRIES LIMITED	0.00 SG1R50925390
CADILLAC FAIRVIEW PRP TR 4.12% 01/FEB/2029	0.00 US68327LAC00
RAKUTEN GROUP INC	0.00 JP3967200001
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.00 US912828ZV59
CO OPERATIVE BANK HL F2V 19/09/2028	0.00 XS2884724837
TFI INTERNATIONAL INC	0.00 CA87241L1094
ALLIANZ ALLIANZ F2V PERP	0.00 USX10001AA78
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.00
RCI BANQUE 4.625% 02/10/2026	0.00 FR001400KXW4
UNITED STATES TREA 3.50% 30/09/2029	0.00 US91282CLN91
APA GROUP	0.00 AU0000000APA1
BAXTER INTL. 2.272% 1/12/2028	0.00 US071813CP23
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.00 JP1103541K42
BANCO DE SABADELL 5.00% 13/10/2029	0.00 XS2898158485
CITIGROUP INC F2F 24/01/2036	0.00 US172967PU96
STORA ENSO OYJ-R SHS	0.00 FI0009005961
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.00
EMPIRE CO LIMITED	0.00 CA2918434077
CELLNEX TELECOM 0.75% 20/11/2031	0.00 XS2257580857
CHARTER COMMS. OP 4.908% 23/07/2025	0.00 US161175AY09

JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.00 JP1051511N46
AIB GRP. F2F 17/11/2027REGS	0.00 XS2343340852
INDUSTRIVARDEN AB SER C NPV	0.00 SE0000107203
US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031	0.00 US91282CKU44
INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096	0.00 IDG000020801
BANCO SANTANDER SA 3.30% 27/JUN/2029	0.00 US05971KAC36
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.00 FR0011883966
INFRASTRUTTURE WIR NPV	0.00 IT0005090300
MS. F2F 16/10/2026I	0.00 US61747YEX94
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.00 FR0013286192
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.00 US91282CCP41
PORSCHE AUTOMOBIL HOLDING SE	0.00 DE000PAH0038
KIA 1.75% 16/10/2026	0.00 USY4760JAA17
US TREASURY N/B 2.62% 31/MAY/2027	0.00 US91282CET45
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53	0.00 US912810TV08
BKW AG	0.00 CH0130293662
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.00 FR0011317783
COMCAST 4.25% 15/10/2030	0.00 US20030NCU37
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.00 JP1051561P27
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.00 US91282CJ80
US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ-2027	0.00 US91282CKZ31
US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC-2026	0.00 US91282CKS97
AT&T INC 3.65% 15/09/2059	0.00 US00206RLV23
SONOCO PRODS. 5.00% 01/09/2034	0.00 US835495AS17
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00 XS2389757944
US TREASURY N/B 4.62% 30/JUN/2026	0.00 US91282CKY65
CARRIER GBL. 4.125% 29/05/2028	0.00 XS2751688826
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.00 US912810SY55
US. TSY. NOTE/BON 4.375% 31/07/2026	0.00 US91282CLB53
NOMURA HLDGS. 2.172% 14/07/20281000	0.00 US65535HAY53
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-2026	0.00 US91282CKB62
JPM. CHASE F2F 04/02/20271000	0.00 US46647PBW59
US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR-2027	0.00 US91282CLG41
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.00 JP1103521JA8
SPAIN GOV. BD. 2.90% 31/10/2046	0.00 ES00000128C6
ABBVIE 4.80% 15/03/2029	0.00 US00287YDS54
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.00 JP1103601LA4
BOOKING HLDGS INC 4.625% 13/04/2030	0.00 US09857LAR96
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.00 JP1103621M43
UK. GILT 3.75% 29/01/2038	0.00 GB00BQC4R999
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.00 JP1103631M74
NATWEST MKTS. 6.625% 22/6/2026	0.00 XS2638487566
SOGECAP F2F 16/05/2044GS	0.00 FR001400M1X9
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.00 FR001400L834
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.00 JP1051581P56
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP PARIBAS	0.00
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.00 NZGOVDT531C0
KEYCORP 2.25% 06/04/2027	0.00 US49326EEK55
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.00 JP1103681NA2
EQUINIX EUR. 2 FI 3.625% 22/11/2034034	0.00 XS2941363637
HCA 5.25% 01/03/2030	0.00 US404119CZ09
SAPUTO INC	0.00 CA8029121057
GS. GRP. FRN 28/01/2056	0.00 US38141GC514
CRELAN F2F 28/02/2030	0.00 BE0002936178
EQUIFAX 5.10% 1/6/2028	0.00 US294429AW53

ELEMENT FINANCIAL CORP	0.00 CA2861812014
INTESA SANPAOLO 5.125% 29/08/2031	0.00 XS2673808726
ELI24-BBX COMMON STOCK	0.00
HOSHIZAKI CORP	0.00 JP3845770001
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.00 JP1103571L10
HOST HOTELS & RESO 5.70% 01/07/2034	0.00 US44107TBB17
VOLKSWAGEN INTERNATIONAL FINANCE F2V PERPSUB PERP	0.00 XS2675884576
EUR100000 REGS	
TOPPAN HOLDINGS INC	0.00 JP3629000005
BANCO BPM 4.625% 29/11/2027	0.00 IT0005572166
AZRIELI GROUP	0.00 IL0011194789
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.00 JP1103691P11
JAPAN GOVERNMENT 0.005% 20/09/2026	0.00 JP1051491MA0
PPL ELEC. UTILITIE 4.85% 15/02/2034	0.00 US69351UBC62
JUNIPER NETWORK INC	0.00 US48203R1041
UNITED STATES TRE 4.625% 15/06/2027	0.00 US91282CKV27
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.00 CA45075E1043
N/WIDE. B/SOC. F2F 24/7/2032	0.00 XS2866379220
US. TSY. NOTE/BOND 4.50% 15/04/2027	0.00 US91282CKJ98
METROPOLITAN EDISO 4.30% 15/01/2029	0.00 US591894CC27
PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.00 US709629AR06
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.00 JP1051541NA0
ALIMENTATION COUC 3.625% 13/05/2051USD 144A	0.00 US01626PAQ90
US TREASURY N/B 4.12% 31/MAR/2029	0.00 US91282CKG59
BANCA MONTE DEI P 3.375% 16/07/203030 3.375% 16/07/2030	0.00 IT0005603367
AUTONATION 4.75% 01/06/2030	0.00 US05329WAQ50
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.00 US912810SX72
COLOMBIAN TES 9.25% 28/05/2042500000 B	0.00 COL17CT03813
OMRON CORP	0.00 JP3197800000
N/WIDE. B/SOC. F2F 07/12/2027	0.00 XS2562898143
VESTEDA FIN. 4.00% 07/05/2032	0.00 XS2815987834
US. TSY. NOTE/BON 4.625% 15/11/2044/2044 USD1000 BOND 11/44	0.00 US912810UF39
SWEDBANK 3.375% 29/05/2030	0.00 XS2831017467
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.00 JP1103591L73
BANK OF NOVA SCOTI 5.35% 7/12/2026	0.00 US06418JAA97
KAWASAKI KISEN KAI NPV	0.00 JP3223800008
NSTAR ELEC. 1.95% 15/8/2031D2000	0.00 US67021CAR88
GS. GRP. F2F 27/01/2032	0.00 US38141GXR00
GBL. PAYMENTS 4.875% 17/03/2031	0.00 XS2597994065
ORACLE 5.50% 03/08/2035	0.00 US68389XDA00
SEVERN TRENT UTIL 3.875% 04/08/2035	0.00 XS2991273462
BANK OF NOVA SCOTI 4.85% 1/2/2030	0.00 US06417XAP69
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.00 US91282CBB63
BANK OF AMERICA CORP F2F 22/7/2027	0.00 US06051GJS93
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.00 JP1103721PA1
UNITEDHEALTH GROU 5.625% 15/07/2054SD1000	0.00 US91324PFL13
BANCO SANTANDER F2F 18/10/2027	0.00 XS2705604077
SVENSKA HANDELSBANKEN AB 4.62% 23/AUG/2032	0.00 XS2523511165
LEASYS 4.625% 16/2/2027	0.00 XS2720896047
NETFLIX 3.625% 15/6/2030GS	0.00
BPCE SFH 3.375%13/3/2029	0.00 FR001400KLW9
AT&T 2.25% 1/2/2032	0.00 US00206RKH48
ORACLE 3.60% 1/4/2050	0.00 US68389XBX21
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.00 FR0013341682
WEST FRASER TIMBER CO	0.00 CA9528451052
DEUTSCHE BANK F2F 12/7/2028	0.00 DE000A383J95
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.00 FR0014002WK3
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.00 US91282CBT71
US. TSY. NOTE/BON 2.875% 15/08/2028	0.00 US9128284V99

JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.00 JP1103701P43
ITALY BUONI POLIEN 5.25% 01/11/2029	0.00 IT0001278511
SELP FIN. SARL 3.75% 10/8/2027	0.00 XS2511906310
STRYKER 3.375% 11/12/2028	0.00 XS2732952838
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.00 FR0013313582
ELIA GRP. SA/NV 3.875% 11/6/2031	0.00 BE6352705782
UK. GILT 1.25% 22/07/2027	0.00 GB00BDRHNP05
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.00 FR001400FYQ4
INVESTMENT AB LATOUR	0.00 SE0010100958
BANQUE FEDERATIVE DU F2V 16/6/203232	0.00 FR001400AY79
US. TSY. NOTE/BON 2.875% 31/07/2025	0.00 US912828Y792
AEGON NV AEGON NV F2V PERP	0.00 XS1886478806
NISSIN FOOD HOLDINGS CO LTD NPV	0.00 JP3675600005
ONO PHARMACEUTICAL CO LTD	0.00 JP3197600004
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00 DE0001102473
NXP BV/NXP FDG/NXP 3.40% 01/05/2030	0.00 US62954HAY45
BANCO SANTANDER SA F2F 02/04/2029	0.00 XS2908735504
ALLIANZ F2F 25/07/2055	0.00 DE000A4DFLN3
DSM 3.625% 02/07/2034	0.00 XS2852136063
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.00 FR001400NBC6
SWATCH GROUP	0.00 CH0012255151
DAIMLER TRUCK FIN. 2.50% 14/12/20311	0.00 US233853AH30
LIBERTY MUTUAL GRP 2.75% 04/05/2026EUR100000	0.00 XS1403499848
DE VOLKSBANK NV 3.625% 21/10/2031	0.00 XS2922125344
TARGA RES. 5.20% 01/07/20272027 USD1000	0.00 US87612KAA07
DAI NIPPON PRINTING CO LTD	0.00 JP3493800001
ATMOS ENERGY 2.625% 15/09/20290	0.00 US049560AR65
RTE RESEAU DE TRAN 3.75% 4/7/203535	0.00 FR001400J150
SOUTHERN POWER 1.85% 20/6/2026EUR100000 2016B	0.00 XS1435056426
NATL. GRID NORTH 4.061% 03/09/2036	0.00 XS2894931588
STORA ENSO 7.25% 15/4/2036144A	0.00 US86210MAC01
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.00 FR0013516549
US TREASURY N/B 3.62% 15/FEB/2053	0.00 US912810TN81
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.00 FR0013131877
CADENT FIN. 3.75% 16/04/2033UR100000	0.00 XS2801122917
PUBLIC SERV. ELEC. 2.45% 15/01/2030/01/2030 USD2000 N	0.00 US74456QCB05
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.00 JP1103531K10
ITALY BUONI POLIEN 6.00% 01/05/2031	0.00 IT0001444378
BIO RAD LABORATORIES INC CLASS A	0.00 US0905722072
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.00 JP1103551K72
EUROGRID 3.732% 18/10/2035	0.00 XS2919680236
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.00 US912828U246
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.00 US9128283W81
JPM. CHASE F2F 18/05/2028	0.00 XS1615079974
EVONIK INDUSTRIES AG	0.00 DE000EVNK013
SEIKO EPSON CORPORATION	0.00 JP3414750004
CITIGROUP F2F 08/10/20270 83	0.00 XS2063232727
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000	0.00 US912810TG31
BONDS 05/52	
NYKREDIT REALKRED 4.625% 19/01/202929 EUR100000 4	0.00 DK0030512421
LA BANQUE POSTALE 1.0% 09/FEB/2028	0.00 FR00140087C4
GEORGIA-PACIFIC 2.30% 30/4/2030	0.00 US37331NAK72
UNICREDIT F2V 03/06/2032	0.00 US904678AY53
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.00 FR0013407236
HENNES & MAURITZ	0.00 SE0000106270
LOGICOR FINC. SAR 1.625% 15/07/2027	0.00 XS2027364327
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.00 US912810QS06
CVC CAPITAL PARTNERS PLC	0.00 JE00BRX98089
AUSTRALIAN GOV. 3.00% 21/11/2033	0.00 AU0000217101
JOHNSON & JOHNSON 3.60% 26/02/2045	0.00 XS3005215093
PROCTER & GAMBLE 1.2% 30/10/2028	0.00 XS1900752814
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53	0.00 US912810TR95

US. TSY. NOTE/BOND 2.25% 31/03/2026	0.00 US9128286L99
NUVEEN 5.55% 15/01/2030	0.00 US67080LAC90
US TREASURY N/B 3.25% 30/JUN/2029	0.00 US91282CEV90
BANK OF AMERICA F2F 22/04/2032	0.00 US06051GJT76
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.00 JP1103511J74
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.00 US91282CAZ41
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.00 US912810ST60
TESLA ELEC. VEHICLE TST. 2 1 A4 5.38% 20/02/202920/02/2029	0.00 US881943AE49
SGD BNP PARIBAS A/C	0.00
BRISTOL-MYERS SQUI 4.90% 22/2/2029D1000	0.00 US110122EF17
FORD MOTOR 3.25% 12/02/2032	0.00 US345370DA55
US. TSY. NOTE/BON 2.875% 15/05/2028	0.00 US9128284N73
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.00 JP12009216C0
JPM. CHASE F2F 1/6/20341000	0.00 US46647PDR47
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.00 JP1103401F97
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.00 US912810TJ79
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00 US015857AF21
IHG FINANCE LLC 3.625% 27/09/2031	0.00 XS2909822517
GS. GRP. GS. GRP. F2V PERP	0.00 US38148BAE83
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029	0.00 US91282CEM91
SUTTER HEALTH 5.547% 15/08/2053023A	0.00 US86944BAL71
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.00 US912810TA60
US. TSY. NOTE/BON 3.125% 31/08/2029	0.00 US91282CFJ53
HUNTINGTON BANCSHARE F2F 8/21/2029	0.00 US446150BC73
TRUIST FINL. F2F 30/10/2029	0.00 US89788MAQ50
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.00 FR001400BKZ3
RWE FIN. US 6.25% 16/04/2054	0.00 US749983AB83
NATWEST GROUP PLC 7.41% 06/JUN/2033	0.00 XS2563349765
FRANCE GOV. BD. 1.00% 25/11/2025	0.00 FR0012938116
DIGITAL INTREPID 1.375% 18/07/2032	0.00 XS2428716000
BANK OF AMERICA F2F 21/07/2032	0.00 US06051GKA66
SERBIA INTL. BD. 6.00% 12/06/2034	0.00 US817477AJ18
TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029	0.00 FR0014006TQ7
KYOWA KIRIN CO LTD	0.00 JP3256000005
TELUS CORP NON-CANANDIAN	0.00 CA87971M9969
ING GROEP F2F 18/02/20299 REGS	0.00 XS2258452478
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.00 US912810TD00
ELI LILLY 5.50% 12/02/2055	0.00 US532457CY24
VERIZON COMMS. 1.25% 08/04/2030R1000 SEC	0.00 XS1979280937
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.00 FR0000187635
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.00 US912810TC27
SG HOLDINGS CO LTD	0.00 JP3162770006
ZF NORTH AMERICA C 6.75% 23/04/2030	0.00 US98877DAF24
JAPAN GOV. TEN YEA 1.10% 20/6/2034	0.00 JP1103751Q74
US. TSY. NOTE/BON 2.375% 15/11/2049	0.00 US912810SK51
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.00 JP1103641MA8
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.00 IT0005433690
SCREEN HOLDINGS CONPV	0.00 JP3494600004
MERCEDES-BENZ FINANCE NORTH AMERI 5% GTD SNR NTS 11/01/2034 USD1000 144A	0.00 US58769JAS69
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.00 DE0001102564
FRENCH REPUBLIC GO 0.00% 25/02/2026	0.00 FR0013508470
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.00 US842400HF31
INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100	0.00 IDG000023607
FRESENIUS MEDICAL 2.375% 16/2/2031	0.00 US35805BAB45
CHARTER COMM OPT L 3.90% 01/06/20522	0.00 US161175CA05
CANTOR FITZGERALD 7.20% 12/12/2028	0.00 US138616AM99

BANK OF AMERICA F2F 24/10/2026	0.00 US06051GJK67
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.00 DE0001102416
ING GROEP F2V 15/08/20340 REGS	0.00 XS2818300407
BROADCOM 3.187% 15/11/2036	0.00 US11135FBQ37
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.00 US912810TB44
ELI LILLY 5.10% 12/02/2035	0.00 US532457CX41
ZEALAND PHARMA A S	0.00 DK0060257814
INTESA SANPAOLO 4.875% 19/5/2030R100000 1027	0.00 XS2625196352
UK. GILT 4.75% 07/12/2030	0.00 GB00B24FF097
AIB GRP. F2F 23/7/2029	0.00 XS2578472339
ONEX CORP	0.00 CA68272K1030
ANTHEM 3.60% 15/03/2051	0.00 US036752AS28
US. TSY. NOTE/BOND 0.25% 30/9/2025	0.00 US91282CAM38
MS. F2F 20/7/2029	0.00 US61747YFF79
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.00 US912810SU34
TEVA PHARMACEUTIC 4.375% 09/05/2030	0.00 XS2406607171
UK. GILT 1.625% 22-OCT-28	0.00 GB00BFX0ZL78
TEVA PHARM. FIN. N 3.75% 09/05/2027	0.00 XS2406607098
SARTORIUS AG VORZUG	0.00 DE0007165631
US. TSY. NOTE/BON 2.375% 15/05/2027	0.00 US912828X885
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.00 JP1103731Q12
SMURFIT KAPPA TSY 3.454% 27/11/2032% 27/11/2032	0.00 XS2948452326
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.00 FR001400H7V7
FISERV 5.15% 12/08/2034	0.00 US337738BN72
VILLAGE OF DEERFIELD 4% 1/12/2028	0.00 US244415JP13
DELTA AIR LINES SK 4.75% 20/10/2028	0.00 US830867AB33
AES F2V 15/01/2055	0.00 US00130HCK95
JAPAN GOV. TEN YEA 0.80% 20/03/2034	0.00 JP1103741Q44
QANTAS AIRWAYS LIMITED	0.00 AU000000QAN2
Futures Margin - AUD	0.00
FERGUSON FINANCE P 4.50% 24/10/2028SD 144A	0.00 US314890AA22
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.00 US12513GBG38
BUNDESOBLIGATION 0.0% 10/04/2026	0.00 DE0001141836
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.00 JP1103671N74
SUNNOVA HESTIA II ISSU GRID1 1A 5.63% 20/07/20515.63% 20/07/2051	0.00 US86746FAA21
VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000	0.00 US92277GAN79
ITALY BUONI POLIEN 5.00% 01/08/2034	0.00 IT0003535157
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.00 JP1051631PB2
PROCTER & GAMBLE C 3.25% 2/8/2031	0.00 XS2617256149
KROGER CO 2.2% 01/MAY/2030	0.00 US501044DP37
BARCLAYS F2V 14/11/2032	0.00 XS2552367687
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.00 US912810EY02
200 PARK FNDG. TST 5.74% 15/02/2055	0.00 US901928AA97
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.00 FR001400AIN5
TUOLUMNE WIND PRO 6.918% 01/01/2034	0.00 US89978KAV89
ALTAGAS F2V 15/10/2054	0.00 US021361AD20
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.00 FR0014003513
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.00 JP1201861PA6
GILDAN ACTIVEWEAR INC	0.00 CA3759161035
US. TSY. NOTE/BOND 4.50% 31/12/2031031 USD100 T-2031	0.00 US91282CMC28
ONE BRYANT PARK TST. 2 OBP A 2.51641% 15/9/2054	0.00 US68236JAA97
Outstanding Settlement Receipts - JPY	0.00
ORACLE 6.00% 03/08/2055	0.00 US68389XDB82
SITC INTERNATIONAL	0.00 KYG8187G1055
INDONESIA TSY. BD. 7.00% 15/09/2030	0.00 IDG000013806
JD SPORTS FASHION ORD	0.00 GB00BM8Q5M07
TRANSCONTINENTAL G 3.25% 15/5/2030	0.00 US893574AP88
UNITED STATES TREASURY 4.75% 15/11/20432043 USD1000 BONDS 11/43	0.00 US912810TW80
PROLOGIS LP 2.25% 15/APR/2030	0.00 US74340XBM20
GENERAL MILLS INC 0.125% 15/11/2025	0.00 XS2405467528

US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.00 US912810EW46
BARCLAYS PLC BARCLAYS PLC F2V PERP	0.00 XS2813323503
UNICREDIT F2V 15/01/203200000	0.00 XS2101558307
US TREASURY N/B 3.25% 15/MAY/2042	0.00 US912810TH14
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.00 DE0001102390
FRONTIER ISSUER LLC 1 C 11.50% 20/8/20530/08/2053	0.00 US35910EAC84
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.00 FR0013154044
CREDIT AGRICOLE F2V 10/01/203300 21 144A	0.00 US225313AK19
NORTHERN GAS NETW 6.125% 2/6/2033	0.00 XS2619757185
MITSUBISHI UFJ FIN G F2F 08/06/20276/2027	0.00 XS2349788377
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.00 US91282CAY75
LLOYDS BANKING GROUP F2V 2/6/2033	0.00 XS2591847970
CITY OF NEW YORK 5.828% 1/10/2053	0.00 US64966Q7G98
SOCIETE GENERALE SA F2V 10/01/2034	0.00 US83368RBS04
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.00 US91282CHU80
US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031	0.00 US91282CKF76
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.00 US91282CKA89
US. TSY. NOTE/BON 4.125% 31/10/2031/2031 USD1000 R-2031	0.00 US91282CLU35
US. TSY. NOTE/BON 4.125% 30/11/2031/2031 USD1000 S-2031	0.00 US91282CLZ22
US. TSY. NOTE/BON 4.125% 15/6/2026/2026 USD1000 AP-2026	0.00 US91282CHH79
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026	0.00 US91282CJV46
WLB ASSET VI PTE 7.25% 21/12/2027	0.00 XS2723388257
US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026	0.00 US91282CGL90
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.00 US91282CJX02
US TREASURY N/B 3.87% 15/JAN/2026	0.00 US91282CGE57
SENTARA HEALTHCAR 2.927% 1/11/2051	0.00 US81728XAA63
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.00 US91282CFY21
HIGHLAND HOLDINGS 0.318% 15/12/202626	0.00 XS2406914346
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.00 JP1103441G98
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.00 US912810SN90
FAIRFAX FINANCIAL 6.00% 7/12/2033	0.00 US303901BN18
FRANCE GOV. BD. 4.75% 25/04/2035	0.00 FR0010070060
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.00 US19828TAA43
ANZ NEW ZEALAND I 2.993% 3/27/2028.993% 27/03/2028	0.00 XS3023809703
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.00 US37045XDH61
UK. GILT 1.50% 22/07/2026	0.00 GB00BYZW3G56
BRISTOL-MYERS SQUI 1.45% 13/11/2030	0.00 US110122DQ80
EXPORT DEV CDA 4.75% 05/06/2034	0.00 US30216BKF84
UK. GILT 3.75% 7/3/2027	0.00 GB00BPSNB460
NEXTERA ENERGY CAP 4.85% 30/04/2031	0.00 CA65339KDA57
CITY & COUNTY OF S 5.77% 15/6/2045	0.00 US79773KPV07
WELLS FARGO COMMERCIAL SVEN A 6.0109% 10/06/2037	0.00 US949937AA46
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.00 FR0000571218
GOLDMAN SACHS GROUP F2F 23/01/2033	0.00 XS2983840518
INTL. FIN. FACILIT 2.75% 7/6/2025	0.00 XS2507889835
NHP FOUNDATION/THE 5.85% 01/12/2028	0.00 US62925MAA18
CHENIERE ENERGY PA 5.95% 6/30/2033	0.00 US16411QAQ47
MS. F2F 10/12/2026	0.00 US6174468V45
ONEOK INC 5.65% 1/11/2028	0.00 US682680BJ18
US. TSY. NOTE/BON 1.125% 15/5/2040	0.00 US912810SR05
BANK OF NEW YORK MELLON	0.00 US064058AN00
NATWEST MKTS. 5.00% 18/11/2029	0.00 XS2939364803

US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.00 US912810SS87
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.00 US912810QC53
MYLAN 5.25% 15/6/2046	0.00 US62854AAP93
SPAIN GOV. BD. 2.50% 31/05/2027	0.00 ES0000012M77
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.00 US9128286X38
AMCOR GRP. FIN. 5.45% 23/05/2029	0.00 US02344BAA44
US. TSY. NOTE/BOND 0.25% 31/10/2025/2025 USD1000 AF- 2025	0.00 US91282CAT80
UK. GILT 4.50% 7/6/2028	0.00 GB00BMF9LG83
DIGITAL DUTCH FINCO BV 1.25% 01/FEB/2031	0.00 XS2191362859
BPCE F2F 22/10/2031	0.00 FR001400QIH3
NEW YORK LIFE GBL 4.875% 30/4/2031	0.00 XS2811733240
INGERSOLL RAND 5.40% 14/08/2028	0.00 US45687VAA44
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M- 2026	0.00 US9128287B09
FRONTIER ISSUER LLC 1 A2 6.60% 20/8/2053/08/2053	0.00 US35910EAA29
AMERICAN MUNICIPAL 6.27% 15/02/2050	0.00 US02765UEQ31
US. TSY. NOTE/BOND 2.50% 31/3/2027/2027 USD1000 W-2027	0.00 US91282CEF41
MARYLAND ECONOMIC 5.942% 05/31/2057	0.00 US574205HW36
SVENSKA HANDELSBA 5.125% 28/05/2027/5.125% 28/05/2027	0.00 US86959NAQ25
BANK OF MONTREAL F2V 26/05/2084	0.00 US06368LQ586
BANK OF IRELAND GRP. F2V 1/3/2033	0.00 XS2561182622
ENBRIDGE 5.625% 5/4/2034	0.00 US29250NCC74
CIF CAPITAL MARKET 4.75% 22/01/2028/01/2028	0.00 XS2980846518
KIMCO REALTY 2.25% 01/12/2031	0.00 US49446RAY53
NATWEST GRP. F2V 28/03/2027	0.00 XS1970533219
VISTRA VISTRA F2V PERP	0.00 US92840MAC64
ENT. PRODS. OPERAT 3.70% 31/01/2051	0.00 US29379VBY83
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.00 US91282CAH43
US. TSY. NOTE/BON 1.375% 15/8/2050	0.00 US912810SP49
JOHN DEERE CAP. 5.10% 11/04/2034/5.1% 11/04/2034	0.00 US24422EXP95
PUBLIC FIN. AUTHO 5.292% 1/7/2029	0.00 US74442PG257
CHENIERE ENERGY 5.65% 15/4/2034	0.00 US16411RAN98
CENTRAL AMERICAN B 4.75% 24/01/2028/4.75% 24/01/2028	0.00 US15238RAK86
MS. BANK NA F2F 14/07/2028	0.00 US61690U8E33
UNITED KINGDOM GI 4.125% 22/7/2029	0.00 GB00BQC82B83
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R- 2026	0.00 US912828YQ73
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.00 DE0001102622
ADOBE 4.95% 04/04/2034	0.00 US00724PAG46
US. TSY. NOTE/BON 1.625% 30/11/2026	0.00 US912828YU85
FREDDIE MAC MULTICLASS CE P016 A2 VAR 25/09/2033	0.00 US3137HDJU50
CONNECTICUT LIGHT 4.65% 01/01/2029/01/2029	0.00 US207597ER21
VERIZON COMMUNICAT 5.05% 9/5/2033/5.05% 9/5/2033	0.00 US92343VGT52
BPCE F2F 18/01/2027/18/01/2027	0.00 US05583JAN28
SMURFIT WESTROCK 5.418% 15/01/2035	0.00 US83272YAA01
KAISER FOUNDATION HOSPIT 2.81% 01/JUN/2041	0.00 US48305QAF00
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.00 JP1201681K44
TESLA AUTO LEASE TST. 2023 A A4 5.94% 20/07/2027/USD 144A A-4	0.00 US88167PAD06
US. TSY. NOTE/BON 4.125% 31/03/2032/4.125% 31/03/2032	0.00 US91282CMT52
MINNESOTA HOUSING 5.897% 01/08/2049	0.00 US60416UGK51
ANZ COLLATERAL	0.00
OPEC FOR INTL. DEV 4.50% 26/1/2026/2026 USD1000 144A	0.00 US683483AA98
PUBLIC SERV. ELEC. 3.10% 15/03/2032	0.00 US74456QCJ31
BLOCK INC. CDI 1 1 FOREIGN EXEMPT NYSE	0.00 AU0000380420
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.00 FR0013451507
SOUTHWEST AIRLINES CO USD	0.00 US8447411088
VIACOM 5.85% 1/9/2043	0.00 US92553PAU66
HSBC HLDGS. FRN 03/03/2036	0.00 US404280ES41

US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100 BONDS05/2044	0.00 US912810UB25
DAIMLER TRUCKS FIN 2.00% 14/12/2026/2026 USD1000 144A	0.00 US233853AF73
MARS 4.65% 20/4/2031A	0.00 US571676AU98
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.00 JP1200861647
CROWN CASTLE 4.80% 01/09/2028	0.00 US22822VBB62
ONEOK 4.45% 01/09/2049	0.00 US682680AZ68
LYB INTL. FIN. III 5.50% 01/03/2034	0.00 US50249AAM53
BROADCOM INC 3.419% 15/04/2033	0.00 US11135FBK66
ING GROEP F2V 01/07/202644A	0.00 US456837AU72
ICG US CLO 2020-1 LTD 1A ARR FRN 20/01/2035	0.00 US449251AU17
MS. F2F 24/10/2035	0.00 XS2927570858
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N- 2029	0.00 US91282CFC01
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.00 US744448DA65
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.00 FR0013250560
CADENT FIN. 5.625% 11/01/2036	0.00 XS2743029923
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.00 US620076BU23
INTEL CORP 5.20% 10/02/2033	0.00 US458140CG35
FMG RESOURCES AU 6.125% 15/4/2032/04/2032 USD 144A	0.00 US30251GBE61
FRANCE GOV. BD. 0.25% 25/11/2026	0.00 FR0013200813
BNP PARIBAS F2F 19/11/20356.192% 19/11/2035	0.00 US09659T2D24
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.00 FR0010773192
REGIONS FINL. F2F 06/09/2035	0.00 US7591EPAV24
US. TSY. NOTE/BON 1.125% 15/8/2040	0.00 US912810SQ22
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.00 US91282CHF14
BANQUE FEDERATIVE 1.00% 16/7/2026	0.00 FR0014005DW1
KINGFISHER PLC GBP0.1571	0.00 GB0033195214
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.00 US912810QN19
LOWE S COS 5.75% 1/7/2053000	0.00 US548661ER45
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J- 2027	0.00 US912828ZE35
CUMMINS 5.45% 20/02/2054	0.00 US231021AX49
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.00 US912810QX90
US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.00 US912810UD80
COMISION FED. DE E 5.70% 24/01/20304A 5.7% 24/01/2030	0.00 US200447AN00
AMGEN 5.65% 2/3/2053	0.00 US031162DT45
MARYLAND ECONOMIC 5.433% 31/05/2056	0.00 US574205JJ07
US. TSY. NOTE/BON 3.375% 15/11/2048	0.00 US912810SE91
RAIZEN FUELS FIN. 6.95% 05/03/2054	0.00 USL7909CAH09
LLOYDS BANKING GROUP F2F 12/04/2028	0.00 XS2430704655
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.00 US91282CKN01
COOPERATIEVE RABOBAN F2V 24/02/20272 1.106% 24/02/2027	0.00 US74977RDK77
SBI HOLDINGS INC NPV	0.00 JP3436120004
NESTLE HOLDINGS INC 4.0% 24/SEP/2048	0.00 US641062AN41
JPM. CHASE F2F 22/9/2027	0.00 US46647PCP99
INTL. FIN. FACILIT 1.00% 21/4/20264/2026 USD1000 34 REGS	0.00 XS2333299324
GEN. MILLS 3.65% 23/10/2030	0.00 XS2809270072
COMCAST 3.45% 2/1/2050	0.00 US20030NC224
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.00 JP1103581L42
US. TSY. NOTE/BON 0.375% 31/7/2027	0.00 US91282CAD39
ROCHE HLDGS. 5.489% 13/11/2030	0.00 US771196CG59
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.00 US771196BY74
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.00 JP1103481H98
KINDER MORGAN 5.05% 15/02/2046	0.00 US49456BAJ08
UK. GILT 4.125% 29/01/2027	0.00 GB00BL6C7720

VISTRA ZERO OPERATING COMPANY TERM LOAN 30/04/2031	0.00 US92841DAB73
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.00 JP1103491HC4
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.00 US912810QL52
US. TSY. NOTE/BON 4.375% 31/01/2032/2032 USD100 G-2032	0.00 US91282CMK44
ROYAL BANK OF CANA 1.05% 14/09/2026026 USD1000	0.00 US780082AH66
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.00 US912810TS78
FISERV INC 4.50% 24/5/2031	0.00 XS2626288257
NEXI SPA ORD	0.00 IT0005366767
CIGNA 5.60% 15/02/2054	0.00 US125523CW86
MIDAMERICAN ENERGY 5.30% 01/02/20552055	0.00 US595620AZ81
GLOBAL E ONLINE ORD	0.00 IL0011741688
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.00 US912810FT08
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.00 US912810SF66
ERAC USA FIN. 4.50% 15/02/2045	0.00 US26884TAN28
DEUTSCHE BANK F2F 22/12/2028	0.00 XS2303762475
SAN JOSE FINC. AU 4.662% 1/5/2037	0.00 US798153QF25
NATIONAL RURAL UTILS COOP 4.15% 4.15% 15/DEC/2032	0.00 US637432NZ43
JOHN DEERE CAP. 3.45% 16/07/2032	0.00 XS2856698126
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.00 US91282CKC46
GEORGETOWN UNIVER 2.943% 01/04/2050000 2020A	0.00 US37310PAD33
UK. GILT 3.50% 22/10/2025	0.00
AERCAP IRELAND CAP 3.00% 29/10/2028	0.00 US00774MAW55
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.00 BE0000338476
CONSERVATION A NO 3.474% 15/12/202915/12/2029 USD 2019	0.00 US20848FAA84
SOUTHERN NATURAL G 4.80% 15/03/204747 USD2000 144A	0.00 US84346LAA89
BANCO NACIONAL DE CO F2V 11/08/2031144A 2.72% 11/08/2031	0.00 US05973JAA88
OMERS FINANCE TRUS 3.50% 19/04/2032	0.00 USC68012AF72
SWIRE PACIFIC	0.00 HK0019000162
PIEDMONT NATURAL G 3.35% 1/6/2050	0.00 US720186AM78
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.00 US912810RD28
UK. GILT 0.25% 31/07/2031	0.00 GB00BMGR2809
NEXTERA ENERGY OPE 7.25% 15/01/2029	0.00 US65342QAM42
METROPOLITAN LIFE 3.45% 12/18/2026	0.00 US59217GBY44
INVITATION HOMES O 4.15% 15/04/2032	0.00 US46188BAD47
AMERICA MOVIL SAB 2.875% 07/05/2030USD1000	0.00 US02364WBJ36
SEKISUI CHEMICAL CO Y50	0.00 JP3419400001
US. TSY. NOTE/BON 4.375% 15/05/2041	0.00 US912810QQ40
CALIFORNIA HEALTH 4.19% 1/6/2037	0.00 US13032UD885
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.00 US912810SH23
SEK BNP PARIBAS A/C	0.00
ITALY BUONI POLIEN 3.35% 1/7/2029	0.00 IT0005584849
INTESA SANPAOLO 7.80% 28/11/2053	0.00 US46115HCF29
WESTERN MIDSTREAM 5.25% 01/02/2050	0.00 US958667AA50
US. TSY. NOTE/BON 3.625% 15/08/2043	0.00 US912810RC45
UK. GILT 0.125% 30/01/2026	0.00 GB00BL68HJ26
HSBC HLDGS. F2F 23/5/2033	0.00 XS2621539910
OTSUKA CORPORATION	0.00 JP3188200004
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.00 US912810TU25
FRANCE GOVERNMENT 3.50% 25/4/2026	0.00 FR0010916924
GS. BANK USA/NEW YOR F2F 21/05/2027	0.00 US38151LAG59
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.00 JP1201801N46
SUNRUN NEPTUNE ISSUER 2024 1A A 6.27% 01/02/2055NT CL 6.27% 01/02/2055	0.00 US86773CAA53
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.00 JP1201131990
ONEOK INC 6.05% 1/9/2033	0.00 US682680BL63
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.00 JP1201121975
DS SMITH 4.50% 27/07/2030	0.00 XS2654098222

FIVE CORNERS FNDG. 2.85% 15/5/20300 USD100000 144A	0.00 US33834DAA28
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.00 FR0014007L00
WP CAREY 5.375% 30/06/2034	0.00 US92936UAM18
DSV FIN. 3.25% 06/11/2030	0.00 XS2932834604
MS. F2F 16/01/2030000 I	0.00 US61747YFK64
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.00 US912810QE10
CHIBA BANK LTD JPY	0.00 JP3511800009
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.00 US912810SI88
AMERICAN WATER CAP 5.25% 3/1/2035	0.00 US03040WBF14
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.00 DE0001102341
NORDSON 5.60% 15/09/2028	0.00 US655663AA07
CENTURY PLAZA TOWERS 201 CPT A 2.865% 13-11-2039	0.00 US12654YAA73
SYSCO 2.40% 15/02/2030	0.00 US871829BK24
PPL ELEC. UTILITIE 4.15% 15/06/2048048 USD	0.00 US69351UAV52
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.00 JP1103451GCO
AUSTRALIA & NEW ZEAL F2V 03/02/2033/02/2033	0.00 XS2577127967
EUR100000	
NBN 4.125% 15/3/2029	0.00 XS2590621103
ZIMMER BIOMET HLD 3.518% 15/12/2032	0.00 XS2875106168
BANK OF AMERICA F2F 11/03/2032	0.00 US06051GJP54
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.00 DE000BU2Z031
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.00 JP1201571G68
DNB BANK F2F 19/7/2028	0.00 XS2652069480
KBC GROUP NV F2V 17/04/2035	0.00 BE0002990712
US. TSY. NOTE/BON 3.125% 15/05/2048	0.00 US912810SC36
BUNDESOBLIGATION 0.00% 10/10/2025	0.00 DE0001141828
DCC PLC	0.00 IE0002424939
NOVARTIS CAP. 4.00% 18/09/2031	0.00 US66989HAU23
US. TSY. NOTE/BON 1.125% 28/2/2027	0.00 US912828ZB95
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.00 GB00BPJJKN53
SOCIETE GENERALE 4.00% 16/11/2027	0.00 FR001400DZM5
DEUTSCHE BANK 4.00% 29/11/2027	0.00 DE000A30VQ09
US TREASURY N/B 2.37% 15/FEB/2042	0.00 US912810TF57
KBC GRP. F2V 25/4/2033	0.00 BE0002914951
ALLIANZ F2F 7/9/2038	0.00 DE000A30VTT8
Income Due - HKD	0.00
BANCO BILBAO VIZCAYA F2V 08/02/2036	0.00 XS2762369549
SOCIETE GENERALE F2F 6/12/2030	0.00 FR001400EHG3
CANADIAN GOV. BD. 0.25% 1/3/2026	0.00 CA135087L518
WERFEN SA/SPAIN 4.25% 03/05/2030	0.00 XS2811962195
BUNDESOBLIGATION 1.30% 15/10/2027.01 .186	0.00 DE0001141869
PROLOGIS INTERNATI 3.70% 07/10/2034	0.00 XS2908897742
INTESA SANPAOLO 7.20% 28/11/2033	0.00 US46115HCD70
P3 GRP. SARL 4.625% 13/02/2030	0.00 XS2764853425
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.00 DE000BU2Z007
US. TSY. NOTE/BON 4.375% 15/11/2039	0.00 US912810QD37
UK. GILT 4.25% 07/06/2032	0.00 GB0004893086
ADIF ALTA VELOCIDA 3.50% 30/07/20290000 REGS	0.00 ES0200002071
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.00 FR001400QOL3
MOTABILITY OPERAT 3.625% 24/07/2029	0.00 XS2742660157
MS. F2F 21/03/2030	0.00 XS2790333707
CITIGROUP F2F 22/9/2028	0.00 XS2536364081
US. TSY. NOTE/BON 4.375% 15/05/2040	0.00 US912810QH41
AEP TEXAS 5.40% 01/06/2033	0.00 US00108WAR16
ALEXANDRIA REAL ES 5.50% 01/10/20355	0.00 US015271BE86
US. TSY. NOTE/BON 3.875% 15/08/2040	0.00 US912810QK79
UK. GILT 0.375% 22/10/2030	0.00 GB00BL68HH02
BANK OF IRELAND GRP. F2F 4/7/2031	0.00 XS2643234011
ILLINOIS TOOL WORK 3.25% 17/05/2028	0.00 XS2823909143
SANTANDER UK GROUP H F2F 15/04/203131	0.00 US80281LAV71
ELECTRICITE DE FRANCE SA F2V PERP	0.00 FR001400SMT6
LOGICOR FINANCING 4.25% 18/07/2029	0.00 XS2860968085
CALIFORNIA BUYER 5.625% 15/02/2032	0.00 XS2929941503
MIZUHO FINL. GRP. F2F 27/08/2030	0.00 XS2886269013

SYNOPSIS 5.70% 01/04/2055	0.00 US871607AG29
NORFOLK SOUTHERN 2.30% 15/5/2031000	0.00 US655844CK21
HULIC CO LTD	0.00 JP3360800001
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.00 BE0002939206
NATWEST GRP. F2F 05/08/2031	0.00 XS2871577115
LLOYDS BANKING GROUP F2F 14/05/2032	0.00 XS2815980664
BRITISH TELECOMS. 3.875% 20/01/2034	0.00 XS2839008948
COMMERZBANK F2F 16/07/2032	0.00 DE000CZ45YV9
LINDE PLC 3.625% 12/6/2034	0.00 XS2634594076
UBS GRP. UBS GRP. F2V PERP	0.00 US902613BF40
KON. PHILIPS 3.75% 31/05/2032	0.00 XS2826712551
SWEDBANK F2V 23/08/203200	0.00 XS2522879654
MASTERCARD 1.90% 15/03/2031D2000	0.00 US57636QAS30
TOPAZ SOLAR FARMS 5.75% 30/9/2039	0.00 US89054XAC92
UK. GILT 3.25% 31/1/2033	0.00 GB00BMV77TC88
CITIGROUP FRN 14/05/2028	0.00 XS2819338091
LSEG NETHERLANDS 2.75% 20/09/2027	0.00 XS2904651093
FMC 5.65% 18/05/2033	0.00 US302491AX31
CESKA SPORITELNA AS 4.57% -FR SNR NPF EMTN 03/07/31	0.00 XS2852933329
SPAIN GOV. BD. 3.55% 31/10/2033	0.00 ES0000012L78
JEFFERIES F2F 06/02/2028	0.00 XS2987635328
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.00 ES0000012H41
HIGHLAND HLDGS. S 2.875% 19/11/2027	0.00 XS2939370107
CREDIT AGRICOLE SA F2F 26/01/2029	0.00 FR001400SVD1
AMERICAN MEDICAL S 3.50% 08/03/2032	0.00 XS2772266693
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43	0.00 US912810TQ13
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00 US797440BW34
ILLINOIS TOOL WOR 3.375% 17/05/2032	0.00 XS2823909903
STANDARD CHARTERED FRN 17/03/2033	0.00 XS3022397460
LOGICOR FINC. SAR 1.625% 17/1/2030	0.00 XS2431318802
SK HYNIX INC 2.375% 19/1/2031	0.00 USY8085FBD16
LANSFORSKRINGAR B 3.25% 22/01/2030000	0.00 XS2982126927
BPCE SA F2F 20/01/2034	0.00 FR001400WP90
UNITED KINGDOM GI 0.875% 31/7/2033	0.00 GB00BM822S21
ROYAL BANK OF CANADA F2F 2/8/2030	0.00 US78016HZZ62
TORONTO-DOMINION 5.423% 10/7/2026D1	0.00 CA89117GK301
BARCLAYS PLC F2F 13/9/2034	0.00 US06738ECL74
AXA 3.375% 31/05/2034	0.00 XS2834471463
SPAIN GOV. BD. 4.90% 30/7/2040	0.00
VONOVIA SE 1.375% 28/01/2026	0.00 DE000A3MQS56
ABN AMRO BANK 3.00% 25/02/2031	0.00 XS3009603831
TENNET HOLDING BV TENNET HOLDING BV F2V PERP	0.00 XS2207430120
VIER GAS TRANSPOR 3.375% 11/11/2031	0.00 XS2929985385
BUNDESOBLIGATION 2.40% 19/10/2028.01 .188	0.00 DE000BU25018
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026	0.00 US91282CHB00
MERCK 4.15% 18/5/2043	0.00 US58933YAJ47
EXPERIAN FIN. 3.51% 15/12/2033	0.00 XS2982065018
ABN AMRO BANK NV 3.00% 01/10/2031	0.00 XS2910610364
BELFIUS BANK 3.375% 20/02/2031	0.00 BE0390167337
GS. GRP. F2F 22/04/2032	0.00 US38141GYB49
SUNNOVA HELIOS XII ISSUER B A 5.30% 22/08/2050.3% 22/08/2050	0.00 US86745YAA29
SOUTHERN CALIFORNI 2.75% 01/02/2032	0.00 US842400HM81
DEUTSCHE BANK DEUTSCHE BANK F2V PERP	0.00 DE000A4DE982
US TREASURY N/B 3.62% 31/MAY/2028	0.00 US91282CHE49
BARCLAYS PLC 6.36% 31/JAN/2031	0.00 XS2570940226
UK. GILT 0.125% 31/1/2028	0.00 GB00BMBL1G81
BANKINTER F2F 04/02/2033	0.00 ES02136790S7
BANCO SANTANDER 6.921% 08/08/2033	0.00 US05964HAV78
MATHER FOUNDATION 2.675% 1/10/20310 2021	0.00 US576722AA04
FUT JUN 25 LIF LONG GILT	0.00

IBERDROLA INTL. IBERDROLA INTL. F2V PERPUR100000 REGS	0.00 XS2244941063
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.00 DE000BU27006
NY STATE ELECTRIC & GAS 2.15% 01/OCT/2031	0.00 US649840CT03
CANADIAN IMPERIAL 6.092% 03/10/20333	0.00 US13607LWW98
UK. GILT 1.00% 31/01/2032	0.00 GB00BM8Z2T38
PENSKE TRUCK LEASI 1.70% 15/06/2026/06/2026 USD1000 144A	0.00 US709599BM55
LOGICOR FINC. SARL 1.50% 13/07/2026EUR100000 10	0.00 XS2200175839
COMMONWEALTH EDISO 2.75% 01/09/2051000 131	0.00 US202795JU55
TELEFONICA EMISIO 3.724% 23/01/2034	0.00 XS2984223102
BANK OF AMERICA F2F 25/4/2028	0.00 XS1811435251
KREDITANSTALT FUE 2.625% 10/01/2034	0.00 DE000A352ED1
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.00 US91282CHW47
PRUDENTIAL PLC F2V 03/11/2033	0.00 XS2403426427
NATWEST GRP. NATWEST GRP. F2V PERP	0.00 US639057AQ15
SPAIN GOV. BD. 0.80% 30/7/2029	0.00 ES0000012K53
HOSHINO RESORTS REIT	0.00 JP3047610005
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.00 FR001400CMX2
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.00 US91282CHR51
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.00 JP1201701KA5
BNP PARIBAS F2F 5/12/20347 5.894% 05/12/2034	0.00 US05581KAG67
CREDIT AGRICOLE ASSU F2V 29/01/2048	0.00 FR0013312154
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG- 2027	0.00 US91282CFZ95
SANTANDER UK GROUP H F2F 15/3/2032/03/2032 USD1000	0.00 US80281LAP04
TARGA RES. 6.125% 15/05/2055	0.00 US87612GAN16
VERIZON COMMUNICA 3.875% 01/03/2052	0.00 US92343VGP31
AIB GRP. F2F 17/11/2027	0.00 XS2343340852
SANTANDER UK GRP. HL F2F 10/1/2029	0.00 US80281LAT26
SOLVAY FIN. AMERIC 5.85% 04/06/2034	0.00 US834423AF20
NEDERLANDSE GASUN 3.875% 29/04/2044EUR100000 REGS	0.00 XS2806495896
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.00 US9128285C00
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S- 2030	0.00 US91282CJM47
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.00 JP12009917C3
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.00 XS2314246526
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T- 2030	0.00 US91282CJQ50
EPH FINC. INTL. 5.875% 30/11/202930/11/29 EUR100000 2	0.00 XS2822505439
PUMA SE	0.00 DE0006969603
Income Due - KRW	0.00
TENNET HLDG. 1.375% 26/6/2029	0.00 XS1632897929
STARBUCKS 4.45% 15-AUG-49	0.00 US855244AU31
BANCO BILBAO VIZCAYA F2V 13/03/2035	0.00 US05946KAR23
AMERICAN INTL. GR 5.125% 27/3/2033/03/2033 USD1000	0.00 US026874DS37
SIEMENS FINANCIER 3.625% 22/2/2044	0.00 XS2769892600
BANCO BILBAO VIZC 5.381% 13/03/2029029	0.00 US05946KAQ40
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.00 US91282CGJ45
BARCLAYS PLC F2F 13/9/2027	0.00 US06738ECJ29
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.00 US91282CJG78
LG ENERGY SOLUTION 5.75% 25/9/2028	0.00 USY555CGAB83
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.00 ES00000127A2
HSBC HLDGS. F2F 17/05/2028	0.00 US404280EF20
BANCO SANTANDER F2V 14/03/2030USD1000	0.00 US05964HBB06
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.00 US912810QY73
BANQUE FEDERATIVE 5.896% 13/7/2026	0.00 US06675GBA22
ONE GAS 5.10% 01/04/2029	0.00 US68235PAN87

AIB GRP. F2F 14/10/20260000	0.00 USG0R4HJAC07
POWER FIN. 1.841% 21/9/202800000	0.00 XS2384373341
J.P. MORGAN CHASE COMMERCIAL 609M B FRN 15/10/2033	0.00 US46652RAG92
STANDARD CHARTERED P F2V 21/01/202972 5.545%	0.00 US85325C2D33
21/01/2029	
US. TSY. NOTE/BON 3.125% 15/08/2044	0.00 US912810RH32
T-MOBILE USA 3.00% 15/02/2041	0.00 US87264ABL89
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.00 JP1300371C98
REGS GALAXY PIPELINE ASSETS 2.62% 31/MAR/2036	0.00 XS2249741245
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.00 US912810FM54
TURKCELL ILETISIM 7.65% 24/01/2032	0.00 XS2981975613
US. TSY. NOTE/BON 1.625% 30/09/2026	0.00 US912828YG91
VENTURE GLOBAL CALCASIEU 6.25% 15/JAN/2030	0.00 US92328MAE30
FRENCH REPUBLIC GO 6.00% 25/10/2025	0.00
BANCO SANTANDER 5.294% 18/08/20277	0.00 US05964HAS40
US TREASURY N/B 3.37% 15/AUG/2042	0.00 US912810TK43
BNP PARIBAS F2F 09/01/20308 5.176% 09/01/2030	0.00 US05581KAH41
N/WIDE. B/SOC. 4.85% 27/7/20274.85% 27/07/2027	0.00 US63861VAH06
DANSKE BANK F2V 22/9/202626	0.00 US23636BBE83
KOREA HOUSING FIN 4.625% 24/02/2028	0.00 USY4841MWD73
ITALY BUONI POLIEN 3.50% 01/03/2030	0.00 IT0005024234
BUNDESOBLIGATION 2.20% 13/4/2028	0.00 DE000BU25000
CANADIAN GOV. BD. 4.00% 01/03/2029	0.00 CA135087Q988
CNP ASSURANCES SAC 1.25% 27/1/2029	0.00 FR0014007YA9
SOCIETE GENERALE 5.25% 19/02/20278 5.25% 19/02/2027	0.00 US83368RBZ47
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.00 NZGOVDT551C8
WESTERN MIDSTREAM 4.05% 01/02/2030	0.00 US958667AC17
NATWEST MARKETS P 5.022% 21/03/2030	0.00 US63906YAP34
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.00 JP1201101944
LPL HLDGS. 6.75% 17/11/2028000	0.00 US50212YAH71
AT&T INC 4.25% 1/6/2043	0.00 XS0932036154
P3 GRP. SARL 1.625% 26/01/2029000 2	0.00 XS2436807940
AMAZON CONSERVATI 6.034% 16/01/2042	0.00 USG0248JAA19
AUSTRALIA & NEW ZE 4.40% 19/5/202619/05/2026	0.00 US052528AK26
ING GROEP F2F 3/25/2036	0.00 US456837BS18
INDONESIA TSY. BD. 7.00% 15/5/2027	0.00 IDG000009804
BNP PARIBAS F2F 09/06/2026	0.00 US09659W2L77
DE VOLKSBANK NV 0.37% 03/MAR/2028	0.00 XS2308298962
STANDARD CHARTERED F2V 15/10/2030	0.00 US85325C2A93
AGENCE FRANCAISE D 4.00% 15/06/2027	0.00 FR001400SD82
GALAXY PIPELINE AS 2.94% 30/09/2040	0.00 XS2300197030
ENBW ENERGIE BADEN-WUERTTEMBERG 1.375% 31/8/2081	0.00 XS2381272207
HOLCIM FIN. LUXEMB 0.50% 23/4/2031	0.00 XS2261215011
GS. GRP. F2F 23/7/2035	0.00 US38141GB375
COMMONWEALTH BANK OF FRN 14/03/2046	0.00 USQ2704MAN85
UK. GILT 0.375% 22/10/2026	0.00 GB00BNNGP668
US. TSY. NOTE/BON 3.375% 15/05/2044	0.00 US912810RG58
DTE ELECTRIC CO 3.95% 01/MAR/2049	0.00 US23338VAJ52
HANNON ARMSTRONG 6.375% 01/07/2034	0.00 US41068XAE04
ERP OPERATING 4.15% 1/12/20282028 USD	0.00 US26884ABK88
KIMCO REALTY OP 2.70% 01/10/2030	0.00 US49446RAW97
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.00 DE000BU2Z015
GPS BLUE FINC. DA 5.645% 9/11/204144A	0.00 US38403FAA75
OMERS FIN. TST. 4.00% 19/4/2052052	0.00 US682142AH70
US. TSY. NOTE/BON 3.125% 15/11/2041	0.00 US912810QT88
ALLIANZ F2V 03/09/2054	0.00 USX10001AD18
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.00 US912810SD19
AIA GROUP LTD F2V 09/09/20330	0.00 XS2356311139
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.00 DE0001102556
APTIV PLC / APTIV 4.65% 13/09/2029	0.00 US03837AAA88
COMCAST CORP 4.65% 15/02/2033	0.00 US20030NEC11
MEX BONOS DESARR FIX RT 7.5% 26/MAY/2033	0.00 MX0MGO0001D6

WARNERMEDIA HLDGS 5.141% 15/3/2052	0.00 US55903VBE20
UTD. O/SEAS. BANK F2V 07/10/20322	0.00 US91127LAH33
NEW ZEALAND GOV. B 5.00% 15/05/2054	0.00 NZGOVDT554C2
DOW CHEM. 6.90% 15/5/2053	0.00 US260543DH36
NEXI SPA 0.00% 24/02/2028	0.00 XS2305842903
HIKARI TSUSHIN INC	0.00 JP3783420007
TAKEDA PHARM. 5.80% 5/7/2064	0.00 US874060BN56
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00 IT0005419848
CMS ENERGY FRN 01/06/2055	0.00 US125896BY50
CANADIAN GOV. BD. 1.25% 01/06/2030	0.00 CA135087K379
US. TSY. NOTE/BOND 0.25% 30/6/2025	0.00 US912828ZW33
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.00 US912810RM27
LINCOLN NATL. 5.852% 15/3/2034	0.00 US534187BT58
UPJOHN FIN. 1.908% 23/06/2032	0.00 XS2193983108
HEALTH CARE SERV. 2.20% 01/06/2030SD1000 144A	0.00 US42218SAF56
SPAIN GOV. BD. 0.00% 31/01/2026	0.00 ES0000012G91
HAT HOLDINGS I LL 3.375% 15/06/2026	0.00 US418751AE33
COLGATE-PALMOLIVE 0.30% 10/11/20290000	0.00 XS2405875480
LLOYDS BANKING GRP. F2F 21/09/2031	0.00 XS2690137299
NBN 7.625% 22/04/2025	0.00 XS0503834821
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.00 DE000BU2F009
FRANCE GOV. BD. 3.25% 25/05/2045	0.00 FR0011461037
SPAIN GOV. BD. 0.00% 31/01/2028	0.00 ES0000012I08
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.00 US912810SA79
AGILENT TECHS. 4.75% 09/09/2034	0.00 US00846UAR23
ITALY BUONI POLIEN 4.00% 01/02/2037	0.00 IT0003934657
INDONESIA TSY. BD. 7.50% 15/4/2040	0.00 IDG000014101
UK. GILT 4.50% 07/12/2042	0.00 GB00B1VWPJ53
FORD MOTOR CREDIT 4.125% 17/08/2027	0.00 US345397A860
UK. GILT 4.75% 22/10/2043	0.00 GB00BPJJKP77
DUKE ENERGY PROGRESS LLC 4.0% 01/APR/2052	0.00 US26442UAP93
FRENCH REPUBLIC GO 3.00% 25/11/2034	0.00
ITALY BUONI POLIEN 5.00% 1/9/2040	0.00 IT0004532559
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.00 DE0001102424
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.00 MYBMO2000028
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.00 US912810RZ30
VESTEDA FIN. 0.75% 18/10/2031EUR1000 7	0.00 XS2398710546
SPAIN GOV. BD. 1.40% 30/04/2028	0.00 ES0000012B39
MARKEL GRP. 3.45% 07/05/2052	0.00 US570535AX23
TELECOM ITALIA SPA	0.00 IT0003497168
CVS HEALTH 5.875% 1/6/2053	0.00 US126650DZ02
JAPAN GOV. TEN YEA 1.20% 20/12/2034	0.00
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EURO.01	0.00 DE0001102523
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.00 DE0001102606
SPAIN GOV. BD. 4.20% 31/01/2037	0.00 ES0000012932
BRASKEM NETHERLAND 7.25% 13/02/2033	0.00 USN15516AG70
US. TSY. NOTE/BON 3.125% 15/02/2042	0.00 US912810QU51
NEW ZEALAND DOLLAR	0.00
BANCA TRANSILVANIA S F2F 30/09/2030	0.00 XS2908597433
LENNOX INTL. 5.50% 15/09/202828 USD2000	0.00 US526107AG24
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.00 US912810RP57
DENTSU GROUP INC	0.00 JP3551520004
US. TSY. NOTE/BON 3.625% 15/02/2044	0.00 US912810RE01
PROVINCE OF ONTARI 4.05% 02/02/2032R DMTN257	0.00 CA68333ZAX56
UBS AG LONDON 0.5% 31/MAR/2031	0.00 XS2326546350
MARS 5.20% 01/03/2035	0.00 US571676BA26
HEIMSTADEN BOSTAD 3.875% 05/11/2029	0.00 XS2931248848
WILLIAMS COS 5.30% 15/8/2052	0.00 US969457CA67
SPAIN GOV. BD. 1.25% 31/10/2030	0.00 ES0000012G34
HSBC HOLDINGS PLC F2F 17/08/2029	0.00 US404280CV97
BROADCOM 5.05% 12/7/2029	0.00 US11135FBX87
SIMON PROP. GRP. 2.45% 13/09/2029	0.00 US828807DF17
HCA 5.90% 01/06/2053	0.00 US404119CR82
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.00 JP1201051891

UK. GILT 4.00% 22/10/2031	0.00 GB00BPSNBF73
MONDELEZ INTL. 4.625% 03/07/2031	0.00 CA609207BD62
NEXTERA ENERGY CAP. F2V 15/8/2055	0.00 US65339KDE73
JPM. CHASE F2F 23/01/2030	0.00 US46647PEB85
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.00 US912810RV26
GELF BOND ISSUER 3.625% 27/11/2031	0.00 XS2944926406
PROLOGIS LP 4.70% 01/03/2029	0.00 CA74340XCL34
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.00 US91282CHJ36
NEXTERA ENERGY CAP 5.55% 15/3/2054	0.00 US65339KCV08
COMCAST 0.75% 20/2/2032	0.00 XS2114852564
COX COMMS. 5.45% 01/09/2034	0.00 US224044CU97
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.00 JP1201081914
WILLIAMS COS 4.90% 15/03/20291000	0.00 US88339WAB28
BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033	0.00 IT0005518128
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.00 US91282CGS44
SINGAPORE GOV. BD 3.375% 01/09/2033	0.00 SG3261987691
XCEL ENERGY 5.50% 15/03/2034	0.00 US98389BBB53
NSTAR ELEC. 4.95% 15/9/2052	0.00 US67021CAT45
TOLL BROS. FIN. 4.875% 15/3/2027	0.00 US88947EAS90
BRISTOL-MYERS SQUI 4.25% 26/10/2049	0.00 US110122CR72
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.00 US912810QW18
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.00 FR0013234333
FORD MOTOR CREDIT 4.00% 13/11/2030	0.00 US345397B363
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026	0.00 US912828Y958
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.00 CA135087L930
SPAIN GOV. BD. 1.40% 30/07/2028	0.00 ES0000012B88
UK. GILT 4.25% 07/03/2036	0.00 GB0032452392
US. TSY. NOTE/BON 2.875% 15/11/2046	0.00 US912810RU43
PROLOGIS INTL. FN 4.375% 01/07/2036	0.00 XS2847688251
DEMANT A S	0.00 DK0060738599
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.00 DE0001102499
UK. GILT 0.625% 31/7/2035	0.00 GB00BMGR2916
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00 JP1201401C92
CANADIAN PACIFIC R 3.50% 01/05/20505/2050 USD1000	0.00 US13648TAG22
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.00 DE0001102465
STARWOOD PROP. TST 6.00% 15/04/2030	0.00 US85571BBC81
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.00 FR0010371401
SPAIN GOV. BD. 6.00% 31/01/2029	0.00 ES0000011868
DEUTSCHE BANK NY 3.74% 07/JAN/2033	0.00 US25160PAG28
US. TSY. NOTE/BON 2.875% 15/05/2043	0.00 US912810RB61
T-MOBILE USA 3.50% 11/2/2037	0.00 XS2997535062
BANK OF NY MELLON CORP 4.59% 26/JUL/2030	0.00 US06406RBK23
US. TSY. NOTE/BON 2.875% 15/8/2045	0.00 US912810RN00
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.00 AU0000075681
OWENS CORNING 3.95% 15/08/2029	0.00 US690742AJ00
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00 US912810PX00
ITALY BUONI POLIEN 4.50% 1/3/2026	0.00 IT0004644735
SINGAPORE AIRLINES LTD	0.00 SG1V61937297
ITALY BUONI POLIEN 3.85% 1/7/2034	0.00 IT0005584856
US. TSY. NOTE/BON 3.125% 15/2/2043	0.00 US912810QZ49
TARGA RES. 5.50% 15/02/2035	0.00 US87612GAK76
SUNRUN JULIUS ISSUER 2023 2A A1 6.60% 30/01/2059T CL 0.0% 30/01/2059	0.00 US86772JAA16
BURLINGTON NORTHER 5.20% 15/04/20544/2054 USD1000	0.00 US12189LBK61
TESLA AUTO LEASE TRUST 202 B A3 6.13% 21/9/20261/09/2026	0.00 US88167QAC06
SAGAX AB	0.00 SE0005127818
SPP-DISTRIBUCIA 1.00% 09/06/2031REGS	0.00 XS2348408514
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK	0.00
FANNIE MAE POOL 5.00% 1/10/2052	0.00

KINGDOM OF BELGIUM 5.50% 28/03/2028	0.00 BE0000291972
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00 BE0000347568
SPAIN GOV. BD. 3.25% 30/4/2034	0.00 ES0000012M85
JAPAN POST INSURANCE CO LTD	0.00 JP3233250004
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00 IT0005519787
AMPRION 0.625% 23/9/2033EGS	0.00 DE000A3E5VX4
FLORIDA GAS TRANSM 2.30% 01/10/20311 USD1000 144A	0.00 US340711BA72
SPAIN GOV. BD. 1.30% 31/10/2026	0.00 ES00000128H5
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00 DE0001102481
ITALY BUONI POLIEN 4.75% 01/09/2028	0.00 IT0004889033
UK. GILT 4.50% 7/3/2035	0.00 GB00BT7J0027
FANNIE MAE POOL 5.50% 1/10/2053	0.00 US31418EW300
RELX CAP. 5.25% 27/03/2035	0.00
NETHERLANDS GOV. B 3.75% 15/01/2042	0.00 NL0009446418
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.00 DE0001102408
PEPSICO 2.875% 15/10/2049	0.00 US713448EP96
BUNDESobligation 0.00% 09/10/2026	0.00 DE0001141844
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.00 JP1201821NA5
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00 IT0005416570
ITALY BUONI POLIEN 3.35% 01/03/2035	0.00 IT0005358806
ITALY BUONI POLIEN 5.00% 01/08/2039	0.00 IT0004286966
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.00 US912810RK60
RTS. ELIA GRP. SA/NV	0.00 BE0970187903
HANKYU HANSHIN HOLDINGS NPV	0.00 JP3774200004
SEVERN TRENT UTILI 4.00% 5/3/2034	0.00 XS2775728269
WELLTOWER INC 2.05% 15/01/2029	0.00 US95040QAN43
UK. GILT 4.25% 07/09/2039	0.00 GB00B3KJDS62
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.00 DE0001102507
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.00 JP1201451D66
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00 HK0000093390
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.00 US91324PEX69
ITALY BUONI POLIEN 4.20% 01/03/2034	0.00 IT0005560948
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00 IT0005422891
SPAIN GOV. BD. 3.50% 31/5/2029	0.00 ES0000012M51
BANCA MONTE DEI P 10.50% 23/07/2029	0.00 XS2031926731
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.00 US912810RX81
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.00 US912810RY64
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.00 JP1201471DC6
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00 JP1201731L76
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00 FR001400FTH3
NUTRIEN 5.40% 21/6/2034	0.00 US67077MBD92
FMC 5.15% 18/05/2026	0.00 US302491AW57
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.00 JP1201881Q46
AUSTRALIA GOVERNME 2.75% 21/11/2027	0.00 AU000XCLWAQ1
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.00 DE0001135481
MUTUAL OF OMAHA CO 4.75% 15/10/20295% 15/10/2029	0.00 US62829D2E95
US. TSY. NOTE/BON 4.625% 15/02/2055/2055 USD100 BONDS 02/55	0.00 US912810UG12
PARAMOUNT GBL. 4.90% 15/08/2044	0.00 US124857AK99
FRESENIUS MEDICAL 3.00% 1/12/2031/2031 USD1000 144A	0.00 US35805BAE83
IBERDROLA FINANZAS 5.38% 28/11/2030	0.00 AU3CB0315802
CITY OF DETROIT M 6.844% 1/5/2028	0.00 US2510936D73
DOMINION ENERGY INC F2V 01/06/2054	0.00 US25746UDU07
KREDITANSTALT FUER 4.40% 12/07/2029	0.00 AU3CB0305845
CANADIAN GOV. BD. 2.00% 1/12/2051	0.00 CA135087H722
UK. GILT 3.75% 22/10/2053	0.00 GB00BPCJD997
SINGAPORE GOV. BD. 2.75% 01/03/2046	0.00 SG31A7000004
CHARTER COMMUNICAT 2.25% 15/01/2029	0.00 US161175CD44
REECE LIMITED	0.00 AU000000REH4
UNITED STATES TRE 3.875% 30/09/2029	0.00 US91282CFL00
US. TSY. NOTE/BOND 2.75% 30/06/2025	0.00
VISA 4.30% 14/12/2045	0.00 US92826CAF95

UK. GILT 1.25% 22/10/2041	0.00 GB00BJQWYH73
FIFTH THIRD BANCORP F2F 27/7/2029	0.00 US316773DK32
ITALY BUONI POLIEN 6.50% 01/11/2027	0.00 IT0001174611
US. TSY. NOTE/BOND 3.00% 31/10/2025	0.00 US9128285J52
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.00 DE0001102432
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.00 DE0001135275
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.00 JP1103501J35
SPAIN GOV. BD. 5.75% 30/07/2032	0.00 ES0000012411
US. TSY. NOTE/BON 2.625% 31/01/2026	0.00 US9128286A35
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00 BE0000357666
UK. GILT 4.25% 07/12/2040	0.00 GB00B6460505
MOTABILITY OPERAT 3.625% 22/01/2033	0.00 XS2978917156
PECO ENERGY 4.60% 15/05/2052	0.00 US693304BD82
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.00
ELI LILLY 4.75% 12/02/2030	0.00 US532457CV84
MORGAN STANLEY F2F 18/10/2030	0.00 US61747YFU47
FISERV 5.375% 8/21/2028	0.00 US337738BG22
SPAIN GOV. BD. 1.45% 31/10/2027	0.00 ES0000012A89
ABBVIE 4.875% 15/03/2030	0.00 US00287YDZ97
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00 DE0001135226
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.00 CA135087M276
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.00 JP1300711M79
CITIGROUP F2F 01/05/2032	0.00 US172967MY46
SYNOPSIS 5.15% 01/04/2035	0.00 US871607AE70
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00 FR0014009O62
SOLAR STAR FNDG. 3.95% 30/6/2035/35 USD100000	0.00 US83416WAB90
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.00 US015271BC21
DELIVERY HERO SE	0.00 DE000A2E4K43
MSD NETHERLANDS CA 3.75% 30/05/2054	0.00 XS2825486231
TOHO CO LTD JPY	0.00 JP3598600009
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00 CA135087R481
GS. GRP. F2F 25/4/2035	0.00 US38141GA955
DOMINICAN REPUBLIC 6.60% 01/06/2036	0.00 US25714PEZ71
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00 IT0005544082
SPAIN GOV. BD. 1.45% 30-APR-29	0.00 ES0000012E51
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.00 US912810RQ31
ELI LILLY 4.90% 12/02/2032	0.00 US532457CW67
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.00 JP1024571Q21
PRUDENTIAL FINL. F2V 15/03/2054	0.00 US744320BP63
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.00 JP1300301940
KEYCORP F2F 06/03/2035	0.00 US49326EEP43
ITALY BUONI POLIEN 5.75% 01/02/2033	0.00 IT0003256820
CANADIAN GOV. BD. 4.50% 01/11/2025	0.00 CA135087Q806
NATL. BANK OF CAN 5.023% 01/02/2029	0.00 CA63306AHT66
ITALY BUONI POLIEN 3.80% 01/08/2028	0.00 IT0005548315
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.00 JP1201171A43
JOHNSON & JOHNSON 2.25% 1/9/2050	0.00 US478160CS18
LOW INC. INV. 3.386% 01/07/2026	0.00 US54750AAA43
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.00 US912810RS96
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.00
ITALY BUONI POLIEN 3.45% 01/03/2048	0.00 IT0005273013
UK. GILT 4.75% 07/12/2038	0.00 GB00B00NY175
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.00 DE0001102457
UK. GILT 4.375% 31/7/2054	0.00 GB00BPSNBB36
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00 BE0000331406
GS. GRP. F2F 19/11/2045	0.00 US38141GB862
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00 DE0001102598
UK. GILT 3.25% 22/1/2044	0.00 GB00B84Z9V04
FIRST HORIZON FRN 07/03/2031	0.00 US320517AE51
SPAIN GOV. BD. 5.15% 31/10/2028	0.00 ES00000124C5
MORGAN STANLEY F2F 04/05/2027	0.00 US61772BAB99
FRONTIER ISSUER LLC 1 A2 6.19% 20/6/2054A A-2	0.00 US35910EAK01
SPAIN GOV. BD. 3.90% 30/07/2039	0.00 ES0000012L60
METROPOLITAN LIFE 5.00% 10/1/2030	0.00 XS2570858303

TESLA AUTO LEASE TRUST 202 A A3 5.89% 22/6/202631%	0.00 US88167PAC23
22/06/2026	
SINGAPORE GOV. BD. 2.75% 01/04/2042	0.00 SG3254976487
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.00 JP1300341B39
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.00 JP1300381D38
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00 CA135087H235
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.00 US644188BH66
UK. GILT 4.25% 7/12/2055	0.00 GB00B06YGN05
SPAIN GOV. BD. 3.45% 31/10/2034	0.00 ES0000012N35
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00 DE000BU22031
MARS 5.70% 1/5/2055	0.00 US571676BC81
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00 CA135087P329
COMERICA F2F 30/01/2030	0.00 US200340AW72
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00 US912810PU60
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.00 JP1201301B94
AT&T 5.40% 15/2/2034	0.00 US00206RMT67
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.00
DESCARTES SYSTEMS GROUP INC	0.00 CA2499061083
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00 JP1201831P14
BUNDESOBLIGATION 2.10% 12/04/2029.01 .189	0.00 DE000BU25026
INDO RUPIAH	0.00
ITALY BUONI POLIEN 2.00% 1/2/2028	0.00 IT0005323032
ZIMMER BIOMET HLDG 5.35% 01/12/2028	0.00 US98956PAX06
AUSTRALIA GOVERNME 0.50% 21/09/2026	0.00 AU0000106411
ITALY BUONI POLIEN 3.15% 15/11/2031	0.00 IT0005619546
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.00 US65364UAQ94
DELTA AIR LINES 20 2.50% 10/6/2028	0.00 US247361ZW11
JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.00 JP1103411FC6
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.00 US37045XDW39
SPAIN GOV. BD. 1.50% 30/04/2027	0.00 ES00000128P8
SVENSKA HANDELSBANK 3.25% 01/06/2033	0.00 XS2486857431
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00 AU000XCLWAI8
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.00 JP1201761M45
CVS HEALTH 5.125% 20/07/2045	0.00 US126650CN80
PUGET ENERGY 2.379% 15/06/20282000	0.00 US745310AM41
FORTINET 2.20% 15/03/2031	0.00 US34959EAB56
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00 JP1300361C33
BANQUE OUEST AFRIC 2.75% 22/01/2033	0.00 XS2288825263
AMGEN 5.60% 2/3/2043	0.00 US031162DS61
APPLE INC 2.7% 05/AUG/2051	0.00 US037833EK23
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00 FR0013404969
KROGER 5.65% 15/09/2064	0.00 US501044DX60
W R BERKLEY 4.00% 12/05/2050	0.00 US084423AU64
PHILLIPS EDISON GR 4.95% 15/01/2035	0.00 US71845JAC27
ITALY BUONI POLIEN 2.95% 01/09/2038	0.00 IT0005321325
UK. GILT 2.00% 7/9/2025	0.00 GB00BTHH2R79
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00 SE0000108847
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00 JP1201511EC7
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00 ES0000012L52
BUNDESOBLIGATION 0.0% 16/APR/2027	0.00 DE0001141851
EQUIFAX INC 4.80% 15/09/2029	0.00 US294429AX37
UNITED KINGDOM GI 4.375% 7/3/2028	0.00 GB00BSQNR93
METROPOLITAN LIFE 3.625% 26/3/203434	0.00 XS2792184421
SPAIN GOV. BD. 5.15% 31/10/2044	0.00 ES00000124H4
JOHN DEERE CAPITAL 4.70% 10/6/2030D I	0.00 US24422EWZ86
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.00 DE0001102614
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00 JP1300751N79
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00 DE0001102440
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.00 US53079EBJ29
FREDDIE MAC MULTIFAMILY ML12 XUS VAR 25/07/2041	0.00 US35833TAB17
FANNIE MAE POOL 3.00% 01/05/2052	0.00 US3140XPDD82
CITIGROUP F2F 29/01/2031	0.00 US172967ML25
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00 CA135087E679
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.00 AU3TB0000135
UK. GILT 3.75% 22/07/2052	0.00 GB00B6RNH572

BONOS Y OBLIG DE 0.50% 31/10/2031	0.00 ES0000012I32
INTERCONTINENTAL E 5.25% 15/06/2031	0.00 US45866FBA12
ONCOR ELECTRIC DEL 4.15% 1/6/2032	0.00 US68233JCF93
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.00 JP1300281845
KRW BNP PARIBAS A/C	0.00
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00 IT0005274805
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00 US912810RT79
FISERV 5.625% 8/21/2033	0.00 US337738BH05
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00 ES0000012J15
UK. GILT 4.00% 22/1/2060	0.00 GB00B54QLM75
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00 NL0012171458
SOUTHERN CALIFORN 4.125% 01/03/2048	0.00 US842400GK35
AIR CANADA 2020-2 5.25% 01/04/20291/10/2030	0.00 US00909DAA19
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00 IT0005340929
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00 US912810QA97
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00 IT0005413171
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00 IT0005521981
Income Due - TWD	0.00
ROTHESAY LIFE 7.019% 12/10/2034	0.00 XS2805328601
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.00 CA135087Q723
US TREASURY N/B 3.87% 31/DEC/2029	0.00 US91282CGB19
BANCO SANTANDER 5.50% 11/06/2029	0.00 XS2837803928
US. TSY. NOTE/BOND 2.75% 31/8/2025	0.00 US9128284Z04
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00 JP1300331A99
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.00 JP1300811Q17
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00 IT0005402117
JPM. CHASE F2F 1/6/2029	0.00 US46647PCJ30
TARGA RES. 4.20% 01/02/2033	0.00 US87612GAA94
CENTRAL AMERICAN 4.625% 14/2/2028	0.00 XS2997425637
JPM CCP EUR BROKER ACCOUNT	0.00
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.00 FR0010171975
SPAIN GOV. BD. 2.80% 31/5/2026	0.00 ES0000012L29
SHERWIN-WILLIAMS 3.30% 15/05/20500	0.00 US824348BM72
FOX 6.50% 13/10/2033	0.00 US35137LAN55
ABN AMRO BANK 4.75% 24/10/2029	0.00 XS3008633888
CANADIAN GOV. BD. 0.50% 1/09/2025	0.00 CA135087K940
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.00 AU000XCLWAU3
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00 JP1300621K47
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.00 AU0000101792
AFFINITY WATER FIN 6.25% 12/09/2040	0.00 XS3019786428
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA	0.00
SPAIN GOV. BD. 2.15% 31/10/2025	0.00
JAPAN GOV. TWENTY 1.80% 20/06/2031	0.00 JP1201291B88
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00 ES0000012729
WESSEX WATER SERV 6.125% 19/9/2034	0.00 XS3025173710
WESSEX WATER SERVS 6.50% 19/9/2040	0.00 XS3025173983
UK. GILT 4.25% 07/12/2046	0.00 GB00B128DP45
NATL. GRID ELECTRI 3.50% 16/10/2026	0.00 XS1893807120
MET LIFE GLOB FNDG 1.55% 07/01/2031TS 07/01/2031	0.00 US59217GGU76
USD150000	
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00 JP1201691K75
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00 AU3TB0000150
US. TSY. NOTE/BON 1.375% 31/8/2026	0.00 US912828YD60
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00 AU000XCLWAX7
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00 US912828YX25
AIR CANADA 2017-1 3.30% 15/01/2030A 3.3% 15/07/2031	0.00 US00908PAA57
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00 NL0011819040
PEARSON FNDG. 5.375% 12/09/2034	0.00 XS2887786478
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00 FR0013257524
BURLINGTN NORTH SANTA FE 3.3% 15/SEP/2051	0.00 US12189LBG59
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00 DE0001102549
JAPAN GOV. TWENTY 2.00% 20/12/2025	0.00 JP1200841615
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00 JP1201781MA3

JAPANESE YEN	0.00
SPAIN GOV. BD. 0.80% 30/07/2027	0.00 ES0000012G26
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00 DE0001102531
SPAIN GOV. BD. 2.55% 31/10/2032	0.00 ES0000012K61
UK. GILT 1.75% 22-JUL-57	0.00 GB00BD0XH204
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00 JP1201791N14
NORDSON 4.50% 15/12/2029	0.00 US655663AC62
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.00 AU0000013740
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00 JP1201771M76
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.00 JP1300351B93
MANCHESTER AIRPORT 5.75% 30/9/2042	0.00 XS2804656663
TESCO COR. TSY. S 5.125% 22/05/2034	0.00 XS2824047372
BANQUE CANTONALE VAUDOISE	0.00 CH0531751755
UK. GILT 4.00% 22/10/2063	0.00 GB00BMF9LF76
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00 JP1300781P48
NORTHUMBRIAN WATER 4.50% 14/2/2031	0.00 XS3019019176
SPAIN GOV. BD. 0.70% 30/04/2032	0.00 ES0000012K20
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00 JP1300801PA2
VOLKSWAGEN INTL. FIN F2V PERP	0.00 XS2675884733
EASTERN POWER NET 5.375% 02/10/2039	0.00 XS2911000235
UNION PACIFIC 3.799% 06/04/207100	0.00 US907818FS27
NATL. GRID ELECTRI 5.35% 10/07/2039	0.00 XS2741906809
NORTHUMBRIAN WATER 5.50% 02/10/2037	0.00 XS2794482351
UNUM GROUP 4.125% 15/06/2051	0.00 US91529YAR71
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00 IT0004923998
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.00 US55903VBD47
AUSTRALIA GOVERNME 0.25% 21/11/2025	0.00 AU0000095457
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00 JP1300321A34
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00 JP1201841P46
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00 NL0000102234
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00 JP1300691M16
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00 IT0005383309
SYNOPSIS 5.00% 01/04/2032	0.00 US871607AD97
PENSION INSURANCE 4.62% 07/MAY/2031	0.00 XS2170092600
CANADIAN GOV. 0.50% 01/12/20303	0.00 CA135087L443
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00 FR0010870956
UK. GILT 3.50% 22/07/2068	0.00 GB00BBJNQY21
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00 JP1201811N77
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00 IT0005508590
SPAIN GOV. BD. 5.90% 30/07/2026	0.00
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00 FR0013515806
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00 IT0005580094
UK. GILT 1.75% 22/1/2049	0.00 GB00BFWFPP71
UNUM GRP. 6.00% 15/06/2054	0.00 US91529YAT38
COMCAST 1.50% 15/2/2031	0.00 US20030NDN84
ITALY BUONI POLIEN 3.45% 15/07/2031	0.00 IT0005595803
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00 IT0005403396
VIER GAS TRANSPOR 4.625% 26/9/2032	0.00 XS2535725159
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00 IT0005365165
CONT. WIND 6.00% 28/2/2033USD100000	0.00 US212168AA64
CHARTER COMMS. OP 6.484% 23/10/2045	0.00 US161175BA14
DELTA AIR LINES 2 3.625% 30/07/2027029 USD AA	0.00 US24736XAA63
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00 IT0005500068
ABN AMRO BANK F2V 21/09/203300000 305	0.00 XS2637967139
CREDIT AGRICOLE F2V 28/08/2033	0.00 FR001400KDS4
CK INFRASTRUCTURE	0.00 BMG2178K1009
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00 NL0015001DQ7
ACHMEA F2V 02/11/2044	0.00 XS2809859536
UNITEDHEALTH GRP. 2.90% 15/5/2050	0.00 US91324PDZ27
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00 IT0005127086
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00 DE000BU2D004
LOGICOR FINC. SARL 2.75% 15/01/2030	0.00 XS2102293029
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00 AU00000047003
ENBW INTL. FIN. 4.30% 23/5/2034	0.00 XS2722717555

NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00 NL0015001XZ6
VIENNA INSURANCE GRP AGW 4.87% 15/JUN/2042	0.00 AT0000A2XST0
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00 JP3400400002
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00 JP1201751M13
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00 JP1201461D98
BUONI POLIENNALI D 1.25% 01/12/20260 REGS	0.00 IT0005210650
ENBW INTL. FIN. 3.85% 23/05/2030/05/2030 EUR1000 32	0.00 XS2722717472
UNITED KINGDOM GI 0.625% 07/06/2025	0.00 GB00BK5CVX03
MOTABILITY OPERATI 4.00% 17/01/2030	0.00 XS2838537566
TOYOTA MOTOR CREDI 3.85% 24/07/2030EUR100000 639	0.00 XS2655865546
MARS 2.375% 16/07/204044A	0.00 US571676AN55
DEUTSCHE BOERSE 3.875% 28/9/2033	0.00 DE000A351ZT4
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00 JP1201711L13
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.00 AU0000087454
AMERICAN TOWER 4.125% 16/05/2027CURR SEC	0.00 XS2622275886
HUNTINGTON BANCSHARE F2F 02/02/2035	0.00 US446150BD56
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.00 JP1201231AC0
UK. GILT 4.25% 12/7/2049	0.00 GB00B39R3707
UK. GILT 4.375% 31/01/2040	0.00 GB00BQC82D08
VIER GAS TRANSPORT 4.00% 26/09/202700000 4 REGS	0.00 XS2535724772
ICELAND GOV. INTL. 3.50% 21/03/2034	0.00 XS2788435050
VERIZON COMMUNICATIONS 2.5% 08/APR/2031	0.00 XS1979281158
ROBERT BOSCH 3.625% 2/6/203000000 2	0.00 XS2629468278
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00 JP1201671K12
ALD 3.875% 22/02/2027	0.00 FR001400O457
WESTERN POWER DIS 3.949% 20/9/2032	0.00 XS2528341766
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00 BE0000341504
EUROGRID 3.598% 01/02/2029	0.00 XS2756341314
TENNET HLDG. TENNET HLDG. F2V PERP	0.00 XS2783649176
DEUTSCHE BAHN FIN GMBH 3.87% 13/OCT/2042	0.00 XS2541394750
WESTERN POWER DIST 3.53% 20/9/2028	0.00 XS2528341501
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00 JP1201281B64
CREDIT AGRICOLE F2F 23/1/2031	0.00 FR001400RMM3
STATKRAFT 3.125% 13/12/2026	0.00 XS2723597923
AMPRION 3.45% 22/09/2027EGS	0.00 DE000A30VPL3
ZF EUR. FIN. 6.125% 13/03/2029EUR100000 7	0.00 XS2681541327
ING GROEP F2V 26/08/2035	0.00 XS2886191589
ORSTED AS F2V 14/03/3024	0.00 XS2778385240
ENGIE 4.50% 06/09/2042	0.00 FR001400KH16
CANADIAN GOV. 1.50% 01/12/2031	0.00 CA135087N266
SWISSCOM FIN. 3.50% 29/11/2031	0.00 XS2827696035
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.00 BE0390128917
BARRY CALLEBAUT SE 4.25% 19/08/2031	0.00 BE6360449621
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00 DE0001135325
ITALY BUONI POLIEN 4.30% 01/10/2054	0.00 IT0005611741
PRYSMIAN 3.625% 28/11/2028	0.00 XS2948435743
NBN 3.75% 22/3/2034	0.00 XS2788379472
SOGECAP SOGECAP F2V PERP	0.00 FR0012383982
BARRY CALLEBAUT SE 4.00% 14/06/2029	0.00 BE6352800765
TRATON FINANCE LUX 3.75% 14/01/2031	0.00 DE000A3L69Y6
UK. GILT 1.50% 7/22/2047	0.00 GB00BDCHBW80
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.00 US969457CN88
SWISS RE SUBORDINATE F2V 26/03/2033	0.00 XS3025207807
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.00 US91324PFM95
ITM ENTREPRISES S 4.125% 29/01/2030	0.00 FR001400WTD7
NORSK HYDRO 3.625% 23/01/2032	0.00 XS2969693113
IPSEN 3.875% 25/03/2032	0.00 FR001400YD27
CREDIT AGRICOLE IT 3.25% 15/02/2034/2034	0.00 IT0005631491
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00 JP1201491E67
SUMITOMO MITSUI F 3.318% 07/10/2031	0.00 XS2903312002
TEREGA 4.00% 17/09/2034	0.00 FR001400SGZ5
CONTOURGLOBAL POWE 5.00% 28/02/2030	0.00 XS2988562554
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00 SG7J60932174

MARS 5.65% 01/05/2045	0.00 US571676BB09
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.00 JP1201551FC0
INTEL 4.10% 11/5/2047	0.00 US458140AY68
SOUTHERN GAS NETWO 3.50% 16/10/2030	0.00 XS2914661843
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00 JP1400131L54
TDF INFRA. SASU 4.125% 23/10/2031/10/2031	0.00 FR001400TG54
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00 CA135087M847
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00 JP1201651J76
KROGER 5.00% 15/09/2034	0.00 US501044DV05
GSK CAP. 3.125% 28/11/20320000 2	0.00 XS2553817763
SPAIN GOV. BD. 2.35% 30/07/2033	0.00 ES00000128Q6
IBERDROLA FINANZAS 3.00% 30/09/2031	0.00 XS2909822194
RELX FIN. 3.375% 20/3/2033	0.00 XS2779010300
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00 IT0005494239
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00 IT0005445306
LOUIS DREYFUS FIN. 3.50% 22/10/2031S 22/10/31	0.00 XS2923451194
EUR100000 REGS	
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00 JP1201521F37
SWO USD RCV SOFR 1D PAY 4.1 120925	0.00
JAPAN GOV. THIRTY 1.80% 20/03/2054	0.00 JP1300821Q49
UK. GILT 1.125% 31/1/2039	0.00 GB00BLPK7334
PROLOGIS INTL. FN 3.125% 01/06/2031MTN 01/06/2031	0.00 XS2485265214
EUR100000	
UPM-KYMMENE 2.25% 23/05/20293 REGS	0.00 XS2478685931
JOHNSON & JOHNSON 3.35% 26/02/2037	0.00 XS3005214799
ENGIE 4.25% 6/3/2044	0.00 FR0014000JE3
MEDTRONIC 4.15% 15/10/2053	0.00 XS2834368453
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00 NL0000102317
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00 JP1201501E99
DSM 3.375% 25/02/2036	0.00 XS3009012637
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00 IT0005467482
ALLIANDER NV 3.00% 07/10/2034	0.00 XS2913310095
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00 JP1201741LA9
IQVIA 6.25% 01/02/2029	0.00 US46266TAF57
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00 JP1201851P76
US. TSY. NOTE/BON 2.625% 31/12/2025	0.00 US9128285T35
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.00 XS2225207468
SPAIN GOV. BD. 0.60% 31/10/2029	0.00 ES0000012F43
GEN. MOTORS FINL. 4.90% 06/10/2029	0.00 US37045XEZ50
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00 DE0001135366
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00 JP13002918A0
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.00 US655844CU03
WP CAREY 3.70% 19/11/2034	0.00 XS2941598786
AMPRION 3.85% 27/08/2039	0.00 DE000A383QR0
CANADIAN DOLLAR	0.00
UK. GILT 1.625% 10/22/2054	0.00 GB00BJLR0J16
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00 BE0000335449
ITC HOLDINGS CORP 5.65% 09/05/2034	0.00 US465685AT20
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00 AU000XCLWAR9
FIDELITY NATL. INF 2.00% 21/05/20305/2030 EUR1000 SEC	0.00 XS1843435923
UK. GILT 6.00% 07/12/2028	0.00 GB0002404191
SPAIN GOV. BD. 2.70% 31/10/2048	0.00 ES0000012B47
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.00 US299808AH86
ILLUMINA 5.80% 12/12/2025	0.00 US452327AN93
BLACKSTONE PROPERT 1.75% 12/03/2029	0.00 XS2051670300
CDS_IX_CCP CDX.NA.IG.42 1%	0.00
20290620CHASUS33ICEEUS2165BYEE1	
APA INFRA. 2.00% 15/07/2030EUR100000 9	0.00 XS2164646304
CHUBB INA HLDGS. 5.00% 15/03/2034	0.00 US171239AK24
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00 CA135087J397
SOUTH COAST BRITIS 4.15% 12/12/205312/12/2053 CAD1	0.00 CA83740TAK30
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00 AU000XCLWAG2
HEIMSTADEN BOSTAD 1.00% 13/04/2028	0.00 XS2397252102

ITALY BUONI POLIEN 2.50% 15/11/2025	0.00 IT0005345183
JAPAN GOV. THIRTY 2.20% 20/06/2054	0.00 JP1300831Q70
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00 IT0005370306
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00 DE0001135176
ITALY BUONI POLIEN 1.85% 1/7/2025	0.00 IT0005408502
ITALY BUONI POLIEN 1.50% 1/6/2025	0.00 IT0005090318
REPUBLIC SERV. 3.95% 15/5/20282000	0.00 US760759AT74
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00 JP1300611K15
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00 IT0005170839
UTD. AIRLINES 4.375% 15/04/2026	0.00 US90932LAG23
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00 US912810FP85
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00 JP1400151N57
JPM. CHASE F2F 22/4/2031	0.00 US46647PBL94
BUONI POLIENNALI D 0.95% 01/12/2031	0.00 IT0005449969
PACIFIC GAS & ELEC 6.15% 01/03/2055	0.00 US694308KV83
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00 CA135087F825
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00 JP1400121K57
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026	0.00 US37190AAA79
USD	
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.00 US303075AA30
BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026	0.00 IT0005454241
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00 JP1201531F68
HUNTSMAN INTL. 4.50% 01/05/2029	0.00 US44701QBE17
ITALY BUONI POLIEN 3.45% 1/3/2048	0.00 IT0005273013
UK. GILT 1.50% 31/7/2053	0.00 GB00BM8Z2V59
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00 JP1300141445
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00 CA135087P998
NOK BNP PARIBAS A/C	0.00
MS. F2F 19/7/2035	0.00 US61747YFT73
ILLUMINA 4.65% 09/09/2026	0.00 US452327AQ25
SHIMADZU CORP	0.00 JP3357200009
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00 NL0012818504
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00 BE0000345547
CITIGROUP INC F2F 13/02/2035	0.00 US172967PG03
NEW YORK LIFE GLOB 4.55% 28/1/2033USD2000 144A	0.00 US64952WEZ23
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00 BE0000352618
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00 BE0000320292
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00 JP1300701M48
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00 AU0000249302
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00 FR0014002JM6
TARGA RES. 6.50% 15/2/2053	0.00 US87612GAD34
FANNIE MAE POOL 2.50% 01/02/20522 USD CB2804F	0.00 US3140QNDJ87
HEIMSTADEN BOSTAD 0.75% 06/09/20299	0.00 XS2384269366
WESTERN MIDSTREAM 6.15% 1/4/2033	0.00 US958667AE72
CANADIAN GOV. 1.75% 01/12/2053	0.00 CA135087M680
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00 NL0013552060
MERCK 5.15% 17/05/2063	0.00 US58933YBN40
HCA 5.125% 15/6/2039	0.00 US404119BY43
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00 IT0005377152
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00 DE0001135085
SPAIN GOVERNMENT B 3.15% 30/04/2035	0.00 ES0000012067
ITALY BUONI POLIEN 2.45% 1/9/2033	0.00 IT0005240350
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00 IT0001086567
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00 IT0005433195
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.00 JP12011419C6
BUONI POLIENNALI DEL TES 3.25% 01/MAR/2038	0.00 IT0005496770
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00 IT0005083057
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00 JP1201661JA3
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00 JP13003119A4
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00 JP1400041B55
INTEL 4.75% 25/03/2050	0.00 US458140BM12
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00 JP1200951760
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00 JP1201411CC4
TENNET HOLDING BV 0.125% 30/11/20320000 18	0.00 XS2262065159
LINDE 1.625% 31/03/2035	0.00 XS2463961677

CANADIAN GOV. BD. 5.75% 01/06/2029	0.00 CA135087WL43
DOWLAIS GROUP PLC	0.00 GB00BMWRZ071
TENNET HLDG. 0.875% 16/06/20350000 23	0.00 XS2406569579
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00 JP1200931739
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00 IT0005363111
VIACOM 6.875% 30/04/2036	0.00 US925524AX89
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00 IT0005162828
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00 FR0014004J31
BUONI POLIENNALI DEL TES 4.1% 01/FEB/2029	0.00 IT0005566408
DENMARK GOV. BD. 4.50% 15/11/2039	0.00 DK0009922320
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00 JP1200891685
GOODMAN US FIN. S 5.125% 07/10/2034	0.00 USU38277AC05
SPAIN GOV. BD. 1.20% 31/10/2040	0.00 ES0000012G42
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00 JP1200851630
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00 FR0013480613
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00 JP1300771P16
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00 BE0000349580
COLOMBIAN TES 7.75% 18/09/2030	0.00 COL17CT03342
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00 IT0005556011
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00 JP1300421E39
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00 DE0001102515
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00 JP1300461F39
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00 IT0005240830
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00 IT0005582421
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00 IT0005542797
ITALY BUONI POLIEN 1.20% 15/08/2025	0.00 IT0005493298
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.00 US11135EAA29
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00 IT0005177909
SPAIN GOV. BD. 3.45% 30/07/2066	0.00 ES00000128E2
CANADIAN GOV. BD. 3.50% 1/3/2028	0.00 CA135087P576
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00 JP1201721L45
DENMARK GOV. BD. 0.50% 15/11/2027	0.00 DK0009923567
BUONI POLIENNALI 0.95% 01/06/2032	0.00 IT0005466013
BROOKLYN UNION GA 6.415% 18/07/2054	0.00 US114259AY07
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00 DE0001102572
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00 BE0000337460
CAP. ONE FINL. F2F 08/06/2029	0.00 US14040HCZ64
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.00 US53079EBN31
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00 JP1300761NA3
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00 IT0005437147
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00 IT0005484552
FANNIE MAE POOL 4.50% 1/11/2052	0.00 US31418EKT63
ENT. PRODS. OPERAT 2.80% 31/01/2030	0.00 US29379VBX01
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00 JP1300731N17
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00 JP1201391C86
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00 BE0000354630
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00 BE0000360694
SPAIN GOV. BD. 1.90% 31/10/2052	0.00 ES0000012K46
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00 NL0015031501
INTEL CORP 4.90% 05/08/2052	0.00 US458140CB48
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00 JP13002717A6
LABORATORY CORP OF 4.80% 01/10/20342034	0.00 US50540RBB78
SPAIN GOV. BD. 1.00% 31/10/2050	0.00 ES0000012G00
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00 JP1200971792
FUT JUN 25 U.S. T-BONDS	0.00
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00 DE0001135069
REGAL REXNORD CORP 6.05% 15/02/2026	0.00 US758750AL75
JPM. CHASE F2F 22/7/2035	0.00 US46647PEK84
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00 IT0005514473
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00 IT0005561888
SPAIN GOV. BD. 3.45% 30/7/2043	0.00 ES0000012K95
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00 JP1300681LA7
BUONI POLIENNALI D 0.60% 01/08/2031	0.00 IT0005436693
GEN. MOTORS 5.20% 1/4/2045	0.00 US37045VAJ98
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00 NL0014555419

ORACLE CORPORATION JAPAN	0.00 JP3689500001
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00 US912810PW27
FANNIE MAE POOL 3.00% 01-04-2052	0.00 US31418ECR99
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00 JP1300631K78
T-MOBILE USA 5.75% 15/01/2034	0.00 US87264ADC62
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00 JP1300601JA9
ONCOR ELEC. DELIVE 4.55% 15/09/2032/2032 USD2000	0.00 US68233JCK88
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00 IT0005530032
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00 NL0015000RP1
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00 JP1201591GC4
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00 JP1201641J38
UK. GILT 0.875% 31/01/2046	0.00 GB00BNNGP775
FOX CORP COM	0.00 US35137L2043
US BANCORP F2F 12/6/2034	0.00 US91159HJN17
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00 JP1201581G90
UK. GILT 2.50% 7/22/2065	0.00
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.00 AU000XCLWAR9
SKYWORKS SOLUTION 1.80% 01/06/2026	0.00 US83088MAK80
ABBVIE 4.50% 14/05/2035	0.00 US00287YAR09
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00 JP1201621H91
HCA 3.375% 15/03/2029	0.00 US404119CJ66
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00 IT0005421703
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00 AU0000143901
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00 DE0001030708
FRANCE GOV. BD. 1.75% 25/5/2066	0.00 FR0013154028
MEDTRONIC GLOBAL 1.375% 15/10/2040/10/2040	0.00 XS2238792332
EUR100000	
MOTABILITY OPERAT 2.125% 18/1/2042	0.00 XS2431784441
HCA 5.45% 15/09/2034	0.00 US404121AK12
UK. GILT 0.625% 22/10/2050	0.00 GB00BMBL1F74
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00 JP1201251B37
KIMCO REALTY OP 1.90% 01/03/2028	0.00 US49446RAX70
ARTHUR J GALLAGHER 5.15% 15/02/2035	0.00 US04316JAN90
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00 CA135087XW98
ELI LILLY 4.875% 27/02/2053D1000	0.00 US532457CG18
ANALOG DEVICES INC 1.7% 01/OCT/2028	0.00 US032654AU97
KINGDOM OF BELGIUM 4.50% 28/03/2026	0.00 BE0000324336
NETHERLANDS GOVER 0.00% 15/07/2031	0.00 NL00150006U0
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00 IT0005538597
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00 IT0005438004
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00 JP1201431D38
CARGILL 4.76% 23/11/2045	0.00 US141781BF09
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00 JP1300551H61
ABBVIE 5.20% 15/03/2035	0.00 US00287YEA38
US. T-BILL. 0.00% 15/05/20252025 USD1000	0.00 US912797LB15
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00 IT0005495731
HCA 5.50% 01/03/2032	0.00 US404119DA49
HCA 5.75% 01/03/2035	0.00 US404119DB22
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00 JP1201481E36
OTIS WORLDWIDE 5.125% 19/11/2031	0.00 US68902VAR87
UK. GILT 1.625% 22-OCT-71	0.00 GB00BFMCN652
CHARTER COMMS. OPE 5.75% 1/4/2048	0.00 US161175BN35
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00 US694308HR19
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00 JP1300401D91
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00 NL0015000QL2
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00 CA135087ZS68
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM	0.00
BARCLAYS	
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.00 US06051GKD06
MEDTRONIC GLOBAL HLDGS S C A 1.75% GTD SNR NTS	0.00 XS2020671157
02/07/2049 EUR1000 SEC	
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00 NL00150012X2
VERIZON COMMS. 5.50% 23/02/2054	0.00 US92343VGVW81
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00 JP1300671L78
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00 BE0000326356

JAPAN GOV. TWENTY 2.00% 20/12/2044	0.00 JP1201911R15
AMERICAN EXPRESS F2F 30/01/2036	0.00 US025816DZ98
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00 IT0005425233
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00 BE0000356650
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00 DE0001135143
FRENCH REPUBLIC GO 3.75% 25/5/2056	0.00 FR001400XJ3
BAXTER INTL. 3.132% 1/12/2051	0.00 US071813CV90
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00 JP1300261748
COX COMMS. 2.95% 1/10/2050	0.00 US224044CM71
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00 BE0000350596
NETHERLANDS GOV. 0.00% 15/01/2029	0.00 NL0015000LS8
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00 IT0005398406
FUT 06 JUN 25 EURX E-SCHATZ	0.00
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00 JP1400091G59
TITULOS DE TESORER 6.25% 09/07/203609/07/2036	0.00 COL17CT03748
COP100000 TES	
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00 AU0000345241
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00 JP1300571HC4
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00 JP1400051C51
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00 JP1300581J30
INTEL 3.25% 15/11/2049	0.00 US458140BJ82
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00 JP1201601H38
ZIMMER BIOMET HLDG 3.55% 20/03/2030	0.00 US98956PAT93
VIACOM 4.375% 15/3/2043	0.00 US92553PAP71
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00 JP1300591J79
BUNDESREPUBLIK DEU 6.50% 04/07/2027EURO.01 REGS	0.00 DE0001135044
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00 ES0000012I24
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00 AU000XCLWAM0
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00 JP1201611H69
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00 CA135087N597
GEN. MOTORS FINL. 5.80% 07/01/2029	0.00 US37045XEN21
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00 JP1300391D69
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00 CA135087YQ12
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00 FR001400NEF3
W R BERKLEY 3.15% 30/09/2061	0.00 US084423AW21
IDEX 4.95% 01/09/2029	0.00 US45167RAJ32
DENMARK GOV. BD. 2.25% 15/11/203301	0.00 DK0009924532
CDW CDW FIN. 5.10% 01/03/2030	0.00 US12513GBK40
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00 JP1201541F90
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00 NZGOVDT437C0
CHARTER COMMS. OP 6.384% 10/23/2035	0.00 US161175AZ73
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00 JP1300541H31
TENNESSEE GAS PIPE 2.90% 1/3/2030030 USD2000 144A	0.00 US880451AZ24
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00 ES0000012M93
BCE INC	0.00 CA0553487604
RPI_CCP USD RCV CPI1D PAY 2.5042% 16-DEC-	0.00
2029CHASUS33LCHCUK	
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00 BE0000348574
DEUTSCHE LUFTHANSA AG	0.00 DE0008232125
ACCENTURE CAPITAL 4.50% 04/10/2034	0.00 US00440KAD54
TEMENOS AG	0.00 CH0012453913
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00 JP1400101H56
SPAIN GOV. BD. 3.10% 30/07/2031REGS	0.00 ES0000012N43
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00 JP1300231675
FUTURES MARGIN-HKD	0.00
AEP TEXAS 5.45% 15/05/2029	0.00 US00108WAS98
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00 JP1400061D58
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00 BE0000333428
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00 JP1300641KA3
BUNDESREPUBLIK DEU 2.30% 15/2/2033	0.00 DE000BU3Z005
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00 DK0009924102
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00 NL0015001AM2
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00 BE0000358672
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00 JP1300661L47
CONS. EDISON OF NE 4.30% 01/12/2056	0.00 US209111FK46

INTEL CORP 5.70% 10/02/2053	0.00 US458140CJ73
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00 NL0015614579
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00 JP1201341C38
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00 JP1201421D22
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00 JP1201321BC7
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00 JP1201361C58
JAPAN GOV. TWENTY 2.20% 20/03/2026	0.00 JP1200871653
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00 AU3TB0000192
DENMARK GOV. BD. 0.50% 15/11/2029	0.00 DK0009923807
VERIZON COMMS. 2.55% 21/03/2031	0.00 US92343VGJ70
SWEDISH GOV. 0.75% 12/05/2028060	0.00 SE0009496367
CHARTER COMMS. OPE 6.65% 01/02/203401/02/2034 USD	0.00 US161175CP73
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00 JP1400071E55
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00 IT0005596470
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00 JP1400021950
SWEDEN GOV. BD. 3.50% 30/03/2039	0.00 SE0002829192
ONCOR ELEC. DELIVE 5.35% 4/1/2035	0.00 US68233JCZ57
ATMOS ENERGY 5.75% 15/10/2052	0.00 US049560AY17
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00 NL0015001RG8
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00 JP1300531GC0
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00 JP1201441D44
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00 BE0000346552
ALLY FINANCIAL INC F2F 17/01/2031	0.00 US02005NBW92
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00 JP1400111J52
TELE2 AB	0.00 SE0005190238
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00 JP1300521G93
CDS_IX_CCP CDX.NA.IG.43 1%	0.00
20291220CHASUS33ICEEUS2165BYEG6	
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00 SE0007125927
UBER TECHS. 4.80% 15/09/2034	0.00 US90353TAP57
GINNIE MAE II POOL 3.50% 20-04-2052	0.00 US36179W2W70
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00 BE0000351602
AUSTRALIA GOVERNME 4.25% 21/03/2036	0.00 AU0000381832
ELEVANCE HEALTH IN 5.65% 15/06/205400	0.00 US036752BA01
VERIZON COMMUNICA 2.987% 30/10/2056	0.00 US92343VFW90
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00 NL0015000B11
DENMARK GOV. BD. 1.75% 15/11/2025	0.00 DK0009923138
UTD. AIRLINES 4.625% 15/04/2029	0.00 US90932LAH06
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00 BE0000361700
FUT JUN 25 CBT UL T-BONDS	0.00
HEALTH CARE SERV. 5.20% 15/06/2029	0.00 US42218SAK42
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00 JP1201331C14
HCA 4.625% 15/3/2052	0.00 US404119CL13
KOREAN WON	0.00
ILS BNP PARIBAS A/C	0.00
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00 IT0005542359
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00 US571903BG74
DIASORIN SPA	0.00 IT0003492391
T-MOBILE USA 2.55% 15/02/2031	0.00 US87264ACB98
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00
MORGAN STANLEY F2F 21/01/2033	0.00 US61747YEL56
HOST HOTELS & RESO 2.90% 15/12/2031USD J	0.00 US44107TBA34
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00 CA135087C939
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00 DE0001030757
RPI_CCP USD RCV CPI1D PAY 2.4483% 11-DEC-	0.00
2029CHASUS33LCHCUK	
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.00 BE0000334434
AUTOZONE 1.65% 15/1/2031	0.00 US053332BA96
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00 JP1201211A94
HUARONG FIN. II 0.75% 12/11/2029	0.00 SE0011281922
ITALY BUONI POLIEN 4.10% 30/04/2046/2046	0.00 IT0005631608
ENT. PRODS. OPERAT 5.35% 31/01/20331/01/2033 USD1000	0.00 US29379VCD38
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00 JP1300411DC2

ORLANDO HEALTH OB 5.475% 01/10/2035	0.00 US686514AP55
ITALY BUONI POLIEN 3.85% 01/10/2040	0.00 IT0005635583
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.00 JP1400081F45
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00 JP1201561G37
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00 JP1300501G30
MORGAN STANLEY 3.622% 01/04/2031	0.00 US6174468P76
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00 IT0005217390
T-MOBILE USA INC 5.50% 15/01/2055	0.00 US87264ADG76
BOSTON GAS CO 5.843% 10/01/2035	0.00 USU0568KAF31
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00 JP1400031A58
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00 BE0000343526
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00 JP1300561H93
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00 CA135087D358
VERIZON COMMS. 2.65% 20/11/2040	0.00 US92343VFT61
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00 JP1300221643
FIFTH THIRD BANCORP 4.337% 25 AP 4.33% 25/APR/2033	0.00 US316773DF47
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00 JP1300441E92
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00 JP1201261B43
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00 ES0000012J07
ITALY BUONI POLIEN 2.15% 01/09/2052	0.00 IT0005480980
HCA 5.50% 15-JUN-47	0.00 US404119BV04
ORACLE CORP 3.85% SNR NTS 15/07/2036 USD2000	0.00 US68389XBH70
SWO USD RCV SOFR 1D PAY 4.5 100725	0.00
MXN BNP PARIBAS A/C	0.00
ECP TERRA-GEN GROW	0.00
BELGIUM KINGDOM 1.40% 22/06/2053	0.00 BE0000355645
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00 NZHNZD0230L2
EASTERN ENERGY GAS 5.65% 15/10/2054	0.00 US27636AAA07
UK. GILT 0.50% 22/10/2061	0.00 GB00BMBL1D50
DENMARK GOV. BD. 0.25% 15/11/2052	0.00 DK0009924029
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00 DE0001030724
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00 BE0000336454
BUONI POLIENALI D 2.15% 01/03/2072	0.00 IT0005441883
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00 JP1300151485
FUT JUN 25 10 YR T-NOTES	0.00
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00 BE0000340498
UK. GILT 1.125% 22/10/2073	0.00 GB00BLBDX619
BANK OF AMERICA F2F 04/02/2033	0.00 US06051GKK49
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00 JP1300491FC9
MARS 5.00% 1/3/2032	0.00 US571676AZ85
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00 JP1300431E60
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00 JP1201201A88
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00 AU0000300535
MEXICAN BONOS 8.50% 01/03/2029	0.00 MX0MGO0001F1
VENTURE GBL. CALC 4.125% 15/08/2031	0.00 US92328MAB90
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00 AU000XCLWAP3
SWO_CD_XCDX.NA.HY.43 (4Y) DEFAU 102 210525	0.00
ZAR BNP PARIBAS A/C	0.00
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00 US912810FG86
ALEXANDRIA REAL 1.875% 1/2/2033	0.00 US015271AV11
FUT CALL MAY 25 T-NOTE OPTION 1125	0.00
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00 BE0000359688
AMERCO INC	0.00 US0235861004
AUTONATION 5.89% 15/3/2035	0.00 US05329WAT99
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00 JP1300481F92
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00 SE0017830730
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00 SE0004517290
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00 US912810FJ26
CITIGROUP CCP AUD BROKER ACCOUNT	0.00
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00 FR0014001NN8
FIFTH THIRD BANCORP F2F 06/09/2030	0.00 US316773DM97
HEALTH CARE SERV. 5.875% 15/06/2054	0.00 US42218SAM08

FERGUSON ENTERPRIS 5.00% 03/10/2034	0.00 US31488VAA52
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00 BE0000353624
VERIZON COMMS. 2.355% 15/03/2032	0.00 US92343VGN82
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00 SE0013935319
COLOMBIAN TES 7.00% 30/06/2032	0.00 COL17CT03490
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00 BE0000344532
ZOZO INC	0.00 JP3399310006
COLOMBIAN TES 7.25% 26/10/2050	0.00 COL17CT03722
NORWEGIAN KRONOR	0.00
COLOMBIAN TES 11.50% 25/07/204625/07/2046 COP500000	0.00 COL17CT03938
B	
INDONESIA TSY. BD 7.125% 15/06/2043	0.00 IDG000020900
INDONESIA TSY. BD 7.125% 15/06/2038	0.00 IDG000021809
VULCAN MATS. 5.70% 01/12/2054	0.00 US929160BD00
FX OPTIONS	0.00
INDONESIA TSY. BD. 6.75% 15/07/20350000 FR0103	0.00 IDG000024506
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00 JP13001614A6
INDONESIA TSY. BD 6.875% 15/07/205400000 FR0102	0.00 IDG000024001
FUT CALL MAY 25 T-NOTE OPTION 1130	0.00
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00 ES0000012H58
SWO USD RCV SOFR 1D PAY 4.5 090725	0.00
SINGAPORE DOLLAR	0.00
TOKYU CORP NPV	0.00 JP3574200006
Outstanding Settlement Receipts - DKK	0.00
FUT JUN 25 CBT ULT TNOTE	0.00
COLOMBIAN PESO	0.00
AMPHENOL 5.375% 15/11/2054	0.00 US032095AS07
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.00 AU000000NSR2
AT&T 3.85% 1/6/2060	0.00 US00206RKB77
CITIGROUP CCP	0.00
IRS_CCP AUD RCV 2.75% PAY BBSW6M 03-DEC-	0.00
2031SBSIUS33LCHCUK	
FUTURES MARGIN-SGD	0.00
MARS 5.80% 01/05/2065	0.00 US571676BD64
FEE REBATES	0.00
FUT JUN 25 ME 10Y CDN BND	0.00
NEW ZEALAND LOCAL 4.125% 20/03/20280/03/2028	0.00 XS3025937288
SWO_CDX CDX.NA.HY.43 (4Y) DEFAU 102 160425	0.00
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00 SE0015193313
HANG LUNG PROPERTIES LIMITED	0.00 HK0101000591
VESTIS CORPORATION	0.00 US29430C1027
FUT JUN 25 ME 5Y CDN BOND	0.00
CITIGROUP CCP CAD BROKER ACCOUNT	0.00
MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT	0.00
TRUSTPEX	
WK KELLOGG ORD SHS	0.00 US92942W1071
FUT. AUST 10Y SFE JUN25	0.00
MEXICAN BONOS 7.50% 03/06/2027	0.00 MX0MGO0000D8
OIS_CCP JPY RCV 0.75% PAY TONAR1D 08-JUL-	0.00
2030SBSIUS33LCHCUK	
FUT JUN 25 ME 2Y GVT BOND	0.00
SWEDISH KRONA	0.00
LG ENERGY SOLUTIO 5.875% 02/04/2035	0.00
Outstanding Settlement Payments - HKD	0.00
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00 SE0016102115
Outstanding Settlement Payments - JPY	0.00
CITIGROUP CCP EUR BROKER ACCOUNT	0.00
FUT. SGX MINI JGB JUN25	0.00
US TREASURY N/B 4.75% 15/FEB/2045	0.00 US912810UJ50
DANISH KRONE	0.00
HUF BNP PARIBAS A/C	0.00
MINI TPX IDX 2506 F	0.00
PLN BNP PARIBAS A/C	0.00
CNY BNP PARIBAS A/C	0.00

US. TSY. NOTE/BON 4.125% 29/02/2032/2032 USD100 H-2032	0.00
L&G. GRP. F2V 1/4/2055	0.00 XS3030523644
FUTURES MARGIN-JPY	0.00
UNITED STATES TREA 4.25% 15/01/20282028 USD100 AJ-2028	0.00
JAPAN GOV. FIVE YE 0.70% 20/09/2029	0.00
FUTURES MARGIN-EURO	0.00
US. TSY. NOTE/BOND 4.00% 15/12/2027	0.00
UK. GILT 4.375% 7/3/2030	0.00 GB00BSQNRD01
JAPAN GOV. THIRTY 0.30% 20/06/2046	0.00 JP1300511G61
NEW ISRAELI SHEQEL	0.00
CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE	0.00
TRY BNP PARIBAS A/C	0.00
GERMANY(FEDERAL REPUBLIC) 2.9% BDS 15/08/2056	0.00
EUR0.01 REGS	
JAPAN GOV. THIRTY 0.70% 20/9/2051	0.00 JP1300721MA9
POLISH ZLOTY	0.00
BNP New Zealand Dollar Custodial Account	0.00
TAKEON NZD	0.00
INVESTA EXT FDS MG NT ATF	0.00
MEXICAN PESO	0.00
PRUDENTIAL PLC ELECTRONIC ELECTION ENTL DI	0.00 GB00BV0V0321
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000 A1-A	0.00 AU3FN0069027
UNILEVER PLC GBPO.031111 STK DIV	0.00 NL0015002EF6
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00 AU3FN0058145
ABIOMED INC NPV	0.00 US003CVR0169
BRL BNP PARIBAS A/C	0.00
CFS Finerge & NT overlay	0.00
CONSTELLATION SOFT COM STK NPV TEMP	0.00 CA21037X1345
IDR BNP PARIBAS A/C	0.00
Macquarie Infrastructure Trust (& NT overlay)	0.00
FOUNDRY JV HOLDCO 5.90% 25/1/2033	0.00
BNG BANK N.V. 1% EMTN 03/04/2040 EUR100000	0.00
LG ENERGY SOLUTION 5.25% 2/4/2028	0.00
ANZ BANK NZ 11AM A/C	0.00
MSCI SING 2504 FUT	0.00 SGXDB1794039
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN	0.00
CHASEBANK N.A. CHASUS33	
HANG MINI 2504 FUT	0.00
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	0.00
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE TORONTO CA	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE	0.00
FUT JUN 25 OSE 10Y JGB	0.00
RPI_CCP EUR RCV CPTFE1D PAY 2.0072% 15-MAR-2030CHASUS33LCHCUK	0.00
CDS_IX_CCP CDX.NA.HY.39 5%	0.00
20271220CHASUS33ICEEUS2I65BRZH6	
SPI 200 2506 FUT	0.00
Outstanding Settlement Payments - SGD	0.00
FUT JUN 25 SFE 3Y T-BOND	0.00
SWO EUR RCV 2.9 PAY EURIB 6M 120625	0.00
SWO USD RCV SOFR 1D PAY 3.4 120925	0.00
CDS_IX_CCP ITRAXX AUSTRALIA SERI 1%	0.00
20290620CHASUS33ICEEUS2I668IBO9	
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK PLC BARCGB5G	0.00
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F	0.00
CCP CITIGROUP GBP BROKER ACCOUNT	0.00
FUT 06 JUN 25 EURO BUXL BND	0.00

CDS_IX_CCP ITRAXX AUSTRALIA SERI 1%	0.00	
20300620CHASUS33ICEEUS2I668IBQ4		
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	0.00	
CITIGROUP CCP USD BROKER ACCOUNT	0.00	
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM	0.00	
FUT JUN 25 US 2YR T-NOTE	0.00	
BNZ NZD COLL	0.00	
FTSE 100 IDX 2506 FU	0.00	GB00M251VK77
FUT 06 JUN 25 EURX EUR-BUND	0.00	
FUT JUN 25 CBT 5Y T-NOTE	0.00	
S&P 500 EMINI 2506 F	0.00	
Outstanding Settlement Payments - AUD	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	0.00	
WESTPAC NZD COLL	0.00	
JPM CCP USD BROKER ACCOUNT	0.00	
Outstanding Settlement Payments - HUF	-0.01	
Outstanding Settlement Payments - CHF	-0.01	
Outstanding Settlement Payments - CAD	-0.01	
OTC CASH COLLATERAL RECEIVABLE FROM USD SBILDEFFXXX	-0.03	
31/12/2050		
Outstanding Settlement Payments - GBP	-0.03	
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG	-0.04	
FRANKFURT		
Outstanding Settlement Payments - EUR	-0.05	
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.09	
Outstanding Settlement Payments - NZD	-0.13	
Outstanding Settlement Payments - USD	-0.21	