

Offer name	New Zealand Defence Force FlexiSaver	Offer number	OFR10288
Fund name	Scheme	Fund number	FND56
Period disclosure applies [dd/mm/yyyy]	Mercer Balanced fund		
Asset name	31/03/2025	Security code	
	% of fund net assets		
ROBECO CAP. GROWTH ROBECO GBL. CREDITS INC	3.49	LU1653089133	
Liquidity Identifier	2.24		
FISHER & PAYKEL HEALTHCARE CORPORATION L	1.93	NZFAPE0001S2	
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND	1.25	DU0FSIGLINZ2	
AUCKLAND INTERNATIONAL AIRPORT LTD	1.20	NZAIAE0002S6	
MICROSOFT CORP	1.19	US5949181045	
APPLE INC	1.15	US0378331005	
NVIDIA CORP	1.10	US67066G1040	
INFRATIL LIMITED	1.03	NZIFTE0003S3	
USD BNP PARIBAS A/C	1.00		
AMAZON COM INC	0.96	US0231351067	
HOUSING NEW ZEALAND LTD 120625 3.36 GB	0.88	NZHNZD0625L3	
CONTACT ENERGY LIMITED	0.87	NZCENE0001S6	
NEW ZEALAND GOVERNMENT 140433 3.50 GB	0.85	NZGOVDT433C9	
NEW ZEALAND GOVERNMENT 150535 4.50 GB	0.85	NZGOVDT535C1	
NEW ZEALAND GOVERNMENT 150531 1.50 GB	0.82	NZGOVDT531C0	
NEW ZEALAND GOVERNMENT 150437 2.75 GB	0.79	NZGOVDT437C0	
NEW ZEALAND GOVERNMENT 150541 1.75 GB	0.75	NZGOVDT541C9	
NEW ZEALAND GOVERNMENT 150532 2.00 GB	0.75	NZGOVDT532C8	
META PLATFORMS INC	0.74	US30303M1027	
NEW ZEALAND GOVERNMENT 150536 4.25 GB	0.71	NZGOVDT536C9	
NEW ZEALAND GOVERNMENT 200429 3.0 GB	0.70	NZGOVDT429C7	
MAINFREIGHT LIMITED	0.64	NZMFTE0001S9	
THE A2 MILK COMPANY LIMITED	0.64	NZATME0002S8	
EBOS GROUP LIMITED	0.64	NZEBOE0001S6	
MERIDIAN ENERGY LT NPV	0.61	NZMELE0002S7	
NEW ZEALAND GOVERNMENT 150427 4.50 GB	0.59	NZGOVDT427C1	
NEW ZEALAND GOVERNMENT 150534 4.25 GB	0.56	NZGOVDT534C4	
NZD BNP PARIBAS A/C	0.54		
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE	0.52		
NEW ZEALAND GOVERNMENT 150554 5.00 GB	0.49	NZGOVDT554C2	
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE	0.48		
BERKSHIRE HATHAWAY INC - CLASS B	0.48	US0846707026	
ALPHABET INC CAP STK CL A	0.45	US02079K3059	
US. TSY. INFL. 0.625% IL 15/1/2026	0.45	US912828N712	
CASH	0.45		
MASTERCARD INC - CLASS A	0.45	US57636Q1040	
SUMMERSET GROUP HOLDINGS LTD	0.42	NZSUME0001S0	
TENCENT HLDGS LIMITED	0.41	KYG875721634	
UNITED STATES DOLLAR	0.41		
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.41	NZLGFD0008C2	
150425 2.75 GB			
NEW ZEALAND GOVERNMENT 150528 0.25 GB	0.39	NZGOVDT528C6	
TAIWAN SEMICON MANUFACTURING CO LTD	0.38	TW0002330008	
NEW ZEALAND GOVERNMENT 150526 0.50 GB	0.37	NZGOVDT526C0	
INVESTA COMMERCIAL PROPERTY FUNDAFS	0.36		
SAP AG	0.36	DE0007164600	
RYMAN HEALTHCARE LTD	0.36	NZRYME0001S4	
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.36	NZIIBDT003C0	
NEW ZEALAND GOVERNMENT 150530 4.50 GB	0.35	NZGOVDT530C2	
NETFLIX INC	0.34	US64110L1061	
FREIGHTWAYS GROUP LTD	0.33	NZFREE0001S0	
FLETCHER BUILDING LTD	0.31	NZFBUE0001S0	

HCA HEALTHCARE INC	0.31 US40412C1018
ELEVANCE HEALTH INC	0.30 US0367521038
AUCKLAND COUNCIL 170425 PNOTE	0.29
THE CIGNA GROUP	0.28 US1255231003
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.27 US7960508882
AUTOMATIC DATA PROC.	0.27 US0530151036
MERCURY NZ LIMITED	0.26 NZMRPE0001S2
SPARK NEW ZEALAND LIMITED	0.26 NZTELE0001S4
US. TSY. NOTE/BON 3.875% 30/4/20255 USD BA-2025	0.26 US91282CGX39
DEXUS WHOLESALE PROPERTY FUNDAUT	0.26
LVMH MOET HENNESSY VUITTON SE	0.26 FR0000121014
CHARTER HALL RETAIL PARTNERSHIP NO. 6PE	0.25
NEW ZEALAND GOVERNMENT 150425 2.75 GB	0.25 NZGOVDT425C5
PORT OF TAURANGA LTD	0.25 NZPOTE0003S0
CHORUS LIMITED ORDINARY FULLY PAID	0.25 NZCNUE0001S2
INTACT FINANCIAL CORPORATION	0.24 CA45823T1066
ARTHUR J GALLAGHER CO	0.24 US3635761097
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD	0.24
NOVO NORDISK ORD SHS CLASS B	0.24 DK0062498333
QUALCOMM INC	0.23 US7475251036
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.23 NZAPTE0001S3
LOWE'S COS INC	0.23 US5486611073
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.23
US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025	0.22 US91282CHD65
Accruals	0.22
KONINKLIJKE AHOLD DELHAIZE NV	0.22 NL0011794037
SCHWAB (CHARLES) CORP	0.21 US8085131055
ASML HOLDING NV	0.20 NL0010273215
AMERIPRISE FINANCIAL INC	0.20 US03076C1062
UK. GILT 4.25% 07/12/2027	0.20 GB00B16NNR78
CONSTELLATION SOFTWARE COM	0.20 CA21037X1006
Westpac New Zealand	0.19
UNION PACIFIC CORP	0.19 US9078181081
NEWMONT CORP	0.19 US6516391066
CSX CORP COM	0.19 US1264081035
Cash Adjustment	0.19
AMPHENOL ORD SHS CLASS A	0.19 US0320951017
TESLA INC	0.19 US88160R1014
ROCHE HLDGS AD GENUSSCHEINE NPV	0.18 CH0012032048
AMERICAN EXPRESS USD	0.18 US0258161092
FINECOBANK BANCO FINECO SPA	0.18 IT0000072170
ALPHABET INC CAP CL C	0.18 US02079K1079
KROGER CO COM	0.17 US5010441013
GLOBE LIFE INC	0.17 US37959E1029
SONY CORP	0.17 JP3435000009
MTU AERO ENGINES AG	0.17 DE000A0D9PT0
HEWLETT PACKARD CO	0.17 US40434L1052
BROADCOM ORD SHS	0.17 US11135F1012
SOFTBANK GROUP CORP	0.17 JP3436100006
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.17
APPLIED MATERIALS US	0.16 US0382221051
HMC WHF NO. 1 PTY LTD - AUDPE	0.16
STONEPEAK ZENO HOLDINGS (CYM) LP - EUR	0.16
US. TSY. NOTE/BON 4.625% 30/6/20252025 USD1000 BD-2025	0.16 US91282CHL81
JP MORGAN CHASE & CO	0.16 US46625H1005
AUTOZONE INC	0.16 US0533321024
ROPER TECHNOLOGIES INC	0.16 US7766961061
ZOETIS INC	0.16 US98978V1035
INTESA SANPAOLO SPA	0.15 IT0000072618
INFRALEMON SCA	0.15
PERFORMANCE FOOD GROUP CO	0.15 US71377A1034

US. TSY. NOTE/BOND 3.50% 15/9/2025025 USD1000 AS-2025	0.15 US91282CFK27
MOLINA HEALTHCARE INC	0.15 US60855R1005
COMPASS GROUP ORD	0.14 GB00BD6K4575
MERCADOLIBRE INC	0.14 US58733R1023
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE	0.14
INCOMEFUND	
LONZA AG - REG	0.14 CH0013841017
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.14
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 240425 RCD	0.14
MCP REAL ESTATE DE BT FUND (AUD)	0.14
MEITUAN	0.14 KYG596691041
US TREASURY N/B 4.5% 31/MAR/2026	0.14 US91282CKH33
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.14 NZHNZD0001L7
HDFC BANK LTD	0.14 US40415F1012
BANK OF NEW ZEALAND	0.14
WASTE CONNECTIONS COM NPV	0.14 CA94106B1013
VERISK ANALYTICS I COM	0.14 US92345Y1064
AIA GROUP LTD	0.14 HK0000069689
ENGIE	0.14 FR0010208488
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.13
RESMED INC	0.13 US7611521078
ISHARES MSCI SAUDI ARABIA ETF	0.13 US46434V4234
BOOKING HLDGS INC COM	0.13 US09857L1089
ALIBABA GROUP HOLDING LTD	0.13 KYG017191142
US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100	0.13 US912810EV62
ITALY BUONI POLIEN 1.65% 01/03/2032	0.13
GARTNER INC CL-A	0.13 US3666511072
ADOBE INC COM	0.13 US00724F1012
GOLDMAN SACHS GROUP INC.	0.13 US38141G1040
BNP PARIBAS NOMINEES	0.12
TJX COS INC	0.12 US8725401090
ITOCHU CORP JPY	0.12 JP3143600009
RECKITT BENCKISER GROUP PLC	0.12 GB00B24CGK77
US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.12 US912810UD80
UNITED PARCEL SERVICE - B	0.12 US9113121068
PINDUODUO INC	0.12 US7223041028
CSL LIMITED	0.12 AU000000CSL8
ASB BANK LTD 230525 RCD	0.12
FAIR ISAAC CORPORATION	0.12 US3032501047
TRANSPower NEW ZEALAND LIMITED 260825 PNOTE	0.12
MCKESSON CORP	0.12 US58155Q1031
UNITEDHEALTH GROUP INC COM STK	0.11 US91324P1021
KKR QUARTZ CO-INVEST GP LLCPE	0.11
KKR DIVERSIFIED CORE INFRA B SR	0.11
SPOTIFY TECHNOLOGY COM	0.11 LU1778762911
UBER TECHNOLOGIES INC	0.11 US90353T1007
INVESTOR AB SER B NPV	0.11 SE0015811963
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.11
UNITED STATES TREA 3.50% 30/09/2026	0.11 US91282CLP40
STANDARD CHARTERED	0.11 GB0004082847
SAMSUNG ELECTRONICS CO LTD	0.11 KR7005930003
TOYOTA FINANCE NEW ZEALAND LTD 290525 PNOTE	0.11
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.11 NZLGFD014C0
150426 1.50 GB	
APPLOVIN CORP	0.11 US03831W1080
SCHNEIDER ELECTRIC SE	0.11 FR0000121972
SHOPIFY INC COM NPV CL A	0.11 CA82509L1076
NASDAQ INC	0.11 US6311031081
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.11 NZIIBDT002C2

OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.10
JPMORGAN CHASE	
GIP AQUARIUS FUND SECONDARY	0.10
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.10
LASERTEC CORP NPV	0.10 JP3979200007
KIWI PROPERTY GROUP LIMITED	0.10 NZKPGEO001S9
LINDE PLC	0.10 IE000S9YS762
VAUBAN IP ENERGY SOLUTIONS	0.10
ATMOS ENERGY CORP	0.10 US0495601058
US. TSY. NOTE/BON 4.875% 31/10/20288	0.10
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.10
SHIMANO INC	0.10 JP3358000002
US TREASURY N/B 3.0% 15/JUL/2025	0.10
PTC INC	0.10 US69370C1009
RIO TINTO LIMITED	0.10 AU000000RIO1
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.10 US912828YS30
GOODMAN PROPERTY TRUST	0.10 NZCPTTE0001S9
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.10 NZLGFD009C0
140433 3.50 GB	
AERCAP HOLDINGS NV	0.09 NL0000687663
INTUITIVE SURGICAL INC	0.09 US46120E6023
WESTPAC NEW ZEALAND LTD 280525 RCD	0.09
ASB BANK LTD 040625 RCD	0.09
SEA LTD	0.09 US81141R1005
WESTPAC NEW ZEALAND LTD 130625 RCD	0.09
WESTPAC NEWZEALAND LTD 300625 RCD	0.09
SKYCITY ENTERTAINMENT GROUP LIMITED	0.09 NZSKCE0001S2
BANCO BICAYA ARGENTARIA SA	0.09 ES0113211835
WESTPAC NEW ZEALAND LTD 300925 RCD	0.09
Bank of China	0.09
CLEAN HARBORS INC	0.09 US1844961078
WESTPAC NEW ZEALAND LTD 150126 RCD	0.09
TRANSUNION	0.09 US89400J1079
ASB BANK LTD 310326 RCD	0.09
WESTPAC NEW ZEALAND LTD 310326 RCD	0.09
FORTINET INC COM	0.09 US34959E1091
KKR TAURUS CO-INVEST LPPE	0.09
US TREASURY N/B 2.75% 15/AUG/2032	0.09 US91282CFF32
GENTRACK GROUP LIMITED ORDINARY SHARES	0.09 NZGTKE0002S9
ICON PLC	0.09 IE0005711209
INTERMEDIATE CAPITAL GROUP PLC	0.09 GB00BYT1DJ19
HOME DEPOT INC	0.09 US4370761029
THE WALT DISNEY CO	0.09 US2546871060
ELECTROCOMPONENTS PLC	0.09 GB0003096442
KEYENCE CORP NPV	0.09 JP3236200006
SINGAPORE TELECOMM NPV B/L 100	0.09 SG1T75931496
BOSTON SCIENTIFIC CORP COM USD	0.09 US1011371077
COMCAST CORP	0.09 US20030N1019
DOORDASH INC	0.09 US25809K1051
BP P.L.C	0.08 GB0007980591
LILLY (ELI) & CO USD	0.08 US5324571083
BRENNTAG SE	0.08 DE000A1DAH00
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.08 NZIIBDT004C8
MACQUARIE GROUP LTD	0.08 AU000000MQG1
IIF AUSTRALIA 1 TRUSTPE	0.08
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-2026	0.08 US91282CKK61
CADENCE DESIGN SYSTEMS INC	0.08 US1273871087
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.08
SERKO LTD	0.08 NZSKOE0001S7
BUNDESSCHATZANWEIS 2.00% 10/12/2026	0.08 DE000BU22072
REPUBLIC OF POLA FRN IL 25/08/2036	0.08
MOTOROLA SOLUTIONS INC	0.08 US6200763075
INTERCONTINENTAL HOTELS GROUP PLC	0.08 GB00BHJYC057

INTERNATIONAL FINA 4.00% 03/04/2025	0.08 AU3CB0224491
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.08 DE000BU2Z023
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.08
FAST RETAILING CO LTD	0.08 JP3802300008
HMC Australian Retail Partnership	0.08
ADYEN NV	0.08 NL0012969182
SCALES CORP LTD	0.08 NZSCLE0002S8
CLOUDFLARE INC	0.08 US18915M1071
CORE INFRASTRUCTURE FUND IV SCA	0.08
VISA INC - A	0.08 US92826C8394
AFLAC INC	0.08 US0010551028
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.08
ITALY BUONI POLIEN 3.85% 15/09/2026	0.08 IT0005556011
US. TSY. INFL. 1.875% IL 15/07/2034.875% 15/07/2034	0.08 US91282CLE92
SOCIETE GENERALE SA	0.08 FR0000130809
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.07 JP1400171Q50
KINROSS GOLD CORP	0.07 CA4969024047
ASB BANK LTD 040625 5.92 TD	0.07
CITIBANK COLAT	0.07
RHEINMETALL AG	0.07 DE0007030009
CHINA CONSTRUCT NZ 110925 5.35 TD	0.07
ATLASSIAN CL A ORD	0.07 US0494681010
INDONESIA TSY. BD. 6.50% 15/02/2031	0.07 IDG000015207
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.07
SINGAPORE GOV. BD 2.875% 01/07/2029	0.07 SG3263998209
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.07
CHINA CONSTRUCT NZ 281125 4.80 TD	0.07
COPART INC	0.07 US2172041061
JP MORGAN COLAT	0.07
PEPSICO INC CAP 2/3	0.07 US7134481081
HAMILTON CITY COUNCIL 050525 PNOTE	0.07
ASB BANK LTD 250725 RCD	0.07
BANK OF AMERICA CORPORATION	0.07 US0605051046
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.07 US91282CJE21
T MOBILE US INC COM	0.07 US8725901040
ISRAEL GOVERNMENT 2.80% 29/11/2052	0.07 IL0011840761
DASSAULT AVIATION EURO.80 (POST SUBDIVISION)	0.07 FR0014004L86
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.07 JP1051661Q33
HILTON WORLDWIDE H COM	0.07 US43300A2033
EXXON MOBIL CORPORATION	0.07 US30231G1022
ASB BANK LTD 200126 4.12 TD	0.07
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.07 JP1201631HC6
OLD DOMINION FREIGHT LINE INC	0.07 US6795801009
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID	0.07 AU000000TLX2
DEFERRED	
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.07 NZGOVDT551C8
HOULIHAN LOKEY INC	0.06 US4415931009
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.06 JP1400161P53
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.06
SILGAN HOLDINGS INC	0.06 US8270481091
Outstanding Settlement Receipts - USD	0.06
NU HOLDINGS LTD	0.06 KYG6683N1034
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.06 US912810SW99
XERO LIMITED ORDINARY FULLY PAID	0.06 NZXROE0001S2
COUPANG INC COM CL A SHS ORD	0.06 US22266T1097
FISERV INC COM	0.06 US3377381088
SERVICE CORPORATION INTERNATIONAL	0.06 US8175651046
SINGAPORE GOV. BD 2.875% 01/09/2030	0.06
POSTS ITALIANE SPA	0.06 IT0003796171
EUROFIMA EUROPAEIS 3.90% 19/12/2025	0.06 AU3CB0230548
BEIGENE LTD	0.06 US07725L1026
SES FDR	0.06 LU0088087324
CISCO SYSTEMS INC	0.06 US17275R1023
AXA	0.06 FR0000120628

NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.06 NZLGFD020C7
150530 4.5 GB	
VISTA GROUP INTERNATIONAL LTD	0.06 NZVGLE0003S1
AT & T INC	0.06 US00206R1023
GOODMAN GROUP	0.06 AU000000GMG2
IQVIA HOLDINGS INC	0.06 US46266C1053
KKR AQUEDUCT CO-INVEST L.P.PE	0.06
OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE	0.06
PLC	
ORACLE CORP	0.06 US68389X1054
DIF VI CO-INVEST PROJECT 3 C.V	0.06
XIAOMI CORP	0.06 KYG9830T1067
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.06
HERMES INTERNATIONAL	0.06 FR0000052292
DUNEDIN CITY TREASURY 120525 PNOTE	0.06
ASHTAD GROUP PLC	0.06 GB0000536739
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.05 US91282CBJ99
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.05 JP1300791P79
NATIONAL GRID	0.05 GB00BDR05C01
MERCK & CO INC NEW COM	0.05 US58933Y1055
COSTCO WHOLESALE CORP	0.05 US22160K1051
TOKYO ELECTRON LTD JPY	0.05 JP3571400005
SEVERN TRENT PLC	0.05 GB00B1FH8J72
MSTB03- WEST PAC	0.05
AVIVA ORD	0.05 GB00BPQY8M80
NORWAY GOV. BD. 1.375% 19/08/2030	0.05
NAPIER PORT HOLDINGS LTD	0.05 NZNPHE0005S2
SALESFORCE INC	0.05 US79466L3024
Income Due - NZD	0.05
ALTAMIRA CO-INVESTMENT SCA	0.05
EDP SA	0.05 PTEDP0AM0009
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.05
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-	0.05 US91282CCB54
2031	
TRADE DESK INC	0.05 US88339J1051
WORKDAY INC	0.05 US98138H1014
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.05
270525 TBILL	
PROCTER & GAMBLE COMPANY	0.05 US7427181091
CHINA CONSTRUCTION BANK	0.05 CNE1000002H1
AUSTRALIAN CAP. TE 4.75% 23/10/2030	0.05 AU3SG0003106
GS. GRP. F2F 22/04/2032	0.05 US38141GYB49
JOHNSON & JOHNSON COM	0.05 US4781601046
INTEREST RATE SWAPS	0.05
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.05 JP1103711P74
TASMANIAN PUBLIC F 5.25% 23/01/2036	0.05 AU3SG0003130
WELLTOWER INC	0.05 US95040Q1040
AEGON LTD AMER REGD CERT1 SH EURO.12	0.05 US0076CA1045
AXIUM INFRASTRUCTUPE	0.05
US. TSY. NOTE/BON 4.375% 31/07/2026	0.05 US91282CLB53
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.05
SAMSARA INC	0.05 US79589L1061
MEXICAN BONOS 7.75% 13/11/2042	0.05 MX0MGO0000R8
DUNEDIN CITY TREASURY 240425 PNOTE	0.05
ROBLOX CORPORATION COM CL A ORD SHS	0.05 US7710491033
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.05 US912810SL35
COLGATE PALMOLIVE	0.05 US1941621039
TREASURY CORP OF V 4.75% 15/9/2036	0.05 AU3SG0002710
KIWIBANK LTD 211125 4.45 TD	0.05
QUEENSLAND TSY. 4.50% 22/8/2035	0.05 AU3CB0296580
PRUDENTIAL PLC	0.05 GB0007099541
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.05 NZHNZD0008L2
CHRISTCHURCH CITY HOLDINGS LIMITED 170425 PNOTE	0.05
NATWEST GROUP PLC ORD	0.05 GB00BM8PJY71
RABOBANK NEW ZEALAND LTD 160425 RCD	0.05

ABBVIE INC COM	0.05 US00287Y1091
TOYOTA FINANCE NEW ZEALAND LTD 020525 PNOTE	0.05
CHRISTCHURCH CITY HOLDINGS LIMITED 200525 PNOTE	0.05
WELLINGTON REGIONAL COUNCIL 210525 PNOTE	0.05
BHP GROUP LIMITED ORDINARY FULLY PAID	0.05 AU000000BHP4
MEDIATEK INC	0.05 TW0002454006
TYSON FOODS INC CLASS A	0.05 US9024941034
OMV AG	0.05 AT0000743059
NZ EXCHANGE LTD	0.05 NZNZXE0001S7
WEICHOW MOUTAI CO LTD	0.05 CNE0000018R8
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.05 AU0000018442
RABOBANK NEW ZEALAND LTD 200226 RCD	0.05
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.05 NZGOVDT429C7
EQUINIX INC COM	0.05 US29444U7000
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS	0.05 US912810TT51
08/53	
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.04
AIRSERVICES AUSTRA 3.25% 15/05/2026	0.04 AU3CB0237444
ACCENTURE PLC	0.04 IE00B4BNMY34
GREATER WELLINGTON REGIONAL COUNCIL 130625 PNOTE	0.04
VERIZON COMMUNICATIONS	0.04 US92343V1044
US TREASURY N/B 4.25% 30/JUN/2029	0.04 US91282CKX82
S AND P GLOBAL INC COM	0.04 US78409V1044
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.04 IT0005534141
US. TSY. INFL. 2.125% IL 15/02/2041	0.04 US912810QP66
AMCOR PLC CDI	0.04 AU000000AMC4
BUZZARD MIDSTREAM	0.04
KSL CAPITAL PARTNERS CV I	0.04
BYD CO LTD	0.04 CNE100000296
SEEK LIMITED	0.04 AU000000SEK6
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M	0.04
BONOS	
DUNEDIN CITY TREASURY 170625 PNOTE	0.04
MEXICAN BONOS 8.00% 07/11/2047	0.04 MX0MGO000102
INTUIT INC	0.04 US4612021034
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.04 US91282CGP05
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.04
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.04 DE000BU2Z031
AUSTRALIA GOVERNME 3.25% 21/04/2025	0.04 AU3TB0000168
LANDESKREDITBANK B 4.25% 07/08/2025	0.04 AU3CB0223097
NORFOLK SOUTHERN CORP USD	0.04 US6558441084
TAIWAN SEMICONDUCT MANUFACTURING USD	0.04 US8740391003
SERVICENOW INC	0.04 US81762P1021
SPAIN GOV. BD. 0.50% 30/04/2030	0.04 ES0000012F76
MONCLER SPA	0.04 IT0004965148
DEXCOM INC	0.04 US2521311074
DATADOG INC	0.04 US23804L1035
MS. F2F 28/4/2032	0.04 US6174468X01
BANK OF NOVA SCOTIA/ F2F 14/2/20314/02/2031	0.04 US06418GAQ01
ROYAL GOLD INC COM USD0.01	0.04 US7802871084
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.04
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.04 CNE100003662
COCA COLA CO USD	0.04 US1912161007
NEW ZEALAND GOV. 1.75% 15/5/2041	0.04 NZGOVDT541C9
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.04
EXELON CORPORATION	0.04 US30161N1019
WELLINGTON CITY COUNCIL 180825 PNOTE	0.04
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.04 NZHNZD0935L6
US. TSY. NOTE/BON 0.625% 15/5/2030	0.04 US912828ZQ64
VOLKSWAGEN AG	0.04 DE0007664039
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.04 US91282CAU53
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.04 AU0000097495

CHEVRON CORP	0.04 US1667641005
MILLICOM INTERNATIONAL CELLULAR SA	0.04 LU0038705702
MCDONALD'S CORP	0.04 US5801351017
SSE PLC	0.04 GB0007908733
US TREASURY N/B 4.12% 15/NOV/2032	0.04 US91282CFV81
CONSOLIDATED EDISON INC COM	0.04 US2091151041
HONG KONG EXCHANGE & CLEAR	0.04 HK0388045442
ALLSTATE CORP	0.04 US0200021014
SKY NETWORK TELEVISION LTD	0.04 NZSKTE0001S6
EDISON INTERNATIONAL	0.04 US2810201077
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.04 MYBMX1100044
ALLIANZ SE-REG	0.04 DE0008404005
AIB GROUP PLC	0.04 IE00BF0L3536
GPT GROUP	0.03 AU000000GPT8
UNIPOL GRUPPO FINANZIARIO SPA	0.03 IT0004810054
LIFE360 INC	0.03 AU0000045098
FUTURE MARGINS-USD	0.03
COLOMBIAN TES 6.00% 28/4/2028	0.03 COL17CT02914
SAGE GROUP	0.03 GB00B8C3BL03
BANCO SANTANDER 5.439% 15/07/2031	0.03 US05964HBG92
ENI SPA	0.03 IT0003132476
BNP PARIBAS SA	0.03 FR0000131104
NETHERLANDS GOV. B 2.50% 15/01/2033	0.03 NL0010071189
BANK HAPOALIM LTD	0.03 IL0006625771
EURO	0.03
NESTLE SA	0.03 CH0038863350
CONSTELLATION BRANDS INC-A	0.03 US21036P1084
TERNA SPA	0.03 IT0003242622
SNAM SPA	0.03 IT0003153415
NORWAY GOV. BD. 1.50% 19/02/2026	0.03 NO0010757925
UNITED UTILITIES GROUP PLC	0.03 GB00B39J2M42
JD.COM INC	0.03 KYG8208B1014
LUNDIN GOLD INC	0.03 CA5503711080
SVENSK EXPORTKRED 4.625% 28/11/20251/2025 USD G	0.03 US87031CAH60
CAISSE D AMORTISSE 4.00% 25/01/202601/2026 USD1000 35	0.03 XS2580310246
REGS	
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.03 NO0010930522
CINTAS CORP	0.03 US1729081059
DANAHER CORP	0.03 US2358511028
BANK OF CHINA LTD HK	0.03 CNE100000125
DEV. BANK OF JAPAN 3.25% 28/04/202727 USD1000 GG26	0.03 XS2470975033
LEGAL & GENERAL GROUP PLC	0.03 GB0005603997
BUNDESOBLIGATION 2.10% 12/04/2029.01 .189	0.03 DE000BU25026
VITAL HEALTHCARE PROPERTY TRUST	0.03 NZCHPE0001S4
NETHERLANDS GOV. B 0.25% 15/07/2029	0.03 NL0013332430
PROLOGIS INC COM	0.03 US74340W1036
GETLINK SE	0.03 FR0010533075
DEUTSCHE TELEKOM AG DEM	0.03 DE0005557508
PINNACLE WEST CAPITAL	0.03 US7234841010
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.03 CNE1000003G1
NEW YORK LIFE GBL. F FRN 24/07/2029	0.03 AU3FN0089843
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.03 US91282CDY49
OVERSEA-CHINESE BANK FRN 08/03/2027	0.03 AU3FN0085312
WELLS FARGO & COMPANY	0.03 US9497461015
UK. GILT 1.75% 7/9/2037	0.03
SANOFI SA	0.03 FR0000120578
SK HYNIX INC	0.03 KR7000660001
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.03 US9128286T26
JPM. CHASE F2F 4/2/2032	0.03 US46647PBX33
SPAIN GOV. BD. 1.85% 30/07/2035	0.03 ES0000012E69
BIONTECH SE	0.03 US09075V1026
BANCO SANTANDER CENTRAL HISP	0.03 ES0113900J37
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.03 JP1201111968

ABBOTT LABS	0.03 US0028241000
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.03 US4592001014
PORTLAND GENERAL ELECTRIC COMPANY	0.03 US7365088472
OMNES CO-INVEST TA G - EUR	0.03
REPUBLIC SERVICES INC	0.03 US7607591002
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.03 NZGOVDT530C2
PG AND E CORP	0.03 US69331C1080
AMERICAN TWR REIT INC	0.03 US03027X1000
MITSUBISHI UFJ FINL. F2V 17/4/2035.426% 17/04/2035	0.03 US606822DF83
GE AEROSPACE	0.03 US3696043013
KREDITANSTALT FUER 2.75% 01/10/2027	0.03 DE000A383B10
DUNEDIN CITY TREASURY 070425 PNOTE	0.03
UK. GILT 4.25% 31/07/2034	0.03 GB00BQC82C90
TAUPO DISTRICT COUNCIL 300725 PNOTE	0.03
NATL. BANK OF GREECE F2F 29/01/2029	0.03 XS2756298639
NORWAY GOV. BD. 2.00% 26/04/2028	0.03 NO0010821598
NOVARTIS AG	0.03 CH0012005267
SHELL PLC ORD EURO0.07	0.03 GB00BP6MXD84
CNY BNP PARIBAS A/C	0.03
CENTENE CORPORATION	0.03 US15135B1017
FREEMPORT MCMORAN INC	0.03 US35671D8570
TRATON SE	0.03 DE000TRATON7
MOODYS CORPORATION	0.03 US6153691059
CROWDSTRIKE HOLDINGS INC	0.03 US22788C1053
JIANGSU SUZHOU RURAL COMMERCIAL BANK ORD SHS A	0.03 CNE100003035
CREDIT SUISSE GRP. F2F 1/3/2029	0.03 CH1214797172
VOLKSWAGEN FINL. 3.875% 10/9/2030	0.03 XS2837886287
ELIA GROUP SA/NV	0.03 BE0003822393
EUR BNP PARIBAS A/C	0.03
KBC GRP. F2V 16/10/2030	0.03 USB5341FAD36
CP ALL PCL NVDR	0.03 TH0737010R15
INDONESIA TSY. BD. 7.50% 15/06/2035	0.03 IDG000013509
HUATAI SECURITIES CO LTD	0.03 CNE100000LQ8
Outstanding Settlement Receipts - HKD	0.03
ORBIA ADVANCE CO 1.875% 11/05/2026	0.03 USP7S81YAB11
UNICREDIT SPA	0.03 IT0005239360
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.03 US655844CU03
CITIGROUP FRN 04/03/2029	0.03 US17327CAW38
ASTRAZENECA PLC	0.03 GB0009895292
ING GROEP FRN 17/08/2031	0.03 XS3002547563
MS. F2F 21/4/2034	0.03 US61747YFE05
AIRSERVICES AUSTRALIA 5.00% 15/05/2031	0.03 AU3CB0309938
BANK OF AMERICA F2F 20/12/2028	0.03 US06051GHD43
PROLOGIS INTL. FND 1.75% 15/03/2028TN 15/03/28	0.03 XS1789176846
EUR125000 4	
EXPORT-IMPORT BANK O FRN 26/06/2026	0.03 AU3FN0079117
STANDARD CHARTERED B FRN 30/08/2027	0.03 AU3FN0090874
SHANDONG WIT DYNE HEALTH CO LTD	0.03 CNE000000Z28
US. TSY. NOTE/BON 4.125% 31/07/20312031	0.03 US91282CLD10
HSBC HOLDINGS PLC	0.03 GB0005405286
INTERCONTINENTAL EXCHANGE INC	0.03 US45866F1049
BENDIGO & ADELAIDE B FRN 28/11/2029	0.03 AU3FN0094165
LLOYDS BANKING GRP. 4.5% 11/1/2029	0.03 XS2569069375
MEXICAN BONOS 7.75% 23/11/2034	0.03 MX0MGO0000U2
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-2031	0.02 US91282CLJ89
REPSOL SA	0.02 ES0173516115
UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-2031	0.02 US91282CKW00
ASIAN DEV. BANK 2.80% 15/01/203200 1712-00-1	0.02 XS2974146156
PEARSON PLC ORD	0.02 GB0006776081
MEXICAN BONOS 8.50% 18/11/2038	0.02 MX0MGO0000J5
WESTPAC BANKING CORPORATION	0.02 AU000000WBC1
PING AN INSURANCE GROUP OF CHINA LIMITED	0.02 CNE1000003X6
RIVIAN AUTOMOTIVE INC	0.02 US76954A1034

US. T-BILL. 0.00% 01/04/20252025 USD100	0.02 US912797NT05
AUSTRALIA & NEW ZEAL FRN 21/05/202727	0.02 XS2822525205
GLODON SOFTWARE CO LTD	0.02 CNE100000PH8
THERMO FISHER SCIENTIFIC INC	0.02 US8835561023
NATWEST MKTS. 5.022% 21/03/2030	0.02 USG6382RGF94
KOREA ELEC. POWER 4.75% 13/02/2028	0.02 USY4907LAL63
TRANE TECHNOLOGIES PLC	0.02 IE00BK9ZQ967
VICI PROPERTIES INC	0.02 US9256521090
TORONTO-DOMINION BAN FRN 17/12/2029	0.02 US89115A3D29
HYUNDAI CAPITAL AMER FRN 24/06/2027EGS	0.02 US44891CDE03
MARRIOTT INTL. MD 5.50% 15/04/2037	0.02 US571903BU68
UNICREDIT 2.569% 22/9/2026	0.02 US904678AU32
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.02 JP1103471H66
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.02 FR001400OHF4
US. T-BILL. 0.00% 12/06/20252025 USD100	0.02 US912797LN52
MEXICAN BONOS 7.50% 3/6/2027MXN M BONOS	0.02 MX0MGO0000D8
BANCA TRANSILVANIA F2F 27/04/20277/04/27 EUR1000	0.02 XS2616733981
AENA SME S.A.	0.02 ES0105046009
UNITED STATES TRE 3.625% 30/09/2031/2031 USD Q-2031	0.02 US91282CLM19
US. TSY. NOTE/BON 4.375% 30/11/2028	0.02 US91282CJN20
BANK OF AMERICA F2F 15/09/2034/09/2034 USD1000 N	0.02 US06051GLU12
ISHARES MSCI QATAR CAPPED ETF	0.02 US46434V7799
CHINA CONSTRUCTION BANK NZ LTD 090226 FRN	0.02 NZCCBDT014C9
ENPHASE ENERGY INC	0.02 US29355A1079
ENEL F2V PERP	0.02 XS2312744217
N/WIDE. B/SOC. F2V 13/01/2033	0.02 XS2974139292
KUWAIT FINANCE HOUSE KSCP	0.02 KW0EQ0100085
NORDIC INV. BANK 2.40% 22/09/2025	0.02 AU3CB0287639
WUHAN FINGU ELECTRONIC TECHNOLOGY CO LTD	0.02 CNE1000008H8
WASTE MANAGEMENT INC COM	0.02 US94106L1098
SANTANDER UK GRP. HL F2V 08/05/2026	0.02 XS1816338914
N/WIDE. B/SOC. 5.127% 29/07/20295.127% 29/07/2029	0.02 US63861VAK35
VIKING HOLDINGS ORD SHS	0.02 BMG93A5A1010
ELF BEAUTY INC	0.02 US26856L1035
KOREA DEV. BANK/T 1.375% 25/04/2027	0.02 US500630DN56
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.02 US91282CGQ87
UBS COLLATERAL A/C	0.02
BP CAP. MKTS. BP CAP. MKTS. F2V PERP	0.02 XS2940455897
GENERALI	0.02 IT0000062072
MSCI INDIA 2506 FUT	0.02 DE000C60N067
NVR INC	0.02 US62944T1051
CME GROUP INC COM	0.02 US12572Q1058
DEUTSCHE BANK AG/NEW F2F 10/01/202973% 10/01/2029	0.02 US25160PAQ00
KMD BRANDS LIMITED	0.02 NZKMDE0001S3
GS. GRP. F2F 25/4/2035	0.02 US38141GA955
ENBRIDGE INC	0.02 CA29250N1050
PALANTIR TECHNOLOGIES INC	0.02 US69608A1088
GENESIS ENERGY LTD	0.02 NZGNEE0001S7
BROADCOM INC 4.35% 15/02/2030	0.02 US11135FCB58
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.02 JP1400141M51
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.02 US05964HAQ83
HUNAN JUUDIAN PHARMACEUTICA	0.02 CNE100003426
US. TSY. NOTE/BON 3.875% 31/12/2027	0.02 US91282CGC91
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000	0.02 XS2606297864
2023-6	
SIEMENS AG NPV EUR	0.02 DE0007236101
COLOMBIAN TES 7.25% 18/10/2034	0.02 COL17CT03615
GOODMAN GRP.	0.02 AU000000GMG2
MONDELEZ INTERNATIONAL INC	0.02 US6092071058
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.02

NEW ZEALAND GOV. B 4.25% 15/05/2034	0.02 NZGOVDT534C4
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.02 NZIIBDT005C5
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN	0.02
NOVARTIS CAP. 3.80% 18/09/2029	0.02 US66989HAT59
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.02
GS. GRP. F2F 23/04/2029	0.02 US38141GWV21
ELIA GROUP XX	0.02 DU00ELIAGRP4
STARBUCKS CORP	0.02 US8552441094
CENTRAL CHINA LAND MEDIA CO LTD	0.02 CNE0000000X4
DEXUS WHOLESALE SHOPPING CENTRE FUNDPE	0.02
AIA GROUP LTDSP ADR	0.02 US0013172053
PROGRESSIVE CORP	0.02 US7433151039
MIDEA GROUP CO LTD	0.02 CNE100001QQ5
RAIFFEISEN BANK INTL 7.37% 20/DEC/2032	0.02 XS2534786590
AMGEN INC	0.02 US0311621009
NETEASE INC	0.02 KYG6427A1022
BARRICK GOLD CORP	0.02 CA0679011084
DANSKE BANK 1.50% 2/9/2030	0.02 XS2225893630
AUCKLAND COUNCIL 070525 PNOTE	0.02
TOYOTA MOTOR CORP	0.02 JP3633400001
UNION PACIFIC 5.10% 20/02/2035	0.02 US907818GG79
ADVANCED MICRO DEV	0.02 US0079031078
BNP PARIBAS F2V 31/03/2032EGS	0.02 FR0014009HA0
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.02 NZGOVDT433C9
KIA CORPORATION	0.02 KR7000270009
CHUBB INA HLDGS. 5.00% 15/03/2034	0.02 US171239AK24
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000	0.02 US912810TX63
BONDS02/2054	
US. TSY. NOTE/BOND 4.25% 15/11/20344 USD F-2034	0.02 US91282CLW90
TEXAS INSTRUMENTS	0.02 US8825081040
JYSKE BANK A/S 0.25% 17/FEB/2028	0.02 XS2409134371
HON HAI PRECISION INDUSTRY	0.02 TW0002317005
COX COMMS. 5.45% 15/09/202815/09/2028	0.02 US224044CR68
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.02 US9128282A70
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.02 AU000000ANZ3
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.02 NZARXE0001S1
PROPERTY FOR INDUSTRY LTD	0.02 NZPFIE0001S5
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000	0.02 US912810UA42
BONDS05/2054	
CATERPILLAR INC	0.02 US1491231015
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.02 US91282CHT18
TOKIO MARINE HOLDINGS INC	0.02 JP3910660004
MIZUHO FINANCIAL GROUP 1.55% 09/JUL/2027	0.02 US60687YBS72
GOLDMAN SACHS CCP USD BROKER ACCOUNT	0.02
PUBLIC STORAGE	0.02 US74460D1090
BPCE F2F 18/01/2027VAR DTD 5.975 18/01/2027	0.02 US05583JAN28
BANK OF AMERICA F2F 23/07/2030	0.02 US06051GHV41
PETROLEO BRASILEIRO PETROBRAS SA	0.02 BRPETRACNPR6
METROPOLITAN LIFE GB FRN 11/07/2029	0.02 AU3FN0089405
ITAU UNIBANCO HOLDING SA	0.02 BRITUBACNPR1
PAYPAL HOLDINGS INC	0.02 US70450Y1038
MERCURY NZ 5.247% 21/03/2031	0.02 AU3CB0319382
WABTEC STP 15/09/2028	0.02 US960386AM29
ROYAL BANK OF CANADA F2F 18/10/20288 USD	0.02 US78017FZ554
UBS GROUP AG	0.02 CH0244767585
SANTANDER UK GROUP HLDGS 6.83% 21/NOV/2026	0.02 US80281LAS43
PACIFIC EDGE LTD NPV	0.02 NZPEBE0002S1
NEDERLANDSE WATERS 2.25% 04/09/202525	0.02 AU3CB0287019
TRANSPower NEW ZEALAND LTD 040925 1.735 GB	0.02 NZTRPD0070L9
AIR NEW ZEALAND LTD	0.02 NZAIRE0001S2
MUENCHENER RUECKVER RG-REG	0.02 DE0008430026
AMERICAN HONDA FIN 3.95% 3/19/2032	0.02 XS3032019476
ARISTA NETWORKS INC	0.02 US0404132054

CITIGROUP F2F 25/01/2033	0.02 US17327CAQ69
HUB24 LIMITED ORDINARY FULLY PAID	0.02 AU000000HUB4
COMMONWEALTH BANK OF AUSTRALIA	0.02 AU000000CBA7
Outstanding Settlement Receipts - BRL	0.02
PFIZER INV. ENTS. 5.34% 19/05/2063	0.02 US716973AH54
RAIFFEISENBANK AS FRN 09/JUN/2028	0.02 XS2348241048
MALAYAN BANKING BHD	0.02 MYL1155O0000
WULIANGYE YIBIN CO LTD	0.02 CNE000000VQ8
ROYAL BANK OF CANADA	0.02 CA7800871021
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.02 US91282CHK09
AA BD. 5.50% 31/07/2027	0.02 XS2106054443
OREILLY AUTO NEW COM	0.02 US67103H1077
BMW INTL. INV. 3.25% 17/11/2028	0.02 XS2823825711
BLACKSTONE PP EUR HOLD 1.0% 04/MAY/2028	0.02 XS2338355014
MITSUBISHI UFJ FINANCIAL	0.02 JP3902900004
OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI	0.02
MARSH & MCLENNAN C 5.40% 15/03/2055	0.02 US571748CD26
CHINA LIFE INSURANCE CO LTD	0.02 CNE1000002L3
COCA-COLA 5.20% 14/01/2055	0.02 US191216DZ03
BROADCOM 3.137% 15/11/2035	0.02 US11135FBP53
ENBRIDGE 5.625% 5/4/2034	0.02 US29250NCC74
CAPITEC BANK HOLDINGS LTD	0.02 ZAE000035861
BHP GROUP ORD	0.02 AU000000BHP4
US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.02 US91282CKQ32
PING AN INSURANCE GROUP CO OF CHINA LTD	0.02 CNE000001R84
4.50% 15/04/2027	0.02 NZGOVDT427C1
MEDALLION TRUST SERIES 201 1 A1-R FRN 21/01/2052	0.02 AU3FN0093159
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.02 DE0001135432
VECTOR LIMITED	0.02 NZVCTE0001S7
GSK PLC	0.02 GB00BN75WP63
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.02 DE0001102580
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.02 US9128283F58
CAIXABANK F2F 13/09/2027	0.02 US12803RAB06
BANGKOK BANK PUBLIC CO NON VTG DEP RECEI	0.02 TH0001010R16
TRIP COM GROUP LTD	0.02 KYG9066F1019
UNILEVER PLC	0.02 GB00B10RZP78
CISCO SYS. 4.95% 24/02/2032	0.02 US17275RBY71
NEXTERA ENERGY INC	0.02 US65339F1012
COLOMBIAN TES 7.50% 26/08/2026	0.02 COL17CT02625
JPM. CHASE F2F 22/04/2030	0.02 US46647PEG72
RLGH FINANCE BERMU 8.25% 17/07/2031	0.02 XS2845154124
EVERSOURCE ENERGY 5.50% 01/01/2034	0.02 US30040WAX65
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.02 MX0MGO0001E4
MORGAN STANLEY	0.02 US6174464486
US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026	0.02 US91282CLH24
ILLINOIS TOOL WORKS	0.02 US4523081093
MIZUHO FINANCIAL GRO F2V 13/05/2036	0.02 US60687YDJ55
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.02 MX0MGO0000H9
US TREASURY N/B 4.0% 15/NOV/2042	0.02 US912810TM09
BANK CENTRAL ASIA TBK PT	0.02 ID1000109507
CVS HEALTH 5.05% 25/03/2048	0.02 US126650CZ11
PUBLIC SERV. ENT. 6.125% 15/10/203315/10/2033 USD1000	0.02 US744573AX43
PFIZER INC COM	0.02 US7170811035
SOC GEN COLLATERAL	0.02
MARS 4.80% 1/3/2030	0.02 US571676AY11
GS. GRP. F2F 24/02/2028	0.02 US38141GZK39
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.02 US91282CBS98
STOCKLAND	0.02 AU000000SGP0
BLACKROCK INC	0.02 US09290D1019
SIMON PROPERTY GROUP INC USD	0.02 US8288061091
HOUSING NEW ZEALA 2.247% 05/10/20260000	0.02 NZHNZD0001L7

SK HYNIX 6.25% 17/1/2026	0.02 USY8085FBJ85
ABB LTD	0.02 CH0012221716
HORIZON ROBOTICS INC	0.02 KYG4602S1057
NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26	0.02 NZLGFD014C0
NZD10000 REGS	
GILEAD SCIENCES INC	0.02 US3755581036
ZIJIN MINING GROUP CO LTD	0.02 CNE100000502
NINTENDO CO LTD	0.02 JP3756600007
SKELLERUP HOLDINGS LIMITED	0.02 NZSKXE0001S8
US TREASURY N/B 3.37% 15/MAY/2033	0.02 US91282CHC82
AVALONBAY COMMUNITIES INC	0.02 US0534841012
EUROGRID 3.732% 18/10/2035	0.02 XS3007630810
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.02 US91282CLF67
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026 USD	0.02 US37190AAA79
CANADIAN GOV. BD. 3.25% 1/9/2028	0.02 CA135087Q491
CANADIAN IMPERIAL BA FRN 20/12/2027	0.02 AU3FN0094678
NATWEST GRP. F2F 14/9/2029	0.02 XS2387060259
EXELON 5.60% 15/03/2053	0.02 US30161NBL47
KINROSS GOLD CORP 4.5% 15/07/2027	0.02 US496902AQ09
TOTALENERGIES SE	0.02 FR0000120271
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.02 US912810TL26
TARGET 4.50% 15/09/2034	0.02 US87612EBS46
KIMCO REALTY OP LL 4.85% 01/03/2035	0.02 US49447BAB99
ABN AMRO BANK F2V PERPS	0.02 XS2131567138
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.02 AU0000274706
GENERAL MOTORS CO	0.02 US37045V1008
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.02 US91282CCH25
CONOCOPHILLIPS	0.02 US20825C1045
CADILLAC FAIRVIEW PRP TR 2.5% 15/OCT/2031	0.02 US68327LAD82
EMBOTELLADORAS ARCA SA - NOMINATIVE SHAR	0.02 MX01AC100006
ORSTED AS	0.02 DK0060094928
GFL ENVIRON. 6.75% 15/01/2031	0.02 US36168QAQ73
BNP PARIBAS F2F 11/07/2030	0.02 FR0014007LK5
EIFFAGE INC	0.02 FR0000130452
NIBC BANK 6.00% 16/11/2028	0.02 XS2713801780
CITIGROUP INC USD	0.02 US1729674242
UBS GRP. F2V 30/01/2027	0.02 US902613AC28
TENNET HLDG. 2.125% 17/11/20290000 25	0.02 XS2478299204
US TREASURY N/B 2.87% 15/MAY/2032	0.02 US91282CEP23
TRAVELERS COS INC / THE	0.02 US89417E1091
AIB GRP. F2F 13/9/2029	0.02 US00135TAD63
HCA 5.60% 01/04/2034	0.02 US404119CU12
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.02 US912810QB70
UNITED KINGDOM GIL 1.25% 31/7/2051	0.02 GB00BLH38158
SOLVAY FIN. AMERIC 5.85% 04/06/2034	0.02 US834423AF20
AUSNET SERVS. HLD 1.625% 11/03/2081	0.02 XS2308313860
ALD 4.375% 23/11/2026	0.02 FR001400M8T2
HEIMSTADEN BOSTAD 1.375% 24/07/2028/07/2028	0.02 XS2435611244
GROUPE DES ASSURAN 3.75% 30/04/2029	0.02 FR001400PT38
CHINA MERCHANTS BANK CO LTD	0.02 CNE000001B33
JOHN DEERE CAP. 4.90% 11/06/20270.0% 11/06/2027	0.02 US24422EXR51
RAIFFEISEN BANK INTL F2F 15/09/2028	0.02 XS2682093526
BANK RAKYAT INDONESIA	0.02 ID1000118201
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.02 BE0002939206
BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026	0.02 FR001400F794
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.02 US91282CJZ59
ELECTRICITE DE FRA 5.65% 22/04/2029	0.02 USF2893TBD75
US. TSY. NOTE/BON 0.625% 15/8/2030	0.02 US91282CAE12
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.02 US91282CHZ77
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.02 NZGOVDT528C6

US TREASURY N/B 4.0% 31/OCT/2029	0.02 US91282CFT36
SUNCOR ENERGY INC	0.02 CA8672241079
STRYKER CORP	0.02 US8636671013
DEUTSCHE BANK AG 4.0% 24/JUN/2032	0.02 DE000DL19WN3
P3 GRP. SARL 4.00% 19/04/2032	0.02 XS2901491261
JUDO CAPITAL HOLDINGS LTD	0.02 AU0000182271
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.02 US91282CBL46
BRIXMOR OPERATING 4.05% 1/7/2030	0.02 US11120VAJ26
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.02 US91282CDJ71
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.02
BANCO BPM SPA 3.375% 21/01/2030	0.02 IT0005632267
VOLKSWAGEN BANK GMBH FIXED 2.5% 31/07/2026	0.02 XS1944390597
BP CAPITAL MARKETS 3.36% 12/09/2031	0.02 XS2902720171
DE VOLKSBANK 4.625% 23/11/2027R100000	0.02 XS2626691906
BANCO DE CREDITO D 5.85% 11/01/2029	0.02 US05971V2E48
CHENIERE ENERGY PA 5.75% 15/8/2034	0.02 US16411QAS03
KOREA ELEC. POWER 4.875% 31/01/2027000	0.02 USY4907LAJ18
WESTPAC BANKING FRN 16/04/2029	0.02 US961214FU20
SUMITOMO MITSUI FINL FRN 15/04/20305/04/2030	0.02 US86562MDR88
AIRPORT AUTHORITY 4.875% 12/01/2026	0.02 USY000AKAJ65
JAPAN POST HOLDINGS CO LTD	0.02 JP3752900005
COMMONWEALTH BANK OF FRN 27/11/20267/11/2026	0.02 US2027A1KV89
ROYAL BANK OF CANA 4.65% 27/01/2026	0.02 US780082AD52
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.02 US91282CDL28
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.02 US05253JAL52
ARCADYAN TECHNOLOGY CORP	0.02 TW0003596003
CHIPOTLE MEXICAN GRILL ORD	0.02 US1696561059
ARGOSY PROPERTY LIMITED	0.02 NZARGE001057
MEXICAN BONOS 7.75% 29/05/2031	0.02 MX0MGO0000P2
ING GROEP NV	0.02 NL0011821202
ARGENTUM NETHERLANDS F2V 01/06/2048	0.02 XS1795323952
BANK OF NEW YORK MELLON CORP	0.02 US0640581007
CIE DE SAINT-GOBAL 3.75% 29/11/202600000 49 REGS	0.02 XS2723549528
SUEZ SACA 5.00% 3/11/2032000 REGS	0.02 FR001400DQ92
VERTEX PHARMACEUTICALS INC	0.02 US92532F1003
DEUTSCHE BANK F2V 26/2/2029	0.02 XS3008530134
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.02 US91282CAV37
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.02 US91282CCS89
WEA FINANCE LLC 2.87% 15/01/2027	0.02 US92928QAH11
IBERDROLA INTL. IBERDROLA INTL. F2V PERP	0.02 XS2295335413
PFIZER INV. ENTS. 4.45% 19/05/2026	0.02 US716973AB84
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.02 US37045XDW39
UK. GILT 0.875% 22/10/2029	0.02 GB00BJMHB534
CAPITAL ONE FINANCIAL CORPORATION	0.02 US14040H1059
AUSTRALIAN GOVERN 4.25% 21/04/2026	0.02 AU000XCLWA18
CANADIAN GOV. BD. 2.25% 01/06/2025	0.02 CA135087D507
BANK OF AMERICA 3.248% 21/10/2027	0.02 US06051GGA13
BRISTOL MYERS SQUIBB COMPANY	0.02 US1101221083
NYKREDIT REALKRED 3.875% 09/07/2029	0.02 DK0030394986
ECOLAB LTD	0.02 US2788651006
JPM. CHASE F2F 23/10/2034	0.02 US46647PDY97
CITIGROUP F2F 13/02/2030	0.02 US172967PF20
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552% 14/03/2027	0.02 US2027A1KK25
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.02 US912810RJ97
DE VOLKSBANK F2V 22/10/2030924 REGS	0.02 XS2202902636
DEERE & CO	0.02 US2441991054
BANK OF AMERICA F2F 21/07/2032	0.02 US06051GKA66
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.02 US00774MAV72
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.02 MYBMS1900047
US TREASURY N/B 3.5% 15/FEB/2033	0.02 US91282CGM73

NEDERLANDSE WATERS 3.40% 22/07/2025	0.02 AU3CB0226801
NATIONAL GRID PLC 0.25% 01/09/2028	0.02 XS2381853279
FMC 5.65% 18/05/2033	0.02 US302491AX31
Outstanding Settlement Receipts - NZD	0.02
SUNCORP GRP. FRN 27/06/2034	0.02 AU3FN0081386
UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053	0.02 US91324PES74
UNITED STATES TREA 4.25% 30/11/20262026 USD1000 BL-2026	0.02 US91282CLY56
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.02 US912810TZ12
MARSH & MCLENNAN COM	0.02 US5717481023
CVS HEALTH CORP	0.02 US1266501006
AEP TEXAS 5.40% 01/06/2033	0.02 US00108WAR16
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.02
MARRIOTT INTL INCUSD	0.02 US5719032022
TA CHEN STAINLESS PIPE CO LTD	0.02 TW0002027000
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.02 CA135087XG49
FLOW TRADERS NV	0.02 BMG3602E1084
KOREA INTERNATIONA 4.51% 10/12/2029	0.02 AU3CB0316420
HSBC HOLDINGS PLC F2F 17/08/2029	0.02 US404280CV97
BLACKSTONE PROP. P 1.00% 20/10/2026	0.02 XS2398745922
HISCOX LTD	0.02 BMG4593F1389
PUBLIC BANK BERHAD	0.02 MYL1295OO004
SHINHAN BANK CO LTD FRN 26/11/2029	0.02 AU3FN0093837
ZF EUR. FIN. 4.75% 31/01/2029	0.02 XS2757520965
SAMSUNG SECURITIES CO LTD	0.02 KR7016360000
ARCHER DANIELS MIDLAND CO COM STK NPV	0.02 US0394831020
BARCLAYS PLC	0.02 GB0031348658
BANCO BRADESCO SA-PREF	0.02 BRBBDACACNPR8
GRIFOLS SA	0.02 ES0171996087
NVIDIA ORD SHS	0.02 US67066G1040
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.02 AU3CB0234581
NEW YORK LIFE GBL. 4.95% 07/12/2029	0.02 XS2730682528
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.02 US91282CLC37
KREDITANSTALT FUER 3.50% 27/08/2027	0.01 US500769KG83
BARRY CALLEBAUT SE 4.25% 19/08/2031	0.01 BE6360449621
HYUNDAI CARD 5.75% 24/04/2029	0.01 XS2798085416
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.01 US912810PT97
VENTAS INC	0.01 US92276F1003
AAREAL BANK F2V 12/12/2034	0.01 DE000AAR0439
BANK MANDIRI PERS IDR125	0.01 ID1000095003
NOMURA HLDGS. 2.172% 14/07/20281000	0.01 US65535HAY53
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.01 US912810SZ21
CHUBB LIMITED ORD	0.01 CH0044328745
AGNICO EAGLE MINES	0.01 CA0084741085
AFRICAN DEVELOPMEN 3.50% 18/09/2029	0.01 US00828EFD67
SHENZHEN TAGEN GROUP CO A	0.01 CNE000000F89
MEDTRONIC PLC	0.01 IE00BTN1Y115
FAIRFAX FINANCIAL 6.00% 7/12/2033	0.01 US303901BN18
HSBC HLDGS. F2F 09/03/2034	0.01 US404280DV88
BARCLAYS F2V 14/11/2032	0.01 XS2552367687
CHINATRUST FINANCIAL HOLDING CO LTD	0.01 TW0002891009
NAVER CORP	0.01 KR7035420009
ING GROEP F2F 23/05/20298 REGS	0.01 XS2624976077
ADVANCED INFO SERVICE PUBLIC COMPANY LIM	0.01 TH0268010R11
INDONESIA TSY. BD 8.375% 15/09/2026	0.01 IDG000009507
KBC GRP. F2F 28/11/2029	0.01 BE0002987684
CIP FNDG. PTY 3.026% 16/12/2027	0.01 AU3CB0285310
US. TSY. NOTE/BOND 0.25% 31/5/2025	0.01 US912828ZT04
INDITEX	0.01 ES0148396007
NASPERS NPV POST REV SPLIT	0.01 ZAE000325783
PALO ALTO NETWORKS INC	0.01 US6974351057
Outstanding Settlement Receipts - KRW	0.01

HOWMET AEROSPACE I COM USD	0.01 US4432011082
US. TSY. NOTE/BON 1.625% 15/08/2029	0.01 US912828YB05
BNP PARIBAS F2F 19/11/20356.192% 19/11/2035	0.01 US09659T2D24
ING GROEP F2F 12/08/2029	0.01 XS2764264607
MLS ORD SHS A	0.01 CNE100001X19
EASTMAN CHEM. 5.00% 01/08/2029	0.01 US277432AZ35
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.01 US912828ZS21
RELX PLC	0.01 GB00B2B0DG97
DANONE 3.481% 03/05/2030	0.01 FR001400PU35
BNP PARIBAS 3.625% 1/9/2029	0.01 FR001400CFW8
RABOBANK NEDERLA 160625 FRN	0.01 NZRABDT019C3
STATE STREET	0.01
EQUITY RESIDENTIAL	0.01 US29476L1070
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.01 XS2611221032
DEUTSCHE BAHN FIN 1.875% 24/05/2030	0.01 XS2484327999
TUI TOPCO LIMITED - INTEREST BEARING LOAN	0.01
COMMERZBANK F2V 06/12/20320 REGS	0.01 DE000CZ45W81
VOLKSWAGEN FINL. S 6.50% 18/09/2027	0.01 XS2687917018
PETROCHINA CO LTD H	0.01 CNE1000003W8
AIR LIQUIDE	0.01 FR0000120073
CHROMA ATE INC	0.01 TW0002360005
LULULEMON ATHLETIC	0.01 US5500211090
ROYAL BANK OF CANADA FRN 2/7/2028	0.01 XS2853494602
NXP BV/NXP FDG/NXP 3.15% 01/05/2027	0.01 US62954HAX61
LIBERTY MUTUAL GROUP 4.625% GTD SNR NTS	0.01 XS2561647368
02/12/2030EUR100000	
CPPIB CAPITAL INC 1.50% 23/06/2028	0.01 XS2356317177
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.01 BE0000304130
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN	0.01 AU3FN0084703
12/06/2055AUD500000 A-1	
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.01 US91282CBQ33
BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN	0.01 US05584KAN81
SNRMTN 18/01/2027 USD REGS	
JOHNSON CONTROLS I 5.50% 19/04/2029	0.01 US477921AA87
TARGA RESOURCES IN COM	0.01 US87612G1013
CO OPERATIVE BANK HL F2V 19/09/2028	0.01 XS2884724837
HITACHI NPV	0.01 JP3788600009
ELECTROLUX 2.50% 18/05/2030REGS	0.01 XS2475919663
ABN AMRO BANK F2V 03/12/20355	0.01 US00084DBF69
IDEXX LABORATORIES INC	0.01 US45168D1046
AUSTRALIA & NEW ZEAL F2V 03/02/2033/02/2033	0.01 XS2577127967
EUR100000	
PRIMAX ELECTRONICS LTD	0.01 TW0004915004
WAROM TECHNOLOGY INCORPORATED ORD SHS A	0.01 CNE100002X67
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.01
GOLDMAN SACHS	
SOOCHOW SECURITIES CO LTD	0.01 CNE1000019P8
US. TSY. NOTE/BON 2.625% 15/02/2029	0.01 US9128286B18
ING GROEP F2F 3/25/2036	0.01 US456837BS18
E SUN FINANCIAL HOLDINGS COMPANY LTD	0.01 TW0002884004
BANCO SANTANDER F2V 4/10/2032	0.01 XS2393518597
LLOYDS BANKING GROUP PLC	0.01 GB0008706128
AUTODESK INC	0.01 US0527691069
DOW CHEM. 6.90% 15/5/2053	0.01 US260543DH36
US. TSY. NOTE/BON 4.625% 15/02/2035/2035 USD100 B-2035	0.01 US91282CMM00
ORACLE CORP 2.5% 01/04/2025	0.01 US68389XBT19
MARSH & MCLENNAN C 4.85% 15/11/2031	0.01 US571748CB69
CISCO SYS. 4.85% 26/02/2029	0.01 US17275RBR21
SELP FIN. SARL 3.75% 10/8/2027	0.01 XS2511906310
TOTALENERGIES SE TOTALENERGIES SE F2V PERP	0.01 XS2290960520
3SBIO INC	0.01 KYG8875G1029
CARRIER GBL. 5.90% 15/3/2034	0.01 US14448CBC73

BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028 USD1000	0.01 US05946KAL52
UK. GILT 4.50% 7/6/2028	0.01 GB00BMF9LG83
ELIA GRP. SA/NV 3.875% 11/6/2031	0.01 BE6352705782
US. TSY. NOTE/BON 3.125% 15/11/2028	0.01 US9128285M81
TESCO COR. TSY. S 1.875% 02/11/2028	0.01 XS2403381069
EQUINIX 1.80% 15/07/2027	0.01 US29444UBG04
US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR- 2025	0.01 US91282CFE66
CHANNEL INFRASTRUCTURE NZ LTD	0.01 NZNZRE0001S9
BANCO SANTANDER SA F2F 02/04/2029	0.01 XS2908735504
US TREASURY N/B 1.25% 30/04/2028	0.01 US91282CBZ32
STORYTEL AB PUBL	0.01 SE0007439443
TURK HAVA YOLLARI ANONIM ORTAKLIGI	0.01 TRATHYA091M5
HYUNDAI CAP. AMER 4.875% 01/11/20272 4.875% 01/11/2027	0.01 US44891ADK07
JAPAN GOV. FIVE YE 0.10% 20/09/2025	0.01 JP1051451LA6
SANTANDER UK 3.346% 25/03/20302030	0.01 XS3032020136
SAMSUNG E AND A CO LTD	0.01 KR7028050003
DEUTSCHE BAHN FIN 1.375% 03/03/2034034	0.01 XS2451376219
UK. GILT 4.50% 7/9/2034	0.01 GB00B52WS153
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V- 2029	0.01 US91282CKD29
COREBRIDGE GBL. FN 5.20% 24/06/2029	0.01 US00138CBA53
BPCE SA F2F 20/01/2034	0.01 FR001400WP90
FIRSTRAND LTD	0.01 ZAE000066304
VICI PROPS. 4.95% 15/02/2030	0.01 US925650AC72
DIAMONDBACK ENERGY 5.75% 18/04/2054	0.01 US25278XBA63
US TREASURY N/B 4.12% 30/NOV/2029	0.01 US91282CMA61
KT CORPORATION	0.01 US48268K1016
US. TSY. NOTE/BON 1.375% 31/10/2028	0.01 US91282CDF59
KBC GRP. F2F 21/01/203200	0.01 BE0390179456
VAR ENERGI 3.875% 12/3/2031	0.01 XS3019303133
SOUTHERN CO COM USD	0.01 US8425871071
US. TSY. NOTE/BOND 4.00% 15/11/2027	0.01 US91282CLX73
GRUPO FINANCIERO BANORTE SAB DE CV SER O	0.01 MXP370711014
GEN. MILLS 5.50% 17/10/2028	0.01 US370334CW20
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.01 US91282CCY57
BLACKSTONE INC	0.01 US09260D1072
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.01 US91282CCV19
US. TSY. NOTE/BOND 4.25% 21/12/20252025 USD1000 BM- 2025	0.01 US91282CJS17
DIGITAL REALTY TRUST INC	0.01 US2538681030
INVITATION HOMES INC	0.01 US46187W1071
UNICREDIT F2V 15/01/203200000	0.01 XS2101558307
CREDIT AGRICOLE SA	0.01 FR0000045072
REALTEK SEMICONDUCTOR CORP	0.01 TW0002379005
CANADIAN NATURAL R 5.40% 15/12/2034	0.01 US136385BC44
UNITED STATES TREA 2.00% 15/8/2025	0.01 US912828K742
THE TORONTO DOMINION BANK	0.01 CA8911605092
MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028 EUR100000	0.01 XS2238789460
ZURICH FINANCIAL SERVICES	0.01 CH0011075394
AMERICA MOVIL SAB COM SER B NPV	0.01 MX01AM050019
ANALOG DEVICES INCORPORATED COM	0.01 US0326541051
JACKSON FINANCIAL COM USD0.01 CL A WI	0.01 US46817M1071
US. TSY. NOTE/BON 1.625% 15/2/2026	0.01 US912828P469
SOUTHWEST AIRLINE 5.125% 15/06/2027D1000	0.01 US844741BK34
NEXTERA ENERGY CAP 4.90% 28/2/2028	0.01 US65339KCM09
SYMBOTIC ORD SHS CLASS A	0.01 US87151X1019
P T ASTRA INTL	0.01 ID1000122807
UK. GILT 4.50% 07/12/2042	0.01 GB00B1VWPJ53
T-MOBILE USA 3.875% 15/04/2030	0.01 US87264ABF12
SINGAPORE GOV. BD 2.375% 01/06/2025	0.01 SG31A0000001
EUROBANK ERGASIAS SE F2F 30/04/2035	0.01 XS2987792269

SINGAPORE GOV. BD 2.125% 01/06/2026	0.01 SG31A8000003
LLOYDS BANKING GROUP F2V 15/12/2031	0.01 XS2351166421
AFG 2024-1 TRUST 1 A1L FRN 10/11/2055	0.01 AU3FN0088399
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.01 JP1201031877
WP CAREY 5.375% 30/06/2034	0.01 US92936UAM18
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.01 US912828V988
COREBRIDGE GLOBAL 5.20% 12/01/20292024-1	0.01 US00138CAX65
HEARTLAND GROUP HLNPV	0.01 NZHGHE0007S9
CITIGROUP 4.30% 20/11/2026	0.01 US172967JC62
CREDIT AGRICOLE FRN 16/01/2035	0.01 AU3FN0094819
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.01 US91282CBW01
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.01 US38869PAP99
HALEON UK CAPITAL 2.875% 18/09/2028	0.01 XS2902024772
NATIONAL GRID PLC 3.24% 30/MAR/2034	0.01 XS2486461523
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.01 US9128282R06
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.01 US91282CCF68
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.01 US55903VBE20
NTT FIN. 5.11% 2/7/2029	0.01 US15S39RAM64
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.01 US60687YCZ07
COLES GROUP LTD	0.01 AU0000030678
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.01 US912828Z948
MPLX 5.50% 15/02/2049	0.01 US55336VAT70
NATIONAL BANK OF KUWAIT SAKP	0.01 KW0EQ0100010
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.01 US91282CDK45
LINDE 3.375% 12/06/2029	0.01 XS2634593938
NATIONALE-NEDERLAN 3.25% 28/5/20277	0.01 NL0015001BV1
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026	0.01 US91282CDQ15
US. TSY. NOTE/BOND 4.25% 31/12/20262026 USD100 BM-2026	0.01 US91282CME83
ENGIE 3.625% 6/12/2026	0.01 FR001400MF78
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.01 DE000A3LWGF9
INTEL CORP	0.01 US4581401001
INTEL 4.875% 10/2/2028	0.01 US458140CE86
BAIDU INC	0.01 KYG070341048
MS. F2F 10/12/2026	0.01 US6174468V45
STANDARD CHARTERED F2V 06/07/20277	0.01 USG84228FU76
KIMCO REALTY OP 1.90% 01/03/2028	0.01 US49446GRAX70
FORD MOTOR CREDIT 4.95% 28/05/2027	0.01 US345397C270
INTESA SANPAOLO FRN 16/04/2027	0.01 XS2804483381
IBERDROLA SA	0.01 ES0144580Y14
MICRON TECHNOLOGY INC USD	0.01 US5951121038
VOLKSWAGEN FINL. 3.625% 19/05/2029	0.01 XS2941605078
DUKE ENERGY CORP COM	0.01 US26441C2044
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.01 US91282CCW91
RCI BANQUE 3.375% 26/07/2029	0.01 FR001400U4M6
BANCO DE SABADELL SA F2F 27/05/2031	0.01 XS2947089012
BPCE 0.625% 28/04/2025	0.01 FR0013509726
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.01 US12513GBG38
FIRST ABU DHABI BANK FRN 22/01/20308% 22/01/2030	0.01 XS2979644536
PACIFICORP 5.35% 1MTG BDS 01/12/2053 USD1000	0.01 US695114CZ98
AVIO SPA	0.01 IT0005119810
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.01 US912828Z781
CREDIT AGRICOLE F2V 10/01/203300 21 144A	0.01 US225313AK19
BANK OF MONTREAL FRN 27/06/2029	0.01 AU3FN0089298
INTL. BANK FOR REC 4.00% 27/08/2026USD	0.01 US459058LK77
N/WIDE. B/SOC. 3.00% 03/03/2030	0.01 XS3014215324
LLOYDS BANKING GROUP F2V 2/6/2033	0.01 XS2591847970
CITIGROUP F2F 29/01/2031	0.01 US172967ML25
MS. F2F 28/4/2026	0.01 US6174468Q59

BANK OF AMERICA F2F 25/04/2029	0.01 US06051GLG28
WELLS FARGO F2F 30/10/2030	0.01 US95000U2G70
SUMITOMO MITSUI FINANCIAL GROUP	0.01 JP3890350006
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.01 USQ9194UAG78
AT&T 3.875% 15/01/2026	0.01 US00206RHT23
CANADIAN NATL RAILWAY CO	0.01 CA1363751027
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027	0.01 PTBCPHOM0066
EUR100000	
WESFARMERS LIMITED	0.01 AU000000WES1
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-2025	0.01 US91282CBC47
SINGAPORE GOV. BD. 2.25% 01/08/2036	0.01 SG31A9000002
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.01 US91282CDW82
US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029	0.01 US91282CKP58
TRANSURBAN QUEENSL 4.50% 19/04/2028	0.01 XS1808838434
EUROGRID 3.075% 18/10/2027	0.01 XS2919679816
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.01 US91282CCE93
STRIDE STAPLED GRP NPV UNITS	0.01 NZSPGE0001S2
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050	0.01
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE	0.01
DEUTSCHE BANK F2F 23/02/2028	0.01 DE000DL19WL7
VOLKSWAGEN BANK 4.625% 3/5/2031	0.01 XS2617457127
TRUIST FINANCIAL CORPORATION TRANCHE # TR 9 5.9% 28/10/2026	0.01 US89788MAJ18
LAM RESEARCH CORP COM USD 0.001 P S	0.01 US5128073062
UNI PRESIDENT CHINA HOLDINGS LTD	0.01 KYG9222R1065
US. TSY. NOTE/BON 4.375% 31/12/20292029 USD100 AH-2029	0.01 US91282CMD01
SNOWFLAKE INC	0.01 US8334451098
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27	0.01 XS2322289385
EUR100000 168	
PROVINCE OF QUEBEC 3.70% 20/5/2026	0.01 AU3CB0234029
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.01 AU000XCLWAS7
US. TSY. NOTE/BOND 2.25% 15/11/2025	0.01 US912828M565
US BANCORP F2F 01/02/202902 4.89% 01/02/2029	0.01 US91159HJK77
INTL. DISTRIBUTIO 7.375% 14/09/2030	0.01 XS2677642717
FRESENIUS FIN. IRE 0.50% 01/10/202810/2028 EUR1000 12	0.01 XS2325565104
CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81	0.01 FR001400CGA2
REGS	
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.01 US91282CDP32
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.01 US91282CKR15
MORGAN STANLEY F2F 20/4/2029	0.01 US61747YFD22
STANDARD BANK GROUP	0.01 ZAE000109815
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.01 US912828ZN34
COMPAGNIE FINANCIERE RICHEMONT SA	0.01 CH0210483332
INTER-AMERICAN DEV 2.00% 02/06/2026/06/2026	0.01 US4581X0CU04
CITIGROUP F2F 20/03/2030	0.01 US172967ME81
FDXEX CORP COM	0.01 US31428X1063
NATWEST MKTS. 5.00% 18/11/2029	0.01 XS2939364803
EQUIFAX INC 2.35% SNR NTS 15/09/2031 USD2000	0.01 US294429AT25
LOGICOR FINANCING 4.25% 18/07/2029	0.01 XS2860968085
RBS COLLATERAL AC	0.01
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.01 US233853AT77
MITSUBISHI ESTATE	0.01 JP3899600005
UNITED STATES TRE 3.875% 15/10/2027/2027 USD1000 AT-2027	0.01 US91282CLQ23
KLA TENCOR CORPORATION COM	0.01 US4824801009

ENI 5.95% 15/05/2054	0.01 US26874RAP38
REALTY INC. 5.00% 15/10/2029	0.01 XS2892950622
Income Due - USD	0.01
LKQ CORP COM	0.01 US5018892084
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000	0.01 XS1843459782
SEC	
KON. PHILIPS 3.75% 31/05/2032	0.01 XS2826712551
L'OREAL	0.01 FR0000120321
ASAHI GRP. HLDGS. 3.464% 16/04/2032	0.01 XS2799473801
UNITED STATES TRE 3.375% 15/09/2027/2027 USD1000 AS-	0.01 US91282CLL36
2027	
JEFFERIES F2F 06/02/2028	0.01 XS2987635328
AGREE REALTY CORP	0.01 US0084921008
PIKES PEAK CLO 6 6A ARR FRN 18/05/2034	0.01 US72132YAY14
UTD. UTILITIES WAT 3.50% 27/02/20332033	0.01 XS3011736108
CREDIT AGRICOLE SA F2F 26/01/2029	0.01 FR001400SVD1
AMERICAN TOWER 5.20% 15/02/2029	0.01 US03027XCG34
ATLANTIC CITY ELECTRIC CO 2.3% 1MTG BDS	0.01 US048303CJ83
15/03/2031USD2000	
FONTERRA SHAREHOLDER FUND	0.01 NZFSFE0001S5
CBRE GROUP INC CLASS A	0.01 US12504L1098
EQUINOR ASA	0.01 NO0010096985
IDOL 2024-1 TST. 1 A FRN 21/08/2054	0.01 AU3FN0087383
UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27	0.01 US911365BM59
USD2000	
US TREASURY N/B 2.75% 30/APR/2027	0.01 US91282CEN74
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-	0.01 US91282CBP59
2028	
US. TSY. NOTE/BOND 4.50% 15/11/20544 USD1000 BONDS	0.01 US912810UE63
11/54	
US. TSY. NOTE/BON 1.625% 15/5/2026	0.01 US912828R366
ICPF FINANCE PTY 2.725% 11/10/2030	0.01 AU3CB0283646
JPM. CHASE F2F 22/4/2026	0.01 US46647PBK12
JOBY AVIATION INC	0.01 KYG651631007
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.01 US65364UAQ94
US. TSY. NOTE/BON 0.375% 30/9/2027	0.01 US91282CAL54
T-MOBILE USA 3.75% 15/04/2027	0.01 US87264ABD63
NATL. AUSTRALIA BANK FRN 11/06/2027	0.01 USQ6535DBT02
MITSUBISHI UFJ FINL. F2V 13/09/202813/09/2028 USD	0.01 US606822CN27
GEELY AUTOMOBILE HOLDINGS LT	0.01 KYG3777B1032
CENCORA INC COM	0.01 US03073E1055
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.01 XS2001183164
JAPAN GOVERNMENT 0.005% 20/06/2026	0.01 JP1051481M76
BANK OF AMERICA F2F 25/10/2035	0.01 US06051GMD87
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028	0.01 US01309QAA67
USD1000 144A	
ATHENE GBL. FNDG. 2.717% 7/1/2029	0.01 US04685A3G46
AT&T INC 3.65% 15/09/2059	0.01 US00206RLV23
NRG ENERGY INC 2% GTD SNR SEC NTS 02/12/25	0.01 US629377CN02
USD2000144A	
SEVERN TRENT	0.01 GB00B1FH8J72
CITIGROUP F2F 17/03/2033	0.01 US172967NN71
CAP. ONE FINL. F2F 30/01/2036	0.01
TEVA PHARM. FIN. 7.875% 15/09/2031	0.01 XS2592804194
UNI-PRESIDENT ENTERPRISES CORPORATION	0.01 TW0001216000
MOTABILITY OPERAT 3.875% 24/01/2034	0.01 XS2742660660
TAKEDA PHARMACEUTICAL CO LTD	0.01 JP3463000004
ESSILORLUXOTTICA	0.01 FR0000121667
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.01 XS2225207468
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.01 AU3FN0084414
US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND	0.01 US912810UC08
08/54	
WELLTOWER 3.10% 15/01/2030	0.01 US95040QAJ31
ESSEX PROPERTY TRUST INC	0.01 US2971781057
SOCIETE GENERALE 4.875% 13/10/2026000	0.01 XS1503159219

GE VERNOVA ORS SHS	0.01 US36828A1016
JPM CCP	0.01
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.01 US91282CJR34
WP CAREY 3.70% 19/11/2034	0.01 XS2941598786
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.01 FR001400HI98
ABBVIE 4.05% 21/11/2039	0.01 US00287YCA55
US TREASURY N/B 3.62% 31/AUG/2029	0.01 US91282CLK52
FUBON FINANCIAL HLDG	0.01 TW0002881000
SOCIETE GENERALE 5.25% 19/02/2027 5.25% 19/02/2027	0.01 US83368RBZ47
SPAIN GOV. BD. 4.70% 30/07/2041	0.01 ES00000121S7
TARGET 5.00% 15/4/2035	0.01 US87612EBT29
INDUSTRIAL AND COMMERCIAL BANK OF CHINA NZD 260525	0.01 NZICBDT010C1
FRN	
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.01 US91282CEB37
TAMPA ELEC. 4.90% 01/03/2029	0.01 US875127BM30
WILLIAMS COS 5.15% 15/03/2034D1000	0.01 US88339WAC01
VULCAN STEEL AUSTRALIA PTY LTD	0.01 AU0000181984
JAPAN GOVERNMENT 0.005% 20/03/2026	0.01 JP1051471M45
CAIXABANK SA 6.87% 25/OCT/2033	0.01 XS2579488201
OVERSEA-CHINESE BANKING CORP	0.01 SG1S04926220
MAGNA INTERNATIONA 5.05% 14/03/2029	0.01 US559222BA12
SHERWIN WILLIAMS COM	0.01 US8243481061
NATWEST MARKETS P 5.022% 21/03/2030	0.01 US63906YAP34
VOLKSWAGEN INTL. FIN.049	0.01 XS2342732646
POWSZECHNY ZAKLAD UBEZPIECZEN SA	0.01 PLPZU0000011
TRANSDIGM GROUP INC	0.01 US8936411003
CORNING 3.875% 15/05/2026	0.01 XS2621757405
SARTORIUS FINANCE 4.25% 14/9/2026	0.01 XS2678111050
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.01 JP1051531N75
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.01 DE000DL19VB0
GLP CAPITAL LP / F 4.00% 15/01/2031USD2000	0.01 US361841AQ25
US TREASURY N/B 1.87% 28/FEB/2027	0.01 US91282CEC10
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.01 US91282CCJ80
RAC BD. 4.87% 06/05/2026	0.01 XS1404981141
CRELAN F2F 23/01/20320	0.01 BE0002989706
KINDER MORGAN INC 5.0% 01/02/2029	0.01 US494553AD27
US. TSY. NOTE/BON 1.125% 31/10/2026	0.01 US91282CDG33
DANSKE BANK A/S 6.259% -FRN SNR MTN 22/09/2026	0.01 US23636ABE01
USD144A	
LG ENERGY SOLUTIO 5.375% 02/07/2027	0.01 USY555CGAK82
ORACLE CORP 5.375% 27/09/2054	0.01 US68389XCU72
VAR ENERGI ASA 5.0% 18/05/2027	0.01 US92212WAA80
CENTERPOINT ENERGY RES CORP 5.25% 01/03/2028	0.01 US15189YAG17
VAR ENERGI 5.50% 04/05/2029REGS	0.01 XS2599156192
CITIGROUP INC F2F 24/01/2036	0.01 US172967PU96
MPC CONTAINER SHIPS ASA	0.01 NO0010791353
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.01 AU000XCLWAU3
PARKER HANNIFIN CORP	0.01 US7010941042
GS. GRP. 1.25% 7/2/2029	0.01 XS2441552192
MSCI INC	0.01 US55354G1004
MS. F2F 16/01/2030000 I	0.01 US61747YFK64
US. TSY. NOTE/BON 4.125% 31/10/20292029 USD1000 AF-2029	0.01 US91282CLR06
TAKE-TWO INTERACTI 5.60% 12/06/2034	0.01 US874054AN97
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.01 JP1103561KA2
KB FINANCIAL GROUP INC	0.01 KR7105560007
EUROBANK ERGASIAS SERVICES AND	0.01 GRS323003012
JIANGSU CHANGSHU RURAL COMMERCIAL BANK CO LTD	0.01 CNE100002RJ6
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.01 US91282CES61
HSBC HOLDINGS PLC F2F 14/9/2031	0.01 XS2685873908
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.01 US91282CJW29

CHINA PACIFIC INSURANCE GR H	0.01 CNE1000009Q7
AKER BP 6.00% 13/6/2033	0.01 US00973RAM51
TRATON FIN. LUXEM 5.625% 16/01/2029	0.01 DE000A3LSV01
GBP BNP PARIBAS A/C	0.01
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.01 JP1103661N43
3M CO	0.01 US88579Y1010
TSY. OF VICTORIA 2.25% 20/11/2034	0.01 AU0000048274
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.01 FR0012993103
GBL. PAYMENTS 4.875% 17/03/2031	0.01 XS2597994065
JPM. CHASE F2F 26/04/20284/2028	0.01 US46647PDA12
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.01 US91282CGH88
NBN 4.125% 15/3/2029	0.01 XS2590621103
NORDEA BANK ABP F2V 25/2/2029	0.01 XS3009452528
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.01 US620076BU23
WILLIAMS COS INC/T 5.60% 15/03/2035	0.01 US969457CP37
STANDARD CHARTERED F2V 14/01/2027	0.01 US853254BZ29
BARCLAYS PLC F2F 28/05/2035	0.01 AU3CB0310597
WEIR GROUP PLC (T 2.20% 13/05/2026	0.01 US94876QAA40
SONOCO PRODS. 4.60% 01/09/2029	0.01 US835495AR34
GEN. MOTORS FINL. 4.90% 06/10/2029	0.01 US37045XEZ50
LEASYS 4.625% 16/2/2027	0.01 XS2720896047
LLOYDS BANKING GRP. FRN 06/03/2030	0.01 AU3FN0085296
CNH INDL. CAP. 5.10% 20/04/2029	0.01 US12592BAS34
UBS GRP. 2.746% 11/02/2033	0.01 US902613AK44
RCI BANQUE SA MTN 4.5% 06/04/2027	0.01 FR001400H2O3
THERMO FISHER SCIE 5.00% 31/01/2029	0.01 US883556DA77
TEXAS INSTRUMENTS 5.15% 08/02/2054	0.01 US882508CJ13
CONSUN PHARMACEUTICAL GROUP LTD	0.01 KYG2524A1031
NORTHERN GAS NETW 6.125% 2/6/2033	0.01 XS2619757185
NBN FRN 28/08/2027	0.01 AU3FN0090635
US TREASURY N/B 4.5% 15/NOV/2025	0.01 US91282CFW64
BANK OF SUZHOU ORD SHS A	0.01 CNE100003LQ2
ANTHEM 3.60% 15/03/2051	0.01 US036752AS28
BNP PARIBAS FRN 23/08/2034	0.01 AU3FN0090353
TOYOTA FINANCE AUSTR FRN 17/09/2027	0.01 AU3FN0091682
ABBVIE 4.95% 15/3/2031	0.01 US00287YDT38
VOLKSWAGEN LEASING GMBH 3.875% GTD SNR NTS	0.01 XS2745725155
11/10/2028 EUR1000	
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.01 AU3FN0060729
MONSTER BEVERAGE SHS ORD	0.01 US61174X1090
OLYMPUS 2025-1 TST. 1 A2 FRN 10/10/2056	0.01 AU3FN0095436
GPT	0.01 AU000000GPT8
TOYOTA FIN. AUSTRALI FRN 22/01/2030	0.01 AU3FN0094868
APOLLO SERIES 2025-1 TST. 1 A FRN 13/07/2025	0.01 AU3FN0095345
COLES GROUP TREASURY FRN 27/08/2025	0.01 AU3FN0055695
BENDIGO & ADELAIDE B FRN 24/10/2028	0.01 AU3FN0092821
INTESA SANPAOLO 7.80% 28/11/2053	0.01 US46115HCF29
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.01 JP1103611M11
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.01 AU3CB0278653
SCENTRE GROUP TRUST FRN 31/3/2055	0.01 AU3FN0097184
WELLS FARGO F2F 23/10/20340800 .000001% 31/10/2034	0.01 US95000U3H45
DISCOVER FINANCIAL SERVICES	0.01 US2547091080
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.01 US91282CCR07
UK. GILT 3.50% 22/01/2045	0.01 GB00BN65R313
BMW US CAP. 4.90% 02/04/2029	0.01 USU09513JW07
AON PLC IE COM CL A	0.01 IE00BLP1HW54
ROTHESAY LIFE 7.019% 12/10/2034	0.01 XS2805328601
LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055	0.01 AU3FN0087870
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.01 JP1051461M13
US TREASURY N/B 4.5% 31/MAY/2029	0.01 US91282CKT70
CANTOR FITZGERALD LP 4.5% SNR NTS 14/04/2027 USD1000	0.01 US138616AK34
144A	

UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-2026	0.01 US91282CCZ23
JAPAN GOVERNMENT T 0.90% 20/09/2034	0.01 JP1103761QA5
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.01 MYBMX0700034
ATHENE GLOBAL FUND 4.76% 21/04/2027	0.01 AU3CB0288553
3I GROUP PLC	0.01 GB00B1YW4409
CONSTELLATION ENER 5.75% 15/03/2054	0.01 US210385AF78
HYUNDAI MOBIS	0.01 KR7012330007
OTC CASH COLLATERAL RECEIVABLE FROM WESTPAC	0.01
KPJ HEALTHCARE BHD	0.01 MYL5878OO003
BANQUE FEDERATIVE 0.625% 19/11/2027	0.01 FR0014007PV3
KERING 3.625% 05/09/2031	0.01 FR001400KHW7
AMERICAN MEDICAL S 3.50% 08/03/2032	0.01 XS2772266693
DISCOVERY COMMS. 3.95% 20/03/2028	0.01 US25470DAR08
US. TSY. NOTE/BOND 4.25% 31/01/20302030 USD100 U-2030	0.01 US91282CMG32
UK. GILT 1.50% 31/7/2053	0.01 GB00BM8Z2V59
SCENTRE GRP.	0.01 AU000000SCG8
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.01 US64952WEY57
INTERNATIONAL CONTAINER TERMINAL SERVICE	0.01 PHY411571011
VISTRA CORP	0.01 US92840M1027
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.01 USY5S5CGAA01
TE CONNECTIVITY COM USD0.01	0.01 IE000IVNQZ81
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029	0.01 US91282CEE75
TENNET HOLDING BV TENNET HOLDING BV F2V PERP	0.01 XS2207430120
VIER GAS TRANSPOR 3.375% 11/11/2031	0.01 XS2929985385
TDF INFRA. SASU 4.125% 23/10/2031/10/2031	0.01 FR001400TG54
HUNTSMAN INTL. 4.50% 01/05/2029	0.01 US44701QBE17
US. TSY. NOTE/BON 4.125% 31/10/2026	0.01 US91282CLS88
WILLIAMS COMPANIES INC	0.01 US9694571004
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.01 US91282CBH34
NUTRIEN 5.40% 21/6/2034	0.01 US67077MBD92
ACCTON TECHNOLOGY CORPORATION	0.01 TW0002345006
ADVANTECH CO LTD	0.01 TW0002395001
DSV FIN. 3.25% 06/11/2030	0.01 XS2932834604
NATL. GRID NORTH 4.061% 03/09/2036	0.01 XS2894931588
ROYAL BANK OF CANADA F2F 23/7/2027	0.01 US78016HZX15
VERIZON COMMS. 2.10% 22/03/2028	0.01 US92343VGH15
WISTRON NEWEB CORP	0.01 TW0006285000
SK ON 5.375% 11/5/2026	0.01 XS2612749908
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.01 JP1103651N11
BANK OF AMERICA F2F 13/02/2031	0.01 US06051GHZ54
KEURIG DR PEPPER INC	0.01 US49271V1008
SES	0.01 LU0088087324
NETWORK FIN. PTY 2.25% 11/11/2026	0.01 AU3CB0268035
DP WORLD 2.375% 25/09/2026	0.01 XS1883878966
COX COMMS. 5.45% 01/09/2034	0.01 US224044CU97
VALE SA	0.01 BRVALEACNORO
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.01 US912828ZV59
FIDELITY NATIONAL INFORMATION SERVICES I	0.01 US31620M1062
HAIER SMART HOME C	0.01 CNE1000048K8
HAMMERSON IRELAND 1.75% 3/6/2027	0.01 XS2344772426
EXPERIAN FINANCE PLC 2.75% GTD SNR NTS 08/03/30 USD1000 144A	0.01 US30217AAC71
CHINA MERCHANTS BANK CO LIMITED	0.01 CNE1000002M1
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.01
FISERV 4.75% 15/03/2030	0.01 US337738BM99
UNITED STATES TRE 3.50% 30/09/2029	0.01 US91282CLN91
ICG US CLO 2020-1 LTD 1A ARR FRN 20/01/2035	0.01 US449251AU17
AOFRIO LTD	0.01 NZWDTE0002S1
COVENTRY BUILDING 3.125% 29/10/2029	0.01 XS2925933413
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.01 JP1103541K42

BANK OF AMERICA F2F 22/04/2032	0.01 US06051GJT76
LOGICOR FINC. SAR 1.625% 15/07/2027	0.01 XS2027364327
SK TELECOM	0.01 KR7017670001
CITIGROUP F2F 11/6/2035	0.01 US172967PL97
BANK MILLENNIUM SA F2F 25/09/2029	0.01 XS2905432584
MS. F2F 1/2/2029	0.01 US61747YFA82
ENERGY TRANSFER LP 6.05% SNR NTS 01/12/2026 USD1000	0.01 US29273VAR15
MS. F2F 24/10/2035	0.01 XS2927570858
NIKE INC CL B	0.01 US6541061031
TAMPA ELECTRIC CO 2.4% 15/MAR/2031	0.01 US875127BH45
INTESA SANPAOLO 7.00% 21/11/2025	0.01 US46115HBU05
MERCURY NZ 2.918% 17/11/2028	0.01 AU3CB0284677
HCA 5.00% 01/03/2028	0.01 US404119CY34
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.01
J M SMUCKER 6.20% 15/11/2033	0.01 US832696AX63
CHARTER HALL GRP.	0.01 AU000000CHC0
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.01 JP1051511N46
LOGICOR FINANCING 4.25% 18/07/2029EUR100000 16	0.01 XS2860968085
YUNNAN BAIYAO GROUP CO LTD	0.01 CNE0000008X7
EOG RESOURCES INC	0.01 US26875P1012
DR HORTON INC	0.01 US23331A1097
US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031	0.01 US91282CKU44
INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096	0.01 IDG000020801
QUANTA COMPUTER INC	0.01 TW0002382009
COREBRIDGE FINL. 5.75% 15/1/2034	0.01 US21871XAS80
KKR AND CO INC	0.01 US48251W1045
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.01 FR0011883966
DEUTSCHE BANK AG (REG)	0.01 DE0005140008
RECRUIT HLDGS CO LNPV	0.01 JP3970300004
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.01 FR0013286192
BROADCOM 5.05% 12/7/2029	0.01 US11135FBX87
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.01 US91282CCP41
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026	0.01 US91282CJV46
Income Due - JPY	0.01
US TREASURY N/B 2.62% 31/MAY/2027	0.01 US91282CET45
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000	0.01 US912810TV08
BONDS 11/53	
TOREAD HOLDINGS GROUP CO LTD	0.01 CNE100000H28
KOREA MIDLAND POWE 1.25% 9/8/2026	0.01 XS2367816076
STOCKLAND TST. 2.30% 24/03/2028	0.01 AU3CB0278893
AUTOSTRAD PER L 4.625% 28/02/203602/2036 EUR100000	0.01 XS2775027472
11	
ASE TECHNOLOGY HOLDING CO LTD	0.01 TW0003711008
COMMERZBANK F2F 25/03/2029	0.01 DE000CZ439B6
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.01 FR0011317783
NSW ELECTRICITY N 2.732% 23/04/2029	0.01 AU3CB0279578
STOREBRAND ASA	0.01 NO0003053605
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE	0.01
BANK N.A.	
KE HOLDINGS INC ADR	0.01 US4824971042
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.01 JP1051561P27
MAKEMYTRIP LTD	0.01 MU0295S00016
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.01 US91282CJK80
US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ-2027	0.01 US91282CKZ31
US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC-2026	0.01 US91282CKS97
JAPAN GOV. THIRTY 2.20% 20/06/2054	0.01 JP1300831Q70
GEORGIA POWER CO 4.7% SNR NTS 15/05/2032	0.01 US373334KQ30
USD10002022A	

PUBLIC SERVICE ELECTRIC & GAS CO 1.9% SNR SEC	0.01 US74456QCH74
MTN15/08/2031 USD2000 N	
US TREASURY N/B 4.62% 30/JUN/2026	0.01 US91282CKY65
P3 GRP. SARL 1.625% 26/01/2029000 2	0.01 XS2436807940
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS	0.01 US912810SY55
05/41	
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.01 US11135EAA29
CAP. ONE FINL. F2F 26/7/2035	0.01 US14040HHDH57
BANCA TRANSILVANIA S F2F 30/09/2030	0.01 XS2908597433
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-	0.01 US91282CKB62
2026	
LLOYDS BANKING GRP. FRN 29/08/2034	0.01 AU3FN0090866
ONEOK INC 4.35% GTD SNR NTS 15/03/2029 USD2000	0.01 US682680AW38
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.01 US771196CF76
WESTPAC SECURITISATION TST. 2 A FRN 18/08/20568/2056	0.01 AU3FN0092763
ABN AMRO BANK F2F 22/2/2033100000 290	0.01 XS2558022591
US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR-	0.01 US91282CLG41
2027	
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.01 JP1103521JA8
SPAIN GOV. BD. 2.90% 31/10/2046	0.01 ES00000128C6
ASPEED TECHNOLOGY INC	0.01 TW0005274005
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.01 JP1103601LA4
FORD MOTOR CREDIT 4.125% 17/08/2027	0.01 US345397A860
COGNIZANT TECH SOLUTIONS A	0.01 US1924461023
AIA GROUP LTD F2V 09/09/20330	0.01 XS2356311139
HEATHROW FUNDING LTD F2F 16/01/2036	0.01 XS2977947105
CAD BNP PARIBAS A/C	0.01
CHINA RESOURCES LAND LIMITED	0.01 KYG2108Y1052
CHARTER HALL LWR 2.656% 17/12/2029	0.01 AU3CB0280956
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.01 JP1103621M43
NORDIC INVESTMENT BANK 070725 0.75 GB	0.01 NZNIBDT012C4
LONDON STOCK EXCHANG	0.01 GB00B05WJX34
GLP CAP. GLP FINC. 3.25% 15/01/2032	0.01 US361841AR08
TUI TOPCO LIMITED - ORDINARY SHARES	0.01
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.01 JP1103631M74
WOLTERS KLUWER	0.01 NL0000395903
ENEL SPA	0.01 IT0003128367
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.01 FR001400L834
NEW SOUTH WALES TS 4.25% 20/02/2036	0.01 AU3SG0002728
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.01 JP1051581P56
DANONE 2.947% 02/11/2026	0.01 US23636TAE01
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP	0.01
PARIBAS	
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.01 US91324PFM95
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.01 NZGOVDT531C0
COMPASS GRP. 3.25% 6/2/2031	0.01 XS2758114321
LOGICOR FINC. SAR 4.625% 25/07/2028	0.01 XS2753547673
SUN COMMUNITIES INC	0.01 US8666741041
ORACLE 3.60% 1/4/2050	0.01 US68389XBX21
PNC FINANCIAL SERVICES GROUP	0.01 US6934751057
HARTFORD INSURANCE GROUP INC T	0.01 US4165151048
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.01 JP1103681NA2
AMERICAN HEALTHCARE REIT ORD SHS	0.01 US3981823038
AGRICULTURAL BANK OF CHINA	0.01 CNE100000Q43
AUTONATION 4.75% 01/06/2030	0.01 US05329WAQ50
SIEMENS ENERGY AG	0.01 DE000ENER6Y0
DOMINION ENERGY INC	0.01 US25746U1097
CIE DE SAINT-GOBAI 3.25% 09/08/2029	0.01 XS2874384279
HYUNDAI CAPITAL AM 5.80% 26/6/2025	0.01 US44891CCF86
DBS GROUP HOLDINGS LTD	0.01 SG1L01001701
GS ENGINEERING AND CONSTRUCTION CORP	0.01 KR7006360002
VOLVO TSY. 3.125% 26/08/2029UR100000	0.01 XS2887184401
BLACKSTONE PROP. 1.625% 4/20/2030	0.01 XS2398746144
JAPAN PETROLEUM EXPLORATION	0.01 JP3421100003

ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.01 US771196BY74
ZHEJIANG NHU CO LTD	0.01 CNE000001J84
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.01 JP1103571L10
TREASURY CORP OF V 2.00% 17/09/2035	0.01 AU3SG0002579
PHILLIPS EDISON GR 5.75% 15/07/2034	0.01 US71845JAB44
DEUTSCHE BANK AG/NEW F2F 16/11/2027	0.01 US251526CP29
EMERSON ELECTRIC CO	0.01 US2910111044
REGENERON PHARMACEUTICALS INC	0.01 US75886F1075
MARS INC 4.55% 20/04/2028	0.01 US571676AT26
EDISON INTL.	0.01 US2810201077
PANORAMA AUTO TST. 2024-3 3 A FRN 15/09/2032	0.01 AU3FN0091146
JPM. CHASE F2F 22/7/2030	0.01 US46647PEJ12
LOJAS RENNER SA	0.01 BRLRENACNOR1
WELLS FARGO F2F 25/7/20340798 5.78% 25/07/2034	0.01 US95000U3F88
UK LOGISTICS 2024-2 DAC 2X A FRN 17/2/2035	0.01 XS2945692197
VESTEDA FINANCE BV 2.00% 10/07/2026R100000 5	0.01 XS1854166078
EXTRA SPACE STORAG 2.40% 15/10/2031	0.01 US30225VAQ05
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.01 JP1103691P11
JAPAN GOVERNMENT 0.005% 20/09/2026	0.01 JP1051491MA0
SARTORIUS FINANCE 4.50% 14/9/2032	0.01 XS2676395317
MERCEDES-BENZ GROUP AG	0.01 DE0007100000
UNITED STATES TRE 4.625% 15/06/2027	0.01 US91282CKV27
ENT. PRODS. OPERAT 4.20% 31-JAN-50	0.01 US29379VBW28
WELLS FARGO F2F 22/04/2028	0.01 US95000U3L56
US. TSY. NOTE/BOND 4.50% 15/04/2027	0.01 US91282CKJ98
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.01 JP1051541NA0
BANK OF MONTREAL CAD	0.01 CA0636711016
RIO TINTO PLC ORD	0.01 GB0007188757
KEPPEL DC REIT UNITS	0.01 SG1AF6000009
NATL. GAS TRANSMIS 4.25% 05/04/2030/30 EUR1000 81	0.01 XS2607040958
REGS	
US TREASURY N/B 4.12% 31/MAR/2029	0.01 US91282CKG59
SYNOPSIS INC	0.01 US8716071076
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS	0.01 US912810SX72
05/51	
COLOMBIAN TES 9.25% 28/05/2042500000 B	0.01 COL17CT03813
BECTON DICKINSON AND COMPANY	0.01 US0758871091
SUN COMMUNITIES OP 4.20% 15/04/2032	0.01 US866677AH07
CREDIT AGRICOLE ASSU F2V 27/09/2048	0.01 FR0013203734
NATL. GRID GAS 1.125% 14/1/2033	0.01 XS2284250284
P3 GRP. SARL 4.625% 13/02/2030	0.01 XS2764853425
WELLS FARGO F2F 2/3/20330787 3.35% 02/03/2033	0.01 US95000U2U64
US. TSY. NOTE/BON 4.625% 15/11/2044/2044 USD1000	0.01 US912810UF39
BOND 11/44	
AIR PROD & CHEMS INC COM USD	0.01 US0091581068
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01 NZOCAE0002S0
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.01 JP1103591L73
MICROSTRATEGY COM USD0.001 CLASS A	0.01 US5949724083
ENTERGY LOUISIANA 3.05% 01/06/2031D	0.01 US29364WAX65
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.01 FR001400QOL3
US BANCORP FRN 21/05/2032CC	0.01 XS2823993261
MIZUHO FINANCIAL GROUP INC	0.01 JP3885780001
FISERV 5.45% 15/3/2034	0.01 US337738BL17
CHARTER COMMUN INC COM	0.01 US16119P1084
SIMPLO TECHNOLOGY CO LTD	0.01 TW0006121007
BURLINGTON NORTHER 5.50% 15/03/2055	0.01 US12189LBL45
VINCI SA	0.01 FR0000125486
CF INDS. 4.50% 01/12/2026USD2000	0.01 US12527GAH65
CANADIAN PAC KANS COM NPV	0.01 CA13646K1084
CHARTER COMMS. OPE 6.10% 01/06/2029	0.01 US161175CQ56
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-	0.01 US91282CBB63
2027	
STEEL DYNAMICS 5.25% 15/05/2035	0.01 US858119BS89
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.01 JP1103721PA1

DEUTSCHE BANK F2F 13/02/2031	0.01 DE000A4DE9Y3
JPM. CHASE F2F 1/6/2029	0.01 US46647PCJ30
BPCE F2F 19/10/2034	0.01 USF11494B277
BANQUE FEDERATIVE 3.50% 15/05/20315/05/2031	0.01 FR001400Q0T5
EUR100000 575	
WELLTOWER 2.75% 15/1/2031	0.01 US95040QAL86
FOMENTO ECONOMICO MEXICANO SAB DE CV	0.01 MXP320321310
FIFTH THIRD BANCORP F2F 27/7/2029	0.01 US316773DK32
ANGLOGOLD ASHANTI ORD USD1	0.01 GB00BRXH2664
TELEDYNE TECHNOLOGIES INC 2.75% SNR NTS	0.01 US879360AE54
01/04/2031USD2000	
CAPITAL ONE FINANCIA F2F 1/2/2029	0.01 US14040HCX17
US BANCORP	0.01 US9029733048
SANTANDER UK GRP. 3.625% 14/1/2026	0.01 XS1345415472
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.01 FR0013341682
BIZLINK HOLDING INC	0.01 KYG114741062
YANGZIJIAN SHIPBUILDING NPV	0.01 SG1U76934819
LANSFORSAKRINGAR B 3.25% 22/01/2030000	0.01 XS2982126927
ITM ENTREPRISES S 4.125% 29/01/2030	0.01 FR001400WTD7
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.01 USG82296AG21
WABTEC CORP	0.01 US9297401088
CONSTELLATION ENERGY CORP	0.01 US21037T1097
NATWEST MKTS. FRN 23/08/2028	0.01 AU3FN0080586
EP INFRA. 1.698% 30/07/20261000 REGS	0.01 XS2034622048
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.01 FR0014002WK3
PROSUS NV	0.01 NL0013654783
SMBC AVIATION CAP. 5.30% 03/04/20299	0.01 USG82296AK33
SOUTHERN GAS NETWO 3.50% 16/10/2030	0.01 XS2914661843
DELTA AIR LINES SK 4.75% 20/10/2028	0.01 US830867AB33
HYUNDAI MARINE FIRE INC CO	0.01 KR7001450006
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.01 US91282CBT71
WHITBREAD GRP. 5.50% 31/05/2032	0.01 XS2992313721
US. TSY. NOTE/BON 2.875% 15/08/2028	0.01 US9128284V99
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.01 JP1103701P43
FIRST INDUSTRIAL REALTY TRUST	0.01 US32054K1034
ANHEUSER-BUSCH INB 3.75% 22/03/2037	0.01 BE6350703169
BANCO DE CHILE	0.01 CLP0939W1081
BERRY GBL. 5.50% 15/04/2028	0.01 US08576PAL58
AIRPORT AUTHORITY 4.75% 15/07/2028	0.01 USY000AKAK39
ITALY BUONI POLIEN 5.25% 01/11/2029	0.01 IT0001278511
N/WIDE. B/SOC. 5.35% 15/03/2028	0.01 AU3CB0297711
FOUNDRY JV HOLDCO 6.20% 25/1/2037	0.01 US350930AJ29
GS. GRP. F2F 19/11/2045	0.01 US38141GB862
EXPERIAN FIN. 3.51% 15/12/2033	0.01 XS2982065018
VICINITY CENTRES	0.01 AU000000VCX7
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.01 FR0013313582
CREDIT AGRICOLE FRN 11/09/2028VAR DTD 11/09/2028	0.01 US22536PAM32
CANADIAN NATURAL RESOURCES ORD SHS	0.01 CA1363851017
CEZ 4.25% 11/6/2032	0.01 XS2838370414
UK. GILT 1.25% 22/07/2027	0.01 GB00BDRHNP05
FIDELITY NATL. IN 0.625% 03/12/2025	0.01 XS2085608326
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.01 FR001400FYQ4
HSBC HLDGS. FRN 19/11/2028	0.01 US404280EK15
MIZUHO FINL. GRP. FRN 13/05/203113/05/2031	0.01 US60687YDK29
SUN COMMUNITIES OP 5.50% 15/01/20299	0.01 US866677AK36
AUCKLAND COUNCIL 100725 2.013 GB	0.01 NZAKCDT484C5
LOUIS DREYFUS FIN. 3.50% 22/10/2031S 22/10/31	0.01 XS2923451194
EUR100000 REGS	
US. TSY. NOTE/BON 2.875% 31/07/2025	0.01 US912828Y792
LEG IMMOBILIEN 0.375% 17/01/20260 6 REGS	0.01 DE000A3MQNN9
CHARTER COMMS. OP 5.375% 01/05/2047	0.01 US161175BL78
RENEW ENERGY GLOBAL PLC	0.01 GB00BNQMPN80
WESTPAC BANKING FRN 20/05/2025/05/2025	0.01 AU3FN0069209

LOEWS CORP	0.01 US5404241086
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.01 FR001400NBC6
BRAMBLES USA 4.125% 23/10/202500 REGS	0.01 USU10517AC12
ADIDAS AG	0.01 DE000A1EWWW0
Outstanding Settlement Receipts - TWD	0.01
SUMITOMO REALTY & DEVELOPMENT CO	0.01 JP3409000001
ELECTRONIC ARTS INC	0.01 US2855121099
BNP PARIBAS 2.518% 5/6/2025	0.01 FR0013515764
DAI ICHI MUTUAL LIFE INSURANCE TEMP	0.01 JP3476480003
ENERGY TRANSFER 6.05% 01/09/2054	0.01 US29273VBB53
ENERGY TRANSFER 6.55% 1/12/2033	0.01 US29273VAU44
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.01 FR0013516549
JOHNSON & JOHNSON 2.45% 01/03/2026	0.01 US478160BY94
PACCAR FINL. 4.00% 26/09/2029	0.01 US69371RT486
US TREASURY N/B 3.62% 15/FEB/2053	0.01 US912810TN81
ONEOK INC	0.01 US6826801036
BWP TST. 3.30% 10/04/2026	0.01 AU3CB0262350
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.01 FR0013131877
GAIF BD. ISSUER PT 3.40% 30/09/202626 USD1000 REGS	0.01 USQ3958YAC77
NBK TIER 2 LTD F2V 24/11/2030	0.01 XS2252513713
KOREA NATL. OIL 0.875% 05/10/2025	0.01 US50066RAM88
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.01 JP1103531K10
ITALY BUONI POLIEN 6.00% 01/05/2031	0.01 IT0001444378
NATIONAL AUSTRALIA BANK LIMITED	0.01 AU000000NAB4
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.01 JP1103551K72
BANCO SANTANDER SA F2V 27/1/2031	0.01 XS2984222989
MIZUHO FINL. GRP. F2F 28/08/2029	0.01 XS2672744013
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.01 US912828U246
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.01 US9128283W81
ANHEUSER-BUSCH COS 4.90% 01/02/2046	0.01 US03522AAJ97
FISERV 5.15% 12/08/2034	0.01 US337738BN72
BARCLAYS 5.501% 9/8/2028	0.01 US06738EBY05
CANADIAN GOV. 1.75% 01/12/2053	0.01 CA135087M680
SANLAM LIMITED	0.01 ZAE000070660
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.01 US22536PAH47
AROUNDTOWN 5.375% 21/03/2029REGS	0.01 XS1964701822
ENTERGY LOUISIANA 5.80% 15/03/2055	0.01 US29364WBQ06
MPLX 5.00% 01/03/2033	0.01 US55336VBV18
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000	0.01 US912810TG31
BONDS 05/52	
BANCO BILBAO VIZCAYA - SP ADR	0.01 US05946K1016
AT&T INC 3.50% 15/9/2053	0.01 US00206RKJ04
INGENIA COMMUNITIES GRP.	0.01 AU000000INA9
SAUDI GOV. INTL. 3.375% 05/03/2032	0.01 XS3015244711
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.01 FR0013407236
B3 SA BRASIL BOLSA BALCAO	0.01 BRB3SAACNOR6
RIO TINTO FIN. USA 5.00% 14/03/2032	0.01 US76720AAT34
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.01 AU3CB0302685
CHARTER HALL PRIME OFFICE FUND	0.01
MORGAN STANLEY F2F 18/01/2035	0.01 US61747YFL48
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.01 US912810QS06
MITSUBISHI CORP	0.01 JP3898400001
AUSTRALIAN GOV. 3.00% 21/11/2033	0.01 AU0000217101
AEGON FNDG. 5.50% 16/04/202704/2027	0.01 USU0158VAA62
TEXAS EASTERN TRANSMISSION LP 3.5% SNR NTS 15/01/2028	0.01 US882384AD28
USD2000 144A	
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS	0.01 US912810TR95
05/53	
KINDER MOR INC DEL COM	0.01 US49456B1017
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.01 US9128286L99
TRANSURBAN GRP.	0.01 AU000000TCL6
US TREASURY N/B 3.25% 30/JUN/2029	0.01 US91282CEV90
SHANGHAI SHYNDEC PHARMACEUA	0.01 CNE000001JG2
HALLNSTEIN GLASSON HOLDINGS LTD	0.01 NZHLGE0001S4

CHINA MEDICAL SYS HOLDINGS	0.01 KYG211081248
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.01 JP1103511J74
SUNCORP-METWAY FRN 24/05/2027	0.01 AU3FN0083135
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.01 US91282CAZ41
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.01 US912810ST60
MACQUARIE BANK FRN 20/02/2035	0.01 AU3FN0090262
FRANCO NEVADA CORP	0.01 CA3518581051
US. TSY. NOTE/BON 2.875% 15/05/2028	0.01 US9128284N73
BANQUE FEDERATIVE DU FRN 24/05/2027	0.01 AU3FN0088043
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.01 JP12009216C0
TOPSPORTS INTERNATIONAL HOLDINGS LTD	0.01 KYG8924B1041
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.01 AU3FN0084224
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.01 US299808AH86
OLYMPUS 2025-1 TST. 1 A1L FRN 10/10/2056	0.01 AU3FN0095428
HUNTINGTON BANCSHARE F2F 02/02/2035	0.01 US446150BD56
MIZUHO BANK LTD/SYDN FRN 19/05/2028	0.01 AU3FN0095816
INDL. BANK OF KOREA FRN 27/02/2030	0.01 AU3FN0096152
LEGRAND SA	0.01 FR0010307819
MS. F2F 13/02/2032	0.01 US6174468U61
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.01 JP1103401F97
LAFARGEHOLCIM LTD	0.01 CH0012214059
CREDIT AGRICOLE F2F 09/01/20362% 09/01/2036	0.01 US22535WAN74
MITSUI FUDOSAN CO	0.01 JP3893200000
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.01 US912810TJ79
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029	0.01 US91282CEM91
AMERICAN ELECTRIC POWER COMPANY INC	0.01 US0255371017
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.01 US912810TA60
GS. GRP. F2F 10/8/2026	0.01 US38145GAM24
TURNERS AUTOMOTIVE GROUP LIMITED	0.01 NZVNLE0001S1
US. TSY. NOTE/BON 3.125% 31/08/2029	0.01 US91282CFJ53
INS. AUSTRALIA GRP. FRN 15/06/2037	0.01 AU3FN0096251
ROTHESAY LIFE 8.0% 30/OCT/2025	0.01 XS1312953596
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.01 FR001400BKZ3
GRUPO SBF ORD SHS	0.01 BRBFBGACNOR1
SCHLUMBERGER LTD	0.01 AN8068571086
MBANK F2F 11/09/2027	0.01 XS2680046021
BANK OF AMERICA F2F 7/2/2030	0.01 US06051GHQ55
FRANCE GOV. BD. 1.00% 25/11/2025	0.01 FR0012938116
ORANGE 5.375% 13/01/2042	0.01 US35177PAX50
FLEURY SA	0.01 BRFLRYACNOR5
TOWER LIMITED	0.01 NZTWRE0011S2
RIO TINTO FIN. US 4.875% 14/03/2030	0.01 US76720AAS50
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.01 US912810TD00
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.01 FR0000187635
VERIZON COMMS. 4.125% 16/03/2027	0.01 US92343VDY74
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.01 US912810TC27
JOHNSON & JOHNSON 3.75% 03/03/2047	0.01 US478160CG79
DAIMLER TRUCK FIN 5.125% 25/09/2027	0.01 US233853AY62
ABBVIE 5.50% 15/3/2064	0.01 US00287YDX40
NYKREDIT REALKREDIT F2V 29/12/2032032 EUR100000 1	0.01 DK0030507694
JAPAN GOV. TEN YEA 1.10% 20/6/2034	0.01 JP1103751Q74
ADVANTEST CORP	0.01 JP3122400009
US. TSY. NOTE/BON 2.375% 15/11/2049	0.01 US912810SK51
SLOVENSKA SPORITELNA F2F 4/10/2028	0.01 AT0000A377W8
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.01 US55903VBD47
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.01 JP1103641MA8
NEXTDC	0.01 AU000000NXT8
CARLSBERG BREWERIE 3.25% 28/2/2032	0.01 XS3002420498

PRINCIPAL FINANCIAL GROUP 3.1% GTD SNR NTS 15/11/2026 USD2000 DL E&C CO LTD KRW500 BUONI POLIENNALI D 0.25% 15/03/2028EGS SANFORD LTD SUZANO AUSTRIA 6.00% 15/01/2029 BUNDESREPUBLIK DEU 0.00% 15/08/2031 FRENCH REPUBLIC GO 0.00% 25/02/2026 APOLLO GLOBAL MANA COM INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100 LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.01 US74251VAM46 0.01 KR7375500006 0.01 IT0005433690 0.01 NZSANE0001S0 0.01 US86964WAF95 0.01 DE0001102564 0.01 FR0013508470 0.01 US03769M1062 0.01 IDG000023607 0.01 XS1418635337
 FAIRFAX FINANCIAL HLDGS LTD 3.375% SNR NTS 03/03/2031 USD1000 BANK OF AMERICA CORP F2F 22/7/2027 DEUTSCHE BOERSE AG MEDTRONIC GBL. HL 1.125% 7/3/2027 STANDARD CHARTERED F2V 15/10/2030 BUNDESREPUBLIK DEU 0.25% 15/02/2027 DIAGEO ORD JSC KASPI GLOBAL SPON ADS REP ORDINARY SHARES US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	 0.01 US303901BJ06 0.01 US06051GJS93 0.01 DE0005810055 0.01 XS1960678255 0.01 US85325C2A93 0.01 DE0001102416 0.01 GB0002374006 0.01 US48581R2058 0.01 US912810TB44
 CVS HEALTH 4.78% 25/03/2038 BRIXMOR OPER PARTNERSHIP LP 4.125% 15/06/2026 TRUIST FINL CORP COM VIPSHOP HLDGS LTD BPCE SA FRN 23/10/2029 UK. GILT 4.75% 07/12/2030 KRAFT HEINZ FOODS 5.40% 15/03/2035 CARLSBERG BREWERIE 3.50% 28/2/2035 BANK OF NOVA SCOTIA CAD BOOKING HLDGS. 3.50% 1/3/2029 CDS_IX_CCP ITRAXX EUROPE SERIES 1% 20300620GOLDUS33ICEEUS2I666VDL6 ANHEUSER BUSCH INBEV SA NV US. TSY. NOTE/BOND 0.25% 30/9/2025 TANGER INC STRATTON MORTGAGE FUNDING 202 3 B FRN 25/06/2049	 0.01 US126650CY46 0.01 US11120VAC72 0.01 US89832Q1094 0.01 US92763W1036 0.01 AU3FN0092797 0.01 GB00B24FF097 0.01 US50077LBN55 0.01 XS3002420902 0.01 CA0641491075 0.01 XS2776511060 0.01 0.01 BE0974293251 0.01 US91282CAM38 0.01 US8754651060 0.01 XS2819830592
 CANON INC CRITERIA CAIXACORP SA COMMERZBANK F2V 05/12/203000 956 BPCE F2F 18/01/2030 US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	 0.01 JP3242800005 0.01 ES0140609019 0.01 DE000CZ45V25 0.01 US05571AAV70 0.01 US912810SU34
 SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS	 0.01 XS2156510021
 DOWDUPONT 4.725% 15/11/2028 JOHNSON CONTROLS INTERNATIONAL PLC FIRST HORIZON FRN 07/03/2031 MARVELL TECHNOLOGY COM UK. GILT 1.625% 22-OCT-28 AMERICAN INTERNATIONAL GROUP XCEL ENERGY 5.60% 15/04/2035 PAYCHEX INC US. TSY. NOTE/BON 2.375% 15/05/2027 JAPAN GOV. TEN YEA 0.60% 20/12/2033 MITSUBISHI HEAVY INDUSTRIES LTD ROYAL CARIBBEAN GROUP FRENCH REPUBLIC GO 3.00% 25/5/2033 EURP. UNION 0.00% 04/07/2031 CTS EVENTIM AG AND CO. KGAA CHENIERE ENERGY INC JAPAN GOV. TEN YEA 0.80% 20/03/2034	 0.01 US26078JAD28 0.01 IE00BY7QL619 0.01 US320517AE51 0.01 US5738741041 0.01 GB00BFX0ZL78 0.01 US0268747849 0.01 US98389BBE92 0.01 US7043261079 0.01 US912828X885 0.01 JP1103731Q12 0.01 JP3900000005 0.01 LR0008862868 0.01 FR001400H7V7 0.01 EU000A3KSXE1 0.01 DE0005470306 0.01 US16411R2085 0.01 JP1103741Q44

MORTGAGE HOUSE RMBS OSMIUM SE 2 B FRN	0.01 AU3FN0090783
15/03/2056FRN 15/03/2056	
BT GROUP PLC	0.01 GB0030913577
CHARTER COMMS. OPE 4.80% 01-03-50	0.01 US161175BT05
CARGILL 2.125% 10/11/2031	0.01 US141781BS20
FERRARI NV COM	0.01 NL0011585146
BUNDESOBLIGATION 0.0% 10/04/2026	0.01 DE0001141836
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.01 JP1103671N74
EXELON CORP	0.01 US30161N1019
TAV HAVALIMANLARI HOLDING AS	0.01 TRETAVH00018
CCP INITIAL MARGIN	0.01
MANULIFE FINANCIAL CORP	0.01 CA56501R1064
UTD. UTLS. GRP.	0.01 GB00B39J2M42
JDE PEET S 4.50% 23/1/2034REGS	0.01 XS2728560959
ITALY BUONI POLIEN 5.00% 01/08/2034	0.01 IT0003535157
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.01 US06051GKD06
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.01 JP1051631PB2
WESTERN GAS PARTNE 4.75% 15/08/2028	0.01 US958254AK08
ENN ENERGY HOLDINGS LTD	0.01 KYG3066L1014
ALLIANZ F2F 7/9/2038	0.01 DE000A30VTT8
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.01 US83368TBQ04
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.01 US912810EY02
HUBSPOT INC	0.01 US4435731009
GODADDY INC	0.01 US3802371076
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.01 FR001400AIN5
BP CAP. MKTS. 5.773% 25/5/2038	0.01 XS2629395612
LEG IMMOBILIEN SE	0.01 DE000LEG1110
ERAC USA FIN. 4.90% 1/5/203300 144A	0.01 US26884TAW27
NISOURCE 5.85% 1/4/2055	0.01 US65473PAU93
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.01 FR0014003513
ENEL FIN. INTL. 4.25% 15/6/2025	0.01 USN30707AN87
HEWLETT PACKARD EN 5.00% 15/10/2034	0.01 US42824CBV00
CJ LOGISTICS KRW5000	0.01 KR7000120006
CARRIER GLOBAL COR COM	0.01 US14448C1045
LENNAR CORPORATION CLASS A	0.01 US5260571048
TENNET HLDG. TENNET HLDG. F2V PERP	0.01 XS2783649176
ASR NEDERLAND F2V 7/12/2043	0.01 XS2554581830
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.01 JP1201861PA6
TOTALENERGIES CAP 5.425% 10/09/2064	0.01 US89157XAF87
US. TSY. NOTE/BOND 4.50% 31/12/2031031 USD100 T-2031	0.01 US91282CMC28
INDONESIA TSY. BD. 7.00% 15/09/2030	0.01 IDG000013806
DANONE	0.01 FR0000120644
UNUM GROUP 4% SNR NTS 15/06/2029 USD2000	0.01 US91529YAN67
ONEOK 4.45% 01/09/2049	0.01 US682680AZ68
UNITED STATES TREA 4.75% 15/11/20432043 USD1000	0.01 US912810TW80
BONDS 11/43	
NBN 3.75% 22/3/2034	0.01 XS2788379472
AIRBNB INC	0.01 US0090661010
PACCAR INC	0.01 US6937181088
CROWN CASTLE INTL. 3.25% 15/1/2051	0.01 US22822VAU52
SUN COMMUNITIES OP 2.70% 15/07/2031	0.01 US866677AE75
FORD MOTOR CREDIT 4.445% 14/02/2030	0.01 XS2767246908
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.01 US912810EW46
TAIWAN SURFACE MOU TWD10	0.01 TW0006278005
PLENTI AUTO ABS 2025-1 1 A FRN 12/08/2033A	0.01 AU3FN0093977
UNIVERSAL HEALTH SERVICES - CLASS B	0.01 US9139031002
BANCO SANTANDER F2V 14/03/2030USD1000	0.01 US05964HBB06
CADENT FIN. 5.625% 11/01/2036	0.01 XS2743029923
GALAXY PIPELINE AS 2.94% 30/09/2040	0.01 XS2300197030
US TREASURY N/B 3.25% 15/MAY/2042	0.01 US912810TH14
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.01 DE0001102390
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.01 FR0013154044
PANASONIC HOLDINGS CORP	0.01 JP3866800000

US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.01 US91282CAY75
JYSKE BANK - REG	0.01 DK0010307958
NYKREDIT REALKREDIT F2V 24/04/2035	0.01 DK0030523113
TOURISM HOLDINGS LTD	0.01 NZHELE0001S9
EDP S.A EUR1(REGD)	0.01 PTEDPOAM0009
CHINA MOLYBDENUM LUOYANG CO LTD	0.01 CNE100000114
ZF FINANCE GMBH 3.75% 21/09/20280000 2	0.01 XS2231331260
ENERGY TRANSFER 5.55% 15/2/2028	0.01 US29273VAP58
PENSKE TRUCK LEAS 5.55% 01/05/20281/05/2028 USD1000 144A	0.01 US709599BT09
SOMPO HOLDINGS INC NPV	0.01 JP3165000005
ELECTRICITE DE FRA 4.75% 17/06/2044	0.01 FR001400QR88
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.01 US91282CHU80
US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031	0.01 US91282CKF76
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.01 US91282CKA89
US. TSY. NOTE/BON 4.125% 31/10/2031/2031 USD1000 R-2031	0.01 US91282CLU35
US. TSY. NOTE/BON 4.125% 30/11/2031/2031 USD1000 S-2031	0.01 US91282CLZ22
BELFIUS BANK 3.375% 20/02/2031	0.01 BE0390167337
US. TSY. NOTE/BON 4.125% 15/6/2026/2026 USD1000 AP-2026	0.01 US91282CHH79
THINK TANK RESIDENTIAL SERIES 2 B FRN 10/08/20568/2056	0.01 AU3FN0091237
CELLNEX TELECOM SA	0.01 ES0105066007
CHF BNP PARIBAS A/C	0.01
VISA 4.30% 14/12/2045	0.01 US92826CAF95
MANAWA ENERGY LTD	0.01 NZTPXE0001S5
US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026	0.01 US91282CGL90
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.01 US91282CJX02
US TREASURY N/B 3.87% 15/JAN/2026	0.01 US91282CGE57
KDDI CORP NPV TEMP	0.01 JP3496400007
VERIZON COMMUNICA 3.875% 01/03/2052	0.01 US92343VGP31
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.01 US91282CFY21
TOTALENERGIES TOTALENERGIES F2V PERP	0.01 XS2937308737
CANADIAN IMP BANK COM NPV	0.01 CA1360691010
NEXTDC LIMITED ORDINARY FULLY PAID	0.01 AU000000NXT8
GENERAL MOTORS FIN 5.45% 06/09/20349/2034 USD1000	0.01 US37045XFA90
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.01 JP1103441G98
TELEFONICA EMISIO 3.724% 23/01/2034	0.01 XS2984223102
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.01 US912810SN90
PLAINS ALL AMERICAN PIPELINE LP 3.55% SNR NTS 15/12/2029 USD2000	0.01 US72650RBM34
SHINHAN FINANCIAL GROUP	0.01 KR7055550008
DOLLARAMA INC	0.01 CA25675T1075
DEMETER INVESTMENTS F2F 8/15/2050	0.01 XS1261170515
FRANCE GOV. BD. 4.75% 25/04/2035	0.01 FR0010070060
JOHNSON & JOHNSON 3.35% 26/02/2037	0.01 XS3005214799
SHIN-ETSU CHEMICAL NPV	0.01 JP3371200001
BAXTER INTL. 1.915% 1/2/2027USD1000	0.01 US071813CL19
MS & AD INSURANCE GROUP HOLDINGS	0.01 JP3890310000
UK. GILT 1.50% 22/07/2026	0.01 GB00BYZW3G56
TARGET CORPORATION	0.01 US87612E1064
UK. GILT 3.75% 7/3/2027	0.01 GB00BPSNB460
UTD. UTILITIES WAT 3.75% 23/05/20344	0.01 XS2771661357
JBS USA LUX JBS US 3.00% 2/2/2029	0.01 US46590XAN66
ENGIE 4.25% 6/3/2044	0.01 FR0014000JE3
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.01 FR0000571218

WESTPAC BANKING F2V 23/11/20312031 USD2000	0.01 US961214DF70
SWISS RE AG	0.01 CH0126881561
CNH INDL. CAP. 5.50% 12/01/2029	0.01 US12592BAR50
CANADIAN GOV. BD. 2.75% 1/12/2055	0.01 CA135087P998
US. TSY. NOTE/BON 1.125% 15/5/2040	0.01 US912810SR05
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS	0.01 US912810SS87
11/50	
NORDSON 4.50% 15/12/2029	0.01 US655663AC62
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.01 US912810QC53
GOLD FIELDS LTD	0.01 ZAE000018123
ROMANIAN GOV. INTL 5.25% 30/05/2032	0.01 XS2829209720
SPAIN GOV. BD. 2.50% 31/05/2027	0.01 ES0000012M77
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.01 US9128286X38
US. TSY. NOTE/BOND 0.25% 31/10/20252025 USD1000 AF-	0.01 US91282CAT80
2025	
SCENTRE GROUP	0.01 AU000000SCG8
ICICI BANK SPON ADR	0.01 US45104G1040
STATE STREET CORP USD	0.01 US8574771031
ZF FINANCE GMBH 2.25% 03/05/2028000 5	0.01 XS2399851901
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-	0.01 US9128287B09
2026	
NEXTERA ENERGY CAP 5.55% 15/3/2054	0.01 US65339KCV08
PHILLIPS COM	0.01 US7185461040
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.01 US91282CEF41
ANHEUSER-BUSCH INB 3.95% 22-03-2044	0.01 BE6350704175
BANK OF IRELAND GRP. F2V 06/12/2032	0.01 XS2528657567
HEALTHPEAK PROPERTIES INC 3% SNR NTS 15/01/2030	0.01 US42250PAA12
USD2000	
METRO FINANCE 2024-1 TRUST 1 A FRN 17/09/2030	0.01 AU3FN0090536
ALL WINNER TECHNOLOGY ORD SHS A	0.01 CNE100001ZN3
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.01 US91282CAH43
US. TSY. NOTE/BON 1.375% 15/8/2050	0.01 US912810SP49
POWSZECHNA KASA OS	0.01 PLPKO0000016
BANCO SANTANDER BRASIL SA	0.01 BRSANBCDAM13
INTESA SANPAOLO 5.125% 29/08/2031	0.01 XS2673808726
MIGROS TICARET AS	0.01 TREMGTI00012
UNITED KINGDOM GI 4.125% 22/7/2029	0.01 GB00BQC82B83
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-	0.01 US912828YQ73
2026	
AMPRION 3.85% 27/08/2039	0.01 DE000A383QR0
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.01 DE0001102622
HAIER SMART HOME C A CNY1	0.01 CNE000000CG9
ASPEN GROUP LTD/AUSTRALIA	0.01 AU000000APZ8
KEYSIGHT TECHNOLOGCOM USD	0.01 US49338L1035
US. TSY. NOTE/BON 1.625% 30/11/2026	0.01 US912828YU85
METLIFE INC	0.01 US59156R1086
AZIMUT HOLDING SPA	0.01 IT0003261697
CONOCOPHILLIPS CO 5.00% 15/01/2035	0.01 US20826FBL94
ARCELIK AS	0.01 TRAARCLK91H5
COOPERATIEVE RABOB 5.25% 14/09/2027	0.01 XS0827563452
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.01 JP1201681K44
BARCLAYS FRN 25/02/2031	0.01 US06738ECY95
REALTY INCOME CORPORATION	0.01 US7561091049
BUZZI S.P.A	0.01 IT0001347308
TSY. OF VICTORIA 5.25% 15/09/2038	0.01 AU3SG0002934
WEA FIN. WESTFIELD 4.75% 17/09/2044	0.01 US92890HAD44
AKER BP ASA 5.60% 13/6/2028	0.01 US00973RAL78
CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.01 US13607HVE97
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.01 FR0013451507
TAIWAN MOBILE CO LTD	0.01 TW0003045001
SEALED AIR 1.573% 15/10/2026D2000	0.01 US81211KAZ30
KRAFT HEINZ CO COM	0.01 US5007541064

US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100 BONDS05/2044	0.01 US912810UB25
YORKSHIRE WATER FINANCE 6.60% 17/APR/2031	0.01 XS0439817577
GENERAL MOTORS FIN 3.70% 14/07/2031	0.01 XS2975301438
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.01 JP1200861647
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.01 AU3FN0079703
COMPAGNIE DE SAINT-GOBAIN	0.01 FR0000125007
BANCO SANTANDER 5.294% 18/08/20277	0.01 US05964HAS40
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-2029	0.01 US91282CFC01
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.01 FR0013250560
PEOPLES INSURANCE COMPANY OF CHINA	0.01 CNE100001MK7
FRANCE GOV. BD. 0.25% 25/11/2026	0.01 FR0013200813
CRH PLC LONDON LISTING	0.01 IE0001827041
NOKIA OYJ	0.01 FI0009000681
AUSTRALIAN CAP. TE 5.25% 23/10/2036	0.01 AU3SG0003015
EAST MONEY INFORMATION CO LTD	0.01 CNE100000MD4
VERTIV HOLDINGS CO	0.01 US92537N1081
INVESTORE PROPERTY LTD	0.01 NZIPLE0001S3
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.01 FR0010773192
US. TSY. NOTE/BON 1.125% 15/8/2040	0.01 US912810SQ22
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.01 US91282CHF14
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.01 US912810QN19
TC ENERGY CORP	0.01 CA87807B1076
NXP SEMICONDUCTORS	0.01 NL0009538784
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.01 US912828ZE35
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.01 US912810QX90
US. TSY. NOTE/BON 3.375% 15/11/2048	0.01 US912810SE91
REDZED TRUST SERIES 2024-3 3 A1L FRN 09/03/20560000 A-1-L	0.01 AU3FN0092532
MARATHON PETROL COM	0.01 US56585A1025
COCA COLA FEMSA SAB DE CV	0.01 US1912411089
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.01 US91282CKN01
BNP PARIBAS F2V 24/5/2031	0.01 FR0014003N10
MITSUI AND CO NPV	0.01 JP3893600001
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.01 US05584KAH14
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.01 JP1103581L42
US. TSY. NOTE/BON 0.375% 31/7/2027	0.01 US91282CAD39
PINNACLE WEST CAPITAL CORP	0.01 US7234841010
BIMBO BAKERIES US 5.375% 09/01/2036	0.01 US09031WAE30
AT&T INC 3.80% 01/12/2057	0.01 US00206RMN97
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.01 JP1103481H98
NATIONAL GRID PLC 5.75% 16/APR/2032	0.01 XS0627336323
UK. GILT 4.125% 29/01/2027	0.01 GB00BL6C7720
HSBC HLDGS. F2F 11/8/2028	0.01 US404280DG12
DEN DANSKE BANK AS DKK	0.01 DK0010274414
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.01 JP1103491HC4
CENOVUS ENERGY INC 3.75% 15/02/20522/2052	0.01 US15135UAX72
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.01 US912810QL52
OPAP SA	0.01 GRS419003009
US. TSY. NOTE/BON 4.375% 31/01/2032/2032 USD100 G-2032	0.01 US91282CMK44
VOLVO AB - B	0.01 SE0000115446
UNUM GROUP 4.125% 15/06/2051	0.01 US91529YAR71
FOMENTO ECONOMICO MEXICANO SAB DE CV SP	0.01 US3444191064
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.01 US912810TS78
DEUTSCHE BANK AG/NEW F2F 07/01/2028	0.01 US25160PAH01
OTSUKA HLDGS CO NPV	0.01 JP3188220002
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.01 US912810FT08
GLOBAL PAYMENTS INC	0.01 US37940X1028
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.01 US912810SF66

NYKREDIT REALKRED 3.625% 24/07/2030	0.01 DK0030523030
CONOCOPHILLIPS CO 5.65% 15/01/2065	0.01 US20826FBN50
WESTERN POWER DIS 3.949% 20/9/2032	0.01 XS2528341766
NUTRIEN LTD COM NPV	0.01 CA67077M1086
LIFE HEALTHCARE GROUP HOLDINGS LTD	0.01 ZAE000145892
WESTERN POWER DIST 3.53% 20/9/2028	0.01 XS2528341501
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.01 US91282CKC46
W R BERKLEY 4.00% 12/05/2050	0.01 US084423AU64
SUN HUNG KAI PROPERTY HKD	0.01 HK0016000132
UK. GILT 3.50% 22/10/2025	0.01
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.01 US24422EXB00
CUMMINS INC	0.01 US2310211063
FASTENAL CO	0.01 US3119001044
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.01 BE0000338476
AMETEK INC	0.01 US0311001004
LA TROBE FINANCIAL CAPITAL M 3 A2 FRN	0.01 AU3FN0089942
13/11/2055UD500000 A2	
WEICHAI POWER CO LTD	0.01 CNE1000000D4
PUBLIC SERVICE ENTERPRISE GROUP INC	0.01 US7445731067
SEMPRA ORD	0.01 US8168511090
WESSEX WATER SERV 6.125% 19/9/2034	0.01 XS3025173710
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.01 US912810RD28
PUMA SERIES 2024-1 1 A FRN 23/09/2055	0.01 AU3FN0085999
UK. GILT 0.25% 31/07/2031	0.01 GB00BMGR2809
LLOYDS BANKING GRP. VAR 31/08/2033	0.01 AU3CB0302115
WR BERKLEY ORD SHS	0.01 US0844231029
DIAMONDBACK ENERGY 6.25% 15/3/2033	0.01 US25278XAV10
LENOVO GROUP LTD	0.01 HK0992009065
GRAINGER W W INC	0.01 US3848021040
US. TSY. NOTE/BON 4.375% 15/05/2041	0.01 US912810QQ40
DUKE ENERGY CORP NEW 3.1% 15/06/2028	0.01 XS2488626610
ATHORA HOLDING LT 6.625% 16/6/2028	0.01 XS2628821790
HYUNDAI MOTOR CO LTD	0.01 KR7005380001
HESS CORP	0.01 US42809H1077
MARKEL GRP. 6.00% 16/5/2054	0.01 US570535AY06
KIMBERLY CLARK CORP	0.01 US4943681035
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.01 US912810SH23
AFG 2024-1 TRUST 1 A2 FRN 10/11/2055	0.01 AU3FN0088407
MTG. HOUSE RMBS PRIME SERIES 1 B FRN	0.01 AU3FN0087318
15/10/2055AUD500000 B	
ITALY BUONI POLIEN 3.35% 1/7/2029	0.01 IT0005584849
ALCON AG	0.01 CH0432492467
UK. GILT 0.50% 31/1/2029	0.01 GB00BLPK7227
KENVUE INC	0.01 US49177J1025
CROWN CASTLE INTL CORP	0.01 US22822V1017
US. TSY. NOTE/BON 3.625% 15/08/2043	0.01 US912810RC45
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.01 XS2264978623
UK. GILT 0.125% 30/01/2026	0.01
MS. F2F 19/7/2035	0.01 US61747YFT73
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.01 US912810TU25
FRANCE GOVERNMENT 3.50% 25/4/2026	0.01 FR0010916924
PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.01 US709629AR06
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.01 JP1201801N46
CENTURIA INDUSTRIAL REIT	0.01 AU000000CIP0
NIPPON PROLOGIS REIT INC	0.01 JP3047550003
BAKER HUGHES COMPANY	0.01 US05722G1004
FISERV 5.15% 15/03/2027	0.01 US337738BJ60
PEGATRON CORP	0.01 TW0004938006
JD LOGISTICS INC	0.01 KYG507451012
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.01 JP1201131990
LIBERTY FUNDING PTY LIMITED SR 24-1A CL B FLTG	0.01 AU3FN0088316
RT25/05/2032	

DUKE ENERGY INDIAN 3.25% 01/10/2049	0.01 US26443TAB26
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.01 JP1201121975
GENERAL MOTORS FIN 6.10% 07/01/2034/2034 USD1000	0.01 US37045XEP78
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.01 FR0014007L00
HSBC HLDGS. FRN 03/03/2031	0.01 US404280ER67
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.01 US912810QE10
ENEL FIN. INTL. 4.25% 15/6/20256/2025	0.01 US29278GAV05
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.01 US912810SI88
JBS SA	0.01 BRJBSSACNOR8
BP CAP. MKTS. F2V PERP	0.01 XS2193662728
BARCLAYS FRN 25/02/2029	0.01 US06738ECX13
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.01 DE0001102341
KINROSS GOLD 6.25% 15/7/2033	0.01 US496902AT48
UNIVEST FINANCIAL COM USD5	0.01 US9152711001
EUROBANK SA F2F 07/02/2036	0.01 XS2997439935
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.01 US35805BAC28
AXON ENTERPRISE I COM USD 0.00001	0.01 US05464C1018
NATL. GRID NORTH 4.151% 12/9/2027	0.01 XS2680745119
PENSKE TRUCK LEAS 1.70% 15/06/2026/06/2026 USD1000	0.01 US709599BM55
144A	
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.01 JP1103451GC0
EXPERIAN GROUP LTD	0.01 GB00B19NLV48
PORTLAND GEN. ELEC.	0.01 US7365088472
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.01 JP1201571G68
US. TSY. NOTE/BON 3.125% 15/05/2048	0.01 US912810SC36
TESCO COR. TSY. S 5.125% 22/05/2034	0.01 XS2824047372
NORTHUMBRIAN WATER FIN 6.37% 28/OCT/2034	0.01 XS2550206333
BUNDESOBLIGATION 0.00% 10/10/2025	0.01
ACADIA REALTY TRUST	0.01 US0042391096
HALEON PLC	0.01 GB00BMX86B70
CITIGROUP F2F 01/05/2032	0.01 US172967MY46
US. TSY. NOTE/BON 1.125% 28/2/2027	0.01 US912828ZB95
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.01 XS2314246526
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.01 GB00BPJJKN53
US TREASURY N/B 2.37% 15/FEB/2042	0.01 US912810TF57
IQVIA 6.25% 01/02/2029	0.01 US46266TAF57
YUM! BRANDS INC	0.01 US9884981013
DNB BANK ASA	0.01 NO0010161896
CORTEVA INC	0.01 US22052L1044
ORIX CORPORATION	0.01 JP3200450009
VOLVO TSY. 2.625% 20/2/2026	0.01 XS2534276717
CANADIAN GOV. BD. 0.25% 1/3/2026	0.01 CA135087L518
JPMORGAN CHASE & CO F2F 08/11/2032	0.01 US46647PCR55
EDWARDS LIFESCIENCES CORP	0.01 US28176E1082
BUNDESOBLIGATION 1.30% 15/10/2027.01 .186	0.01 DE0001141869
BASF SE	0.01 DE000BASF111
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.01 DE000BU2Z007
NORTHUMBRIAN WATER 5.50% 02/10/2037	0.01 XS2794482351
US. TSY. NOTE/BON 4.375% 15/11/2039	0.01 US912810QD37
UK. GILT 4.25% 07/06/2032	0.01 GB0004893086
BRISTOL-MYERS SQUI 6.40% 15/11/2063	0.01 US110122EC85
US. TSY. NOTE/BON 4.375% 15/05/2040	0.01 US912810QH41
SOFTBANK CORP	0.01 JP3732000009
SOGECAP F2F 16/05/2044GS	0.01 FR001400M1X9
MOTABILITY OPERAT 3.625% 22/01/2033	0.01 XS2978917156
US. TSY. NOTE/BON 3.875% 15/08/2040	0.01 US912810QK79
UK. GILT 0.375% 22/10/2030	0.01 GB00BL68HH02
VALERO ENERGY CORP	0.01 US91913Y1001
BLUESTONE PRIME 2024-1 TRUST 1 A2 FRN 14/07/2065	0.01 AU3FN0089025
HSBC HOLDINGS PLC 6.36% 16/NOV/2032	0.01 XS2553547444
RAIFFEISEN BANK INTL F2F 31/05/20302030 EUR100000 REGS	0.01 XS2826609971
CHALLENGER LIMITED	0.01 AU000000CGF5
GRUPO AEROPORTUARIO DEL SURESTE SAB	0.01 MXP001661018

Income Due - KRW	0.01
SOUTHERN CALIFORNI 5.25% 15/03/2030	0.01 US842400JJ35
SYNOPSIS 5.00% 01/04/2032	0.01 US871607AD97
OKLAHOMA GAS & ELECTRIC CO 3.3% SNR NTS	0.01 US678858BU41
15/03/2030USD2000	
CHINA MOLYBDENUM CO LTD	0.01 CNE100001NRO
BRITISH STERLING POUND	0.01
ROSS STORES INC	0.01 US7782961038
NATL. GRID	0.01 GB00BDR05C01
ORSTED F2V 18/02/3021S	0.01 XS2293075680
INFINEON TECHNOLOGIES AG	0.01 DE0006231004
INVITATION HOMES O 4.15% 15/04/2032	0.01 US46188BAD47
UK. GILT 3.25% 31/1/2033	0.01 GB00BMV7TC88
BERKSHIRE HILLS BANCORP INC	0.01 US0846801076
AMBEV SA COM NPV	0.01 BRABEVACNOR1
BDO UNIBANK INC	0.01 PHY077751022
CITIBANK NA 5.803% 29/9/2028	0.01 US17325FBB31
SPAIN GOV. BD. 3.55% 31/10/2033	0.01 ES0000012L78
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.01 ES0000012H41
SYSCO 3.75% 01/10/2025	0.01 US871829AZ02
AMERICAN EXPRESS F2F 30/01/2031	0.01 US025816DY24
WELLS FARGO & CO F2F 24/04/2034	0.01 US95000U3D31
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS	0.01 US912810TQ13
02/43	
OTIS WORLDWIDE COR COM	0.01 US68902V1070
APA INFRA. 2.00% 15/07/2030EUR100000 9	0.01 XS2164646304
Outstanding Settlement Receipts - AUD	0.01
AT&T INC 4.25% 1/6/2043	0.01 XS0932036154
UNITED KINGDOM GI 0.875% 31/7/2033	0.01 GB00BM8Z2S21
ALEXANDRIA REAL ES 2.95% 15/03/2034	0.01 US015271AY59
ENEL FIN. INTL. 3.00% 24/02/2031	0.01 XS3008889092
STELLANTIS FIN. US 6.45% 18/03/2035	0.01 US85855CAL46
COTERRA ENERGY INC 5.90% 15/02/2055	0.01 US127097AN32
INTERCONTINENTAL H 3.75% 14/8/2025	0.01 XS1275957121
SPAIN GOV. BD. 4.90% 30/7/2040	0.01 ES00000120N0
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655%	0.01 US74977SDR04
22/08/2028	
XCEL ENERGY INC	0.01 US98389B1008
SYSCO CORPORATION COM	0.01 US8718291078
BUNDESOBLIGATION 2.40% 19/10/2028.01 .188	0.01 DE000BU25018
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-	0.01 US91282CHB00
2026	
MORGAN STANLEY F2F 04/05/2027	0.01 US61772BAB99
BPCE VAR 19/07/2033VAR DTD 5.748 19/07/2033	0.01 US05583JAM45
US TREASURY N/B 3.62% 31/MAY/2028	0.01 US91282CHE49
ENERGY TRANSFER OP 6.25% 15/04/2049	0.01 US29279FAA75
UK. GILT 0.125% 31/1/2028	0.01 GB00BMBL1G81
NATL. STORAGE REIT	0.01 AU000000NSR2
UNITED RENTALS INC	0.01 US9113631090
FORD MOTOR CREDIT 5.85% 17/05/2027	0.01 US345397E748
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.01 DE000BU27006
MBANK SA F2F 27/09/2030	0.01 XS2907137736
UK. GILT 1.00% 31/01/2032	0.01 GB00BM8Z2T38
HOMEEO DAILY NEEDS REIT	0.01 AU0000113136
GS. GRP. 4.223% 5/1/2029	0.01 US38141GWZ35
UK. GILT 3.75% 29/01/2038	0.01 GB00BQC4R999
MORGAN STANLEY F2F 21/07/2032	0.01 US61747YED31
QPH FIN. PTY 2.30% 29/7/2027	0.01 AU3CB0273365
DANSKE BANK FRN 10/04/2027	0.01 XS2798276270
TDF INFRA. SASU 5.625% 21/7/2028	0.01 FR001400J861
VIER GAS TRANSPOR 4.625% 26/9/2032	0.01 XS2535725159
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.01 US91282CHW47
DAIICHI SANKYO COMPANY LIMITED	0.01 JP3475350009
SPAIN GOV. BD. 0.80% 30/7/2029	0.01 ES0000012K53

VOLVO TSY. 3.125% 08/09/2026	0.01 XS2760218185
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.01 FR001400CMX2
CREDIT AGRICOLE F2V 28/08/2033	0.01 FR001400KDS4
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.01 US91282CHR51
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.01 JP1201701KA5
OTP BANK RT	0.01 HU0000061726
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-2027	0.01 US91282CFZ95
COMCAST CORP 2.887% 1/11/2051	0.01 US20030NDS71
CREDIT SUISSE GRP. F2F 02/04/2032	0.01 CH1174335740
HONDA MOTOR CO LTD	0.01 JP3854600008
NATL. AUSTRALIA BANK F2F 03/08/2032	0.01 AU3CB0291284
ACHMEA F2V 02/11/2044	0.01 XS2809859536
ZHESHANG DEVELOPMENT GROUP CO LTD	0.01 CNE0000000YS8
MERLIN PROPERTIES SOCIMI SA	0.01 ES0105025003
AGI FIN. PTY FRN 10/7/2030	0.01 AU3FN0079372
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.01 US9128285C00
ERICSSON LM - B SHS	0.01 SE0000108656
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030	0.01 US91282CJM47
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.01 JP12009917C3
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.01 US303075AA30
TRUSTEES OF COLUM 4.355% 01/10/2035	0.01 US198643AD00
ALIMENTATION COUCHE TARD INC	0.01 CA01626P1484
BARRICK PD AUSTRAL 5.95% 15/10/203915/10/2039 USD1000	0.01 US06849UAD72
NEWCASTLE GREATER MU FRN 14/02/2029	0.01 AU3FN0085023
HANA FINANCIAL GROUP	0.01 KR7086790003
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.01 US91282CJQ50
BANCO SANTANDER FRN 23/01/2029	0.01 AU3FN0084307
CREDIT AGRICOLE FRN 01/06/2028	0.01 AU3FN0078515
SCENTRE GRP. TST. 1 FRN 10/09/2054	0.01 AU3FN0091567
WASION HOLDINGS LT HKD	0.01 KYG9463P1081
FUT 06 JUN 25 EURX EUR-BOBL	0.01
MOTABILITY OPERATI 4.00% 17/01/2030	0.01 XS2838537566
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.01 US91282CGJ45
DANSKE BANK F2V 13/4/2027	0.01 XS2586741543
PHISON ELECTRONICS CORP	0.01 TW0008299009
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.01 US91282CJG78
UBS AG/AUSTRALIA FRN 24/11/2026	0.01 AU3FN0083150
WILLIAMS COS INC/T 2.60% 15/03/20311000	0.01 US969457BY52
HD KOREA SHIPBUILDING AND OFFSHORE ENGINEERING CO LTD	0.01 KR7009540006
TRITON BOND TRUST 2024-1 IN 2 A2 FRN 17/05/2056	0.01 AU3FN0089215
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.01 ES00000127A2
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.01 AU3FN0055687
TRATON FINANCE LUXEMBOURG S.A 4.5% GTD SNR NTS 23/11/26 EUR100000 REGS	0.01 DE000A3LQ9S2
PUBLIC SERVICE ELECTRIC & GAS CO 4.9% MTN 15/12/2032 USD2000 P	0.01 US74456QCK04
VIER GAS TRANSPORT 4.00% 26/09/202700000 4 REGS	0.01 XS2535724772
ATLAS COPCO AB	0.01 SE0017486889
THAI UNION GROUP	0.01 TH0450010R15
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.01 US912810QY73
NBN 4.75% 28/09/2026	0.01 AU3CB0292597
PRUDENTIAL FINANCIAL INC	0.01 US7443201022
DCP MIDSTREAM OPERATING LP 3.25% GTD SNR NTS 15/02/2032 USD1000	0.01 US23311VAK35
GIVAUDAN - REG	0.01 CH0010645932
DBS BANK FRN 16/08/2027	0.01 AU3FN0080313
COOPERATIEVE RABOBAN FRN 22/05/2026	0.01 AU3FN0078150

NEWCASTLE GREATER MU FRN 21/01/2030	0.01 AU3FN0094827
CANADIAN IMPERIAL BA FRN 21/04/2026	0.01 AU3FN0077574
HYUNDAI ENGINEERING & CONSTRUCTION	0.01 KR7000720003
UTD. O/SEAS. BANK SY FRN 16/03/202626	0.01 AU3FN0076170
SYNCHRONY FINANCIAL	0.01 US8716581035
INS. AUSTRALIA GRP. FRN 15/06/2045	0.01 AU3FN0047544
BARCLAYS PLC FRN 20/05/2027	0.01 AU3FN0060448
ETSA UTILITIES FI 4.612% 27/03/2028	0.01 AU3CB0320075
JOHN DEERE FINL. 4.90% 28/07/2025	0.01 AU3CB0291078
NSW ELECTRICITY NETW FRN 11/03/2055	0.01 AU3FN0096392
TRITON TST. 2025-1 IN RESPE 1 A2 FRN 12/03/2057UD500000	0.01 AU3FN0095543
A2	
US. TSY. NOTE/BON 3.125% 15/08/2044	0.01 US912810RH32
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.01 JP1300371C98
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.01 US912810FM54
AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000	0.01 AU3CB0233856
US. TSY. NOTE/BON 1.625% 30/09/2026	0.01 US912828YG91
VICTORIA POWER NETWO FRN 21/04/2026	0.01 AU3FN0059994
METROPOLITAN LIFE GB FRN 01/12/2025	0.01 AU3FN0057451
PACCAR FINL. PTY 4.05% 02/06/2025	0.01 AU3CB0289932
DBNGP FIN. PTY 4.225% 28/05/2025	0.01 AU3CB0253417
NBN 4.20% 14/04/20274/2027	0.01 AU3CB0288397
ILLUMINA 4.65% 09/09/2026	0.01 US452327AQ25
FRENCH REPUBLIC GO 6.00% 25/10/2025	0.01
UNIVERSITY OF SYDN 3.75% 28/8/2025	0.01 AU3CB0232288
US TREASURY N/B 3.37% 15/AUG/2042	0.01 US912810TK43
NSW PORTS FINANCE 5.042% 19/09/2031	0.01 AU3CB0313591
POP MART INTERNATIONAL GROUP LTD	0.01 KYG7170M1033
DISCOVERY COMMS. 3.95% 15/06/2025	0.01 US25470DBE85
ERAC USA FIN. 4.50% 15/02/2045	0.01 US26884TAN28
WOOLWORTHS GRP. 1.85% 20/5/2025	0.01 AU3CB0272219
VICINITY CENTRES T 2.60% 27/06/2025	0.01 AU3CB0264505
INCITEC PIVOT 4.30% 18/03/2026	0.01 AU3CB0261576
AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000	0.01 AU300ENL0021
AMPRION 3.45% 22/09/2027EGS	0.01 DE000A30VPL3
ITALY BUONI POLIEN 3.50% 01/03/2030	0.01 IT0005024234
BUNDESOBLIGATION 2.20% 13/4/2028	0.01 DE000BU25000
COMCAST 3.75% 1/4/2040	0.01 US20030NDH17
CANADIAN GOV. BD. 4.00% 01/03/2029	0.01 CA135087Q988
COVIVIO	0.01 FR0000064578
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.00 BE0390128917
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.00 NZGOVDT551C8
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.00 AU3FN0082194
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.00 JP1201101944
ENERGY TRANSFER LP 4.2% SNR NTS 15/04/2027 USD2000	0.00 US29273R8K41
SWEDBANK F2V 23/08/203200	0.00 XS2522879654
MPLX 4.125% 1/3/2027	0.00 US55336VAK61
AMGEN 5.60% 2/3/2043	0.00 US031162DS61
DEXUS FIN. PTY 4.25% 11/05/2027	0.00 AU3CB0244168
CCF HLDG. SAS F2V 27/5/2035	0.00 FR001400XHB4
SOGECAP SOGECAP F2V PERP	0.00 FR0012383982
ORIGIN ENERGY FIN. 5.35% 26/09/2031	0.00 AU3CB0313625
CPFL ENERGIA SA	0.00 BRCPFEACNORO
RTE RESEAU DE TRAN 3.50% 07/12/2031	0.00 FR001400MIG4
TEVA PHARM. FIN. N 6.75%01/03/2028	0.00 US88167AAK79
CHARTER HALL GROUP	0.00 AU0000000CHCO
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.00 DK0030506886
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.00 AU3CB0242139
VOLKSWAGEN FINL. S 3.25% 19/05/2027	0.00 XS2941360963
FTA CONSUMO SANTANDER 7 B FRN 20/07/2038	0.00 ES0305855019
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49	0.00 US161175BS22
USD2000	
INDONESIA TSY. BD. 7.00% 15/5/2027	0.00 IDG000009804
BRISBANE AIRPORT P 3.10% 30/6/2026	0.00 AU3CB0272847

HIGHLAND HLDGS. S 2.875% 19/11/2027	0.00 XS2939370107
FORD MOTOR COMPANY	0.00 US3453708600
CAIXA CENTRAL DE CRE F2F 29/01/203001/2030	0.00 PTCCCOOM0004
WELLS FARGO F2F 11/02/2031	0.00 US95000U2J10
AMERICAN TOWER 5.25% 15/7/2028	0.00 US03027XCC20
IPSEN 3.875% 25/03/2032	0.00 FR001400YD27
UK. GILT 0.375% 22/10/2026	0.00 GB00BNNGP668
PPG INDS. 1.20% 15/03/2026	0.00 US693506BU04
SHINHAN BANK 5.00% 30/08/2028	0.00 AU3CB0256113
US. TSY. NOTE/BON 3.375% 15/05/2044	0.00 US912810RG58
DEUTSCHE TELEKOM 3.625% 03/02/2045	0.00 XS2985250898
KOMMUNALBANKEN 3.40% 24/07/2028	0.00 AU3CB0250132
QUANTA SERVICES INC	0.00 US74762E1029
INTERNATIONAL BANK 3.30% 14/08/2028	0.00 AU3CB0250652
ENTERGY CORP NEW	0.00 US29364G1031
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.00 DE000BU2Z015
FLUTTER ENTERTAINMENT ORD SHS	0.00 IE00BWT6H894
KONINKLIJKE PHILIPS NV	0.00 NL0000009538
DSV A/S	0.00 DK0060079531
BANQUE FEDERATIVE 1.875% 18/06/202918/06/2029	0.00 FR0013425162
EUR100000 487	
US. TSY. NOTE/BON 3.125% 15/11/2041	0.00 US912810QT88
AEP TEX INC 4.7% SNR NTS 15/05/2032 USD1000 K	0.00 US00108WAP59
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.00 US912810SD19
VOLKSWAGEN INTL. FIN. F2V PERP	0.00 XS1799939027
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.00 DE0001102556
MEX BONOS DESARR FIX RT 7.5% 26/MAY/2033	0.00 MX0MGO0001D6
HOYA CORPORATION JPY	0.00 JP3837800006
BANQUE FEDERATIVE 3.25% 17/10/20311	0.00 FR001400T9Q9
NESTLE HLDGS. 5.25% 13/3/2026	0.00 USU64106CD47
NEW ZEALAND GOV. B 5.00% 15/05/2054	0.00 NZGOVDT554C2
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00 AU3CB0239754
QBE INSURANCE GROUP F2V 17/06/2046	0.00 XS1423722823
PULTE GROUP INC	0.00 US7458671010
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00 AU3CB0268548
ROGERS COMMS. 5.30% 15/02/2034	0.00 US775109DF56
CORNING INC	0.00 US2193501051
YARA INTERNATIONAL ASA 3.148% SNR NTS 04/06/2030	0.00 US984851AG07
USD1000 144A	
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00 IT0005419848
CANADIAN GOV. BD. 1.25% 01/06/2030	0.00 CA135087K379
US. TSY. NOTE/BOND 0.25% 30/6/2025	0.00 US912828ZW33
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.00 US912810RM27
WHEATON PRECIOUS M COM NPV	0.00 CA9628791027
JPMORGAN CHASE & CO. 2.963% -FRN SNR 25/01/2033	0.00 US46647PCU84
USD2000	
SPAIN GOV. BD. 0.00% 31/01/2026	0.00 ES0000012G91
NEWDAY FNDG. MASTER ISSUER 3X C FRN 15/11/2032	0.00 XS2909752474
MS. F2F 18/04/2030	0.00 US61747YFQ35
BARCLAYS 4.836% 09/05/2028	0.00 US06738EAW57
AEGON F2F 11/04/2048	0.00 US007924AJ23
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
THE LINK REAL ESTATE INVESTMENT TRUST	0.00 HK0823032773
ITALY BUONI POLIEN 4.00% 01/02/2037	0.00 IT0003934657
INDONESIA TSY. BD. 7.50% 15/4/2040	0.00 IDG000014101
SIRIUSPOINT 7.00% 05/04/2029	0.00 US82969BAA08
FIRSTMAC MTG. FNDG. TST. NO. 4 B FRN	0.00 AU3FN0091823
18/02/20568/02/2056	
UK. GILT 4.75% 22/10/2043	0.00 GB00BPJJKP77
JPM. CHASE F2F 24/01/2036	0.00 US46647PEW23
AGI FINANCE PTY L 2.119% 24/06/2027	0.00 AU3CB0281145
DEUTSCHE POST AG	0.00 DE0005552004
NOW TRUST SR 24-1 CL B 14/06/2032	0.00 AU3FN0087730

FRENCH REPUBLIC GO 3.00% 25/11/2034	0.00 FR001400QMF9
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
BANK LEUMI LE-ISRAEL	0.00 IL0006046119
MITSUBISHI ELECTRIC	0.00 JP3902400005
SEVEN AND I HOLDINGS NPV	0.00 JP3422950000
CAIXABANK VAR 18/01/2029	0.00 US12803RAA23
NETSTREIT CORP	0.00 US64119V3033
PRYSMIAN SPA	0.00 IT0004176001
NORDEA BANK ABP	0.00 FI4000297767
KONE CORPORATION NEW	0.00 FI0009013403
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00 AU3CB0275253
SPAIN GOV. BD. 1.40% 30/04/2028	0.00 ES0000012B39
JOHNSON & JOHNSON 3.60% 26/02/2045	0.00 XS3005215093
EXPEDIA GROUP INC	0.00 US30212P3038
TAKE TWO INTERACTIVE SOFTWARE INC	0.00 US8740541094
GRUPO AEROPORTUARIO SUR-ADR	0.00 US40051E2028
HYUNDAI CAPITAL AM 4.55% 26/09/202929 USD A 144A	0.00 US44891ADG94
NISOURCE INC 5.25% SNR NTS 15/02/2043 USD1000	0.00 US65473QB886
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00 US853254CG39
JAPAN GOV. TEN YEA 1.20% 20/12/2034	0.00
SKANDINAVISKA ENSK 3.70% 9/6/2025	0.00 USW8454EAR90
CHRISTCHURCH CITY HOLDINGS LIMITED 190625 PNOTE	0.00
UNITED OVERSEAS BANK	0.00 SG1M31001969
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EURO.01	0.00 DE0001102523
GE HEALTHCARE HOLDING LLC	0.00 US36266G1076
KITE REALTY GROUP COM	0.00 US49803T3005
EVERGY METRO INC 4.2% SNR NTS 15/06/2047 USD2000	0.00 US485134BQ27
DASSAULT SYSTEMES SE	0.00 FR0014003TT8
MS. F2F 19/04/2035	0.00 US61747YFR18
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.00 DE0001102606
HEATHROW FNDG. 4.15% 11/10/2028	0.00 XS1891780691
AT&T INC 2.9% 04/DEC/2026	0.00 XS1879223565
BRAMBLES LIMITED	0.00 AU000000BXB1
SPAIN GOV. BD. 4.20% 31/01/2037	0.00 ES0000012932
WESSEX WATER SERV 5.125% 31/10/2032	0.00 XS2569776136
VODAFONE GROUP ORD	0.00 GB00BH4HKS39
TAKEDA PHARM. 5.30% 05/07/2034	0.00 US874060BK18
ELECTRANET PTY L 2.4737% 15/12/2028	0.00 AU3CB0283034
CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029	0.00 XS2022084367
EUR1000	
ARCH CAPITAL GROUPCOM	0.00 BMG0450A1053
US. TSY. NOTE/BON 3.125% 15/02/2042	0.00 US912810QU51
ANEKA TAMBANG TBK	0.00 ID1000106602
LUXSHARE PRECISION INDUSTRY CO LTD	0.00 CNE100000TP3
Outstanding Settlement Receipts - PLN	0.00
BPCE S A MEDIUM TERM NTS BOOK ENTRY MED TRM NTS	0.00 US05578AE465
611 4.75% 19/07/2027	
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00 US65339KBW99
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.00 US912810RP57
DEUTSCHE BANK AG/NEW F2F 14/7/2026	0.00 US25160PAJ66
ENI 5.50% 15/05/2034	0.00 US26874RAN89
DWPF FIN. PTY 1.90% 04/08/2028	0.00 AU3CB0282010
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.00 AU3FN0081790
US. TSY. NOTE/BON 3.625% 15/02/2044	0.00 US912810RE01
SIKA AG	0.00 CH0418792922
TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029	0.00 FR0014006TQ7
AMADEUS IT HLDGS	0.00 ES0109067019
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.00 US91324PEX69
BOE TECHNOLOGY GROUP CO LTD	0.00 CNE0000016L5
TARGA RES. 5.50% 15/02/2035	0.00 US87612GAK76
SPAIN GOV. BD. 1.25% 31/10/2030	0.00 ES0000012G34

GLENCORE PLC	0.00 JE00B4T3BW64
REDDIT INC CL A	0.00 US75734B1008
CK HUTCHISON HOLDINGS LTD	0.00 KYG217651051
OVINTIV 5.65% 15/5/2028	0.00 US69047QAB86
VEEVA SYSTEMS INC	0.00 US9224751084
Income Due - GBP	0.00
CF INDS. 4.95% 01/06/2043	0.00 US12527GAD51
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.00 JP1201051891
UK. GILT 4.00% 22/10/2031	0.00 GB00BPSNBF73
MOTABILITY OPERATIONS GR 2.37% 03/JUL/2039	0.00 XS2021481663
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.00 US912810RV26
WEC ENERGY GROUP INC	0.00 US92939U1060
DANSKE BANK A/S F2V 02/10/2030 4.613% 02/10/2030	0.00 US23636ABJ97
US. TSY. NOTE/BOND 3.75% 30/6/2030 2030 USD M-2030	0.00 US91282CHJ36
PUBLIC SERVICE CO OF COLORADO 4.1% 1MTG BDS	0.00 US744448CQ27
15/06/2048 USD 32	
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.00 JP1201081914
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
TAL EDUCATION GROUP ADR	0.00 US8740801043
ORACLE 4.50% 6/5/2028	0.00 US68389XCM56
COCA-COLA FEMSA S.UNITS	0.00 MX01K0000002
TARGA RES. 5.20% 01/07/2027 2027 USD1000	0.00 US87612KAA07
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00 AU3FN0080883
INVSTR. 3.50% 31/3/2034	0.00 XS3032046016
MARKEL GRP. 5.00% 05/04/2046	0.00 US570535AQ71
COMCAST 5.35% 15/11/2027	0.00 US20030NEA54
PACIFIC GAS & ELEC 4.95% 1/7/2050	0.00 US694308JN86
ARGENX SE	0.00 NL0010832176
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.00 US912810QW18
COMCAST 3.999% 01/11/2049	0.00 US20030NCE94
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.00 FR0013234333
ANGLO AMERICAN PLC	0.00 GB00B1XZS820
VERISIGN INC	0.00 US92343E1029
WASTE MGT. 5.35% 15/10/2054	0.00 US94106LCF40
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
WILLIS TOWERS WATS COM	0.00 IE00BDB6Q211
OCCIDENTAL PETROLEUM CORP	0.00 US6745991058
JPMORGAN CHASE & CO F2F 22/04/2032	0.00 US46647PCC86
INGERSOLL RAND INC	0.00 US45687V1061
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
M AND G PRUDENTIAL PLC ORD	0.00 GB00BKFB1C65
NSW ELECTRICITY N 2.543% 23/9/2030	0.00 AU3CB0274645
CARDINAL HEALTH INC	0.00 US14149Y1082
CVS HEALTH 5.125% 20/07/2045	0.00 US126650CN80
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.00 DE0001102465
YARA INTL. 4.75% 01/06/2028 2000 144A	0.00 US984851AF24
NEXTERA ENERGY CAP 4.85% 04/02/2028	0.00 US65339KDG22
CJ CORPORATION	0.00 KR7001040005
NETAPP INC	0.00 US64110D1046
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.00 FR0010371401
SPAIN GOV. BD. 6.00% 31/01/2029	0.00 ES0000011868
E.ON SE	0.00 DE000ENAG999
CGI INC	0.00 CA12532H1047
VENTAS REALTY 4.40% 15/01/2029 15/01/2029 USD2000	0.00 US92277GAN79

CENOVUS ENERGY INC COM NPV	0.00 CA15135U1093
US. TSY. NOTE/BON 2.875% 15/05/2043	0.00 US912810RB61
HCA 5.25% 15/04/2025	0.00 US404119BQ19
HELLENIC TELECOMMUNICATIONS	0.00 GRS260333000
ANZ COLLATERAL	0.00
US. TSY. NOTE/BON 2.875% 15/8/2045	0.00 US912810RN00
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.00 AU0000075681
Income Due - AUD	0.00
PECO ENERGY 4.60% 15/05/2052	0.00 US693304BD82
TESCO ORD	0.00 GB00BLGZ9862
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00 US912810PX00
DOMINION ENERGY INC 4.7% SNR NTS 01/12/2044 USD	0.00 US25746UCC18
2014D	
INFOSYS LTD	0.00 US4567881085
ALNYLAM PHARMACEUTICALS INC	0.00 US02043Q1076
ITALY BUONI POLIEN 4.50% 1/3/2026	0.00 IT0004644735
COSTAR GROUP INC COM	0.00 US22160N1090
AIB GRP. F2V 30/5/2031000 5	0.00 XS2230399441
BRIXMOR OPERATING 4.125% 15/05/2029/05/2029 USD2000	0.00 US11120VAH69
SWISS CONFEDERATIO 3.50% 08/04/2033	0.00 CH0015803239
GENERAL MILLS INC	0.00 US3703341046
BANDAI NAMCO HOLDINGS NPV	0.00 JP3778630008
ITALY BUONI POLIEN 3.85% 1/7/2034	0.00 IT0005584856
US. TSY. NOTE/BON 3.125% 15/2/2043	0.00 US912810QZ49
NOMURA HOLDINGS INC	0.00 JP3762600009
JAPAN POST BANK CO LTD	0.00 JP3946750001
UNITEDHEALTH GRP. 3.70% 15/08/2049	0.00 US91324PDU30
TOYOTA MOTOR CREDI 3.85% 24/07/2030EUR100000 639	0.00 XS2655865546
FUT JUN 25 LIF LONG GILT	0.00
VERIS RESIDENTIAL INC	0.00 US5544891048
DSV FIN. 3.125% 06/11/2028	0.00 XS2932831923
ROCKWELL AUTOMATION INC	0.00 US7739031091
VONOVIA SE NPV SUBS RTS DIV CASH	0.00 DE000A1ML7J1
COINBASE GLOBAL INC	0.00 US19260Q1076
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.00 BE0000291972
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00 BE0000347568
OWENS CORNING 5.95% 15/06/2054	0.00 US690742AQ43
SPAIN GOV. BD. 3.25% 30/4/2034	0.00 ES0000012M85
AGRICULTURAL BANK OF CHINA LTD	0.00 US00850M1027
NIPPON LIFE INSURANC F2V 23/01/2055	0.00 XS2979680332
HYATT HOTELS CORP-CL A	0.00 US4485791028
INTESA SANPAOLO S P A SPONSORED ADR	0.00 US46115H1077
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00 IT0005519787
GARMIN ORD	0.00 CH0114405324
HUMANA INC	0.00 US4448591028
SALUTE SERIES 2024-1 1 A FRN 15/06/2056	0.00 AU3FN0086344
BANCO DE CHILE ADR	0.00 US0595201064
SPAIN GOV. BD. 1.30% 31/10/2026	0.00 ES00000128H5
COMMONWEALTH EDISO 2.75% 01/09/2051000 131	0.00 US202795JU55
ASSA ABLOY AB	0.00 SE0007100581
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00 DE0001102481
ITALY BUONI POLIEN 4.75% 01/09/2028	0.00 IT0004889033
EBAY INC	0.00 US2786421030
BPCE 5.25% 22/10/2030	0.00 FR001400WKF1
GOLDEN BAR SECURITISATION SR 24-1 CL C FLTG RT	0.00 IT0005611394
22/09/2043	
UK. GILT 4.50% 7/3/2035	0.00 GB00BT7J0027
MARS 5.20% 01/03/2035	0.00 US571676BA26
MARS 5.00% 1/3/2032	0.00 US571676AZ85
NETHERLANDS GOV. B 3.75% 15/01/2042	0.00 NL0009446418
ELAN MICROELECTRONICS CORP	0.00 TW0002458007
DSV FINANCE BV 2.875% 06/11/2026	0.00 XS2932831766
HANWHA CORPORATION	0.00 KR7000880005

VULCAN MATERIALS CO	0.00 US9291601097
ELEVANCE HEALTH IN 5.65% 15/06/205400	0.00 US036752BA01
GENTERA SAB DE CV	0.00 MX01GE0E0004
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.00 DE0001102408
YOUNGOR GROUP CO LTD	0.00 CNE000000XR2
COCA-COLA 2.50% 15/3/2051	0.00 US191216DC18
CAMDEN NATIONAL CORP	0.00 US1330341082
BUNDESOBLIGATION 0.00% 09/10/2026	0.00 DE0001141844
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.00 JP1201821NA5
EQT CORPORATION	0.00 US26884L1098
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
CREDIT AGRICOLE F2F 09/01/2029	0.00 US22536PAP62
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.00 US912810RK60
KEYCORP FRN 04/04/20315.121% 04/04/2031	0.00 US49326EEQ26
CARNIVAL CORP USD	0.00 PA1436583006
FUT JUN 25 U.S. T-BONDS	0.00
TRUIST FINL. F2F 24/01/20354/01/2035 USD2000 I	0.00 US89788MAS17
UK. GILT 4.25% 07/09/2039	0.00 GB00B3KJDS62
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.00 DE0001102507
BNP PARIBAS FRN 24/02/2028	0.00 FR0014008M24
ALSEA SAB DE CV	0.00 MXP001391012
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.00 JP1201451D66
AGILENT TECHNOLOGIES INC	0.00 US00846U1016
ITALY BUONI POLIEN 4.20% 01/03/2034	0.00 IT0005560948
SUN LIFE FINANCIAL INC	0.00 CA8667961053
M & T BANK CORPORATION	0.00 US55261F1049
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00 IT0005422891
DUPONT DE NEMOURS INC	0.00 US26614N1028
SPAIN GOV. BD. 3.50% 31/5/2029	0.00 ES0000012M51
MARRIOTT INTERNATIONAL INC 5% SNR NTS 15/10/2027	0.00 US571903BJ14
USD1000 JJ	
PACIFIC GAS & ELEC 3.95% 01/12/2047	0.00 US694308HY69
PPL CORPORATION	0.00 US69351T1060
PENSKE TRUCK LEASI 5.75% 24/5/20264/05/2026 USD1000	0.00 US709599BU71
144A	
LENDLEASE GRP.	0.00 AU000000LLC3
CPUK FIN. 6.136% 28/8/2031	0.00 XS2603557674
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.00 US912810RX81
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.00 US912810RY64
REGAL REXNORD CORP 6.05% 15/02/2026	0.00 US758750AL75
MEDTRONIC GLOBAL 1.375% 15/10/2040/10/2040	0.00 XS2238792332
EUR100000	
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.00 JP1201471DC6
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000	0.00 XS2434710799
40	
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00 JP1201731L76
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00 FR001400FTH3
STANDARD CHARTERED F2V 16/11/2028	0.00 USG84228FL77
NATIONAL BANK OF CANADA	0.00 CA6330671034
FMC 5.15% 18/05/2026	0.00 US302491AW57
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.00 JP1201881Q46
COOPERATIEVE RABOBAN F2V 24/09/2026	0.00 US74977SDJ87
RYMAN HOSPITALITY PROPERTIES INC	0.00 US78377T1079
AUSTRALIA GOVERNME 2.75% 21/11/2027	0.00 AU000XCLWAQ1
BRISTOL-MYERS SQU 4.625% 15/05/2044	0.00 US110122DH81
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.00 DE0001135481
US. TSY. NOTE/BON 4.625% 15/02/2055/2055 USD100 BONDS	0.00
02/55	
JBS USA LUX JBS US 5.75% 1/4/2033	0.00 US46590XAY22
KRAFT HEINZ FOODS 5.20% 15/3/2032	0.00 US50077LBM72
PENSKE TRUCK LEASI 4.40% 01/07/2027/07/2027 USD1000	0.00 US709599BN39
144A	
HUGEL INC	0.00 KR7145020004

TERNA RETE ELETTRICA NAZIONALE	0.00 IT0003242622
CANTOR FITZGERALD 7.20% 12/12/2028	0.00 US138616AM99
ONEOK 4.85% 01/02/2049	0.00 US682680BZ59
BERKLEY(W.R.)CORP 4.75% SNR NTS 01/08/2044 USD	0.00 US084423AT91
PARTNERS GROUP	0.00 CH0024608827
EQUIFAX INC	0.00 US2944291051
BROWN BROWN INC	0.00 US1152361010
CANADIAN GOV. BD. 2.00% 1/12/2051	0.00 CA135087H722
DTE ELECTRIC CO 3.7% 15/MAR/2045	0.00 US23338VAE65
ATHORA HLDG. 5.875% 10/09/2034	0.00 XS2831758474
TECHTRONIC INDUSTRIES CO	0.00 HK0669013440
UK. GILT 3.75% 22/10/2053	0.00 GB00BPCJD997
COSTAMARE INC	0.00 MHY1771G1026
SINGAPORE GOV. BD. 2.75% 01/03/2046	0.00 SG31A7000004
DIAMONDBACK ENERGY INC	0.00 US25278X1090
CAP. ONE FINL. F2F 30/10/2031	0.00 US14040HDC60
OCCIDENTAL PETROL 5.375% 1/1/2032	0.00 US674599EK76
JPM. CHASE F2F 22/7/2035	0.00 US46647PEK84
APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055	0.00 AU3FN0086559
UNITED STATES TRE 3.875% 30/09/2029	0.00 US91282CFL00
COREBRIDGE FINL. 3.65% 5/4/2027	0.00 US21871XAD12
AFFINITY WATER FIN 6.25% 12/09/2040	0.00 XS3019786428
US. TSY. NOTE/BOND 2.75% 30/06/2025	0.00
XYLEM INC COM	0.00 US98419M1009
UK. GILT 1.25% 22/10/2041	0.00 GB00BJQWYH73
ITALY BUONI POLIEN 6.50% 01/11/2027	0.00 IT0001174611
DOCUSIGN INC	0.00 US2561631068
US. TSY. NOTE/BOND 3.00% 31/10/2025	0.00 US9128285I52
STORE CAP. 5.40% 30/04/2030	0.00 US862123AA45
CHUGAI PHARMACEUTICAL JPY	0.00 JP3519400000
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.00 DE0001102432
STANDARD CHARTERED P F2V 21/01/202972 5.545% 21/01/2029	0.00 US85325C2D33
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.00 DE0001135275
T-MOBILE USA 3.00% 15/02/2041	0.00 US87264ABL89
NATL. GAS TRANSMIS 5.50% 4/2/2034	0.00 XS2987788408
ENEL FIN. INTL. 1.875% 12/7/2028	0.00 USN30706VD93
DT MIDSTREAM 5.80% 15/12/2034	0.00 US23345MAD92
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
ARTHUR J GALLAGHER 5.15% 15/02/2035	0.00 US04316JAN90
DIGITALBRIDGE GROU COM	0.00 US25401T6038
UK. GILT 4.25% 07/12/2040	0.00 GB00B6460505
MARTIN MARIETTA MATERIALS	0.00 US5732841060
APPLE INC 2.7% 05/AUG/2051	0.00 US037833EK23
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.00 US11133T1034
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.00
DELL TECHNOLOGIES INC	0.00 US24703L2025
EXTRA SPACE STORAGE INC	0.00 US30225T1025
HUBEI BIOCAUSE PHARMACEUTICAL CO LTD	0.00 CNE000000F48
NORTHUMBRIAN WATER 4.50% 14/2/2031	0.00 XS2585804946
SPAIN GOV. BD. 1.45% 31/10/2027	0.00 ES0000012A89
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.00 US015271BC21
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00 DE0001135226
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.00 CA135087M276
JOHNSON & JOHNSON 3.05% 26/2/2033	0.00 XS3005214369
WOLTERS KLUWER NV 0.25% 30/MAR/2028	0.00 XS2324836878
MTN GROUP LTD	0.00 ZAE000042164
TRUIST FINL. F2F 30/10/2029	0.00 US89788MAQ50
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.00 JP1300711M79
HMC CAPITAL LTD	0.00 AU0000058943
JBS USA LUX SARL / 5.95% 20/04/2035	0.00 US472140AA00

ERSTE GROUP BANK AG	0.00 AT0000652011
VERIZON COMMS. 3.40% 22/03/20411000	0.00 US92343VVGK44
KUAISHOU TECHNOLOGY	0.00 KYG532631028
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00 FR0014009062
AMEREN CORP	0.00 US0236081024
WELLS FARGO F2F 30/4/2041	0.00 US95000U2Q52
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00 CA8849038085
TRACTOR SUPPLY COMPANY	0.00 US8923561067
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.00 US53079EBN31
CAIXABANK F2F 23/2/2033	0.00 XS2558978883
ARES MANAGEMNT COR COM	0.00 US03990B1017
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00 CA135087R481
DTE ENERGY CO USD	0.00 US2333311072
RAYMOND JAMES FINL	0.00 US7547301090
INFORMA PLC	0.00 GB00BMJ6DW54
BANCO DE SABADELL F2V 16/08/203300000 5 REGS	0.00 XS2588884481
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00 IT0005544082
SPAIN GOV. BD. 1.45% 30-APR-29	0.00 ES0000012E51
TRANSCANADA PIPEL 4.625% 01/03/20344 USD1000	0.00 US89352HAM16
NESTLE HOLDINGS INC 4.0% 24/SEP/2048	0.00 US641062AN41
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.00 US912810RQ31
FUT JUN 25 CBT 5Y T-NOTE	0.00
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000WOW2
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.00 JP1024571Q21
NIPPON BUILDING FUND INC	0.00 JP3027670003
CATHAY FINANCIAL HOLDING CO	0.00 TW0002882008
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.00 JP1300301940
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.00 AU3FN0085361
IDEX 4.95% 01/09/2029	0.00 US45167RAJ32
LIFESTYLE COMMUNITIES	0.00 AU000000LIC9
ING GROEP F2F 11/09/2027	0.00 US456837BF96
ITALY BUONI POLIEN 5.75% 01/02/2033	0.00 IT0003256820
CANADIAN GOV. BD. 4.50% 01/11/2025	0.00 CA135087Q806
ITALY BUONI POLIEN 3.80% 01/08/2028	0.00 IT0005548315
BANK OF AMERICA CORP 3.59% 21/JUL/2028	0.00 US06051GGR48
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.00 JP1201171A43
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.00 US912810RS96
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.00
ITALY BUONI POLIEN 3.45% 01/03/2048	0.00 IT0005273013
NUCOR CORP	0.00 US6703461052
UK. GILT 4.75% 07/12/2038	0.00 GB00B00NY175
FAIRFAX FINL HOLDINGS LTD CAD	0.00 CA3039011026
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.00 DE0001102457
UK. GILT 4.375% 31/7/2054	0.00
NOVATEK MICROELECTRONICS LTD	0.00 TW0003034005
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00 BE0000331406
AMERICAN WATER WORKS CO INC	0.00 US0304201033
DOVER CORPORATION COM	0.00 US2600031080
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00 DE0001102598
ICON INVS. SIX DA 5.849% 08/05/2029	0.00 US45115AAB08
UK. GILT 3.25% 22/1/2044	0.00 GB00B84Z9V04
YEALINK NETWORK TECHNOLOGY CO LTD	0.00 CNE100002PC5
SPAIN GOV. BD. 5.15% 31/10/2028	0.00 ES00000124C5
MAXIS BHD	0.00 MYL60120O008
NIPPON TEL AND TEL CP NPV	0.00 JP3735400008
SPAIN GOV. BD. 3.90% 30/07/2039	0.00 ES0000012L60
HEWLETT PACKARD EN 5.60% 15/10/2054	0.00 US42824CBW82
ANSYS INC	0.00 US03662Q1058
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
CLARITY PHARMACEUTICALS LTD ORDINARY FULLY PAID	0.00 AU0000165375
MONOLITHIC POWER SYSTEMS INC	0.00 US6098391054
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00 CA135087H235
JPM. CHASE F2F 1/6/20341000	0.00 US46647PDR47

UK. GILT 4.25% 7/12/2055	0.00 GB00B06YGN05
SPAIN GOV. BD. 3.45% 31/10/2034	0.00 ES0000012N35
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.00 AU000000TCL6
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00 DE000BU22031
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00 CA135087P329
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00 US912810PU60
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.00 JP1201301B94
DAIKIN INDUSTRIES	0.00 JP3481800005
ERAC USA FIN LLC 4.6% 01/05/2028	0.00 US26884TAV44
ROBINHOOD MARKETS INC	0.00 US7707001027
AMERICAN TOWER 5.80% 15/11/2028	0.00 US03027XCE85
INVINCIBLE INVESTMENT CORP REIT	0.00 JP3046190009
TRATON FINANCE LU 3.375% 14/01/2028	0.00 DE000A3L69X8
HD HYUNDAI	0.00 KR7267250009
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.00
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00 JP1201831P14
ZOOM VIDEO COMMUNICATIONS INC	0.00 US98980L1017
GENOMMA LAB INTERNACIONAL- B	0.00 MX01LA010006
TARGA RES. 6.125% 15/3/2033	0.00 US87612GAC50
EUROBANK SA F2F 24/09/2030	0.00 XS2904504979
ESSENTIAL PROPERTIES REALTY TRUST INC	0.00 US29670E1073
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00 AU3FN0083648
INTL PAPER CO	0.00 US4601461035
INDO RUPIAH	0.00
ITALY BUONI POLIEN 2.00% 1/2/2028	0.00 IT0005323032
INM COLONIAL SOCIM EUR	0.00 ES0139140174
INTEL 4.10% 11/5/2047	0.00 US458140AY68
JERSEY CENTRAL POWER & LIGHT CO 4.3% SNR NTS	0.00 US476556DC60
15/01/2026 USD2000 144A	
CHINA PACIFIC INSURANCE GROUP CO LTD	0.00 CNE1000008M8
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN	0.00 AU3FN0083036
18/04/2032/04/2032	
TARGA RES. 6.50% 15/2/2053	0.00 US87612GAD34
AUSTRALIA GOVERNME 0.50% 21/09/2026	0.00 AU0000106411
ITALY BUONI POLIEN 3.15% 15/11/2031	0.00 IT0005619546
ABN AMRO BANK F2V 21/09/203300000 305	0.00 XS2637967139
JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.00 JP1103411FC6
CHINA NONFERROUS MINING CORP LTD	0.00 HK0000112026
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00 US797440BW34
SPAIN GOV. BD. 1.50% 30/04/2027	0.00 ES00000128P8
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00 AU000XCLWAI8
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00 AU3FN0082608
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.00 JP1201761M45
NEWDAY FUNDING MASTER ISSUER 2X C FRN 7/15/2032	0.00 XS2834467602
ULTRAPAR PARTICIPACOM NPV	0.00 BRUGPAACNOR8
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00 JP1300361C33
JAPANESE YEN	0.00
TEXAS PACIFIC LD COM USD0.01	0.00 US88262P1021
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.00 US842400HF31
KOMATSU LTD JPY	0.00 JP3304200003
AMGEN 5.65% 2/3/2053	0.00 US031162DT45
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00 FR0013404969
ITALY BUONI POLIEN 2.95% 01/09/2038	0.00 IT0005321325
COX COMMS. 2.60% 15/06/20316% 15/06/2031	0.00 US224044CN54
UK. GILT 2.00% 7/9/2025	0.00 GB00BTHH2R79
VECTOR INC	0.00 JP3835500004
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00 JP1201511EC7
BLOCK INC	0.00 US8522341036
HAMBURG COMMER. BA 4.50% 24/7/2028	0.00 DE000HCB0B44
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00 ES0000012L52
RAIFFEISEN BANK INTE F2V 02/01/2035	0.00 XS2904849879
BUNDESOBLIGATION 0.0% 16/APR/2027	0.00 DE0001141851
UNITED KINGDOM GI 4.375% 7/3/2028	0.00 GB00BSQNR93
SPAIN GOV. BD. 5.15% 31/10/2044	0.00 ES00000124H4

SK TELECOM ADR EA REP 0.55555 SHS P/S	0.00 US78440P3064
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.00
CONS. EDISON OF NE 4.30% 01/12/2056	0.00 US209111FK46
DAE FNDG. 3.375% 20/03/2028	0.00 XS2286303495
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00 JP1300751N79
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00 DE0001102440
MEDIOBANCA BANCA DI ITL	0.00 IT0000062957
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00 CA135087E679
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.00 AU3TB0000135
NEW ORIENTAL EDUCA	0.00 KYG6470A1168
WESTERN MIDSTREAM 4.05% 01/02/2030	0.00 US958667AC17
ENEOS HOLDINGS INC	0.00 JP3386450005
NEC CORPORATION	0.00 JP3733000008
JYSKE BANK A/S F2F 26/10/2028	0.00 XS2615271629
ENERGY TRANSFER OP 5.00% 15/05/2050	0.00 US29278NAR44
IRON MTN INC NEW COM NPV	0.00 US46284V1017
ATLAS COPCO AB SER B`NPV (POST SPLIT)	0.00 SE0017486897
LOBLAW COMPANIES LTD	0.00 CA5394811015
WSP GLOBAL INC	0.00 CA92938W2022
SK HYNIX 5.50% 16/01/2027	0.00 USY8085FBT67
UK. GILT 3.75% 22/07/2052	0.00 GB00B6RNH572
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00 ES00000012132
SOLVAY FIN. AMERIC 5.65% 4/6/2029	0.00 US834423AE54
MARKEL CORPORATION	0.00 US5705351048
ACCENTURE CAPITAL 4.50% 04/10/2034	0.00 US00440KAD54
TARGA RES. 4.20% 01/02/2033	0.00 US87612GAA94
LPL FINANCIAL HOLDINGS INC	0.00 US50212V1008
M&G F2V 20/10/2048	0.00 XS1888930150
SWEDBANK 6.136% 12/09/2026	0.00 XS2678312112
FORTIS INC	0.00 CA3495531079
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.00 ES0167050915
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.00 JP1300281845
FANUC CORP NPV	0.00 JP3802400006
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00 IT0005274805
COMCAST CORP 5.5% GTD SNR NTS 15/05/2064 USD1000	0.00 US20030NEG25
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00
NORSK HYDRO 3.625% 23/01/2032	0.00 XS2969693113
NRG ENERGY INC 2.45% GTD SNR SEC NTS 02/12/2027	0.00 US629377CP59
USD2000	
TOAST INC	0.00 US8887871080
SWISS LIFE HOLDING AG	0.00 CH0014852781
TWILIO INC	0.00 US90138F1021
TEREGA 4.00% 17/09/2034	0.00 FR001400SGZ5
CARGILL 4.76% 23/11/2045	0.00 US141781BF09
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00 ES00000012115
EXPORT FIN. & INS 4.625% 26/10/2027	0.00 XS2534663245
UK. GILT 4.00% 22/1/2060	0.00 GB00B54QLM75
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00 NL0012171458
COMMERZBANK FRN 14/01/2032	0.00 DE000CZ45ZA0
STELLANTIS FIN. US 5.75% 18/03/2030	0.00 US85855CAK62
VOLKSWAGEN FINL. 3.875% 19/11/2031	0.00 XS2941605235
FORD MOTOR CREDIT 7.35% 06/03/2030	0.00 US345397C684
NATWEST GRP. F2V 02/03/2027	0.00 US639057AJ71
SIMCERE PHARMACEUTICAL GROUP LTD	0.00 HK0000658531
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00 IT0005340929
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00 US912810QA97
UNITED THERAPEUTICS CORP	0.00 US91307C1027
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00 IT0005413171
THE HERSHEY COMPANY	0.00 US4278661081
ASR NEDERLAND NV	0.00 NL0011872643
CENTERPOINT ENERGY INC	0.00 US15189T1079
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00 IT0005521981
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.00 CA135087Q723
US TREASURY N/B 3.87% 31/DEC/2029	0.00 US91282CGB19

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
FIFTH THIRD BANCORP	0.00 US3167731005
US. TSY. NOTE/BOND 2.75% 31/8/2025	0.00 US9128284Z04
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00 JP1300331A99
DARDEN RESTAURANTS INC	0.00 US2371941053
WOODSIDE ENERGY GROUP LTD ORDINARY FULLY PAID	0.00 AU0000224040
HEIDELBERGCEMENT AG	0.00 DE0006047004
ORANGE SA	0.00 FR0000133308
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00 XS1580239207
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.00 JP1300811Q17
FERROVIAL SE EURO.01	0.00 NL0015001F58
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00 IT0005402117
VONOVIA SE 1.50% 14/6/2041	0.00 DE000A3E5MK0
PPG INDUSTRIES INC	0.00 US6935061076
XPENG INC	0.00 KYG982AW1003
JPM CCP EUR BROKER ACCOUNT	0.00
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.00 FR0010171975
TYLER TECHNOLOGIES INC	0.00 US9022521051
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00 DE0001102473
TREASURY CORP VICT 2.25% 15/09/2033	0.00 AU3SG0002504
KELLANOVA	0.00 US4878361082
SPAIN GOV. BD. 2.80% 31/5/2026	0.00 ES0000012L29
CANADIAN GOV. BD. 0.50% 1/09/2025	0.00 CA135087K940
MURATA MANUFACTURING CO	0.00 JP3914400001
JPY BNP PARIBAS A/C	0.00
HERA SPA	0.00 IT0001250932
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00 JP1300621K47
HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD	0.00 CNE100000JG3
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.00 AU0000101792
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA	0.00
SEVERN TRENT UTILI 5.25% 4/4/2036	0.00 XS2607194086
MICROCHIP TECHNOLOGY INC	0.00 US5950171042
ALIMENTATION COUC 5.267% 12/2/20344	0.00 US01626PAU03
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
HCA 5.45% 15/09/2034	0.00 US404121AK12
UK. GILT 4.25% 07/12/2046	0.00 GB00B128DP45
SK HYNIX 1.50% 19/1/2026	0.00 USY8085FBA76
SUMITOMO CORP JPY	0.00 JP3404600003
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00 JP1201691K75
S A C I FALABELLA COM ORDINARY SHARES	0.00 CLP3880F1085
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00 AU3TB0000150
LA MONDIALE SAM F2V 18/1/2048GS	0.00 XS1751476679
SIEMENS FINANCIER 3.625% 22/2/2044	0.00 XS2769892600
ARISTOCRAT LEISURE LTD	0.00 AU0000000ALL7
US. TSY. NOTE/BON 1.375% 31/8/2026	0.00 US912828YD60
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00 AU000XCLWAX7
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00 US233853AV24
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00 US912828YX25
CHURCH & DWIGHT CO	0.00 US1713401024
JEFFERIES FINANCI 5.875% 21/07/2028	0.00 US47233WBM01
INTL. BANK FOR REC 1.25% 10/12/2030	0.00 NZIBDDT017C5
BROADCOM INC 3.419% 15/04/2033	0.00 US11135FBK66
SKANDINAVISKA ENSKIL SEK	0.00 SE0000148884
FORD MOTOR CREDIT CO LLC 7.122% SNR NTS 07/11/2033USD200000	0.00 US345397D674
TERUMO CORP	0.00 JP3546800008
CINCINNATI FINANCIAL CORP	0.00 US1720621010
ANHUI EXPRESSWAY CO	0.00 CNE1000001X0
NOMURA REAL EST MA REIT	0.00 JP3048110005
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00 NL0011819040

FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00 FR0013257524
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00 DE0001102549
DOW INC	0.00 US2605571031
DIAMONDBACK ENERGY 5.90% 18/04/2064	0.00 US25278XBB47
JAPAN GOV. TWENTY 2.00% 20/12/2025	0.00 JP1200841615
VERALTO ORD SHS	0.00 US92338C1036
AUTO TRADER GROUP PLC	0.00 GB00BVYVFW23
UNION PACIFIC 5.15% 20/01/20630	0.00 US907818GD49
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00 JP1201781MA3
T-MOBILE USA 5.125% 15/05/2032	0.00 US87264ADS15
SPAIN GOV. BD. 0.80% 30/07/2027	0.00 ES0000012G26
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00 DE0001102531
PIEDMONT NATURAL G 2.50% 15/3/2031	0.00 US720186AN51
SANDVIK AB	0.00 SE0000667891
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00 XS2027400063
ATMOS ENERGY 5.75% 15/10/2052	0.00 US049560AY17
SPAIN GOV. BD. 2.55% 31/10/2032	0.00 ES0000012K61
WARNER BROS DISCOVERY INC	0.00 US9344231041
CATENA AB	0.00 SE0001664707
AEP TRANSMISSION CO LLC 2.75% SNR NTS 15/08/2051	0.00 US00115AAN90
USD1000 N	
UK. GILT 1.75% 22-JUL-57	0.00 GB00BD0XH204
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00 JP1201791N14
MICROSOFT CORP 2.525% 01/06/2050	0.00 US594918CC64
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.00 AU0000013740
EURP. UNION 3.00% 4/3/2053	0.00 EU000A3K4DY4
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00 JP1201771M76
TONG YANG INDUSTRY CO LTD	0.00 TW0001319002
BERKSHIRE HATHAWAY 4.50% 01/02/2045	0.00 US084659AF84
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.00 JP1300351B93
JEFFERIES FINANCIAL GROUP INC 2.75% 15/10/2032	0.00 US47233JDX37
UK. GILT 4.00% 22/10/2063	0.00 GB00BMF9LF76
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00 JP1300781P48
CBOE GLOBAL MARKET	0.00 US12503M1080
YAMANA GOLD INC 2.63% GTD SNR NTS 15/08/2031 USD1000	0.00 US98462YAF79
SPAIN GOV. BD. 0.70% 30/04/2032	0.00 ES0000012K20
JAPAN EXCHANGE GROUP INC	0.00 JP3183200009
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00 JP1300801PA2
CAP. ONE FINL. F2F 26/7/2030	0.00 US14040HDG74
MARUBENI CORPORATION	0.00 JP3877600001
RWE AG	0.00 DE0007037129
METTLER TOLEDO INTL	0.00 US5926881054
TELEDYNE TECHNOLOGIES INC	0.00 US8793601050
CARVANA CO	0.00 US1468691027
HEINEKEN NV	0.00 NL0000009165
KEYCORP F2F 06/03/2035	0.00 US49326EEP43
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00 IT0004923998
AUSTRALIA GOVERNME 0.25% 21/11/2025	0.00
CHESAPEAKE ENERGY COM USD0.01	0.00 US1651677353
UNITED MIZRAHI BANK LIMITED	0.00 IL0006954379
AEP TEXAS 5.45% 15/05/2029	0.00 US00108WAS98
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00 JP1300321A34
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00 JP1201841P46
ORACLE CORP 3.8% SNR NTS 15/11/2037 USD2000	0.00 US68389XBP96
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00
BAYERISCHE MOTOREN WERKE AG	0.00 DE0005190003
RHB BANK BHD	0.00 MYL106600009
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
WHITBREAD PLC	0.00 GB00B1KJJ408
HONGKONG LAND HOLDINGS LTD	0.00 BMG4587L1090
MICHELIN CGDE	0.00 FR001400AJ45
UNION CHIMIQUE UCB SA	0.00 BE0003739530

CANADIAN GOV. 0.50% 01/12/20303	0.00 CA135087L443
BAYER AG	0.00 DE000BAY0017
NEWMONT NEWCREST F 5.35% 15/3/2034	0.00 US65163LAR06
BRIDGESTONE CORP	0.00 JP3830800003
HANSON PHARMACEUTICAL GROUP CO LTD	0.00 KYG549581067
CORPAY INC COM USD 0.001	0.00 US2199481068
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00 FR0010870956
UK. GILT 3.50% 22/07/2068	0.00 GB00BBJNQY21
WESTERN GAS PARTNE 4.65% 01/07/2026	0.00 US958254AF13
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00 JP1201811N77
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00 IT0005508590
COX COMMS. 2.95% 1/10/2050	0.00 US224044CM71
ZEBRA TECHNOLOGIES CORP	0.00 US9892071054
STERIS PLC	0.00 IE00BFY8C754
SPAIN GOV. BD. 5.90% 30/07/2026	0.00
NEC ELECTRONICS CORP	0.00 JP3164720009
AEON CO LTD	0.00 JP3388200002
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
SOUTHERN GAS CAP. 4.40% 30/5/2047000 2017-A	0.00 US8426EPAC26
Income Due - EUR	0.00
BILIBILI INC ORD SHS	0.00 KYG1098A1013
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.00 US969457CN88
KAZMUNAYGAS NATL. 6.375% 24/10/2048/10/2048	0.00 XS1807299331
USD200000 15	
UTD. AIRLINES 4.375% 15/04/2026	0.00 US90932LAG23
ITALY BUONI POLIEN 3.45% 15/07/2031	0.00 IT0005595803
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00 IT0005403396
CROWN CASTLE 2.10% 01/04/2031	0.00 US22822VAV19
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00
PEMBINA PIPELINE	0.00 CA7063271034
UBS GRP. F2F 13/08/2030	0.00 US902613AA61
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00 IT0005500068
CENTERPOINT ENERGY 4.10% 1/9/2047	0.00 US15189WAJ99
EVERSOURCE ENERGY COM	0.00 US30040W1080
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00 NL0015001DQ7
CONOCOPHILLIPS 5.7% GTD SNR NTS 15/09/2063 USD1000	0.00 US20826FBH82
HALLIBURTON CO	0.00 US4062161017
HUBBELL INC	0.00 US4435106079
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00 IT0005127086
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00 DE000BU2D004
NORTHERN TRUST CORP	0.00 US6658591044
UBS GROUP CHF0.10 REGD	0.00 CH0244767585
GECINA	0.00 FR0010040865
SOUTHERN CALIFORNI 4.65% 01/10/2043	0.00 US842400FZ13
DEUTSCHE BAHN FIN 1.625% 16/8/2033NTS 16/08/2033	0.00 XS1772374770
EUR1000	
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00 AU0000047003
T-MOBILE USA INC 5.25% 15/06/2055	0.00 US87264ADN28
PERM. TSB GRP. HLDGS F2F 30/6/2029	0.00 XS2641927574
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00 NL0015001XZ6
DENSO CORP NPV	0.00 JP3551500006
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00 JP1201751M13
HEXAGON AB	0.00 SE0015961909
FLORIDA POWER & LI 3.95% 01/03/2048	0.00 US341081FQ54
SBA COMMUNICATIONS COM	0.00 US78410G1040
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00 JP1201461D98
LONDONMETRIC PROPERTY PLC	0.00 GB00B4WFW713
BUONI POLIENALI D 1.25% 01/12/20260 REGS	0.00 IT0005210650
WAREHOUSES DE PAUWNPV	0.00 BE0974349814
UNITED KINGDOM GI 0.625% 07/06/2025	0.00 GB00BK5CVX03
SS AND C TECHNOLOGIES HOLDINGS	0.00 US78467J1007
CAPGEMINI SA	0.00 FR0000125338

UNIVERSAL MUSIC GROUP NV	0.00 NL0015000IY2
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00 JP1201711L13
POSIFLEX TECHNOLOGY INC	0.00 TW0008114000
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.00 AU0000087454
DEVON ENERGY CORPORATION	0.00 US25179M1036
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
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00 JP1201671K12
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00 BE0000341504
Outstanding Settlement Receipts - ZAR	0.00
SNAP ON INC	0.00 US8330341012
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00 JP1201281B64
CABOT OIL AND GAS CORP	0.00 US1270971039
SEEGENE INC	0.00 KR7096530001
SHAFTESBURY CAPITAL PLC	0.00 GB00B62G9D36
HUBEI CHUTIAN SMART COMMUNICATION CO LTD	0.00 CNE000001GW5
MCCORMICK AND COMPANY INC	0.00 US5797802064
CDW CORP	0.00 US12514G1085
CANADIAN GOV. 1.50% 01/12/2031	0.00 CA135087N266
STELLANTIS N V	0.00 NL00150001Q9
LIVE NATION INC	0.00 US5380341090
APTIV APTIV GBL. F 5.75% 13/09/2054NTS 13/09/2054	0.00 US03837AAC45
USD1000	
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00
ITALY BUONI POLIEN 4.30% 01/10/2054	0.00 IT0005611741
ADVANCE RES INV REIT	0.00 JP3047160001
BOUYGUES	0.00 FR0000120503
SAMSUNG BIOLOGICS CO LTD	0.00 KR7207940008
ORIENTAL LAND CO LTD	0.00 JP3198900007
ZIMMER BIOMET HOLDINGS INC	0.00 US98956P1021
UK. GILT 1.50% 7/22/2047	0.00 GB00BDCHBW80
HL MANDO CO LTD	0.00 KR7204320006
AKER BP 3.10% 15/7/2031	0.00 US55037AAB44
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00 US015857AF21
DAIWA HOUSE INDUSTRY JPY	0.00 JP3505000004
ASM INTERNATIONAL NV	0.00 NL0000334118
PUBLICIS GROUPE	0.00 FR0000130577
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00 JP1201491E67
GEBERIT AG-REG	0.00 CH0030170408
CMS ENERGY CORP	0.00 US1258961002
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00 SG7J60932174
CITIC SECURITIES	0.00 CNE1000016V2
SMC CORP	0.00 JP3162600005
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.00 JP1201551FC0
NISOURCE INC	0.00 US65473P1057
LI AUTO INC	0.00 KYG5479M1050
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.00 DE000BU2F009
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00 JP1400131L54
FUJI FILM HOLDINGS CORP	0.00 JP3814000000
PERMIAN RES. OPERA 6.25% 01/02/2033	0.00 US71424VAB62
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00 CA135087M847
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00 JP1201651J76
GUANGDONG CHJ INDUSTRY CO LTD	0.00 CNE100000KZ1
SPAIN GOV. BD. 2.35% 30/07/2033	0.00 ES00000128Q6
UNITE GROUP PLC	0.00 GB0006928617
NOVOZYMES A S	0.00 DK0060336014
KAO CORPORATION	0.00 JP3205800000
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00 IT0005494239
WEYERHAEUSER CO USD	0.00 US9621661043
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00 IT0005445306
ALEXANDRIA REAL ES 3.00% 18/05/20511	0.00 US015271AX76
WILLIAMS SONOMA ORD SHS	0.00 US9699041011
NIPPON STEEL CORPORATION	0.00 JP3381000003

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
INTERACTIVE BROKERS GRO-CL	0.00 US45841N1072
T ROWE PRICE GROUP	0.00 US74144T1088
TAISHIN FINANCIAL HOLDINGS CO LTD	0.00 TW0002887007
COMMERZBANK AG NPV	0.00 DE000CBK1001
HEWLETT PACKARD ENTERPRISE CO	0.00 US42824C1099
FIRSTENERGY CORP USD	0.00 US3379321074
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00 NL0000102317
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00 JP1201501E99
KBC GROUP NV	0.00 BE0003565737
ENERGY TRANSFER 6.40% 1/12/2030	0.00 US29273VAT70
BANK PEKAO SA	0.00 PLPEKAO00016
MIRVAC GRP.	0.00 AU000000MGR9
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00 IT0005467482
WATERS CORPORATION	0.00 US9418481035
HYOSUNG TNC CORP	0.00 KR7298020009
ZSCALER INC	0.00 US98980G1022
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00 JP1201741LA9
KAZMUNAYGAS NATIONAL CO 3.5% 14/APR/2033	0.00 XS2242422397
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00 US571903BG74
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00 JP1201851P76
US. TSY. NOTE/BON 2.625% 31/12/2025	0.00 US9128285T35
RESTAURANT BRNDS ICOM NPV	0.00 CA76131D1033
SPAIN GOV. BD. 0.60% 31/10/2029	0.00 ES0000012F43
DISCOVERY HOLDINGS LTD	0.00 ZAE000022331
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.00 US744448DA65
HUNTINGTON BANCSHARES INC	0.00 US4461501045
ACTER CO LTD	0.00 TW0005536007
NRG ENERGY INC	0.00 US6293775085
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00 DE0001135366
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00 JP13002918A0
ASTRAZENECA PLC SPONS ADR	0.00 US0463531089
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.00 CA46071W2058
ATHORA NETHERLANDS F2V 31/08/2032	0.00 XS2468390930
UK. GILT 1.625% 10/22/2054	0.00 GB00BJLR0J16
QBE INSURANCE GROUP LTD	0.00 AU000000QBE9
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00 BE0000335449
CHECK POINT SOFTWARE TECH	0.00 IL0010824113
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00 AU000XCLWAR9
SAMPO PLC NPV A	0.00 FI4000552500
OPEN TEXT CORP	0.00 CA6837151068
GEN. MOTORS 6.60% 01/04/2036	0.00 US37045VAK61
MID-AMERICA APARTMENT COMMUNITIES	0.00 US59522J1034
DOLLAR GENERAL	0.00 US2566771059
UK. GILT 6.00% 07/12/2028	0.00 GB0002404191
LABCORP HOLDINGS I COM USD0.1	0.00 US5049221055
DISCO CORPORATION NPV	0.00 JP3548600000
WEA FIN. WESTFIELD 4.75% 17/09/2044NTS 17/09/2044	0.00 USU94299AD35
USD200000	
SPAIN GOV. BD. 2.70% 31/10/2048	0.00 ES0000012B47
FRESENIUS SE CO KGAA	0.00 DE0005785604
KOREA HOUSING FIN 3.714% 11/04/2027	0.00 XS2545732484
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.00 US644188BH66
POWER CORP OF CANADA CAD	0.00 CA7392391016
DAIMLER TRUCK HOLDING AG	0.00 DE000DTR0CK8
JBS USA LUX JBS US 3.00% 15/5/2032	0.00 US46590XAP15
METRO INC - A	0.00 CA59162N1096
WATSCO INC	0.00 US9426222009
BANK OF AMERICA F2F 19/6/2041	0.00 US06051GJE08
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00 CA135087J397
FIRST CITIZENS BCSHS - CL A	0.00 US31946M1036
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00 AU000XCLWAG2

ORIX JREIT INC	0.00 JP3040880001
LENNOX INTL INC COM	0.00 US5261071071
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00 IT0005345183
Outstanding Settlement Receipts - IDR	0.00
MICROSOFT 2.50% 15/9/2050	0.00 US594918CW29
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
LOGITECH INTERNATIONAL SA	0.00 CH0025751329
MARRIOTT INTL. MD 4.90% 15/04/2029	0.00 US571903BL69
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00 JP1300611K15
SANDOZ GROUP ORD SHS	0.00 CH1243598427
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00 IT0005170839
BIG YELLOW GROUP PLC	0.00 GB0002869419
TDK CORPORATION	0.00 JP3538800008
UBER TECHS. 4.80% 15/09/2034	0.00 US90353TAP57
REGIONS FINANCIAL CORP	0.00 US7591EP1005
BRITISH LAND CO GBP	0.00 GB0001367019
QUEST DIAGNOSTICS	0.00 US74834L1008
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00 US912810FP85
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00 JP1400151N57
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00 US5312297550
CDW CDW FIN. 5.10% 01/03/2030	0.00 US12513GBK40
EMCOR GROUP INC	0.00 US29084Q1004
ITURAN LOCATION AND CONTROL	0.00 IL0010818685
BUONI POLIENNALI D 0.95% 01/12/2031	0.00 IT0005449969
ALLY FINANCIAL INC F2F 17/01/2031	0.00 US02005NBW92
F5 NETWORKS INC	0.00 US3156161024
NUTANIX INC	0.00 US67059N1081
HELIOS TOWERS PLC	0.00 GB00BJVQC708
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00 CA135087F825
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00 JP1400121K57
NEXT PLC	0.00 GB0032089863
PARADE TECHNOLOGIES LTD	0.00 KYG6892A1085
BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026	0.00 IT0005454241
INTL FLAVORS & FRAGRANCES USD	0.00 US4595061015
JPM. CHASE F2F 23/01/2030	0.00 US46647PEB85
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00 JP1201531F68
DESCARTES SYSTEMS GROUP INC	0.00 CA2499061083
TRADEWEB MARKETS INC	0.00 US8926721064
AJINOMOTO CO INC JPY	0.00 JP3119600009
KIWOOM SECURITIES CO LTD	0.00 KR7039490008
SUZUKI MOTOR CORP	0.00 JP3397200001
PERNOD-RICARD SA	0.00 FR0000120693
ITALY BUONI POLIEN 3.45% 1/3/2048	0.00 IT0005273013
RB GLOBAL INC COM NPV	0.00 CA74935Q1072
TELEFONICA SA	0.00 ES0178430E18
INSULET CORP	0.00 US45784P1012
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00 JP1300141445
TECK RESOURCES LTD-CLS B	0.00 CA8787422044
CHARTER COMMS. OP 4.908% 23/07/2025	0.00 US161175AY09
ROMANIAN GOV. INT 6.375% 30/1/2034	0.00 XS2756521303
AIB GRP. F2F 17/11/2027REGS	0.00 XS2343340852
VERIZON COMMS. 2.65% 20/11/2040	0.00 US92343VFT61
PARKWAY LIFE REAL ESTATE INVESTMENT TRUST	0.00 SG1V52937132
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00 NL0012818504
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00 SE0017832488
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00 BE0000345547
DSM FIRMENICH AG EUR0.01	0.00 CH1216478797
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00 BE0000352618
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00 BE0000320292
COCA-COLA EUROPACIFIC PARTNERS	0.00 GB00BDCPN049
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00 JP1300701M48
GOLDMAN SACHS GROUP F2F 23/01/2033	0.00 XS2983840518

AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00 AU0000249302
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00 FR0014002JM6
HEALTH CARE SERV. 5.20% 15/06/2029	0.00 US42218SAK42
ALLIANT ENERGY CORP	0.00 US0188021085
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00 NL0013552060
PACKAGING CORP OF AMERICA	0.00 US6951561090
MANHATTAN ASSOCIATES INC	0.00 US5627501092
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00 IT0005377152
CROWN CASTLE INTL 2.90% 01/04/2041	0.00 US22822VAX91
MERCK KGAA	0.00 DE0006599905
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00 XS2389757944
MERCK & CO INC 4.9% SNR NTS 17/05/2044 USD2000	0.00 US58933YBL83
RESONA HOLDINGS INC	0.00 JP3500610005
BIOGEN INC	0.00 US09062X1037
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
SECOM CO LTD	0.00 JP3421800008
BUONI POLIENNALI DEL TES 3.25% 01/MAR/2038	0.00 IT0005496770
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00 IT0005083057
CITIZENS FINANCIAL GROUP INC	0.00 US1746101054
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00 JP1201661JA3
KERRY GROUP PLC-A	0.00 IE0004906560
BOC HONG KONG (HOLDINGS) LIMITED	0.00 HK2388011192
NUTRIEN 5.25% 15/01/2045	0.00 US67077MAS70
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00 JP13003119A4
SUPER MICRO COMPUTCOM USD 0.001 POST REV SPT	0.00 US86800U3023
PRINCIPAL FINANCIAL GROUP	0.00 US74251V1026
HENKEL AG & CO KGAA NON VTG PREF	0.00 DE0006048432
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00 JP1400041B55
SEGRO PLC	0.00 GB00B5ZN1N88
ANTHEM 5.10% 15/1/2044	0.00 US94973VBF31
NATERA INC	0.00 US6323071042
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00 JP1200951760
COMERICA F2F 30/01/2030	0.00 US200340AW72
ASAHI GROUP HOLDINGS LTD	0.00 JP3116000005
EAST JAPAN RAILWAY JPY	0.00 JP3783600004
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00 JP1201411CC4
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00 CA135087WL43
TELE2 AB	0.00 SE0005190238
NATWEST MKTS. 6.625% 22/6/2026	0.00 XS2638487566
PACIFICORP 4.125% 15/01/2049	0.00 US695114CT39
DAIWA SECURITIES GROUP INC.	0.00 JP3502200003
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00 JP1200931739
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00 IT0005363111
SUMITOMO MITSUI TRUST GROUP IN	0.00 JP3892100003
ON SEMICONDUCTOR CORPORATION	0.00 US6821891057
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
SPAIN GOV. BD. 1.20% 31/10/2040	0.00 ES0000012G42
FIDELITY NATL FINL FNF GROUP	0.00 US31620R3030
CLOROX CO DEL	0.00 US1890541097
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00 JP1200851630
FERGUSON ENTERPRISE USD 0.0001	0.00 US31488V1070
STEEL DYNAMICS INC	0.00 US8581191009
YUANTA FINANCIAL HOLDINGS CO	0.00 TW0002885001
LINDT & SPRUENGLI AG-REG	0.00 CH0010570759
PINTEREST INC	0.00 US72352L1061
TEVA PHARMACEUTICAL SP ADR	0.00 US8816242098

FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00 FR0013480613
HD HYUNDAI HEAVY INDUSTRIES CO LTD	0.00 KR7329180004
MARRIOTT INTL. MD 3.50% 15/10/2032USD1000 GG	0.00 US571903BF91
SWEDBANK AB	0.00 SE0000242455
BANCO BPM 4.625% 29/11/2027	0.00 IT0005572166
ALTERITY THERAPEUTICS LIMITED ORDINARY FULLY PAID	0.00 AU0000043945
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00 JP1300771P16
MAIRE TECNIMONT SPA	0.00 IT0004931058
AES CORP/THE 2.45% 15/01/2031	0.00 US00130HCG83
EQUITABLE HLDGS IN COM	0.00 US29452E1010
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
POWER ASSETS HOLDINGS LIMITED	0.00 HK0006000050
ROLLINS INC	0.00 US7757111049
TOURMALINE OIL CP COM	0.00 CA89156V1067
RELX CAP. 5.25% 27/03/2035	0.00 US74949LAG77
RPM INTERNATIONAL INC	0.00 US7496851038
DOMINION ENERGY SOUTH CAROLINA INC 5.1% 1MTG BDS	0.00 US837004CJ73
01/06/2065 USD1000	
TRIMBLE INC COM NPV	0.00 US8962391004
EVEREST REINSURANCE HLDG 3.12% 15/OCT/2052	0.00 US299808AJ43
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00 JP1300421E39
ASTELLAS PHARMA NPV	0.00 JP3942400007
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00 DE0001102515
HANWHA AEROSPACE CO LTD	0.00 KR7012450003
DECKERS OUTDOOR ORD SHS A	0.00 US2435371073
EXPEDITORS INTL WASH INC	0.00 US3021301094
LYONDELLBASELL INDUSTRIES	0.00 NL0009434992
HENNES & MAURITZ	0.00 SE0000106270
NICE LTD	0.00 IL0002730112
N/WIDE. B/SOC. F2F 07/12/2027	0.00 XS2562898143
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00 JP1300461F39
CYBERARK SOFTWARE LTD	0.00 IL0011334468
SAAB ORD SHS CLASS B	0.00 SE0021921269
MARS 3.60% 01/04/203444A	0.00 US571676AC90
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00 IT0005240830
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00 IT0005582421
FOX CORP	0.00 US35137L1052
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00 IT0005542797
DOLLAR TREE INC	0.00 US2567461080
ITALY BUONI POLIEN 1.20% 15/08/2025	0.00 IT0005493298
OKTA INC	0.00 US6792951054
HYDRO ONE LTD	0.00 CA4488112083
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00 IT0005177909
SPAIN GOV. BD. 3.45% 30/07/2066	0.00 ES00000128E2
GENUINE PARTS CO USD	0.00 US3724601055
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
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00 DE0001102572
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00 BE0000337460
OCCIDENTAL PETROL 6.625% 1/9/2030	0.00 US674599ED34
SEAGATE TECH HLDGS	0.00 IE00BKVD2N49
ALLY FINANCIAL INC	0.00 US02005N1000
NIDEC CORPORATION	0.00 JP3734800000
SAMSUNG FIRE MARINE INSURANCE	0.00 KR7000810002
KIMCO REALTY 2.25% 01/12/2031	0.00 US49446GRAY53
ESSITY AB SER B NPV	0.00 SE0009922164
SCB X PCL	0.00 THA790010R17
CROWN CASTLE INTL. 2.25% 15/1/2031	0.00 US22822VAT89
STARHUB LTD	0.00 SG1V12936232
ORACLE 4.10% 25/03/2061	0.00 US68389XCB91
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00 JP1300761NA3

LIBERTY MUTUAL GR 3.951% 15/10/2050	0.00 US53079EBJ29
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00 IT0005437147
GS. GRP. F2F 27/01/2032	0.00 US38141GXR00
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00 IT0005484552
ULTA BEAUTY INC COM	0.00 US9038453031
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00 JP1300731N17
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00 JP1201391C86
GEN. MOTORS FINL. 5.625% 04/04/2032	0.00 US37045XFG60
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00 BE0000354630
GRACO INC	0.00 US3841091040
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00 BE0000360694
SPAIN GOV. BD. 1.90% 31/10/2052	0.00 ES0000012K46
VULCAN MATS. 5.70% 01/12/2054	0.00 US929160BD00
FACTSET RESEARCH SYSTEMS INC	0.00 US3030751057
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00 NL0015031501
WESTPAC	0.00
HERITAGE FINANCIAL CORP	0.00 US42722X1063
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00 JP13002717A6
SYNOPSIS 5.70% 01/04/2055	0.00 US871607AG29
SPAIN GOV. BD. 1.00% 31/10/2050	0.00 ES0000012G00
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00 JP1200971792
PENTAIR PLC COM	0.00 IE00BLS09M33
CLP HOLDINGS LIMITED HKD	0.00 HK0002007356
FORTESCUE LTD ORDINARY FULLY PAID	0.00 AU000000FMG4
CARLISLE COS INC	0.00 US1423391002
VESTA REAL ESTATE CORPORATION SAB DE CV	0.00 US92540K1097
WIX COM LTD	0.00 IL0011301780
BEST BUY CO INC	0.00 US0865161014
GUOTAI JUNAN SECURITIES CO LTD	0.00 CNE100002FK9
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00 DE0001135069
KING SLIDE WORKS CO LTD	0.00 TW0002059003
JABIL INC	0.00 US4663131039
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00 IT0005514473
ALEXANDRIA REAL ES 2.00% 18/05/20322	0.00 US015271AW93
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00 IT0005561888
SGS SA	0.00 CH1256740924
SPAIN GOV. BD. 3.45% 30/7/2043	0.00 ES0000012K95
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00 JP1300681LA7
BUNZL PLC	0.00 GB00B0744B38
DRAFTKINGS HOLDINGS INC	0.00 US26142V1052
BUONI POLIENNALI D 0.60% 01/08/2031	0.00 IT0005436693
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00 NL0014555419
HANNOVER RUECK SE	0.00 DE0008402215
BAXTER INTL INC COM	0.00 US0718131099
BALL CORP COM NPV	0.00 US0584981064
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00 US912810PW27
SMURFIT WESTROCK P COM USD0.001	0.00 IE00028FXN24
SOUTH WEST WATER F 5.75% 11/12/2032	0.00 XS2956847805
HCA 5.25% 01/03/2030	0.00 US404119C209
SANTOS FIN. 6.875% 19/09/20333	0.00 US803014AB57
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00 JP1300631K78
EVEREST GROUP LTD	0.00 BMG3223R1088
ENTERGY LOUISIANA 4.20% 1/9/2048	0.00 US29364WBB37
SINGAPORE TECH ENG SGD	0.00 SG1F60858221
COOPER COS INC COM USD0.10 (P/S)	0.00 US2166485019
WESSEX WATER SERVS 6.50% 19/9/2040	0.00 XS3025173983
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00 JP1300601JA9
APPLE INC 3.75% SNR NTS 12/09/2047 USD2000	0.00 US037833DD98
DYNATRACE INC	0.00 US2681501092
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00 IT0005530032
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00 NL0015000RP1
KEYCORP	0.00 US4932671088
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00 JP1201591GC4
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00 JP1201641J38
SONOVA HOLDING AG - REG	0.00 CH0012549785

MEDTRONIC 4.15% 15/10/2053	0.00 XS2834368453
UK. GILT 0.875% 31/01/2046	0.00 GB00BNNGP775
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00 JP1201581G90
MARCOPOLO SA	0.00 BRPOMOACNPR7
WEST PHARMACEUTICAL SERVICES	0.00 US9553061055
UK. GILT 2.50% 7/22/2065	0.00 GB00BYYMZX75
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.00 AU000XCLWAR9
BURLINGTON STORES INC	0.00 US1220171060
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00 JP1201621H91
MASCO CORP USD	0.00 US5745991068
THE WAREHOUSE GROUP LIMITED	0.00 NZWHSE0001S6
NEXTERA ENERGY CAP 3.00% 15/1/2052/01/2052 USD1000	0.00 US65339KCA60
60	
C AND A MODAS SA	0.00 BRCEABACNOR1
COLUMBIA PIPELINE 6.036% 15/11/2033033	0.00 US19828TAB26
IMPERIAL OIL LTD	0.00 CA4530384086
NN GROUP NV	0.00 NL0010773842
AMERICAN HOMES 4 R 5.25% 15/03/2035	0.00 US02666TAJ60
OLYMPUS CORP	0.00 JP3201200007
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00 IT0005421703
EMBRAER SA	0.00 BREMBRACNOR4
SIEMENS HEALTHINEERS AG	0.00 DE0005SHL1006
RELIANCE INC	0.00 US7595091023
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00 AU0000143901
SVENSKA HANDELSBKN SER A NPV	0.00 SE0007100599
TMX GROUP LTD COM NPV	0.00 CA87262K1057
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00 DE0001030708
FRANCE GOV. BD. 1.75% 25/5/2066	0.00 FR0013154028
FIFTH THIRD BANCORP 4.337% 25 AP 4.33% 25/APR/2033	0.00 US316773DF47
BANCO DE SABADELL SA	0.00 ES0113860A34
KE HOLDINGS INC	0.00 KYG5223Y1089
ARENA REIT	0.00 AU000000ARF6
AMERICAN HOMES 4 R 5.50% 01/02/2034	0.00 US02666TAG22
GEORGE WESTON LTD	0.00 CA9611485090
UK. GILT 0.625% 22/10/2050	0.00 GB00BMBL1F74
SOUTHERN CAL EDISO 2.95% 01/02/2051/2051 USD1000	0.00 US842400GY39
2021A	
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00 JP1201251B37
COLOPLAST	0.00 DK0060448595
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00 CA135087XW98
EVERGY INC COM NPV	0.00 US30034W1062
VERIZON COMMS. 2.355% 15/03/2032	0.00 US92343VGN82
SEIKO EPSON CORP	0.00 US81603X1081
KIMCO REALTY CORP	0.00 US49446R1095
BIOMARIN PHARMACEUTICAL INC	0.00 US09061G1013
OVINTIV INC COM USD0.01	0.00 US69047Q1022
KYOCERA CORP	0.00 JP3249600002
KERING	0.00 FR0000121485
LAS VEGAS SANDS CORP	0.00 US5178341070
UDR INC	0.00 US9026531049
NUVEEN 5.55% 15/01/2030	0.00 US67080LAC90
DOMINOS PIZZA INC	0.00 US25754A2015
FIRSTSERVICE CORP COM NPV	0.00 CA33767E2024
STORE CAP. 2.70% 01/12/2031USD2000	0.00 US862121AD28
UPM KYMMENE CORP	0.00 FI0009005987
AKER BP ASA NOK1	0.00 NO0010345853
VESTAS WIND SYSTEM	0.00 DK0061539921
KINGDOM OF BELGIUM 4.50% 28/03/2026	0.00 BE0000324336
NETHERLANDS GOVER 0.00% 15/07/2031	0.00 NL00150006U0
WESTERN DIGITAL CORP	0.00 US9581021055
ORLANDO HEALTH OB 5.475% 01/10/20351/10/2035	0.00 US686514AP55
KOC HOLDING AS	0.00 TRAKCHOL91Q8
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00 IT0005538597
TELEFONICA BRASIL SA	0.00 BRVIVTACNORO

FERGUSON ENTERPRIS USD0.0001	0.00 US31488V1070
ING GROEP F2V 15/08/20340 REGS	0.00 XS2818300407
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00 IT0005438004
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00 JP1201431D38
HD HYUNDAI INFRACORE CO LTD	0.00 KR7042670000
INTL. BUSINESS MA 4.875% 06/02/2038	0.00 XS2583743047
MARKS & SPENCER GROUP	0.00 GB0031274896
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00 JP1300551H61
FRASERS CENTREPOINT TRUST	0.00 SG1T60930966
CENTRAL JAPAN RAILWAY CO	0.00 JP3566800003
ESTEE LAUDER COMPANIES	0.00 US5184391044
US. T-BILL. 0.00% 15/05/20252025 USD1000	0.00 US912797LB15
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00 IT0005495731
MONGODB INC	0.00 US60937P1066
KONINKLIJKE KPN NV	0.00 NL0000009082
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00 JP1201481E36
NAN PAO RESINS CHEMICAL CO LTD ORD SHS	0.00 TW0004766001
W P CAREY INC	0.00 US92936U1097
VENTAS REALTY LIMITED PARTNERSHIP 3% GTD SNR NTS	0.00 US92277GAU13
15/01/2030 USD2000	
BUILDERS FIRSTSOURCE INC	0.00 US12008R1077
INTEL CORP 4.90% 05/08/2052	0.00 US458140CB48
DELTA ELECTRONICS INC	0.00 TW0002308004
TEVA PHARMACEUTIC 4.375% 09/05/2030	0.00 XS2406607171
UK. GILT 1.625% 22-OCT-71	0.00 GB00BFMCN652
TEVA PHARM. FIN. N 3.75% 09/05/2027	0.00 XS2406607098
SOCIETE GENERALE SA F2F 21/11/203131 EUR	0.00 FR001400M6F5
BANCO BPM SPA	0.00 IT0005218380
ALBERTSONS COMPANIES INC	0.00 US0130911037
IDEX CORP	0.00 US45167R1041
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00 JP1300401D91
HKD BNP PARIBAS A/C	0.00
UTD. AIRLINES 4.625% 15/04/2029	0.00 US90932LAH06
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00 NL0015000QL2
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00 CA135087ZS68
NITTO DENKO CORPORATION	0.00 JP3684000007
HALMA PLC	0.00 GB0004052071
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM	0.00
BARCLAYS	
NEW ZEALAND DOLLAR	0.00
DINO POLSKA SA	0.00 PLDINPL00011
KB FINANCIAL GROUP INC - ADR	0.00 US48241A1051
ZHEJIANG LEAPMOTOR TECHNOLOGY CO LTD	0.00 CNE100005K77
MINTH GROUP LTD	0.00 KYG6145U1094
FIRST SOLAR INC	0.00 US3364331070
TOYOTA INDUSTRIES CORPORATION	0.00 JP3634600005
CARRIER GBL. 4.125% 29/05/2028	0.00 XS2751688826
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00 NL00150012X2
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00 JP1300671L78
PURE STORAGE INC	0.00 US74624M1027
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.00 US37045XDH61
NORTONLIFELOCK	0.00 US6687711084
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00 BE0000326356
JAPAN GOV. TWENTY 2.00% 20/12/2044	0.00
ASICS ORD SHS	0.00 JP3118000003
CF INDUSTRIES HOLDINGS INC	0.00 US1252691001
CAMDEN PROPERTY TRUST	0.00 US1331311027
SCHINDLER-HLDG AG REG	0.00 CH0024638212
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00 IT0005425233
ALD 3.875% 22/02/2027	0.00 FR001400O457
NIPPON YUSEN KK NPV	0.00 JP3753000003
ORANO SA 4.00% 12/03/2031	0.00 FR001400OM36
ENTEGRIS INC	0.00 US29362U1043
HEALTHPEAK PROPERTIES INC	0.00 US42250P1030
KINGSPAN GROUP PLC	0.00 IE0004927939

OMNICOM GROUP	0.00 US6819191064
COMPUTERSHARE LTD	0.00 AU000000CPU5
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00 BE0000356650
ARDINE MATHESON HOLDINGS LTD	0.00 US4711154025
CELLTRION INC	0.00 KR7068270008
COMMERZBANK F2F 16/07/2032	0.00 DE000CZ45YV9
FORTUNA CONSUMER LOAN SR 24-2 CL C FLTG RT 18/10/2034	0.00 XS2887887748
TERADYNE INC	0.00 US8807701029
BARRY CALLEBAUT SE 4.00% 14/06/2029	0.00 BE6352800765
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00 DE0001135143
CRH PUBLIC LIMITED ORD SHS	0.00 IE0001827041
FRENCH REPUBLIC GO 3.75% 25/5/2056	0.00 FR001400XJJ3
PUBLIC SERVICE ELECTRIC 2.7% 01/MAY/2050	0.00 US74456QCD60
PEOPLES INSURANCE COMPANY GROUP OF CHINA LTD	0.00 CNE100003F27
NORIA DE 2024 DE1 C FRN 25/02/2043	0.00 FR001400R8G4
BEIERSDORF AG	0.00 DE0005200000
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00 JP1300261748
STMICROELECTRONICS NV	0.00 NL0000226223
FORD MOTOR 3.25% 12/02/2032	0.00 US345370DA55
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00 BE0000350596
GAMING AND LEISURE P COM	0.00 US36467J1088
RELX FIN. 3.375% 20/3/2033	0.00 XS2779010300
CARREFOUR SA	0.00 FR0000120172
ELECTRICITE DE FRANCE SA 4.62% 25/JAN/2043	0.00 FR001400FDC8
SHANGHAI PUDONG DEVELOPMENT BANK CO LTD	0.00 CNE0000011B7
CON EDISON OF NY 4.125% 15/05/2049049 USD2000 2019 A	0.00 US209111FV01
SWISSCOM AG	0.00 CH0008742519
NOMURA RESEARCH INSTITUTE LTD	0.00 JP3762800005
TINGYI CAYMAN ISLAND HOLDING CO	0.00 KYG887851030
CSN MINERACAO ORD SHARES	0.00 BRCMINACNOR2
OWENS CORNING INC	0.00 US6907421019
BANK OF AMERICA F2F 11/03/2032	0.00 US06051GJP54
NETHERLANDS GOV. 0.00% 15/01/2029	0.00 NL0015000LS8
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00 IT0005398406
HOLOGIC INC	0.00 US4364401012
KERING 3.375% 11/03/2032	0.00 FR001400OM10
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	
Income Due - TWD	0.00
SSE	0.00 GB0007908733
THE JM SMUCKER COMPANY	0.00 US8326964058
EMERA INC	0.00 CA2908761018
STRAUMANN HLDG	0.00 CH1175448666
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00 AU0000345241
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00 JP1300571HC4
GFL ENVIRONMENTAL INC	0.00 CA36168Q1046
SYMRISE AG	0.00 DE000SYM9999
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00 JP1400051C51
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00 JP1300581J30
HALLA VISTEON CLIMATE CONTROL	0.00 KR7018880005
PECO ENERGY CO 1ST & REF MTG BD 3.05% 15/03/2051	0.00 US693304BA44
NORTHERN STAR RESOURCES LTD	0.00 AU000000NST8
PAYCOM SOFTWARE INC	0.00 US70432V1026
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.00 US19828TAA43
CARMAX INC	0.00 US1431301027
ROGERS COMMUNICATIONS INC-B	0.00 CA7751092007
JACK HENRY & ASSOCIATES INC	0.00 US4262811015
ALFA LAVAL AB	0.00 SE0000695876
KUBOTA CORPORATION	0.00 JP3266400005
SAMSUNG C AND T CORPORATION	0.00 KR7028260008
SMITH & NEPHEW PLC	0.00 GB0009223206
DKK BNP PARIBAS A/C	0.00

VERIZON COMMUNICA 2.987% 30/10/2056	0.00 US92343VFW90
META PLATFORMS 5.55% 15/08/2064	0.00 US30303M8W51
CONAGRA BRANDS INC	0.00 US2058871029
KONAMI GROUP CORP	0.00 JP3300200007
ONEOK INC 5.65% 1/11/2028	0.00 US682680BJ18
ILLUMINA INC	0.00 US4523271090
MELROSE INDUSTRIES PLC	0.00 GB00BNGDN821
SUNCORP GROUP LTD	0.00 AU000000SUN6
FERGUSON ENTERPRIS 5.00% 03/10/2034	0.00 US31488VAA52
INSURANCE AUSTRALIA GROUP LIMITED	0.00 AU000000IAG3
SUN COMMUNITIES OPERATING LTD PARTN 5.7% GTD SNR	0.00 US866677AJ62
NTS 15/01/2033 USD1000	
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00 JP1201601H38
APTIV PLC NEW ORD USD0.01	0.00 JE00BDN8H13
CHINA YANGTZE POWER CO LTD	0.00 CNE000001G87
JULIUS BAER GROUP LTD	0.00 CH0102484968
TOKYO GAS CO LTD	0.00 JP3573000001
EASTERN ENERGY GAS 5.65% 15/10/2054	0.00 US27636AAA07
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00 JP1300591J79
BUNDESREPUBLIK DEU 6.50% 04/07/2027EURO.01 REGS	0.00 DE0001135044
Outstanding Settlement Receipts - KWD	0.00
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00 ES00000012I24
BANK OF IRELAND GR EUR1	0.00 IE00BD1RP616
ALEXANDRIA REAL ESTATE EQUITIES	0.00 US0152711091
ZILLOW GROUP INC	0.00 US98954M2008
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00
POOL CORPORATION	0.00 US73278L1052
INPEX CORPORATION	0.00 JP3294460005
NTT DATA GROUP CORPORATION	0.00 JP3165700000
C.H. ROBINSON WORLDWIDE INC	0.00 US12541W2098
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00 JP1201611H69
KESKO OYJ-B SHS	0.00 FI0009000202
Income Due - BRL	0.00
INTEL 5.60% 21/2/2054	0.00 US458140CM03
ARC RESOURCES COM NPV	0.00 CA00208D4084
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00 CA135087N597
JPM. CHASE F2F 22/02/2048	0.00 US46647PAA49
SUMITOMO ELECTRIC	0.00 JP3407400005
AMERICAN HOMES 4 RENT	0.00 US02665T3068
SUNNY OPTICAL TECHNOLOGY GROUP	0.00 KYG8586D1097
SEKISUI HOUSE	0.00 JP3420600003
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00 JP1300391D69
GRAB HOLDINGS LTD	0.00 KYG4124C1096
AVERY DENNISON CO US	0.00 US0536111091
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00 CA135087YQ12
WUXI BIOLOGICS CAYMAN INC	0.00 KYG970081173
ROYALTY PHARMA PLC	0.00 GB00BMVP7Y09
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00 FR001400NEF3
RIO TINTO FIN. USA 5.75% 14/03/2055	0.00 US76720AAV89
STANLEY BLACK & DECKER INC	0.00 US8545021011
PANDORA	0.00 DK0060252690
EPIROC AB	0.00 SE0015658109
PAN PACIFIC INTL H NPV	0.00 JP3639650005
DENMARK GOV. BD. 2.25% 15/11/203301	0.00 DK0009924532
EQT AB	0.00 SE0012853455
GOLDMAN SACHS GROUP F2F 23/10/2035	0.00 US38141GB789
FRESENIUS MEDICAL CARE AG & CO	0.00 DE0005785802
ASTRAZENECA FINANCE LLC 1.2% 28/MAY/2026	0.00 US04636NAA19
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00 JP1201541F90
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00 NZGOVDT437C0
REVVITY INC	0.00 US7140461093
WIHLBORGS FAST. AB NPV	0.00 SE0018012635
ALIGN TECHNOLOGY INC	0.00 US0162551016
REGENCY CENTERS CORPORATION	0.00 US7588491032
DUPONT DE NEMOURS 5.419% 15/11/2048	0.00 US26078JAF75

JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00 JP1300541H31
RENTOKIL INITIAL PLC	0.00 GB00B082RF11
CARLYLE GROUP INC	0.00 US14316J1088
COVESTRO AG NPV	0.00 DE000A40KY26
FUJIKURA LIMITED	0.00 JP3811000003
ERIE INDEMNITY CO	0.00 US29530P1021
GEA GROUP AG	0.00 DE0006602006
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00
SOLVENTUM ORD SHS	0.00 US83444M1018
ANNALY CAPITAL MGT COM	0.00 US0357108390
RPI_CCP USD RCV CPI1D PAY 2.5042% 16-DEC-2029CHASUS33LCHCUK	0.00
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00 BE0000348574
EQUITY LIFESTYLE PROPERTIES INC	0.00 US29472R1086
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00 JP1400101H56
REALTY INC. 1.80% 15/03/2033	0.00 US756109BA12
BROADCOM 3.50% 15/02/2041	0.00 US11135FBJ93
TELIA COMPANY AB	0.00 SE0000667925
SPAIN GOV. BD. 3.10% 30/07/2031REGS	0.00 ES0000012N43
HEALTH CARE SERV. 5.875% 15/06/2054	0.00 US42218SAM08
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00 JP1300231675
T&D HOLDINGS INC NPV	0.00 JP3539220008
MERCK 5.15% 17/05/2063	0.00 US58933YBN40
OSAKA GAS CO LTD JPY	0.00 JP3180400008
GENMAB AS	0.00 DK0010272202
AKZO NOBEL NV	0.00 NL0013267909
HCA 5.125% 15/6/2039	0.00 US404119BY43
OVINTIV INC	0.00 US69047Q1022
GREAT WEST LIFECO	0.00 CA39138C1068
JAMES HARDIE INDUSTRIES PLC	0.00 AU000000JHX1
ROCHE HOLDING AG	0.00 CH0012032113
AMERICA MOVIL ADR REP 20 SR B ORD	0.00 US02390A1016
EVOLUTION AB	0.00 SE0012673267
FAIRFAX FINANCIAL HLDGS LTD 5.625% SNR NTS 16/08/2032 USD1000	0.00 US303901BL51
CROWN HOLDINGS INC	0.00 US2283681060
EURONEXT NV	0.00 NL0006294274
AKAMAI TECHNOLOGIES	0.00 US00971T1016
SANTOS LIMITED	0.00 AU000000STO6
KANSAI ELECTRIC POWER JPY	0.00 JP3228600007
WILLIAMS COS 5.30% 15/8/2052	0.00 US969457CA67
ALLEGION PLC	0.00 IE00BFRT3W74
CNH INDUSTRIAL NV COM	0.00 NL0010545661
COCA COLA HBC AG ORD	0.00 CH0198251305
JB HUNT TRANSPORT SERVICES INC	0.00 US4456581077
ALEXANDRIA REAL ES 4.75% 15/4/2035	0.00 US015271BA64
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00 JP1400061D58
HANG SENG BANK	0.00 HK0011000095
ORIGIN ENERGY LIMITED	0.00 AU000000ORG5
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00 BE0000333428
TURKCELL ILETISIM HIZMET AS	0.00 TRATCELL91M1
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00 JP1300641KA3
AUTONATION INC 1.95% SNR NTS 01/08/2028 USD1000	0.00 US05329WAR34
KUEHNE & NAGEL INTERNATIONAL AG	0.00 CH0025238863
COCHLEAR LIMITED	0.00 AU000000COH5
BUNDESREPUBLIK DEU 2.30% 15/2/2033	0.00 DE000BU3Z005
NEUROCRINE BIOSCIENCES INC	0.00 US64125C1099
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00 DK0009924102
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00 NL0015001AM2
ABBVIE 4.70% 14/05/2045	0.00 US00287YAS81
SAINSBURY (J) PLC	0.00 GB00B019KW72
WELLS FARGO & CO MEDIUM TERM SR NTS TRANCHE 5.013%04/04/2051	0.00 US95000U2M49
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00 BE0000358672
MARFRIG GLOBAL FOODS SA	0.00 BRMRFGACNORO

JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00 JP1300661L47
JUNIPER NETWORK INC	0.00 US48203R1041
HEALTHPEAK OP 2.875% 15/01/20311 USD1000	0.00 US42250PAB94
OSK MITSUI OSK LINES LTD	0.00 JP3362700001
AMCOR PLC COM USD	0.00 JE00BJ1F3079
COMMONWEALTH EDISON 2.2% 1MTG BDS 01/03/2030	0.00 US202795JR27
USD1000 128	
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
CARLSBERG AS - B	0.00 DK0010181759
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00 JP1201321BC7
SEI INVESTMENTS COMPANY	0.00 US7841171033
BUNGE GLOBAL SA COM USD0.01	0.00 CH1300646267
VERIZON COMMS. 2.55% 21/03/2031	0.00 US92343VVGJ70
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00 JP1201361C58
BXP INC	0.00 US1011211018
MOLSON COORS BEVERAGE CO	0.00 US60871R2094
JERONIMO MARTINS SGPS SA	0.00 PTJMT0AE0001
GEMTEK TECHNOLOGY CO LTD	0.00 TW0004906003
GREAT WALL MOTOR COMPANY H	0.00 CNE100000338
CIGNA CORP 4.80% 15/7/2046	0.00 US125523CF53
ORKLA ASA	0.00 NO0003733800
JAPAN GOV. TWENTY 2.20% 20/03/2026	0.00 JP1200871653
HEINEKEN HOLDING NV	0.00 NL0000008977
RENAULT SA	0.00 FR0000131906
MERCK 3.90% 07/03/2039	0.00 US58933YAV74
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00 AU3TB0000192
STANTEC INC	0.00 CA85472N1096
SOUTHERN CALIFORNI 3.65% 01/02/2050	0.00 US842400GT44
SOUTHERN CALIFORN 4.125% 01/03/2048	0.00 US842400GK35
SHIONOGI & CO LTD	0.00 JP3347200002
TORAY INDS INC	0.00 JP3621000003
INCYTE CORP	0.00 US45337C1027
Outstanding Settlement Receipts - MXN	0.00
DENMARK GOV. BD. 0.50% 15/11/2029	0.00 DK0009923807
ESSENTIAL UTILS	0.00 US29670G1022
EPAM SYSTEMS INC	0.00 US29414B1044
ALTAGAS INCOME LTD	0.00 CA0213611001
KIRIN HOLDINGS CO LTD	0.00 JP3258000003
SWEDISH GOV. 0.75% 12/05/2028060	0.00 SE0009496367
EPIROC AB SER B NPV POST SPLIT	0.00 SE0015658117
TOYOTA TSUSHO CORP	0.00 JP3635000007
TAISEI CORP	0.00 JP3443600006
LY CORPORATION	0.00 JP3933800009
MATSUKIYOCOCOKARA AND CO	0.00 JP3869010003
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00 JP1400071E55
PAN AMERICAN SILVER CORP	0.00 CA6979001089
AU OPTRONICS CORP	0.00 TW0002409000
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00 IT0005596470
MARS 2.375% 16/07/204044A	0.00 US571676AN55
HONG KONG CHINA GA	0.00 HK0003000038
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00 JP1400021950
T-MOBILE USA 4.50% 15/04/2050	0.00 US87264AAZ84
VAT GROUP AG	0.00 CH0311864901
SWEDEN GOV. BD. 3.50% 30/03/2039	0.00 SE0002829192
ASSURANT INC	0.00 US04621X1081
AGEAS NPV POST SPLIT	0.00 BE0974264930
NORDSON CORP	0.00 US6556631025
SWISS PRIME SITE AG	0.00 CH0008038389
TSAKOS ENERGY NAVIGATION LTD	0.00 BMG9108L1735
SOUTHERN CALIFORNI 4.00% 01/04/2047	0.00 US842400GG23
SKYWORKS SOLUTIONS INC	0.00 US83088M1027
KAJEMA CORP	0.00 JP3210200006
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00 NL0015001RG8

MODERNA INC	0.00 US60770K1079
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00 JP1300531GCO
OBAYASHI CORPORATION	0.00 JP3190000004
WALGREENS BOOTS AL COM	0.00 US9314271084
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00 JP1201441D44
INTERTEK GROUP INC	0.00 GB0031638363
FUT JUN 25 US 2YR T-NOTE	0.00
AEP TEXAS 3.45% 15/5/2051	0.00 US00108WAN02
ELEMENT FINANCIAL CORP	0.00 CA2861812014
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00 US694308HR19
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00 BE0000346552
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00 JP1400111J52
BHP BILLITON FIN. 5.30% 21/02/2035	0.00 US055451BL10
CAPCOM CO LTD	0.00 JP3218900003
CVS HEALTH CORP F2V 10/03/2055	0.00 US126650EH94
SINOTRUK HONGKONG LIMITED	0.00 HK3808041546
SYSMEX CORP	0.00 JP3351100007
AVANTOR INC	0.00 US05352A1007
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00 JP1300521G93
ACCOR SA	0.00 FR0000120404
FIFTH THIRD BANCORP F2F 06/09/2030	0.00 US316773DM97
ABN AMRO BANK N V DR EACH REP SHS	0.00 NL0011540547
SUBARU CORP	0.00 JP3814800003
UNIBAIL RODAMCO WESTFIELD	0.00 FR0013326246
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.00 CA45075E1043
TELENOR ASA	0.00 NO0010063308
ANTOFAGASTA PLC	0.00 GB0000456144
MARS INC DEL 4.125% GTD SNR NTS 01/04/54 USD2000 144A	0.00 US571676AG05
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00 SE0007125927
CAPITALAND INTEGRATED COMMERCI	0.00 SG1M51904654
KINGSOFT CORP	0.00 KYG5264Y1089
FUNDING CIRCLE HOLDINGS ORD	0.00 GB00BG0TPX62
ENACT HLDGS INC COM	0.00 US29249E1091
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00 BE0000351602
AUSTRALIA GOVERNME 4.25% 21/03/2036	0.00 AU0000381832
BUREAU VERITAS SA	0.00 FR0006174348
CARABAO GROUP PCL NVDR	0.00 TH6066010R13
CENTRICA PLC	0.00 GB00B033F229
NAFCO CO LTD	0.00 JP3651160008
COREBRIDGE FINANCIAL ORD	0.00 US21871X1090
EASTMAN CHEMICAL COM	0.00 US2774321002
TELSTRA CORPORATION LIMITED	0.00 AU000000TLS2
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00 NL0015000B11
KALBE FARMA	0.00 ID1000125107
NEWMONT CORPORATION	0.00 AU0000297962
SINGAPORE EXCHANGE LTD	0.00 SG1J26887955
DENMARK GOV. BD. 1.75% 15/11/2025	0.00 DK0009923138
BLACKROCK FUNDING 5.25% 14/03/2054	0.00 US09290DAC56
MOWI ASA	0.00 NO0003054108
RAKUTEN GROUP INC	0.00 JP3967200001
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.00 CNE100000593
ELIA GROUP NPV SR 03042025	0.00 BE0970187903
HOST HOTELS & RESORTS INC	0.00 US44107P1049
NITORI CO LTD	0.00 JP3756100008
KEYERA CORP COM	0.00 CA4932711001
EMPIRE CO LIMITED	0.00 CA2918434077
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00 BE0000361700
WH GROUP LTD	0.00 KYG960071028
WISTRON CORP	0.00 TW0003231007
VIATRIS INC	0.00 US92556V1061
THE CAMPBELL S COMPANY	0.00 US1344291091
KIMCO REALTY CORP 6.4% SNR NTS 01/03/2034 USD1000	0.00 US49447BAA17

FIRST QUANTUM MINERALS LTD	0.00 CA3359341052
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00 JP1201331C14
ALBERMARLE CORP	0.00 US0126531013
KOREAN WON	0.00
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00 AU000000S320
LINDT & SPRUENGLI AG-PC	0.00 CH0010570767
WISE CL A ORD SHS	0.00 GB00BL9YR756
ASSOCIATED BRITISH FOODS PLC	0.00 GB0006731235
TREND MICRO INCORPORATED	0.00 JP3637300009
MAGNA INTERNATIONAL INC	0.00 CA5592224011
A P MOLLER MAERSK AS	0.00 DK0010244425
SNAP INC	0.00 US83304A1060
ASAHI KASEI CORPORATION	0.00 JP3111200006
CELESTICA INC COM NPV	0.00 CA15101Q2071
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00 IT0005542359
SKANSKA AB	0.00 SE0000113250
AMERICAN FINANCIAL GROUP INC	0.00 US0259321042
NEWS CORP	0.00 US65249B1098
BLACK PEARL GROUP NPV	0.00 NZBPGE0004S2
ADMIRAL GROUP PLC	0.00 GB00B02J6398
FUT JUN 25 CBT UL T-BONDS	0.00
SMITHS GROUP PLC	0.00 GB00B1WY2338
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00
UNITED AIRLINES HOLDINGS INC	0.00 US9100471096
Income Due - DKK	0.00
OBIC CO LTD	0.00 JP3173400007
LIFCO AB SER B NPV	0.00 SE0015949201
ISRAEL DISCOUNT BANK	0.00 IL0006912120
WILMAR INTERNATIONAL LTD	0.00 SG1T56930848
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED	0.00 AU000000WTC3
SETTLEM	
SCHINDLER HOLDING-PART CERT	0.00 CH0024638196
PRO MEDICUS LTD	0.00 AU000000PME8
WEST JAPAN RAILWAY NPV	0.00 JP3659000008
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	
DELTA AIR LINES INC	0.00 US2473617023
ALSTOM SA	0.00 FR0010220475
ENDESA SA	0.00 ES0130670112
JARDINE MATHESON HOLDINGS LIMITED	0.00 BMG507361001
DAVITA INC	0.00 US23918K1088
DIGICO INFRASTRUCTURE REIT	0.00 AU0000367088
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN	0.00
CHASE BANK	
HORMEL FOODS CORPORATION	0.00 US4404521001
BOLIDEN ORD SHS	0.00 SE0020050417
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.00 BE0000334434
SMURFIT WESTROCK P ORD USD0.001 DI	0.00 IE00028FXN24
ROKU INC	0.00 US77543R1023
MAKITA CORPORATION	0.00 JP3862400003
ZAR BNP PARIBAS A/C	0.00
GALAXY ENTERTAINMENT GROUP LIMITED	0.00 HK0027032686
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00 JP1201211A94
ZALANDO SE NPV	0.00 DE000ZAL1111
MONDAY COM LTD	0.00 IL0011762130
BE SEMICONDUCTOR EURO	0.00 NL0012866412
MONDI PLC ORD EURO.22	0.00 GB00BMWC6P49
NORSK HYDRO ASA	0.00 NO0005052605
RED ELECTRICA DE ES	0.00 ES0173093024
HUARONG FIN. II 0.75% 12/11/2029	0.00 SE0011281922
INNOVENT BIOLOGICS INC	0.00 KYG4818G1010
KNORR BREMSE AG	0.00 DE000KBX1006
ITALY BUONI POLIEN 4.10% 30/04/2046/2046	0.00 IT0005631608

SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00 AU000000SHL7
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00 JP1300411DC2
SVENSKA CELLULOSA AB - B SHARES	0.00 SE0000112724
ADDETECH AB SER B NPV	0.00 SE0014781795
ITALY BUONI POLIEN 3.85% 01/10/2040% 01/10/2040	0.00 IT0005635583
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.00 JP1400081F45
EXOR NV	0.00 NL0012059018
SWEDISH KRONA	0.00
AEGON ORD SHS	0.00 BMG0112X1056
CITIGROUP CCP	0.00
SINO BIOPHARMACEUTICAL	0.00 KYG8167W1380
RIO TINTO FIN. USA 5.25% 14/3/2035	0.00 US76720AAU07
TOPPAN HOLDINGS INC	0.00 JP3629000005
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00 JP1201561G37
DAYFORCE INC	0.00 US15677J1088
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN	0.00
IMPERIAL BANK OF COMMERCE	
SHISEIDO COMPANY LIMITED	0.00 JP3351600006
REALTY INC. 2.20% 15/06/2028	0.00 US756109BJ21
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00 JP1300501G30
IVANHOE MINES LTD COM NPV CL A	0.00 CA46579R1047
LUNDIN MINING CORP	0.00 CA5503721063
IMCD NV	0.00 NL0010801007
TKO GROUP HLDGS COM USD0.01 CL A	0.00 US87256C1018
SECURITAS AB	0.00 SE0000163594
GALDERMA GROUP N ORD SHS	0.00 CH1335392721
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00 IT0005217390
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00 CH0466642201
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
INTERPUBLIC GROUP COS INC USD	0.00 US4606901001
TRELLEBORG AB-B SHS	0.00 SE0000114837
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00 CA135087D358
DAIFUKU CO LTD NPV	0.00 JP3497400006
FORTUM OYJ	0.00 FI0009007132
SF HOLDING CO CNY H	0.00 CNE100006NF4
BANCA POPOL EMILIA ROMAGNA	0.00 IT0000066123
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00 JP1300221643
HENKEL AG & CO KGAA	0.00 DE0006048408
CHINA MENGNIU DAIRY CO	0.00 KYG210961051
DUPONT DE NEMOURS 5.319% 15/11/2038	0.00 US26078JAE01
NEMETSCHEK AG	0.00 DE0006452907
KLEPIERRE	0.00 FR0000121964
INTERNATIONAL GAMES SYSTEM CO LTD	0.00 TW0003293007
UNI CHARM CORPORATION	0.00 JP3951600000
SINGAPORE AIRLINES LTD	0.00 SG1V61937297
EISAI CO LTD JPY	0.00 JP3160400002
YAMAHA MOTOR CO	0.00 JP3942800008
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00 JP1300441E92
HANKYU HANSHIN HOLDINGS NPV	0.00 JP3774200004
FUT 06 JUN 25 EURX E-SCHATZ	0.00
UNIQA INSURANCE GROUP AG	0.00 AT0000821103
BIO TECHNE CORP	0.00 US09073M1045
MARS 5.80% 01/05/2065	0.00 US571676BD64
EXACT SCIENCES CORP	0.00 US30063P1057
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00 JP1201261B43
KIKKOMAN CORPORATION JPY	0.00 JP3240400006
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00 ES0000012J07
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00 IT0005480980
CITIGROUP CCP AUD BROKER ACCOUNT	0.00
SKF AB	0.00 SE0000108227
ALEXANDRIA REAL 1.875% 1/2/2033	0.00 US015271AV11
COREBRIDGE FINL. 4.35% 5/4/2042	0.00 US21871XAK54
JFE HOLDINGS INC	0.00 JP3386030005

ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00 SG1M77906915
TENARIS SA	0.00 LU2598331598
CONTINENTAL AG	0.00 DE0005439004
PRESS KOGYO CO	0.00 JP3833600004
INDUTRADE AB	0.00 SE0001515552
GILDAN ACTIVEWEAR INC	0.00 CA3759161035
SGH LIMITED ORDINARY FULLY PAID	0.00 AU0000364754
DCC PLC	0.00 IE0002424939
TOROMONT INDUSTRIES LTD	0.00 CA8911021050
SWO USD RCV SOFR 1D PAY 4.5 100725	0.00
GJENSIDIGE FORSIKR NOK	0.00 NO0010582521
ISUZU MOTORS	0.00 JP3137200006
ZENSHO HOLDINGS CO LTD	0.00 JP3429300001
TALANX AG	0.00 DE000TLX1005
SEKISUI CHEMICAL CO Y50	0.00 JP3419400001
SAMSUNG SDI CO LTD	0.00 KR7006400006
GALP ENERGIA SGPS SA-B SHRS	0.00 PTGALOAM0009
CHINA CONSTRUCION ENGINEERING CORP LTD	0.00 CNE100000F46
BELGIUM KINGDOM 1.40% 22/06/2053	0.00 BE0000355645
SBI HOLDINGS INC NPV	0.00 JP3436120004
EDENRED	0.00 FR0010908533
BRF BRASIL FOODS SA	0.00 BRBRFSACNOR8
INTEL CORP 5.70% 10/02/2053	0.00 US458140CJ73
WPP PLC	0.00 JE00B8KF9B49
UK. GILT 0.50% 22/10/2061	0.00 GB00BMBL1D50
WYNN RESORTS LTD	0.00 US9831341071
TRYG AS	0.00 DK0060636678
DENMARK GOV. BD. 0.25% 15/11/205201	0.00 DK0009924029
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00 DE0001030724
AMPHENOL 5.375% 15/11/2054	0.00 US032095AS07
FORTUNE BRANDS HOME AND SECURITY	0.00 US34964C1062
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00 BE0000336454
EUROFINS SCIENTIFIC	0.00 FR0014000MR3
CCL INDUSTRIES INC	0.00 CA1249003098
BUONI POLIENNALI D 2.15% 01/03/2072	0.00 IT0005441883
ASX LIMITED	0.00 AU000000ASX7
CONCORDIA FINANCIAL GROUP LTD	0.00 JP3305990008
SIG COMBIBLOC GROUP AG	0.00 CH0435377954
CK ASSET HOLDINGS HK	0.00 KYG2177B1014
FUJI ELECTRIC CO LTD	0.00 JP3820000002
QIAGEN ORD SHS	0.00 NL0015002CX3
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00 JP1300151485
SWEDISH ORPHAN BIOVITRUM PUBL AB	0.00 SE0000872095
CHINA FEIHE LTD	0.00 KYG2121Q1055
SMITH A.O CORP	0.00 US8318652091
MEDIBANK PRIVATE LIMITED	0.00 AU000000MPL3
NOK BNP PARIBAS A/C	0.00
ORION OYJ	0.00 FI0009014377
KEPPEL LTD	0.00 SG1U68934629
NIPPON PAINT HOLDINGS CO LTD	0.00 JP3749400002
AMERCO COM	0.00 US0235865062
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00 BE0000340498
A P MOLLER-MAERSK B	0.00 DK0010244508
EVONIK INDUSTRIES AG	0.00 DE000EVNK013
LOTTERY CORPORATION LIMITED	0.00 AU0000219529
CITIC SECURITIES CO LTD	0.00 CNE000001DB6
AZRIELI GROUP	0.00 IL0011194789
RATIONAL AG	0.00 DE0007010803
FOX CORP COM	0.00 US35137L2043
UK. GILT 1.125% 22/10/2073	0.00 GB00BLBDX619
DAITO TRUST CONSTRUCTION COMPANY LTD	0.00 JP3486800000
SAPUTO INC	0.00 CA8029121057
CHARTER COMMS. OPE 3.70% 1/4/2051	0.00 US161175BV50
BEIJER REF AB SER`B`NPV	0.00 SE0015949748
REXEL SA	0.00 FR0010451203

ICL GROUP LTD	0.00 IL0002810146
MAYVILLE ENGINEERING CO INC	0.00 US5786051079
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00 JP1300491FC9
ELI24-BBX COMMON STOCK	0.00
TELEPERFORMANCE	0.00 FR0000051807
CCP CITIGROUP GBP BROKER ACCOUNT	0.00
ATMOS ENERGY CORP 3.375% SNR NTS 15/09/2049 USD2000	0.00 US049560AS49
CHUBU ELECTRIC POWER CO INC	0.00 JP3526600006
BANK OF AMERICA F2F 04/02/2033	0.00 US06051GKK49
KINGFISHER PLC GBP0.1571	0.00 GB0033195214
BALOISE HOLDING-REG	0.00 CH0012410517
ATACADAO SA	0.00 BRRCRFBACNOR2
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00 JP1300431E60
BLUESCOPE STEEL LIMITED	0.00 AU000000BSLO
NISSAN MOTOR CO	0.00 JP3672400003
REA GROUP LTD	0.00 AU0000000REA9
SODEXO	0.00 FR0000121220
INDUSTRIVARDEN AB SER C NPV	0.00 SE0000107203
FUTU HOLDINGS LTD	0.00 US36118L1061
ELISA CORPORATION OYJ-A S	0.00 FI0009007884
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00 JP1201201A88
BANCO DO BRASIL ORD SHS	0.00 BRBBASACNOR3
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00 AU0000300535
M3 INC NPV	0.00 JP3435750009
TOHO CO LTD JPY	0.00 JP3598600009
MEXICAN BONOS 8.50% 01/03/202903/29 MXN100 M BONOS	0.00 MX0MGO0001F1
GPE BRUXELLES LAM NPV	0.00 BE0003797140
SOUTHWEST AIRLINES CO USD	0.00 US8447411088
FRANKLIN RESOURCES INC	0.00 US3546131018
RICOH CO	0.00 JP3973400009
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00 AU0000XCLWAP3
MGM RESORTS INTERNATIONAL	0.00 US5529531015
DAI NIPPON PRINTING CO LTD	0.00 JP3493800001
UNUM GRP. 6.00% 15/06/2054	0.00 US91529YAT38
ZEALAND PHARMA A S	0.00 DK0060257814
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00 US912810FG86
METSO CORPORATION	0.00 FI0009014575
CVC CAPITAL PARTNERS PLC	0.00 JE00BRX98089
FUT CALL MAY 25 T-NOTE OPTION 1125	0.00
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00 BE0000359688
SARTORIUS AG VORZUG	0.00 DE0007165631
IDEMITSU KOSAN CO LTD	0.00 JP3142500002
SCOUT24 SE	0.00 DE000A12DM80
EMS CHEMIE HLDS REG	0.00 CH0016440353
RPI GBP RCV 3.71% PAY RPI1D 16-MAY-2034	0.00
KOBE BUSSAN CO LTD	0.00 JP3291200008
YARA INTERNATIONAL ASA	0.00 NO0010208051
TFI INTERNATIONAL INC	0.00 CA87241L1094
Income Due - THB	0.00
SPIRAX SARCO ENG ORD	0.00 GB00BWFGQN14
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00 JP3897700005
TREASURY WINE ESTATES LIMITED	0.00 AU000000TWE9
SHANGHAI PHARMACEUTICALS HOLDING CO LTD	0.00 CNE1000012B3
NIPPON SANJO HOLDINGS CORP	0.00 JP3711600001
LAND SECURITIES GROUP PLC	0.00 GB00BYW0PQ60
TELUS CORP NON-CANADIAN	0.00 CA87971M9969
HAPVIDA PARTICIPAC	0.00 BRHAPVACNOR4
BENTLEY SYSTEMS INC	0.00 US08265T2087
PUBLIC SERV. ELEC. 3.00% 01/03/2051USD2000 N	0.00 US74456QCG91
SARTORIUS STEDIM B EURO0.1666	0.00 FR0013154002
HIKARI TSUSHIN INC	0.00 JP3783420007
YASKAWA ELECTRIC CORP	0.00 JP3932000007
ENTAIN PLC	0.00 IM00B5VQMV65

JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00 JP1300481F92
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00 SE0017830730
BROWN FORMAN CORP	0.00 US1156372096
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00 SE0004517290
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00 US912810FJ26
TIS INC	0.00 JP3104890003
RANDSTAD NV	0.00 NL0000379121
LOGITECH INTERNATIONAL-REG	0.00 CH0025751329
BARRATT REDROW PLC	0.00 GB0000811801
NIBE INDUSTRIER AB SER B NPV	0.00 SE0015988019
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000CAR3
AISIN SEIKI CO LTD	0.00 JP3102000001
DENTSU GROUP INC	0.00 JP3551520004
CDS_IX_CCP CDX.NA.IG.42 1%	0.00
20290620CHASUS33ICEEUS2I65BYEE1	
MINEBEA MITSUMI INC	0.00 JP3906000009
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00 FR0014001NN8
Outstanding Settlement Receipts - EUR	0.00
NORTHUMBRIAN WATER FIN 5.62% 29/APR/2033	0.00 XS0159898153
BIOMERIEUX NPV	0.00 FR0013280286
WEST FRASER TIMBER CO	0.00 CA9528451052
ORACLE CORPORATION JAPAN	0.00 JP3689500001
KAWASAKI KISEN KAI NPV	0.00 JP3223800008
SUNTORY BEVERAGE AND FOOD LTD	0.00 JP3336560002
Outstanding Settlement Receipts - GBP	0.00
SHIMADZU CORP	0.00 JP3357200009
HENDERSON LAND DEVELOPMENT CO	0.00 HK0012000102
SEK BNP PARIBAS A/C	0.00
INFRASTRUTTURA WIR NPV	0.00 IT0005090300
SUMITOMO METAL MINING CO LTD	0.00 JP3402600005
Outstanding Settlement Receipts - JPY	0.00
NOVA LTD	0.00 IL0010845571
NEXON CO LTD	0.00 JP3758190007
RPI GBP RCV 3.7% PAY RPI1D 05-APR-2034	0.00
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00 BE0000353624
YAKULT HONSHA	0.00 JP3931600005
SWATCH GROUP	0.00 CH0012255151
IRS_CCP AUD RCV 2.75% PAY BBSW6M 03-DEC-	0.00
2031SBSIUS33LCHCUK	
BARRY CALLEBAUT AG - REG	0.00 CH0009002962
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00 SE0013935319
SYENSQO SA NPV	0.00 BE0974464977
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00 NZHNZD0230L2
DR ING HC F PORSCHE AG	0.00 DE000PAG9113
HOSHIZAKI CORP	0.00 JP3845770001
BIO RAD LABORATORIES INC CLASS A	0.00 US0905722072
INDUSTRIVARDEN AB	0.00 SE0000190126
QANTAS AIRWAYS LIMITED	0.00 AU000000QAN2
RECORDATI SPA - NEW	0.00 IT0003828271
COLOMBIAN TES 7.00% 30/06/2032	0.00 COL17CT03490
STORA ENSO OYJ-R SHS	0.00 FI0009005961
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00 BE0000344532
BROOKFIELD RENEWABLE CORP	0.00 CA11285B1085
NISSIN FOOD HOLDINGS CO LTD NPV	0.00 JP3675600005
INVESTOR AB SER A NPV	0.00 SE0015811955
SIBANYE STILLWATER LTD	0.00 ZAE000259701
CRODA INTL	0.00 GB00BJFFLV09
AGC INC	0.00 JP3112000009
CK INFRASTRUCTURE	0.00 BMG2178K1009
TOKYU CORP NPV	0.00 JP3574200006
OMRON CORP	0.00 JP3197800000
ALPHA SERVICES AND HOLDINGS S.A	0.00 GRS015003007
SCREEN HOLDINGS CONPV	0.00 JP3494600004
DAVIDE CAMPARI MIL	0.00 NL0015435975
PORSCHE AUTOMOBIL HOLDING SE	0.00 DE000PAH0038

JDE PEETS BV	0.00 NL0014332678
Income Due - CAD	0.00
Income Due - SEK	0.00
MONOTARO CO LTD	0.00 JP3922950005
GLOBAL E ONLINE ORD	0.00 IL0011741688
AFT PHARMACEUTICALS LTD	0.00 NZAFTE000154
DEUTSCHE LUFTHANSA AG	0.00 DE0008232125
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	
CENOVUS ENERGY 6.75% 15/11/2039	0.00 US15135UAF66
SANDS CHINA LIMITED	0.00 KYG7800X1079
INDONESIA TSY. BD 7.125% 15/06/2043	0.00 IDG000020900
HYUNDAI ROTEM CO	0.00 KR7064350002
AEROPORTS DE PARIS (ADP)	0.00 FR0010340141
INDONESIA TSY. BD 7.125% 15/06/2038	0.00 IDG000021809
APA GROUP	0.00 AU0000000APA1
BOLLORE SE	0.00 FR0000039299
FX OPTIONS	0.00
ZOZO INC	0.00 JP3399310006
PHOENIX GP HLDGS ORD	0.00 GB00BGXQNP29
IPSEN PROMESSES SA	0.00 FR0010259150
BAYERISCHE MOTOREN WERKE-PFD	0.00 DE0005190037
VERBUND AG	0.00 AT0000746409
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
Income Due - IDR	0.00
FUT CALL MAY 25 T-NOTE OPTION 1130	0.00
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00 ES0000012H58
MEIJI HOLDINGS CO NPV	0.00 JP3918000005
OTSUKA CORPORATION	0.00 JP3188200004
SWO USD RCV SOFR 1D PAY 4.5 090725	0.00
DELIVERY HERO SE	0.00 DE000A2E4K43
HOSHINO RESORTS REIT	0.00 JP3047610005
BANCO DEL BAJIO SA INSTITUCION DE BANCA MULTIPLE	0.00 MX41BB000000
LG ELECTRONICS INC	0.00 KR7066570003
TEMENOS AG	0.00 CH0012453913
SINBON ELECTRONICS CO LTD	0.00 TW0003023008
MTR CORP	0.00 HK0066009694
SY HOLDINGS GROUP LTD	0.00 KYG8116R1074
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.00 AU000000VCX7
SINGAPORE DOLLAR	0.00
FUT JUN 25 ME 10Y CDN BND	0.00
INVESTMENT AB LATOUR	0.00 SE0010100958
ARKEMA	0.00 FR0010313833
YOKOGAWA ELECTRIC JPY	0.00 JP3955000009
ANA HOLDINGS INC	0.00 JP3429800000
Income Due - CLP	0.00
FUTURES MARGIN-GBP	0.00
CF INDUSTRIES INC 5.375% 15/03/2044	0.00 US12527GAE35
CIGNA 2.375% 15/03/2031	0.00 US125523CM05
LG ENERGY SOLUTION LTD	0.00 KR7373220003
SWIRE PACIFIC	0.00 HK0019000162
DIETEREN GROUP	0.00 BE0974259880
KYOWA KIRIN CO LTD	0.00 JP3256000005
SEMCORP INDUSTRIES LIMITED	0.00 SG1R50925390
NESTE OYJ	0.00 FI0009013296
FUTURES MARGIN-CAD	0.00
SEIKO EPSON CORPORATION	0.00 JP3414750004
SINO LAND CO LTD HKG	0.00 HK0083000502
SALMAR ASA	0.00 NO0010310956
COLOMBIAN PESO	0.00
SITC INTERNATIONAL	0.00 KYG8187G1055

HOLMEN AB SER B NPV	0.00 SE0011090018
CGI INC COM NPV SUB VTG SHS CL A	0.00 CA12532H1047
JAPAN POST INSURANCE CO LTD	0.00 JP3233250004
mitsubishi HC CAPITAL INC	0.00 JP3499800005
RPI EUR RCV 2.5% PAY CPTFE1D 21-MAR-2054	0.00
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00 JP3400400002
LS CORP	0.00 KR7006260004
HYUDAI GLOVIS CO LTD	0.00 KR7086280005
BLOCK INC. CDI 1 1 FOREIGN EXEMPT NYSE	0.00 AU0000380420
RTS. ELIA GRP. SA/NV	0.00 BE0970187903
WHARF REAL ESTATE HKD	0.00 KYG9593A1040
EDP RENOVAVEIS SA	0.00 ES0127797019
ACCIONA SA	0.00 ES0125220311
PETRONAS DAGANGAN BHD	0.00 MYL5681O0001
CREDICORP LIMITED	0.00 BMG2519Y1084
ILS BNP PARIBAS A/C	0.00
CDS_IX_CCP CDX.NA.IG.43 1%	0.00
20291220CHASUS33ICEEU52I65BYEG6	
LOTUS BAKERIES NV	0.00 BE0003604155
SOUL PATTINSON (WH) LIMITED FPO	0.00 AU000000SOL3
POYA CO LTD	0.00 TW0005904007
Income Due - CHF	0.00
REECE LIMITED	0.00 AU000000REH4
Outstanding Settlement Receipts - CLP	0.00
NEXI SPA ORD	0.00 IT0005366767
AMPLIFON SPA	0.00 IT0004056880
JT GLOBAL EXPRESS LTD	0.00 KYG4990A1040
IGM FINANCIAL INC	0.00 CA4495861060
PUMA SE	0.00 DE0006969603
AIR CANADA VAR VTG SHS NPV	0.00 CA0089118776
JD SPORTS FASHION ORD	0.00 GB00BM8Q5M07
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00 SE0015193313
SG HOLDINGS CO LTD	0.00 JP3162770006
SWO_CDX CDX.NA.HY.43 (4Y) DEFAU 102 210525	0.00
Income Due - MYR	0.00
SGD BNP PARIBAS A/C	0.00
TELUS CORPORATION COM NPV	0.00 CA87971M1032
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00 SE0000108847
S&P TSX IDX 2506	0.00
ONO PHARMACEUTICAL CO LTD	0.00 JP3197600004
CITIGROUP CCP EUR BROKER ACCOUNT	0.00
FUTURES MARGIN-EURO	0.00
MEXICAN BONOS 7.50% 03/06/2027	0.00 MX0MGO0000D8
Futures Margin - AUD	0.00
QBE INS. GRP. F2V 03/10/2035	0.00
GEO PARK LTD	0.00 BMG383271050
ECP TERRA-GEN GROW	0.00
DELL INTL. EMC 5.00% 01/04/2030	0.00 US24703TAM80
NEW ZEALAND LOCAL 4.125% 20/03/20280/03/2028	0.00
SWO_CDX CDX.NA.HY.43 (4Y) DEFAU 102 160425	0.00
Income Due - CNY	0.00
MXN BNP PARIBAS A/C	0.00
L&G. GRP. F2V 1/4/2055	0.00 XS3030523644
Outstanding Settlement Payments - CHF	0.00
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00 SE0016102115
US TREASURY N/B 4.75% 15/FEB/2045	0.00
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.00 AU000000NSR2
CLP BNP PARIBAS	0.00
PHP BNP PARIBAS A/C	0.00
Outstanding Settlement Receipts - DKK	0.00
BRL BNP PARIBAS A/C	0.00
PLN BNP PARIBAS A/C	0.00
FUTURES MARGIN-HKD	0.00
FINABLR PLC	0.00 GB00BJ7HMMW26
FUTURES MARGIN-CHF	0.00

US. TSY. NOTE/BON 4.125% 29/02/2032/2032 USD100 H-2032	0.00 US91282CMR96
FEE REBATES	0.00
MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT TRUSTPEX	0.00
TRY BNP PARIBAS A/C	0.00
DANISH KRONE	0.00
KOMMUNALKREDIT AUS 4.25% 01/04/2031/2031 EUR100000	0.00 AT0000A3KDQ3
Income Due - HKD	0.00
UNITED STATES TREA 4.25% 15/01/2028/2028 USD100 AJ-2028	0.00 US91282CMF58
JAPAN GOV. FIVE YE 0.70% 20/09/2029	0.00
ESC MNLEHMAN BRTHRS HLDGRR	0.00
5.250%D011207M020612GL ESCROW	
US. TSY. NOTE/BOND 4.00% 15/12/2027	0.00 US91282CMB45
SWISS FRANC	0.00
Outstanding Settlement Payments - JPY	0.00
UK. GILT 4.375% 7/3/2030	0.00
JAPAN GOV. THIRTY 0.30% 20/06/2046	0.00
KT CORP	0.00 KR7030200000
NEW ISRAELI SHEQEL	0.00
MINI TPX IDX 2506 F	0.00
GERMANY(FEDERAL REPUBLIC) 2.9% BDS 15/08/2056	0.00 DE000BU2D012
EUR0.01 REGS	
MOTOR OIL HELLAS CORINTH REFINERIES SA	0.00 GRS426003000
JAPAN GOV. THIRTY 0.70% 20/9/2051	0.00 JP1300721MA9
Income Due - MXN	0.00
FUTURES MARGIN-JPY	0.00
CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE	0.00
POLISH ZLOTY	0.00
Acadian Low Volatility Global Equity mandate	0.00
SOFI CONSUMER LOAN PROGRAM 1 A2 3.14% 25/02/2027	0.00 US83405RAB33
BARINGS CLO LTD 2016-I/BARINGS CLO 201 SER 16-1A CLS XR 144A VAR RT 23/07/2030	0.00 US06759MAA99
REGIONAL MGMT ISSUANCE TR 2018-1 AST BACKED NT CLA 144A 3.83% 15/07/2027	0.00 US75907PAA84
MEXICAN PESO	0.00
MARLETTE FNDG. TST. 2018-1 1A B 3.19% 15/03/2028	0.00 US57109TAB26
GOLDENTREE LOAN OPPS. X 10A XR FRN 20/07/2031	0.00 US38137PAN06
PRUDENTIAL PLC ELECTRONIC ELECTION ENTL DI	0.00 GB00BV0V0321
GOLDENTREE LOAN OPPS. XII 12A XR FRN 21/07/2030	0.00 US38137MAF41
GAZPROM PJSC-SPON ADR	0.00 US3682872078
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000 A1-A	0.00 AU3FN0069027
BNP New Zealand Dollar Custodial Account	0.00
CZK BNP PARIBAS A/C	0.00
INVESTA EXT FDS MG NT ATF	0.00
NK LUKOIL PAO	0.00 US69343P1057
SBERBANK OF RUSSIA DEPOSITARY RECEIPT	0.00 US80585Y3080
GINNIE MAE II POOL 3.50% 20/1/2048	0.00 US36179TQP39
GINNIE MAE II POOL 4.00% 3/20/2045	0.00 US36179Q6Q92
AGENCY MORTGAGE BACKED3.0% 27 JUNE	0.00 US3138M0CZ10
FN BD0946 4.00% 01/06/2046	0.00 US3140F8BQ97
FANNIE MAE POOL 3.00% 01/12/2051	0.00 US3140XFX710
FREDDIE MAC POOL 3.00% 01/07/2050	0.00 US3133KJQ67
MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY	0.00 US6074091090
PHOSAGRO PJSC GDR	0.00 US71922G3083
FANNIE MAE POOL 2.50% 01/05/2051	0.00 US31418DYY20
FANNIE MAE POOL 3.00% 01/10/2051	0.00 US3140XGRG68
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00 AU3FN0058145
FANNIE MAE POOL 2.00% 1/5/2036	0.00 US3140KAYL48
FANNIE MAE POOL 2.50% 1/9/2051	0.00 US3140XGGS26
FANNIE MAE POOL 3.00% 1/1/2052	0.00 US3140M9MX25

FANNIE MAE POOL 3.00% 01/08/2050	0.00 US3140XGCK36
FANNIE MAE POOL 3.00% 01/12/2051USD CB2436F	0.00 US3140QMV680
FANNIE MAE POOL 3.00% 2/1/2050	0.00 US3140QCYW05
FANNIE MAE POOL 3.50% 1/9/2057	0.00 US3140FXG558
FREDDIE MAC POOL 2.50% 01/07/2051	0.00 US3132DPKP26
FREDDIE MAC POOL 2.50% 1/8/2035	0.00 US3133L7V795
NOVATEK PJSC	0.00 US6698881090
FANNIE MAE POOL 2.00% 01/02/2051	0.00 US31418DWR96
FANNIE MAE POOL 2.00% 1/6/2036	0.00 US3140XHHK63
FANNIE MAE POOL 2.00% 1/9/2036	0.00 US3140LWEP82
FANNIE MAE POOL 2.00% 01/12/2040	0.00 US31418DU678
FANNIE MAE POOL 2.50% 1/2/2051	0.00 US31418DWS79
FANNIE MAE POOL 2.50% 01/09/2050	0.00 US31418DSJ27
FANNIE MAE POOL 2.50% 1/11/2040	0.00 US3140XDRF54
FANNIE MAE POOL 3.00% 01/12/2050	0.00 US3140X8W459
FANNIE MAE POOL 3.50% 9/1/2046	0.00 US3140FFLC38
FANNIE MAE POOL 4.00% 01/06/2048	0.00 US3140XCPV40
FANNIE MAE POOL 4.00% 01/08/2051	0.00 US3140XMW510
FANNIE MAE POOL 4.00% 01/09/2047	0.00 US31418CPF58
FANNIE MAE POOL 4.00% 1/10/2048	0.00 US3140X8HK66
FANNIE MAE REMICS 66 BD 3.00% 25/09/2047	0.00 US3136AYCS05
FREDDIE MAC POOL 2.00% 01/03/2051USD SD-8134	0.00 US3132DWBB81
FREDDIE MAC POOL 2.00% 01/09/2051USD SD-8166	0.00 US3132DWC872
FREDDIE MAC POOL 2.50% 01/05/20500 USD RA-2618	0.00 US3133KH4B90
FREDDIE MAC POOL 3.00% 1/8/2051	0.00 US3132DMW279
FREDDIE MAC POOL 3.50% 1/8/2052	0.00 US3132DQHA76
GINNIE MAE II POOL 2.00% 20/10/2050	0.00 US36179VVX53
GINNIE MAE II POOL 3.00% 20/04/2051	0.00 US36179WDS44
GINNIE MAE II POOL 3.50% 20/04/2048	0.00 US36179TV519
GINNIE MAE II POOL 3.50% 20/08/2047	0.00 US36179TEZ49
GINNIE MAE II POOL 3.50% 20/12/2052	0.00 US36179XNC64
GINNIE MAE II POOL 4.00% 20/2/2045	0.00 US36179Q3K59
CONSTELLATION SOFT COM STK NPV TEMP	0.00 CA21037X1345
UNILEVER PLC GBP0.031111 STK DIV	0.00 NL0015002EF6
DARLING INGREDIENTS INC	0.00 US2372661015
RAYONIER INC	0.00 US7549071030
TENABLE HOLDINGS INC	0.00 US88025T1025
RYAN SPECIALTY HOLDINGS ORD SHS CLASS A	0.00 US78351F1075
BEAZLEY P L C	0.00 GB00BYQ0JC66
RIGHTMOVE ORD GBP	0.00 GB00BGDT3G23
GXO LOGISTICS INC	0.00 US36262G1013
RENAISSANCERE HOLDINGS LTD	0.00 BMG7496G1033
ADTALEM GLOBAL EDUCATION INC	0.00 US00737L1035
LAUREATE EDUCATION INC	0.00 US5186132032
STRIDE INC	0.00 US86333M1080
WATTS WATER TECHNOLOGIES INC	0.00 US9427491025
ADVANCED DRAINAGE SYTEMS INC	0.00 US00790R1041
GSK PLC SPON ADS EACH REP 2 ORD SHS	0.00 US37733W2044
ARCADIS NV	0.00 NL0006237562
AZEK COMPANY INC	0.00 US05478C1053
NOMAD FOODS LTD	0.00 VGG6564A1057
VITAL FARMS INC	0.00 US92847W1036
TETRA TECH ORD SHS	0.00 US88162G1031
POPULAR INC COM USD6 POST REV SPLIT	0.00 PR7331747001
AGCO CORP	0.00 US0010841023
NEXTRACKER INC	0.00 US65290E1010
TECNOGLASS INC	0.00 KYG872641009
VODACOM GROUP PTY LTD	0.00 ZAE000132577
ONEMAIN HOLDINGS INC	0.00 US68268W1036
HA SUSTAINABLE INFRASTRUCTURE CAPITAL INC	0.00 US41068X1000
OLD MUTUAL LTD NPV	0.00 ZAE000255360
LANDIS AND GYR GROUP AG	0.00 CH0371153492
INDEPENDENCE REALTY TRUST INC	0.00 US45378A1060
GENUS PLC	0.00 GB0002074580
WAL MART DE MEXICO	0.00 MX01WA000038

MIPS AB	0.00 SE0009216278
SENTINELONE INC	0.00 US81730H1095
MODINE MANUFACTURING CO	0.00 US6078281002
COGNEX CORP COM USD	0.00 US1924221039
GAZTRANSPORT ET TECHNIGAZ SA	0.00 FR0011726835
HOCHTIEF AG	0.00 DE0006070006
FUTURES MARGIN-NZD	0.00
ITALGAS SPA	0.00 IT0005211237
OMEGA HEALTHCARE INVESTORS	0.00 US6819361006
JAPAN ELEVATOR SERVICE HOLDINGS CO LTD	0.00 JP3389510003
SULZER AG	0.00 CH0038388911
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST	0.00 US4281031058
EXELIXIS INC	0.00 US30161Q1040
IMI ORD GBPO.2857	0.00 GB00BGLP8L22
SANWA HOLDINGS CORPORATION	0.00 JP3344400001
RADIAN GROUP INC	0.00 US7502361014
KONINKLIJKE VOPAK NV	0.00 NL0009432491
ATI INC	0.00 US01741R1023
GEDEON RICHTER PLC	0.00 HU0000123096
ARMSTRONG WORLD INDUSTRIES INC	0.00 US04247X1028
EBARA CORP NPV	0.00 JP3166000004
HYUNDAI ELECTRIC ENERGY SYST	0.00 KR7267260008
SUMITOMO FORESTRY CO LTD	0.00 JP3409800004
ACUITY INC	0.00 US00508Y1029
KONECRANES OYJ	0.00 FI0009005870
AXIS CAPITAL HOLDING	0.00 BMG0692U1099
PRIMERICA INC	0.00 US74164M1080
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.00 GB0005405286
UNUMPROVIDENT CORPORATION	0.00 US91529Y1064
BILIBILI INC	0.00 US0900401060
TOKAI HOLDINGS CORP	0.00 JP3552260006
MGIC INVESTMENT CORP	0.00 US5528481030
CARPENTER TECHNOLOGY CORP	0.00 US1442851036
MEITEC CORPORATION NPV	0.00 JP3919200000
SANRIO CO LTD NPV	0.00 JP3343200006
NGK INSULATORS LTD	0.00 JP3695200000
NEXANS SA	0.00 FR0000044448
SWISSQUOTE GROUP HOLDING SA	0.00 CH0010675863
STIFEL FINANCIAL COM USD0.15	0.00 US8606301021
TECHNOLOGY ONE LIMITED	0.00 AU000000TNE8
Outstanding Settlement Receipts - CHF	0.00
MITSUI MINING AND SMELTING CO LTD	0.00 JP3888400003
HIMS & HERS HEALTH ORD SHS CLASS A	0.00 US4330001060
SHOWA DENKO KK JPY50	0.00 JP3368000000
NITERRA CO LTD	0.00 JP3738600000
FURUKAWA ELECTRIC NPV	0.00 JP3827200001
FIRST HORIZON CORP	0.00 US3205171057
E INK HOLDINGS INC	0.00 TW0008069006
DEXERIALS CORP	0.00 JP3548770001
Outstanding Settlement Receipts - CAD	0.00
NOK CORP	0.00 JP3164800009
INPOST SA	0.00 LU2290522684
LOTES CO LTD ORD	0.00 TW0003533006
ASIA VITAL COMPONE TWD10	0.00 TW0003017000
HUF BNP PARIBAS A/C	0.00
TAKEON NZD	0.00
ABIOMED INC NPV	0.00 US003CVR0169
CBL CORPORATION LTD TEMP	0.00 NZCBLE0001S6
CFS Finerge & NT overlay	0.00
COP BNP PARIBAS A/C	0.00
GAZPROM NEFT PJSC	0.00 US36829G1076
IDR BNP PARIBAS A/C	0.00
Macquarie Infrastructure Trust (& NT overlay)	0.00
OPTHEA LIMITED OPTION EXPIRING 300626	0.00 AU0000338162
OPTHEA LIMITED ORDINARY FULLY PAID	0.00 AU000000OPT2

PHOSAGRO PJSC GDR EACH REPR ORD SHS SPON	0.00 US71922G4073
WYNYARD GROUP LTD TEMP	0.00 NZWYNE0001S2
Outstanding Settlement Payments - CAD	0.00
Outstanding Settlement Payments - GBP	0.00
Outstanding Settlement Payments - EUR	0.00
FREDDIE MAC GOLD POOL 4.00% 09/01/2044	0.00 US3132M9BZ64
FREDDIE MAC GOLD POOL 3.00% 12/1/2046	0.00 US3132WJEV96
KRW BNP PARIBAS A/C	0.00
HANG MINI 2504 FUT	0.00
ROMANIAN GOV. INT 5.875% 11/07/2032	0.00 XS3021378032
LG ENERGY SOLUTION 5.25% 2/4/2028	0.00
CADENT FIN. 5.75% 14/3/2034	0.00 XS2596453014
SPI 200 2506 FUT	0.00
TWD BNP PARIBAS A/C	0.00
MYR BNP PARIBAS A/C	0.00
ANZ BANK NZ 11AM A/C	0.00
DJ EUR ST50 2506 FU	0.00 DE000C6ZNNN9
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	0.00
SWO_CD_X CDX.NA.IG.44 (5Y) DEFAU 0.575 2105252165BYEH4	0.00
SWISS MKT IDX 2506 F	0.00 DE000C6ZNSX7
SWO_CD_X CDX.NA.IG.44 (5Y) DEFAU 0.725 2105252165BYEH4	0.00
FUT JUN 25 10 YR T-NOTES	0.00
Outstanding Settlement Payments - SGD	0.00
S&P 500 EMINI 2506 F	0.00
FTSE 100 IDX 2506 FU	0.00 GB00M251VK77
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	0.00
RPI USD RCV CPI1D PAY 2.5% 21-MAR-2054	0.00
FUT. AUST 10Y SFE JUN25	0.00
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN	0.00
CHASEBANK N.A. CHASUS33	
CDS_IX_CCP CDX.NA.HY.39 5%	0.00
20271220CHASUS33ICEEUS2165BRZH6	
CDS_IX_CCP ITRAXX EUROPE SERIES 1%	0.00
20350620GOLDUS33ICEEUS21666VDL6	
FUT JUN 25 SFE 3Y T-BOND	0.00
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF	0.00
COMMERCE TORONTO CA	
CDS_IX_CCP ITRAXX AUSTRALIA SERI 1%	0.00
20290620CHASUS33ICEEUS21668IBO9	
BARCLAYS CCP	0.00
CITIGROUP CCP CAD BROKER ACCOUNT	0.00
RPI_CCP EUR RCV CPTFE1D PAY 2.0072% 15-MAR-	0.00
2030CHASUS33LCHCUK	
FUT JUN 25 OSE 10Y JGB	0.00
CDS_IX_CCP ITRAXX AUSTRALIA SERI 1%	0.00
20300620CHASUS33ICEEUS21668IBQ4	
CANADIAN DOLLAR	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN	0.00
CHASE	
Outstanding Settlement Payments - MXN	0.00
FUT JUN 25 CBT ULT TNOTE	0.00
SWO EUR RCV 2.9 PAY EURIB 6M 120625	0.00
SWO USD RCV SOFR 1D PAY 3.4 120925	0.00
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK	0.00
PLC BARCB5G	
Outstanding Settlement Payments - HUF	0.00
NYL MSCI EMER 2506 F	0.00
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET	0.00
BOSTON SBOSUS3F	
Outstanding Settlement Payments - NZD	0.00
FUT 06 JUN 25 EURO BUXL BND	0.00
Outstanding Settlement Payments - CLP	0.00
BNZ NZD COLL	0.00

OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	0.00
Outstanding Settlement Payments - PLN	0.00
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM	0.00
CITIGROUP CCP USD BROKER ACCOUNT	0.00
FUT 06 JUN 25 EURX EUR-BUND	-0.01
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAY	-0.01
GOLDMAN SACHS CCP EUR BROKER ACCOUNT	-0.01
CDS_IX_CCP CDX.NA.IG.44 1%	-0.01
20300620GOLDUS33ICEEUS2I65BYEH4	
Outstanding Settlement Payments - ZAR	-0.01
Outstanding Settlement Payments - KRW	-0.01
Outstanding Settlement Payments - BRL	-0.01
WESTPAC NZD COLL	-0.01
Outstanding Settlement Payments - TWD	-0.01
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	-0.01
Outstanding Settlement Payments - USD	-0.01
Outstanding Settlement Payments - AUD	-0.02
Outstanding Settlement Payments - CNY	-0.02
Outstanding Settlement Payments - HKD	-0.02
JPM CCP USD BROKER ACCOUNT	-0.05
OTC CASH COLLATERAL RECEIVABLE FROM USD SBILDEFFXXX	-0.07
31/12/2050	
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG	-0.10
FRANKFURT	
Outstanding Settlement Payments - DKK	-0.15
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.18
FX POSITIONS	-0.26