

Offer name	New Zealand Defence Force FlexiSaver	Offer number	OFR10288
Fund name	Scheme		
Period disclosure applies [dd/mm/yyyy]	Mercer Growth fund	Fund number	FND57
	31/03/2025		
Asset name	% of fund net assets	Security code	
FISHER & PAYKEL HEALTHCARE CORPORATION L		2.80 NZFAPE0001S2	
Liquidity Identifier		2.45	
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND		1.90 DU0FSIGLINZ2	
AUCKLAND INTERNATIONAL AIRPORT LTD		1.75 NZAIAE0002S6	
MICROSOFT CORP		1.60 US5949181045	
ROBECO CAP. GROWTH ROBECO GBL. CREDITS INC		1.55 LU1653089133	
APPLE INC		1.54 US0378331005	
INFRATIL LIMITED		1.49 NZIFTE0003S3	
NVIDIA CORP		1.48 US67066G1040	
USD BNP PARIBAS A/C		1.41	
AMAZON COM INC		1.29 US0231351067	
CONTACT ENERGY LIMITED		1.26 NZCENE0001S6	
META PLATFORMS INC		0.99 US30303M1027	
MAINFREIGHT LIMITED		0.94 NZMFTE0001S9	
THE A2 MILK COMPANY LIMITED		0.93 NZATME0002S8	
EBOS GROUP LIMITED		0.92 NZEBOE0001S6	
MERIDIAN ENERGY LT NPV		0.89 NZMELE0002S7	
BERKSHIRE HATHAWAY INC - CLASS B		0.64 US0846707026	
ALPHABET INC CAP STK CL A		0.61 US02079K3059	
SUMMERSET GROUP HOLDINGS LTD		0.60 NZSUME0001S0	
MASTERCARD INC - CLASS A		0.60 US57636Q1040	
TENCENT HLDGS LIMITED		0.57 KYG875721634	
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE		0.54	
TAIWAN SEMICON MANUFACTURING CO LTD		0.54 TW0002330008	
RYMAN HEALTHCARE LTD		0.52 NZRYME0001S4	
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE		0.51	
FREIGHTWAYS GROUP LTD		0.48 NZFREE0001S0	
SAP AG		0.48 DE0007164600	
FLETCHER BUILDING LTD		0.46 NZFBUE0001S0	
NZD BNP PARIBAS A/C		0.45	
NETFLIX INC		0.45 US64110L1061	
HOUSING NEW ZEALAND LTD 120625 3.36 GB		0.45 NZHNZD0625L3	
NEW ZEALAND GOVERNMENT 140433 3.50 GB		0.43 NZGOVDT433C9	
NEW ZEALAND GOVERNMENT 150535 4.50 GB		0.43 NZGOVDT535C1	
HCA HEALTHCARE INC		0.41 US40412C1018	
NEW ZEALAND GOVERNMENT 150531 1.50 GB		0.41 NZGOVDT531C0	
ELEVANCE HEALTH INC		0.41 US0367521038	
NEW ZEALAND GOVERNMENT 150437 2.75 GB		0.40 NZGOVDT437C0	
MERCURY NZ LIMITED		0.38 NZMRPE0001S2	
SPARK NEW ZEALAND LIMITED		0.38 NZTELE0001S4	
INVESTA COMMERCIAL PROPERTY FUNDAFS		0.38	
NEW ZEALAND GOVERNMENT 150541 1.75 GB		0.38 NZGOVDT541C9	
NEW ZEALAND GOVERNMENT 150532 2.00 GB		0.38 NZGOVDT532C8	
THE CIGNA GROUP		0.37 US1255231003	
SAMSUNG ELECTRONICS CO LTD-GDR 144A		0.36 US7960508882	
PORT OF TAURANGA LTD		0.36 NZPOTE0003S0	
AUTOMATIC DATA PROC.		0.36 US0530151036	
CHORUS LIMITED ORDINARY FULLY PAID		0.36 NZCNUE0001S2	
NEW ZEALAND GOVERNMENT 150536 4.25 GB		0.36 NZGOVDT536C9	
NEW ZEALAND GOVERNMENT 200429 3.0 GB		0.35 NZGOVDT429C7	
LVMH MOET HENNESSY VUITTON SE		0.34 FR0000121014	
PRECINCT PROPERTIES NEW ZEALAND LIMITED		0.33 NZAPTE0001S3	
INTACT FINANCIAL CORPORATION		0.33 CA45823T1066	

ARTHUR J GALLAGHER CO	0.32	US3635761097
NOVO NORDISK ORD SHS CLASS B	0.32	DK0062498333
QUALCOMM INC	0.31	US7475251036
LOWE'S COS INC	0.30	US5486611073
NEW ZEALAND GOVERNMENT 150427 4.50 GB	0.29	NZGOVDT427C1
KONINKLIJKE AHOLD DELHAIZE NV	0.29	NL0011794037
SCHWAB (CHARLES) CORP	0.28	US8085131055
NEW ZEALAND GOVERNMENT 150534 4.25 GB	0.28	NZGOVDT534C4
DEXUS WHOLESALE PROPERTY FUND AUUT	0.28	
ASML HOLDING NV	0.27	NL0010273215
AMERIPRISE FINANCIAL INC	0.27	US03076C1062
CHARTER HALL RETAIL PARTNERSHIP NO. 6PE	0.27	
CONSTELLATION SOFTWARE COM	0.26	CA21037X1006
UNION PACIFIC CORP	0.26	US9078181081
CASH	0.26	
NEWMONT CORP	0.25	US6516391066
CSX CORP COM	0.25	US1264081035
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD	0.25	
AMPHENOL ORD SHS CLASS A	0.25	US0320951017
TESLA INC	0.25	US88160R1014
Cash Adjustment	0.24	
NEW ZEALAND GOVERNMENT 150554 5.00 GB	0.24	NZGOVDT554C2
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.24	CH0012032048
UNITED STATES DOLLAR	0.24	
AMERICAN EXPRESS USD	0.24	US0258161092
FINECOBANK BANCO FINECO SPA	0.24	IT0000072170
ALPHABET INC CAP CL C	0.24	US02079K1079
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.23	
KROGER CO COM	0.23	US5010441013
GLOBE LIFE INC	0.23	US37959E1029
SONY CORP	0.23	JP3435000009
MTU AERO ENGINES AG	0.23	DE000A0D9PT0
HEWLETT PACKARD CO	0.23	US40434L1052
BROADCOM ORD SHS	0.23	US11135F1012
SOFTBANK GROUP CORP	0.23	JP3436100006
US. TSY. INFL. 0.625% IL 15/1/2026	0.23	US912828N712
APPLIED MATERIALS US	0.22	US0382221051
JP MORGAN CHASE & CO	0.21	US46625H1005
AUTOZONE INC	0.21	US0533321024
ROPER TECHNOLOGIES INC	0.21	US7766961061
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150425 2.75 GB	0.21	NZLGFD008C2
ZOETIS INC	0.21	US98978V1035
INTESA SANPAOLO SPA	0.21	IT0000072618
PERFORMANCE FOOD GROUP CO	0.20	US71377A1034
MOLINA HEALTHCARE INC	0.20	US60855R1005
COMPASS GROUP ORD	0.19	GB00BD6K4575
RESMED INC	0.19	US7611521078
MERCADOLIBRE INC	0.19	US58733R1023
NEW ZEALAND GOVERNMENT 150528 0.25 GB	0.19	NZGOVDT528C6
MEITUAN	0.19	KYG596691041
ISHARES MSCI SAUDI ARABIA ETF	0.19	US46434V4234
LONZA AG - REG	0.19	CH0013841017
ALIBABA GROUP HOLDING LTD	0.19	KYG017191142
HDFC BANK LTD	0.19	US40415F1012
NEW ZEALAND GOVERNMENT 150526 0.50 GB	0.19	NZGOVDT526C0
WASTE CONNECTIONS COM NPV	0.18	CA94106B1013
VERISK ANALYTICS I COM	0.18	US92345Y1064
AIA GROUP LTD	0.18	HK0000069689
ENGIE	0.18	FR0010208488
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.18	NZIIBDT003C0
BOOKING HLDGS INC COM	0.18	US09857L1089
NEW ZEALAND GOVERNMENT 150530 4.50 GB	0.17	NZGOVDT530C2
GARTNER INC CL-A	0.17	US3666511072

ADOBE INC COM	0.17 US00724F1012
HMC WHF NO. 1 PTY LTD - AUDPE	0.17
GOLDMAN SACHS GROUP INC.	0.17 US38141G1040
CSL LIMITED	0.17 AU000000CSL8
TJX COS INC	0.17 US8725401090
STONEPEAK ZENO HOLDINGS (CYM) LP - EUR	0.17
ITOCHU CORP JPY	0.16 JP3143600009
RECKITT BENCKISER GROUP PLC	0.16 GB00B24CGK77
PINDUODUO INC	0.16 US7223041028
UNITED PARCEL SERVICE - B	0.16 US9113121068
BNP PARIBAS NOMINEES	0.16
INFRALEMON SCA	0.16
SAMSUNG ELECTRONICS CO LTD	0.16 KR7005930003
FAIR ISAAC CORPORATION	0.16 US3032501047
MCKESSON CORP	0.15 US58155Q1031
UNITEDHEALTH GROUP INC COM STK	0.15 US91324P1021
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE	0.15
INCOMEFUND	
AUCKLAND COUNCIL 170425 PNOTE	0.15
SPOTIFY TECHNOLOGY COM	0.15 LU1778762911
UBER TECHNOLOGIES INC	0.15 US90353T1007
INVESTOR AB SER B NPV	0.15 SE0015811963
MCP REAL ESTATE DE BT FUND (AUD)	0.15
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.15
STANDARD CHARTERED	0.15 GB0004082847
KIWI PROPERTY GROUP LIMITED	0.14 NZKPG0001S9
APPLOVIN CORP	0.14 US03831W1080
SCHNEIDER ELECTRIC SE	0.14 FR0000121972
SHOPIFY INC COM NPV CL A	0.14 CA82509L1076
NASDAQ INC	0.14 US6311031081
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.14
GOODMAN PROPERTY TRUST	0.14 NZCPTE0001S9
RIO TINTO LIMITED	0.14 AU000000RIO1
LASERTEC CORP NPV	0.14 JP3979200007
SKYCITY ENTERTAINMENT GROUP LIMITED	0.14 NZSKCE0001S2
LINDE PLC	0.13 IE000S9YS762
US. TSY. NOTE/BON 3.875% 30/4/20255 USD BA-2025	0.13 US91282CGX39
ATMOS ENERGY CORP	0.13 US0495601058
SHIMANO INC	0.13 JP3358000002
GENTRACK GROUP LIMITED ORDINARY SHARES	0.13 NZGTKE0002S9
PTC INC	0.13 US69370C1009
AERCAP HOLDINGS NV	0.13 NL0000687663
INTUITIVE SURGICAL INC	0.13 US46120E6023
SEA LTD	0.13 US81141R1005
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.13
BANCO BICAYA ARGENTARIA SA	0.12 ES0113211835
NEW ZEALAND GOVERNMENT 150425 2.75 GB	0.12 NZGOVDT425C5
CLEAN HARBORS INC	0.12 US1844961078
TRANSUNION	0.12 US89400J1079
MACQUARIE GROUP LTD	0.12 AU000000MQG1
FORTINET INC COM	0.12 US34959E1091
ICON PLC	0.12 IE0005711209
SERKO LTD	0.12 NZSKOE0001S7
Accruals	0.12
INTERMEDIATE CAPITAL GROUP PLC	0.12 GB00BYT1DJ19
KKR QUARTZ CO-INVEST GP LLCPE	0.12
HOME DEPOT INC	0.12 US4370761029
THE WALT DISNEY CO	0.12 US2546871060
ELECTROCOMPONENTS PLC	0.12 GB0003096442
KKR DIVERSIFIED CORE INFRA B SR	0.12
KEYENCE CORP NPV	0.12 JP3236200006
SINGAPORE TELECOMM NPV B/L 100	0.12 SG1T75931496

BOSTON SCIENTIFIC CORP COM USD	0.12 US1011371077
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.11
COMCAST CORP	0.11 US20030N1019
DOORDASH INC	0.11 US25809K1051
BP P.L.C	0.11 GB0007980591
LILLY (ELI) & CO USD	0.11 US5324571083
BRENNTAG SE	0.11 DE000A1DAHHO
SCALES CORP LTD	0.11 NZSCLE0002S8
CADENCE DESIGN SYSTEMS INC	0.11 US1273871087
US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025	0.11 US91282CHD65
MOTOROLA SOLUTIONS INC	0.11 US6200763075
INTERCONTINENTAL HOTELS GROUP PLC	0.11 GB00BHJYC057
GIP AQUARIUS FUND SECONDARY	0.11
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.11
FAST RETAILING CO LTD	0.11 JP3802300008
ADYEN NV	0.10 NL0012969182
CLOUDFLARE INC	0.10 US18915M1071
VISA INC - A	0.10 US92826C8394
AFLAC INC	0.10 US0010551028
VAUBAN IP ENERGY SOLUTIONS	0.10
UK. GILT 4.25% 07/12/2027	0.10 GB00B16NNR78
SOCIETE GENERALE SA	0.10 FR0000130809
Westpac New Zealand	0.10
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.10
KINROSS GOLD CORP	0.10 CA4969024047
CITIBANK COLAT	0.10
RHEINMETALL AG	0.10 DE0007030009
ATLASSIAN CL A ORD	0.10 US0494681010
COPART INC	0.10 US2172041061
JP MORGAN COLAT	0.10
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFERRED	0.10 AU000000TLX2
PEPSICO INC CAP 2/3	0.09 US7134481081
KKR TAURUS CO-INVEST LPPE	0.09
BANK OF AMERICA CORPORATION	0.09 US0605051046
T MOBILE US INC COM	0.09 US8725901040
SES FDR	0.09 LU0088087324
XERO LIMITED ORDINARY FULLY PAID	0.09 NZXROE0001S2
DASSAULT AVIATION EURO.80 (POST SUBDIVISION)	0.09 FR0014004L86
HILTON WORLDWIDE H COM	0.09 US43300A2033
EXXON MOBIL CORPORATION	0.09 US30231G1022
OLD DOMINION FREIGHT LINE INC	0.09 US6795801009
IIF AUSTRALIA 1 TRUSTPE	0.09
HOULIHAN LOKEY INC	0.09 US4415931009
Outstanding Settlement Receipts - USD	0.09
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.09
NU HOLDINGS LTD	0.09 KYG6683N1034
SILGAN HOLDINGS INC	0.09 US8270481091
VISTA GROUP INTERNATIONAL LTD	0.09 NZVGLE0003S1
COUPANG INC COM CL A SHS ORD	0.08 US22266T1097
FISERV INC COM	0.08 US3377381088
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.08
SERVICE CORPORATION INTERNATIONAL	0.08 US8175651046
HMC Australian Retail Partnership	0.08
BEIGENE LTD	0.08 US07725L1026
POSTS ITALIANE SPA	0.08 IT0003796171
NATIONAL GRID	0.08 GB00BDR05C01
XIAOMI CORP	0.08 KYG9830T1067
SEVERN TRENT PLC	0.08 GB00B1FH8J72
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.08
CORE INFRASTRUCTURE FUND IV SCA	0.08
CISCO SYSTEMS INC	0.08 US17275R1023
EDP SA	0.08 PTEDP0AM0009

US. TSY. NOTE/BON 4.625% 30/6/20252025 USD1000 BD-2025	0.08 US91282CHL81
GOODMAN GROUP	0.08 AU000000GMG2
AXA	0.08 FR0000120628
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE AT & T INC	0.08
IQVIA HOLDINGS INC	0.08 US00206R1023
NAPIER PORT HOLDINGS LTD	0.08 US46266C1053
ORACLE CORP	0.08 NZNPHE0005S2
HERMES INTERNATIONAL	0.08 US68389X1054
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.08 FR0000052292
Income Due - NZD	0.08
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.07
ASHTAD GROUP PLC	0.07 GB0000536739
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 240425 RCD	0.07
CHINA CONSTRUCTION BANK	0.07 CNE1000002H1
US. TSY. NOTE/BOND 3.50% 15/9/2025025 USD1000 AS-2025	0.07 US91282CFK27
MERCK & CO INC NEW COM	0.07 US58933Y1055
COSTCO WHOLESALE CORP	0.07 US22160K1051
BANK OF NEW ZEALAND	0.07
TOKYO ELECTRON LTD JPY	0.07 JP3571400005
AVIVA ORD	0.07 GB00BPQY8M80
SALESFORCE INC	0.07 US79466L3024
US TREASURY N/B 4.5% 31/MAR/2026	0.07 US91282CKH33
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.07 NZHNZD0001L7
TRADE DESK INC	0.07 US88339J1051
WORKDAY INC	0.07 US98138H1014
PROCTER & GAMBLE COMPANY	0.07 US7427181091
JOHNSON & JOHNSON COM	0.07 US4781601046
AEGON LTD AMER REGD CERT1 SH EUR0.12	0.07 US0076CA1045
MEDIATEK INC	0.07 TW0002454006
NZ EXCHANGE LTD	0.07 NZNZXE0001S7
SAMSARA INC	0.07 US79589L1061
BHP GROUP LIMITED ORDINARY FULLY PAID	0.07 AU000000BHP4
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.07
ROBLOX CORPORATION COM CL A ORD SHS	0.07 US7710491033
COLGATE PALMOLIVE	0.07 US1941621039
US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100	0.07 US912810EV62
ITALY BUONI POLIEN 1.65% 01/03/2032	0.07
PRUDENTIAL PLC	0.06 GB0007099541
NATWEST GROUP PLC ORD	0.06 GB00BM8PJY71
ABBVIE INC COM	0.06 US00287Y1091
TYSON FOODS INC CLASS A	0.06 US9024941034
BYD CO LTD	0.06 CNE100000296
OMV AG	0.06 AT0000743059
SEEK LIMITED	0.06 AU000000SEK6
WEICHOW MOUTAI CO LTD	0.06 CNE0000018R8
INTERNATIONAL FINA 4.00% 03/04/2025	0.06 AU3CB0224491
ASB BANK LTD 230525 RCD	0.06
TRANSPower NEW ZEALAND LIMITED 260825 PNOTE	0.06
KKR AQUEDUCT CO-INVEST L.P.PE	0.06
ACCENTURE PLC	0.06 IE00B4BNMY34
VERIZON COMMUNICATIONS	0.06 US92343V1044
DIF VI CO-INVEST PROJECT 3 C.V	0.06
S AND P GLOBAL INC COM	0.06 US78409V1044
AMCOR PLC CDI	0.06 AU000000AMC4
WELLTOWER INC	0.06 US95040Q1040
TOYOTA FINANCE NEW ZEALAND LTD 290525 PNOTE	0.06
EXELON CORPORATION	0.06 US30161N1019
INTUIT INC	0.06 US4612021034
UNITED STATES TREA 3.50% 30/09/2026	0.06 US91282CLP40
ALTAMIRA CO-INVESTMENT SCA	0.05

SSE PLC	0.05 GB0007908733
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.05
TAIWAN SEMICONDUCT MANUFACTURING USD	0.05 US8740391003
EDISON INTERNATIONAL	0.05 US2810201077
CONSOLIDATED EDISON INC COM	0.05 US2091151041
US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.05 US912810UD80
NORFOLK SOUTHERN CORP USD	0.05 US6558441084
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.05 NZLGFD014C0
150426 1.50 GB	
SERVICENOW INC	0.05 US81762P1021
MONCLER SPA	0.05 IT0004965148
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.05 NZIIBDT002C2
DEXCOM INC	0.05 US2521311074
DATADOG INC	0.05 US23804L1035
SKY NETWORK TELEVISION LTD	0.05 NZSKTE0001S6
AXIUM INFRASTRUCTURE	0.05
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.05 CNE100003662
ROYAL GOLD INC COM USD0.01	0.05 US7802871084
EQUINIX INC COM	0.05 US29444U7000
TERNA SPA	0.05 IT0003242622
GPT GROUP	0.05 AU000000GPT8
LIFE360 INC	0.05 AU0000045098
COCA COLA CO USD	0.05 US1912161007
SNAM SPA	0.05 IT0003153415
UNITED UTILITIES GROUP PLC	0.05 GB00B39J2M42
FUTURE MARGINS-USD	0.05
VOLKSWAGEN AG	0.05 DE0007664039
US. TSY. NOTE/BON 4.875% 31/10/20288	0.05
CHEVRON CORP	0.05 US1667641005
MILlicom INTERNATIONAL CELLULAR SA	0.05 LU0038705702
WESTPAC NEW ZEALAND LTD 280525 RCD	0.05
ASB BANK LTD 040625 RCD	0.05
WESTPAC NEW ZEALAND LTD 130625 RCD	0.05
WESTPAC NEWZEALAND LTD 300625 RCD	0.05
MCDONALD'S CORP	0.05 US5801351017
US TREASURY N/B 3.0% 15/JUL/2025	0.05
HONG KONG EXCHANGE & CLEAR	0.05 HK0388045442
ALLSTATE CORP	0.05 US0200021014
WESTPAC NEW ZEALAND LTD 300925 RCD	0.05
Bank of China	0.05
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.05 US912828YS30
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.05 NZLGFD009C0
140433 3.50 GB	
WESTPAC NEW ZEALAND LTD 150126 RCD	0.05
ASB BANK LTD 310326 RCD	0.05
WESTPAC NEW ZEALAND LTD 310326 RCD	0.05
ALLIANZ SE-REG	0.05 DE0008404005
AIB GROUP PLC	0.05 IE00BF0L3536
JD.COM INC	0.05 KYG8208B1014
GETLINK SE	0.05 FR0010533075
PINNACLE WEST CAPITAL	0.05 US7234841010
UNIPOL GRUPPO FINANZIARIO SPA	0.05 IT0004810054
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.05
SAGE GROUP	0.05 GB00B8C3BL03
ENI SPA	0.05 IT0003132476
BANK OF CHINA LTD HK	0.05 CNE100000125
EUROFIMA EUROPAEIS 3.90% 19/12/2025	0.05 AU3CB0230548
BNP PARIBAS SA	0.05 FR0000131104
BANK HAPOLIM LTD	0.05 IL0006625771
BUZZARD MIDSTREAM	0.05
KSL CAPITAL PARTNERS CV I	0.05
NESTLE SA	0.05 CH0038863350
CONSTELLATION BRANDS INC-A	0.05 US21036P1084
VITAL HEALTHCARE PROPERTY TRUST	0.05 NZCHPE0001S4

US TREASURY N/B 2.75% 15/AUG/2032	0.04 US91282CFF32
PORTLAND GENERAL ELECTRIC COMPANY	0.04 US7365088472
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.04 CNE1000003G1
OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE PLC	0.04
LUNDIN GOLD INC	0.04 CA5503711080
SK HYNIX INC	0.04 KR7000660001
PG AND E CORP	0.04 US69331C1080
CINTAS CORP	0.04 US1729081059
DANAHER CORP	0.04 US2358511028
LEGAL & GENERAL GROUP PLC	0.04 GB0005603997
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.04 NZIIBDT004C8
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-2026	0.04 US91282CKK61
DEUTSCHE TELEKOM AG DEM	0.04 DE0005557508
REPUBLIC OF POLA FRN IL 25/08/2036	0.04
WELLS FARGO & COMPANY	0.04 US9497461015
MSTB03- WEST PAC	0.04
SANOFI SA	0.04 FR0000120578
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.04 DE000BU22023
EUR BNP PARIBAS A/C	0.04
BIONTECH SE	0.04 US09075V1026
BANCO SANTANDER CENTRAL HISP	0.04 ES0113900J37
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.04
ABBOTT LABS	0.04 US0028241000
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.04 US4592001014
CNY BNP PARIBAS A\C	0.04
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.04
AUSTRALIAN CAP. TE 4.75% 23/10/2030	0.04 AU3SG0003106
REPUBLIC SERVICES INC	0.04 US7607591002
ASB BANK LTD 040625 5.92 TD	0.04
ITALY BUONI POLIEN 3.85% 15/09/2026	0.04 IT0005556011
US. TSY. INFL. 1.875% IL 15/07/2034.875% 15/07/2034	0.04 US91282CLE92
CP ALL PCL NVDR	0.04 TH0737010R15
ELIA GROUP SA/NV	0.04 BE0003822393
CHINA CONSTRUCT NZ 110925 5.35 TD	0.04
GE AEROSPACE	0.04 US3696043013
TASMANIAN PUBLIC F 5.25% 23/01/2036	0.04 AU3SG0003130
CHINA CONSTRUCT NZ 281125 4.80 TD	0.04
Outstanding Settlement Receipts - HKD	0.04
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.04 JP1400171Q50
HUATAI SECURITIES CO LTD	0.04 CNE100000LQ8
AMERICAN TWR REIT INC	0.04 US03027X1000
NOVARTIS AG	0.04 CH0012005267
SHELL PLC ORD EURO.07	0.04 GB00BP6MXD84
HAMILTON CITY COUNCIL 050525 PNOTE	0.04
CENTENE CORPORATION	0.04 US15135B1017
BUNDESSCHATZANWEIS 2.00% 10/12/2026	0.04 DE000BU22072
PROLOGIS INC COM	0.04 US74340W1036
INDONESIA TSY. BD. 6.50% 15/02/2031	0.04 IDG000015207
ASB BANK LTD 250725 RCD	0.04
FREEPORT MCMORAN INC	0.04 US35671D8570
TREASURY CORP OF V 4.75% 15/9/2036	0.04 AU3SG0002710
TRATON SE	0.04 DE000TRATON7
SINGAPORE GOV. BD 2.875% 01/07/2029	0.04 SG3263998209
MOODYS CORPORATION	0.04 US6153691059
JIANGSU SUZHOU RURAL COMMERCIAL BANK ORD SHS A	0.04 CNE100003035
CROWDSTRIKE HOLDINGS INC	0.04 US22788C1053
QUEENSLAND TSY. 4.50% 22/8/2035	0.04 AU3CB0296580
AENA SME S.A.	0.04 ES0105046009
PING AN INSURANCE GROUP OF CHINA LIMITED	0.04 CNE1000003X6
WESTPAC BANKING CORPORATION	0.03 AU000000WBC1
ASB BANK LTD 200126 4.12 TD	0.03
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.03 US91282CJE21
UNICREDIT SPA	0.03 IT0005239360

ASTRAZENECA PLC	0.03 GB0009895292
ISRAEL GOVERNMENT 2.80% 29/11/2052	0.03 IL0011840761
ISHARES MSCI QATAR CAPPED ETF	0.03 US46434V7799
SHANDONG WIT DYNE HEALTH CO LTD	0.03 CNE000000Z28
AIRSERVICES AUSTRA 3.25% 15/05/2026	0.03 AU3CB0237444
INTERCONTINENTAL EXCHANGE INC	0.03 US45866F1049
HSBC HOLDINGS PLC	0.03 GB0005405286
KUWAIT FINANCE HOUSE KSCP	0.03 KW0EQ0100085
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.03 JP1051661Q33
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.03 JP1201631HC6
REPSOL SA	0.03 ES0173516115
PEARSON PLC ORD	0.03 GB0006776081
RIVIAN AUTOMOTIVE INC	0.03 US76954A1034
KMD BRANDS LIMITED	0.03 NZKMDE0001S3
GLODON SOFTWARE CO LTD	0.03 CNE100000PH8
THERMO FISHER SCIENTIFIC INC	0.03 US8835561023
GENESIS ENERGY LTD	0.03 NZGNEE0001S7
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.03 NZGOVDT551C8
MSCI INDIA 2506 FUT	0.03 DE000C60N067
TRANE TECHNOLOGIES PLC	0.03 IE00BK9ZQ967
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.03 JP1400161P53
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.03 US912810SW99
ENPHASE ENERGY INC	0.03 US29355A1079
ELIA GROUP XX	0.03 DU00ELIAGRP4
WUHAN FINGU ELECTRONIC TECHNOLOGY CO LTD	0.03 CNE1000008H8
WASTE MANAGEMENT INC COM	0.03 US94106L1098
VIKING HOLDINGS ORD SHS	0.03 BMG93A5A1010
ELF BEAUTY INC	0.03 US26856L1035
SINGAPORE GOV. BD 2.875% 01/09/2030	0.03
UBS COLLATERAL A/C	0.03
NETEASE INC	0.03 KYG6427A1022
AUSTRALIA GOVERNME 3.25% 21/04/2025	0.03 AU3TB0000168
LANDESKREDITBANK B 4.25% 07/08/2025	0.03 AU3CB0223097
GENERALI	0.03 IT0000062072
NVR INC	0.03 US62944T1051
CME GROUP INC COM	0.03 US12572Q1058
ENBRIDGE INC	0.03 CA29250N1050
PALANTIR TECHNOLOGIES INC	0.03 US69608A1088
OMNES CO-INVEST TA G - EUR	0.03
KIA CORPORATION	0.03 KR7000270009
HUNAN JIUDIAN PHARMACEUTICA	0.03 CNE1000034Z6
SIEMENS AG NPV EUR	0.03 DE0007236101
HON HAI PRECISION INDUSTRY	0.03 TW0002317005
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.03 NZARXE0001S1
PROPERTY FOR INDUSTRY LTD	0.03 NZPFIE0001S5
MONDELEZ INTERNATIONAL INC	0.03 US6092071058
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150530 4.5 GB	0.03 NZLGFD020C7
DUNEDIN CITY TREASURY 120525 PNOTE	0.03
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.03 AU000000ANZ3
MIDEA GROUP CO LTD	0.03 CNE100001QQ5
PETROLEO BRASILEIRO PETROBRAS SA	0.03 BRPETRACNPR6
ITAU UNIBANCO HOLDING SA	0.03 BRITUBACNPR1
PACIFIC EDGE LTD NPV	0.03 NZPEBE0002S1
AIR NEW ZEALAND LTD	0.03 NZAIRE0001S2
STARBUCKS CORP	0.03 US8552441094
HUB24 LIMITED ORDINARY FULLY PAID	0.03 AU000000HUB4
CENTRAL CHINA LAND MEDIA CO LTD	0.03 CNE0000000X4
AIA GROUP LTDSP ADR	0.03 US0013172053
PROGRESSIVE CORP	0.03 US7433151039
Outstanding Settlement Receipts - BRL	0.03
AMGEN INC	0.03 US0311621009
MALAYAN BANKING BHD	0.03 MYL11550O000
BARRICK GOLD CORP	0.03 CA0679011084

WULIANGYE YIBIN CO LTD	0.03 CNE000000VQ8
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.03
TOYOTA MOTOR CORP	0.03 JP3633400001
ADVANCED MICRO DEV	0.03 US0079031078
CHINA LIFE INSURANCE CO LTD	0.03 CNE1000002L3
TEXAS INSTRUMENTS	0.03 US8825081040
CAPITEC BANK HOLDINGS LTD	0.03 ZAE000035861
BHP GROUP ORD	0.03 AU000000BHP4
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.03 US91282CBJ99
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.03 JP1300791P79
CATERPILLAR INC	0.03 US1491231015
TOKIO MARINE HOLDINGS INC	0.03 JP3910660004
PING AN INSURANCE GROUP CO OF CHINA LTD	0.03 CNE000001R84
VECTOR LIMITED	0.03 NZVCTE0001S7
PAYPAL HOLDINGS INC	0.03 US70450Y1038
VICI PROPERTIES INC	0.03 US9256521090
UBS GROUP AG	0.03 CH0244767585
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.03
270525 TBILL	
NORWAY GOV. BD. 1.375% 19/08/2030	0.03
BANGKOK BANK PUBLIC CO NON VTG DEP RECEI	0.03 TH0001010R16
TRIP COM GROUP LTD	0.03 KYG9066F1019
MUENCHENER RUECKVER RG-REG	0.03 DE0008430026
ARISTA NETWORKS INC	0.03 US0404132054
COMMONWEALTH BANK OF AUSTRALIA	0.03 AU000000CBA7
ROYAL BANK OF CANADA	0.03 CA7800871021
OREILLY AUTO NEW COM	0.03 US67103H1077
MITSUBISHI UFJ FINANICAL	0.03 JP3902900004
BANK CENTRAL ASIA TBK PT	0.03 ID1000109507
ORSTED AS	0.03 DK0060094928
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-	0.03 US91282CCB54
2031	
EIFFAGE INC	0.03 FR0000130452
SKELLERUP HOLDINGS LIMITED	0.03 NZSKXE0001S8
DUNEDIN CITY TREASURY 240425 PNOTE	0.03
ZIJIN MINING GROUP CO LTD	0.03 CNE100000502
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.03 JP1103711P74
GSK PLC	0.03 GB00BN7SWP63
KIWIBANK LTD 211125 4.45 TD	0.02
UNILEVER PLC	0.02 GB00B10RZP78
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.02
EMBOTELLADORAS ARCA SA - NOMINATIVE SHAR	0.02 MX01AC100006
NEXTERA ENERGY INC	0.02 US65339F1012
MEXICAN BONOS 7.75% 13/11/2042	0.02 MX0MGO0000R8
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.02 US912810SL35
MORGAN STANLEY	0.02 US6174464486
ILLINOIS TOOL WORKS	0.02 US4523081093
SVENSK EXPORTKRED 4.625% 28/11/20251/2025 USD G	0.02 US87031CAH60
CHRISTCHURCH CITY HOLDINGS LIMITED 170425 PNOTE	0.02
RABOBANK NEW ZEALAND LTD 160425 RCD	0.02
TOYOTA FINANCE NEW ZEALAND LTD 020525 PNOTE	0.02
CAISSE D AMORTISSE 4.00% 25/01/202601/2026 USD1000 35	0.02 XS2580310246
REGS	
CHRISTCHURCH CITY HOLDINGS LIMITED 200525 PNOTE	0.02
WELLINGTON REGIONAL COUNCIL 210525 PNOTE	0.02
PFIZER INC COM	0.02 US7170811035
SOC GEN COLLATERAL	0.02
BLACKROCK INC	0.02 US09290D1019
CHINA MERCHANTS BANK CO LTD	0.02 CNE000001B33
HORIZON ROBOTICS INC	0.02 KYG4602S1057
ABB LTD	0.02 CH0012221716
BANK RAKYAT INDONESIA	0.02 ID1000118201
DEV. BANK OF JAPAN 3.25% 28/04/202727 USD1000 GG26	0.02 XS2470975033
NINTENDO CO LTD	0.02 JP3756600007

GILEAD SCIENCES INC	0.02 US3755581036
JUDO CAPITAL HOLDINGS LTD	0.02 AU0000182271
RABOBANK NEW ZEALAND LTD 200226 RCD	0.02
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.02 NZHNZD0008L2
TOTALENERGIES SE	0.02 FR0000120271
GENERAL MOTORS CO	0.02 US37045V1008
GOODMAN GRP.	0.02 AU000000GMG2
ARGOSY PROPERTY LIMITED	0.02 NZARGE0010S7
PUBLIC STORAGE	0.02 US74460D1090
INTEREST RATE SWAPS	0.02
CONOCOPHILLIPS	0.02 US20825C1045
GREATER WELLINGTON REGIONAL COUNCIL 130625 PNOTE	0.02
ARCADYAN TECHNOLOGY CORP	0.02 TW0003596003
CITIGROUP INC USD	0.02 US1729674242
NEW YORK LIFE GBL. F FRN 24/07/2029	0.02 AU3FN0089843
TRAVELERS COS INC / THE	0.02 US89417E1091
OVERSEA-CHINESE BANK FRN 08/03/2027	0.02 AU3FN0085312
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.02 AU0000018442
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.02 NZGOVDT429C7
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS	0.02 US912810TT51
08/53	
GS. GRP. F2F 22/04/2032	0.02 US38141GYB49
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN	0.02
US. TSY. NOTE/BON 4.375% 31/07/2026	0.02 US91282CLB53
DEXUS WHOLESALE SHOPPING CENTRE FUNDPE	0.02
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.02
Outstanding Settlement Receipts - NZD	0.02
SUNCOR ENERGY INC	0.02 CA8672241079
STRYKER CORP	0.02 US8636671013
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.02 IT0005534141
TA CHEN STAINLESS PIPE CO LTD	0.02 TW0002027000
US. TSY. INFL. 2.125% IL 15/02/2041	0.02 US912810QP66
DUNEDIN CITY TREASURY 170625 PNOTE	0.02
PUBLIC BANK BERHAD	0.02 MYL1295OO004
JAPAN POST HOLDINGS CO LTD	0.02 JP3752900005
SAMSUNG SECURITIES CO LTD	0.02 KR7016360000
BANCO BRADESCO SA-PREF	0.02 BRBBDCACNPR8
CHIPOTLE MEXICAN GRILL ORD	0.02 US1696561059
ING GROEP NV	0.02 NL0011821202
BANK OF NEW YORK MELLON CORP	0.02 US0640581007
BANK MANDIRI PERS IDR125	0.02 ID1000095003
VERTEX PHARMACEUTICALS INC	0.02 US92532F1003
CAPITAL ONE FINANCIAL CORPORATION	0.02 US14040H1059
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M	0.02
BONOS	
BRISTOL MYERS SQUIBB COMPANY	0.02 US1101221083
ECOLAB LTD	0.02 US2788651006
SIMON PROPERTY GROUP INC USD	0.02 US8288061091
NATL. BANK OF GREECE F2F 29/01/2029	0.02 XS2756298639
CHINATRUST FINANCIAL HOLDING CO LTD	0.02 TW0002891009
DEERE & CO	0.02 US2441991054
NAVER CORP	0.02 KR7035420009
ADVANCED INFO SERVICE PUBLIC COMPANY LIM	0.02 TH0268010R11
MEXICAN BONOS 8.00% 07/11/2047	0.02 MX0MGO000102
NASPERS NPV POST REV SPLIT	0.02 ZAE000325783
Outstanding Settlement Receipts - KRW	0.02
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.02 US91282CGP05
MARSH & MCLENNAN COM	0.02 US5717481023
CVS HEALTH CORP	0.02 US1266501006
MARRIOTT INTL INCUSD	0.02 US5719032022
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.02
FLOW TRADERS NV	0.02 BMG3602E1084

VOLKSWAGEN FINL. 3.875% 10/9/2030	0.02 XS2837886287
HISCOX LTD	0.02 BMG4593F1389
ARCHER DANIELS MIDLAND CO COM STK NPV	0.02 US0394831020
BARCLAYS PLC	0.02 GB0031348658
PETROCHINA CO LTD H	0.02 CNE1000003W8
AVALONBAY COMMUNITIES INC	0.02 US0534841012
GRIFOLS SA	0.02 ES0171996087
NVIDIA ORD SHS	0.02 US67066G1040
CHROMA ATE INC	0.02 TW0002360005
US TREASURY N/B 4.25% 30/JUN/2029	0.02 US91282CKX82
CHUBB LIMITED ORD	0.02 CH0044328745
AGNICO EAGLE MINES	0.02 CA0084741085
SPAIN GOV. BD. 0.50% 30/04/2030	0.02 ES0000012F76
SHENZHEN TAGEN GROUP CO A	0.02 CNE000000F89
PRIMAX ELECTRONICS LTD	0.02 TW0004915004
MEDTRONIC PLC	0.02 IE00BTN1Y115
SOOCHOW SECURITIES CO LTD	0.02 CNE1000019P8
E SUN FINANCIAL HOLDINGS COMPANY LTD	0.02 TW0002884004
ORBIA ADVANCE CO 1.875% 11/05/2026	0.02 USP7S81YAB11
CITIGROUP FRN 04/03/2029	0.02 US17327CAW38
WELLINGTON CITY COUNCIL 180825 PNOTE	0.02
ING GROEP FRN 17/08/2031	0.02 XS3002547563
INDITEX	0.02 ES0148396007
PALO ALTO NETWORKS INC	0.02 US6974351057
HOWMET AEROSPACE I COM USD	0.02 US4432011082
AIRSERVICES AUSTRALIA 5.00% 15/05/2031	0.02 AU3CB0309938
STOCKLAND	0.02 AU000000SGP0
PROLOGIS INTL. FND 1.75% 15/03/2028TN 15/03/28	0.02 XS1789176846
EUR125000 4	
3SBIO INC	0.02 KYG8875G1029
CHANNEL INFRASTRUCTURE NZ LTD	0.02 NZNZRE0001S9
MLS ORD SHS A	0.02 CNE100001X19
EXPORT-IMPORT BANK O FRN 26/06/2026	0.02 AU3FN0079117
STANDARD CHARTERED B FRN 30/08/2027	0.02 AU3FN0090874
BENDIGO & ADELAIDE B FRN 28/11/2029	0.02 AU3FN0094165
RELX PLC	0.02 GB00B2B0DG97
LLOYDS BANKING GRP. 4.5% 11/1/2029	0.02 XS2569069375
STATE STREET	0.02
SAMSUNG E AND A CO LTD	0.02 KR7028050003
FIRSTSTRAND LTD	0.02 ZAE000066304
KT CORPORATION	0.02 US48268K1016
AIR LIQUIDE	0.02 FR0000120073
GRUPO FINANCIERO BANORTE SAB DE CV SER O	0.02 MXP370711014
NEW ZEALAND GOV. 1.75% 15/5/2041	0.02 NZGOVDT541C9
LULULEMON ATHLETIC	0.02 US5500211090
REALTEK SEMICONDUCTOR CORP	0.02 TW0002379005
TARGA RESOURCES IN COM	0.02 US87612G1013
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.02 NZHNZD0935L6
US. T-BILL. 0.00% 01/04/20252025 USD100	0.02 US912797NT05
AUSTRALIA & NEW ZEAL FRN 21/05/202727	0.02 XS2822525205
NATWEST MKTS. 5.022% 21/03/2030	0.02 USG6382RGF94
US. TSY. NOTE/BON 0.625% 15/5/2030	0.02 US912828ZQ64
HITACHI NPV	0.02 JP3788600009
KOREA ELEC. POWER 4.75% 13/02/2028	0.02 USY4907LAL63
IDEXX LABORATORIES INC	0.02 US45168D1046
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.02 US91282CAU53
TORONTO-DOMINION BAN FRN 17/12/2029	0.02 US89115A3D29
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.02 DE000BU2Z031
AMERICA MOVIL SAB COM SER B NPV	0.02 MX01AM050019
HYUNDAI CAPITAL AMER FRN 24/06/2027EGS	0.02 US44891CDE03
WAROM TECHNOLOGY INCORPORATED ORD SHS A	0.02 CNE100002X67
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.02 AU0000097495
P T ASTRA INTL	0.02 ID1000122807
HEARTLAND GROUP HLPNV	0.02 NZHGHE0007S9

EURO	0.02
US. T-BILL. 0.00% 12/06/2025	0.02 US912797LN52
BANCA TRANSILVANIA F2F 27/04/2027	0.02 XS2616733981
US TREASURY N/B 4.12% 15/NOV/2032	0.02 US91282CFV81
LLOYDS BANKING GROUP PLC	0.02 GB0008706128
AUTODESK INC	0.02 US0527691069
NATIONAL BANK OF KUWAIT SAKP	0.02 KW0EQ0100010
COLES GROUP LTD	0.02 AU0000030678
ENEL F2V PERP	0.02 XS2312744217
STORYTEL AB PUBL	0.02 SE0007439443
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.02 MYBMX1100044
TURK HAVA YOLLARI ANONIM ORTAKLIGI	0.02 TRATHYAO91M5
BAIDU INC	0.02 KYG070341048
SOUTHERN CO COM USD	0.02 US8425871071
NORDIC INV. BANK 2.40% 22/09/2025	0.02 AU3CB0287639
BLACKSTONE INC	0.02 US09260D1072
SANTANDER UK GRP. HL F2V 08/05/2026	0.02 XS1816338914
N/WIDE. B/SOC. 5.127% 29/07/2029	0.02 US63861VAK35
CREDIT AGRICOLE SA	0.02 FR0000045072
STRIDE STAPLED GRP NPV UNITS	0.02 NZSPGE0001S2
KBC GRP. F2V 16/10/2030	0.02 USB5341FAD36
KOREA DEV. BANK/T 1.375% 25/04/2027	0.02 US500630DN56
COLOMBIAN TES 6.00% 28/4/2028	0.02 COL17CT02914
THE TORONTO DOMINION BANK	0.02 CA8911605092
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.02
MS. F2F 28/4/2032	0.02 US6174468X01
ZURICH FINANCIAL SERVICES	0.02 CH0011075394
UNI PRESIDENT CHINA HOLDINGS LTD	0.02 KYG9222R1065
BANK OF NOVA SCOTIA/ F2F 14/2/2031	0.02 US06418GAQ01
JACKSON FINANCIAL COM USD0.01 CL A WI	0.02 US46817M1071
ANALOG DEVICES INCORPORATED COM	0.02 US0326541051
SYMBOTIC ORD SHS CLASS A	0.02 US87151X1019
STANDARD BANK GROUP	0.02 ZAE000109815
NETHERLANDS GOV. B 2.50% 15/01/2033	0.02 NL0010071189
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.02 US05964HAQ83
METROPOLITAN LIFE 4.00% 5/4/2028	0.02 XS2606297864
2023-6	
VENTAS INC	0.02 US92276F1003
FONTERRA SHAREHOLDER FUND	0.02 NZF5FE0001S5
NORWAY GOV. BD. 1.50% 19/02/2026	0.02 NO0010757925
INTEL CORP	0.02 US4581401001
NOVARTIS CAP. 3.80% 18/09/2029	0.02 US66989HAT59
IBERDROLA SA	0.02 ES0144580Y14
MICRON TECHNOLOGY INC USD	0.02 US5951121038
DUKE ENERGY CORP COM	0.02 US26441C2044
AVIO SPA	0.02 IT0005119810
GEELY AUTOMOBILE HOLDINGS LT	0.02 KYG3777B1032
SUMITOMO MITSUI FINANCIAL GROUP	0.02 JP3890350006
CANADIAN NATL RAILWAY CO	0.02 CA1363751027
WESFARMERS LIMITED	0.02 AU000000WES1
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.02 NO0010930522
LAM RESEARCH CORP COM USD 0.001 P S	0.02 US5128073062
SNOWFLAKE INC	0.02 US8334451098
UNI-PRESIDENT ENTERPRISES CORPORATION	0.02 TW0001216000
EQUITY RESIDENTIAL	0.02 US29476L1070
COMPAGNIE FINANCIERE RICHEMONT SA	0.02 CH0210483332
FDXEX CORP COM	0.02 US31428X1063
JYSKE BANK A/S 0.25% 17/FEB/2028	0.02 XS2409134371
RBS COLLATERAL AC	0.02
VULCAN STEEL AUSTRALIA PTY LTD	0.02 AU0000181984
FUBON FINANCIAL HLDG	0.02 TW0002881000
KLA TENCOR CORPORATION COM	0.02 US4824801009
LKQ CORP COM	0.02 US5018892084
DIGITAL REALTY TRUST INC	0.02 US2538681030

NETHERLANDS GOV. B 0.25% 15/07/2029	0.02 NL0013332430
L'OREAL	0.02 FR0000120321
Income Due - USD	0.02
EQUINOR ASA	0.02 NO0010096985
POWSZECHNY ZAKLAD UBEZPIECZEN SA	0.02 PLPZU0000011
METROPOLITAN LIFE GB FRN 11/07/2029	0.02 AU3FN0089405
COX COMMS. 5.45% 15/09/202815/09/2028	0.02 US224044CR68
MERCURY NZ 5.247% 21/03/2031	0.02 AU3CB0319382
BANCO SANTANDER 5.439% 15/07/2031	0.02 US05964HBG92
ROYAL BANK OF CANADA F2F 18/10/20288 USD	0.02 US78017FZS54
JOBY AVIATION INC	0.02 KYG651631007
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.02 US91282CDY49
UK. GILT 1.75% 7/9/2037	0.02
NEDERLANDSE WATERS 2.25% 04/09/202525	0.02 AU3CB0287019
CENCORA INC COM	0.02 US03073E1055
KB FINANCIAL GROUP INC	0.02 KR7105560007
RAIFFEISENBANK AS FRN 09/JUN/2028	0.02 XS2348241048
EUROBANK ERGASIAS SERVICES AND	0.02 GRS323003012
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.02 US9128286T26
CHINA PACIFIC INSURANCE GR H	0.02 CNE1000009Q7
SPAIN GOV. BD. 1.85% 30/07/2035	0.01 ES0000012E69
CBRE GROUP INC CLASS A	0.01 US12504L1098
TAKEDA PHARMACEUTICAL CO LTD	0.01 JP3463000004
BMW INTL. INV. 3.25% 17/11/2028	0.01 XS2823825711
BLACKSTONE PP EUR HOLD 1.0% 04/MAY/2028	0.01 XS2338355014
ESSILORLUXOTTICA	0.01 FR0000121667
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.01 JP1201111968
GE VERNOVA ORS SHS	0.01 US36828A1016
DUNEDIN CITY TREASURY 070425 PNOTE	0.01
TUI TOPCO LIMITED - INTEREST BEARING LOAN	0.01
TAUPO DISTRICT COUNCIL 300725 PNOTE	0.01
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.01 NZGOVDT530C2
INVITATION HOMES INC	0.01 US46187W1071
OVERSEA-CHINESE BANKING CORP	0.01 SG1S04926220
SHERWIN WILLIAMS COM	0.01 US8243481061
TRANSDIGM GROUP INC	0.01 US8936411003
MEDALLION TRUST SERIES 201 1 A1-R FRN 21/01/2052	0.01 AU3FN0093159
HYUNDAI MOBIS	0.01 KR7012330007
KPJ HEALTHCARE BHD	0.01 MYL58780O003
INTERNATIONAL CONTAINER TERMINAL SERVICE	0.01 PHY411571011
MPC CONTAINER SHIPS ASA	0.01 NO0010791353
BUNDESOBLIGATION 2.10% 12/04/2029.01 .189	0.01 DE000BU25026
PARKER HANNIFIN CORP	0.01 US7010941042
MSCI INC	0.01 US55354G1004
ACCTON TECHNOLOGY CORPORATION	0.01 TW0002345006
ADVANTECH CO LTD	0.01 TW0002395001
UK. GILT 4.25% 31/07/2034	0.01 GB00BQC82C90
JIANGSU CHANGSHU RURAL COMMERCIAL BANK CO LTD	0.01 CNE100002RJ6
GBP BNP PARIBAS A/C	0.01
WISTRON NEWEB CORP	0.01 TW0006285000
VALE SA	0.01 BRVALEACNORO
3M CO	0.01 US88579Y1010
NORWAY GOV. BD. 2.00% 26/04/2028	0.01 NO0010821598
HAIER SMART HOME C	0.01 CNE1000048K8
AOFRIO LTD	0.01 NZWDTE0002S1
CHINA MERCHANTS BANK CO LIMITED	0.01 CNE1000002M1
MARS 4.80% 1/3/2030	0.01 US571676AY11
SK TELECOM	0.01 KR7017670001
HOUSING NEW ZEALA 2.247% 05/10/20260000	0.01 NZHZNZD0001L7
SK HYNIX 6.25% 17/1/2026	0.01 USY8085FBJ85
OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI	0.01
NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26	0.01 NZLGFDT014CO
NZD10000 REGS	
CONSUN PHARMACEUTICAL GROUP LTD	0.01 KYG2524A1031

BANK OF SUZHOU ORD SHS A	0.01 CNE100003LQ2
YUNNAN BAIYAO GROUP CO LTD	0.01 CNE0000008X7
MONSTER BEVERAGE SHS ORD	0.01 US61174X1090
DEUTSCHE BANK AG/NEW F2F 10/01/202973% 10/01/2029	0.01 US25160PAQ00
QUANTA COMPUTER INC	0.01 TW0002382009
DISCOVER FINANCIAL SERVICES	0.01 US2547091080
AON PLC IE COM CL A	0.01 IE00BLP1HW54
CANADIAN IMPERIAL BA FRN 20/12/2027	0.01 AU3FN0094678
NATWEST GRP. F2F 14/9/2029	0.01 XS2387060259
ASE TECHNOLOGY HOLDING CO LTD	0.01 TW0003711008
3I GROUP PLC	0.01 GB00B1YW4409
KE HOLDINGS INC ADR	0.01 US4824971042
JPM. CHASE F2F 4/2/2032	0.01 US46647PBX33
ABN AMRO BANK F2V PERPS	0.01 XS2131567138
MAKEMYTRIP LTD	0.01 MU0295S00016
VISTRA CORP	0.01 US92840M1027
TE CONNECTIVITY COM USD0.01	0.01 IE000IVNQZ81
WILLIAMS COMPANIES INC	0.01 US9694571004
BNP PARIBAS F2F 11/07/2030	0.01 FR0014007LK5
INDONESIA TSY. BD. 7.50% 15/06/2035	0.01 IDG000013509
NIBC BANK 6.00% 16/11/2028	0.01 XS2713801780
MITSUBISHI ESTATE	0.01 JP3899600005
TENNET HLDG. 2.125% 17/11/20290000 25	0.01 XS2478299204
ASPEED TECHNOLOGY INC	0.01 TW0005274005
KEURIG DR PEPPER INC	0.01 US49271V1008
CHINA RESOURCES LAND LIMITED	0.01 KYG2108Y1052
FIDELITY NATIONAL INFORMATION SERVICES I	0.01 US31620M1062
AIB GRP. F2F 13/9/2029	0.01 US00135TAD63
AUSNET SERVS. HLD 1.625% 11/03/2081	0.01 XS2308313860
HEIMSTADEN BOSTAD 1.375% 24/07/2028/07/2028	0.01 XS2435611244
AGRICULTURAL BANK OF CHINA	0.01 CNE100000Q43
NIKE INC CL B	0.01 US6541061031
JOHN DEERE CAP. 4.90% 11/06/20270.0% 11/06/2027	0.01 US24422EXR51
RAIFFEISEN BANK INTL F2F 15/09/2028	0.01 XS2682093526
BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026	0.01 FR001400F794
US. TSY. NOTE/BON 4.125% 31/07/20312031	0.01 US91282CLD10
GS ENGINEERING AND CONSTRUCTION CORP	0.01 KR7006360002
ELECTRICITE DE FRA 5.65% 22/04/2029	0.01 USF2893TBD75
EOG RESOURCES INC	0.01 US26875P1012
DR HORTON INC	0.01 US23331A1097
MEXICAN BONOS 7.75% 23/11/2034	0.01 MX0MGO0000U2
KKR AND CO INC	0.01 US48251W1045
MITSUBISHI UFJ FINL. F2V 17/4/2035.426% 17/04/2035	0.01 US606822DF83
DEUTSCHE BANK AG (REG)	0.01 DE0005140008
ZHEJIANG NHU CO LTD	0.01 CNE000001J84
RECRUIT HLDGS CO LNPV	0.01 JP3970300004
KREDITANSTALT FUER 2.75% 01/10/2027	0.01 DE000A383B10
TOREAD HOLDINGS GROUP CO LTD	0.01 CNE100000H28
LOJAS RENNER SA	0.01 BRLRENACNOR1
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-2031	0.01 US91282CLJ89
ESSEX PROPERTY TRUST INC	0.01 US2971781057
BANCO BPM SPA 3.375% 21/01/2030	0.01 IT0005632267
Income Due - JPY	0.01
STOREBRAND ASA	0.01 NO0003053605
DE VOLKSBANK 4.625% 23/11/2027R100000	0.01 XS2626691906
BANCO DE CREDITO D 5.85% 11/01/2029	0.01 US05971V2E48
UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-2031	0.01 US91282CKW00
CHINA CONSTRUCTION BANK NZ LTD 090226 FRN	0.01 NZCCBDT014C9
KOREA ELEC. POWER 4.875% 31/01/2027000	0.01 USY4907LAJ18
WESTPAC BANKING FRN 16/04/2029	0.01 US961214FU20
MEXICAN BONOS 8.50% 18/11/2038	0.01 MX0MGO0000J5
SUMITOMO MITSUI FINL FRN 15/04/20305/04/2030	0.01 US86562MDR88

AIRPORT AUTHORITY 4.875% 12/01/2026	0.01 USY000AKAJ65
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01 NZOCAE0002S0
COMMONWEALTH BANK OF FRN 27/11/20267/11/2026	0.01 US2027A1KV89
AGREE REALTY CORP	0.01 US0084921008
ROYAL BANK OF CANA 4.65% 27/01/2026	0.01 US780082AD52
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.01 US05253JAL52
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.01 JP1103471H66
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.01 FR001400OHF4
ARGENTUM NETHERLANDS F2V 01/06/2048	0.01 XS1795323952
CIE DE SAINT-GOBAI 3.75% 29/11/202600000 49 REGS	0.01 XS2723549528
COGNIZANT TECH SOLUTIONS A	0.01 US1924461023
CAD BNP PARIBAS A/C	0.01
LONDON STOCK EXCHANG	0.01 GB00B0SWJX34
PFIZER INV. ENTS. 4.45% 19/05/2026	0.01 US716973AB84
MEXICAN BONOS 7.50% 3/6/2027MXN M BONOS	0.01 MX0MGO00000D8
SIMPLO TECHNOLOGY CO LTD	0.01 TW0006121007
WOLTERS KLUWER	0.01 NL0000395903
ENEL SPA	0.01 IT0003128367
UNITED STATES TRE 3.625% 30/09/2031/2031 USD Q-2031	0.01 US91282CLM19
US. TSY. NOTE/BON 4.375% 30/11/2028	0.01 US91282CJN20
CREDIT SUISSE GRP. F2F 1/3/2029	0.01 CH1214797172
BANK OF AMERICA 3.248% 21/10/2027	0.01 US06051GGA13
NYKREDIT REALKRED 3.875% 09/07/2029	0.01 DK0030394986
FOMENTO ECONOMICO MEXICANO SAB DE CV	0.01 MXP320321310
PNC FINANCIAL SERVICES GROUP	0.01 US6934751057
ANGLOGOLD ASHANTI ORD USD1	0.01 GB00BRXH2664
HARTFORD INSURANCE GROUP INC T	0.01 US4165151048
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552% 14/03/2027	0.01 US2027A1KK25
BIZLINK HOLDING INC	0.01 KYG114741062
DE VOLKSBANK F2V 22/10/2030924 REGS	0.01 XS2202902636
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.01 US00774MAV72
SIEMENS ENERGY AG	0.01 DE000ENER6Y0
DOMINION ENERGY INC	0.01 US25746U1097
DBS GROUP HOLDINGS LTD	0.01 SG1L01001701
NEDERLANDSE WATERS 3.40% 22/07/2025	0.01 AU3CB0226801
HYUNDAI MARINE FIRE INC CO	0.01 KR7001450006
JAPAN PETROLEUM EXPLORATION	0.01 JP3421100003
NATIONAL GRID PLC 0.25% 01/09/2028	0.01 XS2381853279
BANCO DE CHILE	0.01 CLP0939W1081
SUNCORP GRP. FRN 27/06/2034	0.01 AU3FN0081386
EMERSON ELECTRIC CO	0.01 US2910111044
REGENERON PHARMACEUTICALS INC	0.01 US75886F1075
RENEW ENERGY GLOBAL PLC	0.01 GB00BNQMPN80
SEVERN TRENT	0.01 GB00B1FH8J72
Outstanding Settlement Receipts - TWD	0.01
KOREA INTERNATIONAL 4.51% 10/12/2029	0.01 AU3CB0316420
MERCEDES-BENZ GROUP AG	0.01 DE0007100000
SHINHAN BANK CO LTD FRN 26/11/2029	0.01 AU3FN0093837
ZF EUR. FIN. 4.75% 31/01/2029	0.01 XS2757520965
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.01 US91282CGQ87
BANK OF MONTREAL CAD	0.01 CA0636711016
RIO TINTO PLC ORD	0.01 GB0007188757
SYNOPSIS INC	0.01 US8716071076
BECTON DICKINSON AND COMPANY	0.01 US0758871091
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.01 AU3CB0234581
NEW YORK LIFE GBL. 4.95% 07/12/2029	0.01 XS2730682528
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.01 US655844CU03
AIR PROD & CHEMS INC COM USD	0.01 US0091581068
HYUNDAI CARD 5.75% 24/04/2029	0.01 XS2798085416
MICROSTRATEGY COM USD0.001 CLASS A	0.01 US5949724083

MS. F2F 21/4/2034	0.01 US61747YFE05
SANLAM LIMITED	0.01 ZAE000070660
BANK OF AMERICA F2F 20/12/2028	0.01 US06051GHD43
MIZUHO FINANCIAL GROUP INC	0.01 JP3885780001
CHARTER COMMUN INC COM	0.01 US16119P1084
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.01 JP1400141M51
US. TSY. NOTE/BON 3.875% 31/12/2027	0.01 US91282CGC91
VINCI SA	0.01 FR0000125486
CANADIAN PAC KANS COM NPV	0.01 CA13646K1084
COLOMBIAN TES 7.25% 18/10/2034	0.01 COL17CT03615
B3 SA BRASIL BOLSA BALCAO	0.01 BRB3SAACNOR6
US BANCORP	0.01 US9029733048
HALLNSTEIN GLASSON HOLDINGS LTD	0.01 NZHLGE000154
YANGZIJIAN SHIPBUILDING NPV	0.01 SG1U76934819
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.01
WABTEC CORP	0.01 US9297401088
CONSTELLATION ENERGY CORP	0.01 US21037T1097
ING GROEP F2F 23/05/20298 REGS	0.01 XS2624976077
AUCKLAND COUNCIL 070525 PNOTE	0.01
PROSUS NV	0.01 NL0013654783
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.01 NZIIBDT005C5
KBC GRP. F2F 28/11/2029	0.01 BE0002987684
CHINA MEDICAL SYS HOLDINGS	0.01 KYG211081248
CIP FNDG. PTY 3.026% 16/12/2027	0.01 AU3CB0285310
ASIAN DEV. BANK 2.80% 15/01/203200 1712-00-1	0.01 XS2974146156
CANADIAN NATURAL RESOURCES ORD SHS	0.01 CA1363851017
TURNERS AUTOMOTIVE GROUP LIMITED	0.01 NZVNLE0001S1
TOPSPORTS INTERNATIONAL HOLDINGS LTD	0.01 KYG8924B1041
ING GROEP F2F 12/08/2029	0.01 XS2764264607
LOEWS CORP	0.01 US5404241086
EASTMAN CHEM. 5.00% 01/08/2029	0.01 US277432AZ35
NEW ZEALAND GOV. B 4.25% 15/05/2034	0.01 NZGOVDT534C4
ADIDAS AG	0.01 DE000A1EWWW0
MARRIOTT INTL. MD 5.50% 15/04/2037	0.01 US571903BU68
UNICREDIT 2.569% 22/9/2026	0.01 US904678AU32
DANONE 3.481% 03/05/2030	0.01 FR001400PU35
ELECTRONIC ARTS INC	0.01 US2855121099
TOWER LIMITED	0.01 NZTWRE0011S2
BNP PARIBAS 3.625% 1/9/2029	0.01 FR001400CFW8
DAI ICHI MUTUAL LIFE INSURANCE TEMP	0.01 JP3476480003
GRUPO SBF ORD SHS	0.01 BRBFBGACNOR1
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.01 XS2611221032
ONEOK INC	0.01 US6826801036
FLEURY SA	0.01 BRFLRYACNOR5
GPT	0.01 AU000000GPT8
NATIONAL AUSTRALIA BANK LIMITED	0.01 AU000000NAB4
BANK OF AMERICA F2F 15/09/2034/09/2034 USD1000 N	0.01 US06051GLU12
ROYAL BANK OF CANADA FRN 2/7/2028	0.01 XS2853494602
CPPIB CAPITAL INC 1.50% 23/06/2028	0.01 XS2356317177
SANFORD LTD	0.01 NZSANE0001S0
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN	0.01 AU3FN0084703
12/06/2055AUD500000 A-1	
BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN	0.01 US05584KAN81
SNRMTN 18/01/2027 USD REGS	
JOHNSON CONTROLS I 5.50% 19/04/2029	0.01 US477921AA87
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000	0.01 US912810TX63
BONDS02/2054	
US. TSY. NOTE/BOND 4.25% 15/11/20344 USD F-2034	0.01 US91282CLW90
BANCO BILBAO VIZCAYA - SP ADR	0.01 US05946K1016
DL E&C CO LTD KRW500	0.01 KR7375500006
N/WIDE. B/SOC. F2V 13/01/2033	0.01 XS2974139292
SCENTRE GRP.	0.01 AU000000SCG8
TRANSPower NEW ZEALAND LTD 040925 1.735 GB	0.01 NZTRPD0070L9
mitsubishi corp	0.01 JP3898400001

US. TSX. NOTE/BOND 1.50% 15/08/2026	0.01 US9128282A70
KINDER MOR INC DEL COM	0.01 US49456B1017
SHANGHAI SHYNDEC PHARMACEUA	0.01 CNE000001JG2
BANCO SANTANDER F2V 4/10/2032	0.01 XS2393518597
US. TSX. NOTE/BON 4.625% 15/05/2054/54 USD1000	0.01 US912810UA42
BONDS05/2054	
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.01 US91282CHT18
FRANCO NEVADA CORP	0.01 CA3518581051
VIPSHOP HLDGS LTD	0.01 US92763W1036
ORACLE CORP 2.5% 01/04/2025	0.01 US68389XBT19
CISCO SYS. 4.85% 26/02/2029	0.01 US17275RBR21
BP CAP. MKTS. BP CAP. MKTS. F2V PERP	0.01 XS2940455897
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.01 NZGOVDT433C9
LEGRAND SA	0.01 FR0010307819
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028	0.01 US05946KAL52
USD1000	
TESCO COR. TSX. S 1.875% 02/11/2028	0.01 XS2403381069
LAFARGEHOLCIM LTD	0.01 CH0012214059
EQUINIX 1.80% 15/07/2027	0.01 US29444UBG04
SES	0.01 LU0088087324
AMERICAN ELECTRIC POWER COMPANY INC	0.01 US0255371017
GS. GRP. F2F 25/4/2035	0.01 US38141GA955
SCHLUMBERGER LTD	0.01 AN8068571086
BROADCOM INC 4.35% 15/02/2030	0.01 US11135FCB58
SUN COMMUNITIES INC	0.01 US8666741041
CHARTER HALL GRP.	0.01 AU000000CHC0
US. TSX. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.01 US91282CHK09
GEN. MILLS 5.50% 17/10/2028	0.01 US370334CW20
TAV HAVALIMANLARI HOLDING AS	0.01 TRETAVH00018
ADVANTEST CORP	0.01 JP3122400009
ENN ENERGY HOLDINGS LTD	0.01 KYG3066L1014
MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028	0.01 XS2238789460
EUR100000	
APOLLO GLOBAL MANA COM	0.01 US03769M1062
CJ LOGISTICS KRW5000	0.01 KR7000120006
GS. GRP. F2F 23/04/2029	0.01 US38141GWV21
NEXTERA ENERGY CAP 4.90% 28/2/2028	0.01 US65339KCM09
DEUTSCHE BOERSE AG	0.01 DE0005810055
LLOYDS BANKING GROUP F2V 15/12/2031	0.01 XS2351166421
US. TSX. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-	0.01 US91282CKQ32
2034	
AFG 2024-1 TRUST 1 A1L FRN 10/11/2055	0.01 AU3FN0088399
DIAGEO ORD	0.01 GB0002374006
JSC KASPI GLOBAL SPON ADS REP ORDINARY SHARES	0.01 US48581R2058
CITIGROUP 4.30% 20/11/2026	0.01 US172967JC62
TOURISM HOLDINGS LTD	0.01 NZHELE0001S9
CREDIT AGRICOLE FRN 16/01/2035	0.01 AU3FN0094819
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.01 US38869PAP99
4.50% 15/04/2027	0.01 NZGOVDT427C1
TRUIST FINL CORP COM	0.01 US89832Q1094
TAIWAN SURFACE MOU TWD10	0.01 TW0006278005
HALEON UK CAPITAL 2.875% 18/09/2028	0.01 XS2902024772
NTT FIN. 5.11% 2/7/2029	0.01 USJ5S39RAM64
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.01 DE0001135432
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.01 US60687YCZ07
RAIFFEISEN BANK INTL 7.37% 20/DEC/2032	0.01 XS2534786590
BANK OF NOVA SCOTIA CAD	0.01 CA0641491075
MANAWA ENERGY LTD	0.01 NZTPXE0001S5
DANSKE BANK 1.50% 2/9/2030	0.01 XS2225893630
LINDE 3.375% 12/06/2029	0.01 XS2634593938
NATIONALE-NEDERLAN 3.25% 28/5/20277	0.01 NL0015001BV1
CHINA MOLYBDENUM LUOYANG CO LTD	0.01 CNE100000114
ANHEUSER BUSCH INBEV SA NV	0.01 BE0974293251
ENGIE 3.625% 6/12/2026	0.01 FR001400MF78

CANON INC	0.01 JP3242800005
AMERICAN HEALTHCARE REIT ORD SHS	0.01 US3981823038
CRITERIA CAIXACORP SA	0.01 ES0140609019
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.01 DE0001102580
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.01 DE000A3LWGF9
UNION PACIFIC 5.10% 20/02/2035	0.01 US907818GG79
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.01 US9128283F58
INTEL 4.875% 10/2/2028	0.01 US458140CE86
JOHNSON CONTROLS INTERNATIONAL PLC	0.01 IE00BY7QL619
BNP PARIBAS F2V 31/03/2032EGS	0.01 FR0014009HA0
STANDARD CHARTERED F2V 06/07/20277	0.01 USG84228FU76
MARVELL TECHNOLOGY COM	0.01 US5738741041
AMERICAN INTERNATIONAL GROUP	0.01 US0268747849
INTESA SANPAOLO FRN 16/04/2027	0.01 XS2804483381
TUI TOPCO LIMITED - ORDINARY SHARES	0.01
VOLKSWAGEN FINL. 3.625% 19/05/2029	0.01 XS2941605078
CHUBB INA HLDGS. 5.00% 15/03/2034	0.01 US171239AK24
PAYCHEX INC	0.01 US7043261079
MITSUBISHI HEAVY INDUSTRIES LTD	0.01 JP3900000005
ROYAL CARIBBEAN GROUP	0.01 LR0008862868
SHINHAN FINANCIAL GROUP	0.01 KR7055550008
CTS EVENTIM AG AND CO. KGAA	0.01 DE0005470306
COLOMBIAN TES 7.50% 26/08/2026	0.01 COL17CT02625
CHENIERE ENERGY INC	0.01 US16411R2085
RCI BANQUE 3.375% 26/07/2029	0.01 FR001400U4M6
BANCO DE SABADELL SA F2F 27/05/2031	0.01 XS2947089012
BT GROUP PLC	0.01 GB0030913577
BPCE 0.625% 28/04/2025	0.01 FR0013509726
FERRARI NV COM	0.01 NL0011585146
FIRST ABU DHABI BANK FRN 22/01/20308% 22/01/2030	0.01 XS2979644536
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.01 MX0MGO0001E4
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
MANULIFE FINANCIAL CORP	0.01 CA56501R1064
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.01 MX0MGO0000H9
MS. F2F 28/4/2026	0.01 US6174468Q59
GOLD FIELDS LTD	0.01 ZAE000018123
BANK OF AMERICA F2F 25/04/2029	0.01 US06051GLG28
US TREASURY N/B 4.0% 15/NOV/2042	0.01 US912810TM09
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.01 USQ9194UAG78
AT&T 3.875% 15/01/2026	0.01 US00206RHT23
ICICI BANK SPON ADR	0.01 US45104G1040
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027	0.01 PTBCPHOM0066
EUR100000	
HUBSPOT INC	0.01 US4435731009
TRANSURBAN QUEENSL 4.50% 19/04/2028	0.01 XS1808838434
GODADDY INC	0.01 US3802371076
SCENTRE GROUP	0.01 AU000000SCG8
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.01 US91282CBS98
DEUTSCHE BANK F2F 23/02/2028	0.01 DE000DL19WL7
MIZUHO FINANCIAL GROUP 1.55% 09/JUL/2027	0.01 US60687YBS72
GOLDMAN SACHS CCP USD BROKER ACCOUNT	0.01
POWSZECHNA KASA OS	0.01 PLPKO0000016
KEPPEL DC REIT UNITS	0.01 SG1AF6000009
BANCO SANTANDER BRASIL SA	0.01 BRSANBCDAM13
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27	0.01 XS2322289385
EUR100000 168	
EDISON INTL.	0.01 US2810201077
PROVINCE OF QUEBEC 3.70% 20/5/2026	0.01 AU3CB0234029
DEUTSCHE BANK F2V 26/2/2029	0.01 XS3008530134
MIGROS TICARET AS	0.01 TREMGTI00012
CARRIER GLOBAL COR COM	0.01 US14448C1045
HAIER SMART HOME C A CNY1	0.01 CNE000000CG9

BPCE F2F 18/01/2027VAR DTD 5.975 18/01/2027	0.01 US05583JAN28
BANK OF AMERICA F2F 23/07/2030	0.01 US06051GHV41
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	
LENNAR CORPORATION CLASS A	0.01 US5260571048
ARCELIK AS	0.01 TRAARCLK91H5
MORGAN STANLEY F2F 20/4/2029	0.01 US61747YFD22
US TREASURY N/B 3.37% 15/MAY/2033	0.01 US91282CHC82
INTER-AMERICAN DEV 2.00% 02/06/2026/06/2026	0.01 US4581X0CU04
WABTEC STP 15/09/2028	0.01 US960386AM29
TAIWAN MOBILE CO LTD	0.01 TW0003045001
DANONE	0.01 FR0000120644
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.01 US91282CLF67
SANTANDER UK GROUP HLDGS 6.83% 21/NOV/2026	0.01 US80281LAS43
SUMITOMO REALTY & DEVELOPMENT CO	0.01 JP3409000001
AIRBNB INC	0.01 US0090661010
PACCAR INC	0.01 US6937181088
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.01 US233853AT77
INVESTORE PROPERTY LTD	0.01 NZIPLE0001S3
UNIVERSAL HEALTH SERVICES - CLASS B	0.01 US9139031002
AMERICAN HONDA FIN 3.95% 3/19/2032	0.01 XS3032019476
CITIGROUP F2F 25/01/2033	0.01 US17327CAQ69
PEOPLES INSURANCE COMPANY OF CHINA	0.01 CNE100001MK7
PFIZER INV. ENTS. 5.34% 19/05/2063	0.01 US716973AH54
PANASONIC HOLDINGS CORP	0.01 JP3866800000
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.01 US912810TL26
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000 SEC	0.01 XS1843459782
JYSKE BANK - REG	0.01 DK0010307958
EAST MONEY INFORMATION CO LTD	0.01 CNE100000MD4
SOMPO HOLDINGS INC NPV	0.01 JP3165000005
US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026	0.01 US91282CLH24
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.01 AU0000274706
MITSUI FUDOSAN CO	0.01 JP3893200000
AA BD. 5.50% 31/07/2027	0.01 XS2106054443
CHF BNP PARIBAS A/C	0.01
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.01 US91282CCH25
KDDI CORP NPV TEMP	0.01 JP3496400007
MARSH & MCLENNAN C 5.40% 15/03/2055	0.01 US571748CD26
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 USD2000	0.01 US911365BM59
CANADIAN IMP BANK COM NPV	0.01 CA1360691010
COCA COLA FEMSA SAB DE CV	0.01 US1912411089
FIRST INDUSTRIAL REALTY TRUST	0.01 US32054K1034
COCA-COLA 5.20% 14/01/2055	0.01 US191216DZ03
DOLLARAMA INC	0.01 CA25675T1075
BROADCOM 3.137% 15/11/2035	0.01 US11135FBP53
ICPF FINANCE PTY 2.725% 11/10/2030	0.01 AU3CB0283646
SHIN-ETSU CHEMICAL NPV	0.01 JP3371200001
MS & AD INSURANCE GROUP HOLDINGS	0.01 JP3890310000
JPM. CHASE F2F 22/4/2026	0.01 US46647PBK12
US TREASURY N/B 2.87% 15/MAY/2032	0.01 US91282CEP23
TARGET CORPORATION	0.01 US87612E1064
ENBRIDGE 5.625% 5/4/2034	0.01 US29250NCC74
T-MOBILE USA 3.75% 15/04/2027	0.01 US87264ABD63
NATL. AUSTRALIA BANK FRN 11/06/2027	0.01 USQ6535DBT02
SWISS RE AG	0.01 CH0126881561
VICINITY CENTRES	0.01 AU000000VCX7
OPAP SA	0.01 GRS419003009

FOMENTO ECONOMICO MEXICANO SAB DE CV SP	0.01 US3444191064
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.01 XS2001183164
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.01 US912810QB70
STATE STREET CORP USD	0.01 US8574771031
PHILLIPS COM	0.01 US7185461040
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028	0.01 US01309QAA67
USD1000 144A	
UNITED KINGDOM GIL 1.25% 31/7/2051	0.01 GB00BLH38158
ATHENE GBL. FNDG. 2.717% 7/1/2029	0.01 US04685A3G46
ALL WINNER TECHNOLOGY ORD SHS A	0.01 CNE100001ZN3
TEVA PHARM. FIN. 7.875% 15/09/2031	0.01 XS2592804194
LIFE HEALTHCARE GROUP HOLDINGS LTD	0.01 ZAE000145892
KEYSIGHT TECHNOLOGCOM USD	0.01 US49338L1035
AZIMUT HOLDING SPA	0.01 IT0003261697
METLIFE INC	0.01 US59156R1086
WEICHAJ POWER CO LTD	0.01 CNE1000000D4
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.01 AU3FN0084414
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.01 US91282CJZ59
BUZZI S.P.A	0.01 IT0001347308
REALTY INCOME CORPORATION	0.01 US7561091049
SOCIETE GENERALE 4.875% 13/10/2026000	0.01 XS1503159219
US. TSY. NOTE/BON 0.625% 15/8/2030	0.01 US91282CAE12
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.01 US91282CHZ77
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.01 NZGOVDT528C6
LENOVO GROUP LTD	0.01 HK0992009065
US TREASURY N/B 4.0% 31/OCT/2029	0.01 US91282CFT36
KRAFT HEINZ CO COM	0.01 US5007541064
COMPAGNIE DE SAINT-GOBAIN	0.01 FR0000125007
HYUNDAI MOTOR CO LTD	0.01 KR7005380001
CAIXABANK F2F 13/09/2027	0.01 US12803RAB06
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.01 US91282CBL46
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.01 US91282CDJ71
CISCO SYS. 4.95% 24/02/2032	0.01 US17275RBY71
NOKIA OYJ	0.01 FI0009000681
CRH PLC LONDON LISTING	0.01 IE0001827041
VERTIV HOLDINGS CO	0.01 US92537N1081
JPM. CHASE F2F 22/04/2030	0.01 US46647PEG72
INGENIA COMMUNITIES GRP.	0.01 AU000000INA9
RLGH FINANCE BERMU 8.25% 17/07/2031	0.01 XS2845154124
TC ENERGY CORP	0.01 CA87807B1076
PEGATRON CORP	0.01 TW0004938006
NXP SEMICONDUCTORS	0.01 NL0009538784
CAIXABANK SA 6.87% 25/OCT/2033	0.01 XS2579488201
JD LOGISTICS INC	0.01 KYG5074S1012
EVERSOURCE ENERGY 5.50% 01/01/2034	0.01 US30040WAX65
CHARTER HALL PRIME OFFICE FUND	0.01
MIZUHO FINANCIAL GRO F2V 13/05/2036	0.01 US60687YDJ55
MARATHON PETROL COM	0.01 US56585A1025
CORNING 3.875% 15/05/2026	0.01 XS2621757405
JBS SA	0.01 BRJBSSACNOR8
SARTORIUS FINANCE 4.25% 14/9/2026	0.01 XS2678111050
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.01 US91282CDL28
CVS HEALTH 5.05% 25/03/2048	0.01 US126650CZ11
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.01 DE000DL19VB0
PUBLIC SERV. ENT. 6.125% 15/10/203315/10/2033 USD1000	0.01 US744573AX43
MEXICAN BONOS 7.75% 29/05/2031	0.01 MX0MGO0000P2
MITSUI AND CO NPV	0.01 JP3893600001
GS. GRP. F2F 24/02/2028	0.01 US38141GZK39
LG ENERGY Solutio 5.375% 02/07/2027	0.01 USY555CGAK82
DEN DANSKE BANK AS DKK	0.01 DK0010274414

US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.01 US91282CAV37
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.01 US91282CCS89
VOLVO AB - B	0.01 SE0000115446
GS. GRP. 1.25% 7/2/2029	0.01 XS2441552192
TRANSURBAN GRP.	0.01 AU000000TCL6
OTSUKA HLDGS CO NPV	0.01 JP3188220002
UK. GILT 0.875% 22/10/2029	0.01 GB00BJMHB534
GLOBAL PAYMENTS INC	0.01 US37940X1028
CHALLENGER LIMITED	0.01 AU000000CGF5
AUSTRALIAN GOVERN 4.25% 21/04/2026	0.01 AU000XCLWAI8
CANADIAN GOV. BD. 2.25% 01/06/2025	0.01 CA135087D507
EUROGRID 3.732% 18/10/2035	0.01 XS3007630810
TRATON FIN. LUXEM 5.625% 16/01/2029	0.01 DE000A3LSV01
NUTRIEN LTD COM NPV	0.01 CA67077M1086
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026	0.01 US37190AAA79
USD	
CANADIAN GOV. BD. 3.25% 1/9/2028	0.01 CA135087Q491
CUMMINS INC	0.01 US2310211063
FASTENAL CO	0.01 US3119001044
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.01 US912810RJ97
GRUPO AEROPORTUARIO DEL SURESTE SAB	0.01 MXP001661018
Income Due - KRW	0.01
AMETEK INC	0.01 US0311001004
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.01 MYBMS1900047
EXELON 5.60% 15/03/2053	0.01 US30161NBL47
KINROSS GOLD CORP 4.5% 15/07/2027	0.01 US496902AQ09
US TREASURY N/B 3.5% 15/FEB/2033	0.01 US91282CGM73
PUBLIC SERVICE ENTERPRISE GROUP INC	0.01 US7445731067
TARGET 4.50% 15/09/2034	0.01 US87612EBS46
SEMPRA ORD	0.01 US8168511090
NORDEA BANK ABP F2V 25/2/2029	0.01 XS3009452528
CHINA MOLYBDENUM CO LTD	0.01 CNE100001NRO
KIMCO REALTY OP LL 4.85% 01/03/2035	0.01 US49447BAB99
WR BERKLEY ORD SHS	0.01 US0844231029
GRAINGER W W INC	0.01 US3848021040
Outstanding Settlement Receipts - AUD	0.01
BARCLAYS PLC F2F 28/05/2035	0.01 AU3CB0310597
AMBEV SA COM NPV	0.01 BRABEVACNOR1
BDO UNIBANK INC	0.01 PHY077751022
SONOCO PRODS. 4.60% 01/09/2029	0.01 US835495AR34
HESS CORP	0.01 US42809H1077
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.01 US912810TZ12
KIMBERLY CLARK CORP	0.01 US4943681035
LLOYDS BANKING GRP. FRN 06/03/2030	0.01 AU3FN0085296
CNH INDL. CAP. 5.10% 20/04/2029	0.01 US12592BAS34
ALCON AG	0.01 CH0432492467
CADILLAC FAIRVIEW PRP TR 2.5% 15/OCT/2031	0.01 US68327LAD82
NEXTDC	0.01 AU000000NXT8
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.01
THERMO FISHER SCIE 5.00% 31/01/2029	0.01 US883556DA77
KENVUE INC	0.01 US49177J1025
GFL ENVIRON. 6.75% 15/01/2031	0.01 US36168QAQ73
CROWN CASTLE INTL CORP	0.01 US22822V1017
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.01 CA135087XG49
NBN FRN 28/08/2027	0.01 AU3FN0090635
BNP PARIBAS FRN 23/08/2034	0.01 AU3FN0090353
UBS GRP. F2V 30/01/2027	0.01 US902613AC28
TOYOTA FINANCE AUSTR FRN 17/09/2027	0.01 AU3FN0091682
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.01 AU3FN0060729
OLYMPUS 2025-1 TST. 1 A2 FRN 10/10/2056	0.01 AU3FN0095436
BAKER HUGHES COMPANY	0.01 US05722G1004

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
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.01 AU3CB0278653
SCENTRE GROUP TRUST FRN 31/3/2055	0.01 AU3FN0097184
BMW US CAP. 4.90% 02/04/2029	0.01 USU09513JW07
HCA 5.60% 01/04/2034	0.01 US404119CU12
LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055	0.01 AU3FN0087870
EUROGRID 3.075% 18/10/2027	0.01 XS2919679816
UNITED STATES TREA 4.25% 30/11/20262026 USD1000 BL- 2026	0.01 US91282CLY56
UNIVEST FINANCIAL COM USD5	0.01 US9152711001
ATHENE GLOBAL FUND 4.76% 21/04/2027	0.01 AU3CB0288553
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.01 US91282CLC37
CELLNEX TELECOM SA	0.01 ES0105066007
SOLVAY FIN. AMERIC 5.85% 04/06/2034	0.01 US834423AF20
AXON ENTERPRISE I COM USD 0.00001	0.01 US05464C1018
OTC CASH COLLATERAL RECEIVABLE FROM WESTPAC	0.01
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.01 US912810PT97
BANQUE FEDERATIVE 0.625% 19/11/2027	0.01 FR0014007PV3
ALD 4.375% 23/11/2026	0.01 FR001400M8T2
DISCOVERY COMMS. 3.95% 20/03/2028	0.01 US25470DAR08
EXPERIAN GROUP LTD	0.01 GB00B19NLV48
OTP BANK RT	0.01 HU0000061726
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.01 US64952WEY57
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.01 US912810SZ21
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.01 USY5S5CGAA01
GROUPE DES ASSURAN 3.75% 30/04/2029	0.01 FR001400PT38
HALEON PLC	0.01 GB00BMX86B70
DNB BANK ASA	0.01 NO0010161896
YUM! BRANDS INC	0.01 US9884981013
CORTEVA INC	0.01 US22052L1044
TANGER INC	0.01 US8754651060
ORIX CORPORATION	0.01 JP3200450009
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.01 BE0002939206
EDWARDS LIFESCIENCES CORP	0.01 US28176E1082
LEG IMMOBILIEN SE	0.01 DE000LEG1110
BASF SE	0.01 DE000BASF111
HANA FINANCIAL GROUP	0.01 KR7086790003
ROYAL BANK OF CANADA F2F 23/7/2027	0.01 US78016HZX15
RABOBANK NEDERLA 160625 FRN	0.01 NZRABDT019C3
VERIZON COMMS. 2.10% 22/03/2028	0.01 US92343VGH15
SK ON 5.375% 11/5/2026	0.01 XS2612749908
DEUTSCHE BANK AG 4.0% 24/JUN/2032	0.01 DE000DL19WN3
SOFTBANK CORP	0.01 JP3732000009
P3 GRP. SARL 4.00% 19/04/2032	0.01 XS2901491261
NETWORK FIN. PTY 2.25% 11/11/2026	0.01 AU3CB0268035
DP WORLD 2.375% 25/09/2026	0.01 XS1883878966
PHISON ELECTRONICS CORP	0.01 TW0008299009
VALERO ENERGY CORP	0.01 US91913Y1001
BRIXMOR OPERATING 4.05% 1/7/2030	0.01 US11120VAJ26
JPM CCP	0.01
HD KOREA SHIPBUILDING AND OFFSHORE ENGINEERING CO LTD	0.01 KR7009540006
VOLKSWAGEN BANK GMBH FIXED 2.5% 31/07/2026	0.01 XS1944390597
BP CAPITAL MARKETS 3.36% 12/09/2031	0.01 XS2902720171
THAI UNION GROUP	0.01 TH0450010R15
INDONESIA TSY. BD 8.375% 15/09/2026	0.01 IDG000009507
ROSS STORES INC	0.01 US7782961038
FISERV 4.75% 15/03/2030	0.01 US337738BM99
INFINEON TECHNOLOGIES AG	0.01 DE0006231004
HYUNDAI ENGINEERING & CONSTRUCTION	0.01 KR7000720003
CHENIERE ENERGY PA 5.75% 15/8/2034	0.01 US16411QAS03

BERKSHIRE HILLS BANCORP INC	0.01 US0846801076
US. TSY. NOTE/BOND 0.25% 31/5/2025	0.01 US912828ZT04
COVENTRY BUILDING 3.125% 29/10/2029	0.01 XS2925933413
POP MART INTERNATIONAL GROUP LTD	0.01 KYG7170M1033
US. TSY. NOTE/BON 1.625% 15/08/2029	0.01 US912828YB05
OTIS WORLDWIDE COR COM	0.01 US68902V1070
MERCURY NZ 2.918% 17/11/2028	0.01 AU3CB0284677
HCA 5.00% 01/03/2028	0.01 US404119CY34
CPFL ENERGIA SA	0.01 BRCPFEACNORO
LOGICOR FINANCING 4.25% 18/07/2029EUR100000 16	0.01 XS2860968085
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.01 US912828ZS21
EXELON CORP	0.01 US30161N1019
XCEL ENERGY INC	0.01 US98389B1008
SYSCO CORPORATION COM	0.01 US8718291078
UTD. UTLS. GRP.	0.01 GB00B39J2M42
SUEZ SACA 5.00% 3/11/2032000 REGS	0.01 FR001400DQ92
UNITED RENTALS INC	0.01 US9113631090
WEA FINANCE LLC 2.87% 15/01/2027	0.01 US92928QAH11
IBERDROLA INTL. IBERDROLA INTL. F2V PERP	0.01 XS2295335413
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.01 US37045XDW39
KOREA MIDLAND POWE 1.25% 9/8/2026	0.01 XS2367816076
STOCKLAND TST. 2.30% 24/03/2028	0.01 AU3CB0278893
COMMERZBANK F2F 25/03/2029	0.01 DE000CZ439B6
NSW ELECTRICITY N 2.732% 23/04/2029	0.01 AU3CB0279578
DAIICHI SANKYO COMPANY LIMITED	0.01 JP3475350009
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE	0.01
BANK N.A.	
HONDA MOTOR CO LTD	0.01 JP3854600008
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.01 BE0000304130
ZHESHANG DEVELOPMENT GROUP CO LTD	0.01 CNE000000Y58
JPM. CHASE F2F 23/10/2034	0.01 US46647PDY97
CITIGROUP F2F 13/02/2030	0.01 US172967PF20
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.01 US91282CBQ33
BANK OF AMERICA F2F 21/07/2032	0.01 US06051GKA66
ERICSSON LM - B SHS	0.01 SE0000108656
LLOYDS BANKING GRP. FRN 29/08/2034	0.01 AU3FN0090866
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.01 US771196CF76
ALIMENTATION COUCHE TARD INC	0.01 CA01626P1484
WESTPAC SECURITISATION TST. 2 A FRN 18/08/20568/2056	0.01 AU3FN0092763
FMC 5.65% 18/05/2033	0.01 US302491AX31
ABN AMRO BANK F2F 22/2/2033100000 290	0.01 XS2558022591
UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053	0.01 US91324PES74
WASION HOLDINGS LT HKD	0.01 KYG9463P1081
NEXTDC LIMITED ORDINARY FULLY PAID	0.01 AU000000NXT8
US. TSY. NOTE/BON 2.625% 15/02/2029	0.01 US9128286B18
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.01
GOLDMAN SACHS	
CHARTER HALL LWR 2.656% 17/12/2029	0.01 AU3CB0280956
EDP S.A EUR1(REGD)	0.01 PTEDPOAM0009
AEP TEXAS 5.40% 01/06/2033	0.01 US00108WAR16
ATLAS COPCO AB	0.01 SE0017486889
PRUDENTIAL FINANCIAL INC	0.01 US7443201022
GIVAUDAN - REG	0.01 CH0010645932
SYNCHRONY FINANCIAL	0.01 US87165B1035
GRUPO AEROPORTUARIO SUR-ADR	0.01 US40051E2028
HSBC HOLDINGS PLC F2F 17/08/2029	0.01 US404280CV97
BLACKSTONE PROP. P 1.00% 20/10/2026	0.01 XS2398745922
US. TSY. NOTE/BON 4.625% 15/02/2035/2035 USD100 B-2035	0.01 US91282CMM00
COVIVIO	0.01 FR0000064578
US. TSY. NOTE/BON 3.125% 15/11/2028	0.01 US9128285M81
CIE DE SAINT-GOBAI 3.25% 09/08/2029	0.01 XS2874384279
HYUNDAI CAPITAL AM 5.80% 26/6/2025	0.01 US44891CCF86

US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR-2025	0.01 US91282CFE66
KREDITANSTALT FUER 3.50% 27/08/2027	0.01 US500769KG83
VOLVO TSY. 3.125% 26/08/2029UR100000	0.01 XS2887184401
SUN HUNG KAI PROPERTY HKD	0.01 HK0016000132
BARRY CALLEBAUT SE 4.25% 19/08/2031	0.01 BE6360449621
US TREASURY N/B 1.25% 30/04/2028	0.01 US91282CBZ32
AAREAL BANK F2V 12/12/2034	0.01 DE000AAR0439
FORD MOTOR COMPANY	0.01 US3453708600
JAPAN GOV. FIVE YE 0.10% 20/09/2025	0.01 JP1051451LA6
NOMURA HLDGS. 2.172% 14/07/20281000	0.01 US65535HAY53
ANEKA TAMBANG TBK	0.01 ID1000106602
LUXSHARE PRECISION INDUSTRY CO LTD	0.01 CNE100000TP3
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
Outstanding Settlement Receipts - PLN	0.01
ASPEN GROUP LTD/AUSTRALIA	0.01 AU000000APZ8
QUANTA SERVICES INC	0.01 US74762E1029
MARS INC 4.55% 20/04/2028	0.01 US571676AT26
ENTERGY CORP NEW	0.01 US29364G1031
PANORAMA AUTO TST. 2024-3 3 A FRN 15/09/2032	0.01 AU3FN0091146
KONINKLIJKE PHILIPS NV	0.01 NL0000009538
FLUTTER ENTERTAINMENT ORD SHS	0.01 IE00BWT6H894
US TREASURY N/B 4.12% 30/NOV/2029	0.01 US91282CMA61
US. TSY. NOTE/BON 1.375% 31/10/2028	0.01 US91282CDF59
AFRICAN DEVELOPMEN 3.50% 18/09/2029	0.01 US00828EFD67
DSV A/S	0.01 DK0060079531
US. TSY. NOTE/BOND 4.00% 15/11/2027	0.01 US91282CLX73
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.01 US91282CCY57
VESTEDA FINANCE BV 2.00% 10/07/2026R100000 5	0.01 XS1854166078
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.01 US91282CCV19
HOYA CORPORATION JPY	0.01 JP3837800006
US. TSY. NOTE/BOND 4.25% 21/12/20252025 USD1000 BM-2025	0.01 US91282CJS17
BOE TECHNOLOGY GROUP CO LTD	0.01 CNE0000016L5
FAIRFAX FINANCIAL 6.00% 7/12/2033	0.01 US303901BN18
PULTE GROUP INC	0.01 US7458671010
CORNING INC	0.01 US2193501051
HSBC HLDGS. F2F 09/03/2034	0.01 US404280DV88
WHEATON PRECIOUS M COM NPV	0.01 CA9628791027
BARCLAYS F2V 14/11/2032	0.01 XS2552367687
UNITED STATES TREA 2.00% 15/8/2025	0.01 US912828K742
TAL EDUCATION GROUP ADR	0.01 US8740801043
COCA-COLA FEMSA S.UNITS	0.01 MX01KO000002
DEUTSCHE POST AG	0.01 DE0005552004
US. TSY. NOTE/BON 1.625% 15/2/2026	0.01 US912828P469
BANK LEUMI LE-ISRAEL	0.01 IL0006046119
MITSUBISHI ELECTRIC	0.01 JP3902400005
SINGAPORE GOV. BD 2.375% 01/06/2025	0.01 SG31A0000001
SEVEN AND I HOLDINGS NPV	0.01 JP3422950000
SINGAPORE GOV. BD 2.125% 01/06/2026	0.01 SG31A8000003
BNP PARIBAS F2F 19/11/20356.192% 19/11/2035	0.01 US09659T2D24
PRYSMIAN SPA	0.01 IT0004176001
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.01 JP1201031877
NORDEA BANK ABP	0.01 FI4000297767
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.01 US912828V988
KONE CORPORATION NEW	0.01 FI0009013403
EXPEDIA GROUP INC	0.01 US30212P3038
CHARTER COMMS. OPE 6.10% 01/06/2029	0.01 US161175CQ56
TAKE TWO INTERACTIVE SOFTWARE INC	0.01 US8740541094
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.01 US91282CBW01
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.01 US912828R06

UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.01 US91282CCF68
UK. GILT 4.50% 7/6/2028	0.01 GB00BMF9LG83
CJ CORPORATION	0.01 KR7001040005
DEUTSCHE BAHN FIN 1.875% 24/05/2030	0.01 XS2484327999
CAPITAL ONE FINANCA F2F 1/2/2029	0.01 US14040HCX17
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.01 US912828Z948
COMMERZBANK F2V 06/12/20320 REGS	0.01 DE000CZ45W81
UNITED OVERSEAS BANK	0.01 SG1M31001969
SANTANDER UK GRP. 3.625% 14/1/2026	0.01 XS1345415472
VOLKSWAGEN FINL. S 6.50% 18/09/2027	0.01 XS2687917018
GE HEALTHCARE HOLDING LLC	0.01 US36266G1076
DASSAULT SYSTEMES SE	0.01 FR0014003TT8
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.01 US91282CDK45
HELLENIC TELECOMMUNICATIONS	0.01 GRS260333000
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
BRAMBLES LIMITED	0.01 AU000000BXB1
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.01 USG82296AG21
PINNACLE WEST CAPITAL CORP	0.01 US7234841010
NATWEST MKTS. FRN 23/08/2028	0.01 AU3FN0080586
EP INFRA. 1.698% 30/07/20261000 REGS	0.01 XS2034622048
SMBC AVIATION CAP. 5.30% 03/04/20299	0.01 USG82296AK33
VODAFONE GROUP ORD	0.01 GB00BH4HKS39
Income Due - AUD	0.01
INFOSYS LTD	0.01 US4567881085
AIRPORT AUTHORITY 4.75% 15/07/2028	0.01 USY000AKAK39
N/WIDE. B/SOC. 5.35% 15/03/2028	0.01 AU3CB0297711
NXP BV/NXP FDG/NXP 3.15% 01/05/2027	0.01 US62954HAX61
ARCH CAPITAL GROUPECOM	0.01 BMG0450A1053
LIBERTY MUTUAL GROUP 4.625% GTD SNR NTS 02/12/2030EUR100000	0.01 XS2561647368
CREDIT AGRICOLE FRN 11/09/2028VAR DTD 11/09/2028	0.01 US22536PAM32
HSBC HLDGS. FRN 19/11/2028	0.01 US404280EK15
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.01 US91282CCW91
MIZUHO FINL. GRP. FRN 13/05/203113/05/2031	0.01 US60687YDK29
CO OPERATIVE BANK HL F2V 19/09/2028	0.01 XS2884724837
ELECTROLUX 2.50% 18/05/2030REGS	0.01 XS2475919663
ABN AMRO BANK F2V 03/12/20355	0.01 US00084DBF69
WESTPAC BANKING FRN 20/05/2025/05/2025	0.01 AU3FN0069209
AUSTRALIA & NEW ZEAL F2V 03/02/2033/02/2033 EUR100000	0.01 XS2577127967
BRAMBLES USA 4.125% 23/10/202500 REGS	0.01 USU10517AC12
SIKA AG	0.01 CH0418792922
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.01 US912828Z781
AMADEUS IT HLDGS	0.01 ES0109067019
BNP PARIBAS 2.518% 5/6/2025	0.01 FR0013515764
REDDIT INC CL A	0.01 US75734B1008
GLENCORE PLC	0.01 JE00B4T3BW64
CK HUTCHISON HOLDINGS LTD	0.01 KYG217651051
VEEVA SYSTEMS INC	0.01 US9224751084
ING GROEP F2F 3/25/2036	0.01 US456837BS18
WEC ENERGY GROUP INC	0.01 US92939U1060
Income Due - GBP	0.01
NIPPON PROLOGIS REIT INC	0.01 JP3047550003
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
JOHNSON & JOHNSON 2.45% 01/03/2026	0.01 US478160BY94
PACCAR FINL. 4.00% 26/09/2029	0.01 US69371RT486
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.01 US91282CCE93
BWP TST. 3.30% 10/04/2026	0.01 AU3CB0262350
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050	0.01
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE	0.01
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
CENTURIA INDUSTRIAL REIT	0.01 AU000000CIP0
BANCO DE CHILE ADR	0.01 US0595201064
DOW CHEM. 6.90% 15/5/2053	0.01 US260543DH36
US. TSY. NOTE/BON 4.375% 31/12/20292029 USD100 AH-2029	0.01 US91282CMD01
MIZUHO FINL. GRP. F2F 28/08/2029	0.01 XS2672744013
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.01 AU000XCLWAS7
US. TSY. NOTE/BOND 2.25% 15/11/2025	0.01 US912828M565
ARGENX SE	0.01 NL0010832176
BARCLAYS 5.501% 9/8/2028	0.01 US06738EBY05
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.01 US91282CDP32
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.01 US22536PAH47
MARSH & MCLENNAN C 4.85% 15/11/2031	0.01 US571748CB69
AROUNDTOWN 5.375% 21/03/2029REGS	0.01 XS1964701822
ANGLO AMERICAN PLC	0.01 GB00B1XZS820
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.01 US91282CKR15
SELP FIN. SARL 3.75% 10/8/2027	0.01 XS2511906310
VERISIGN INC	0.01 US92343E1029
TOTALENERGIES SE TOTALENERGIES SE F2V PERP	0.01 XS2290960520
CARRIER GBL. 5.90% 15/3/2034	0.01 US14448CBC73
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.01 US912828ZN34
WILLIS TOWERS WATS COM	0.01 IE008DB6Q211
OCCIDENTAL PETROLEUM CORP	0.01 US6745991058
UK. GILT 4.50% 07/12/2042	0.01 GB00B1VWPJ53
ELAN MICROELECTRONICS CORP	0.01 TW0002458007
HANWHA CORPORATION	0.01 KR7000880005
ELIA GRP. SA/NV 3.875% 11/6/2031	0.01 BE6352705782
INGERSOLL RAND INC	0.01 US45687V1061
GENTERA SAB DE CV	0.01 MX01GE0E0004
M AND G PRUDENTIAL PLC ORD	0.01 GB00BKFB1C65
ACADIA REALTY TRUST	0.01 US0042391096
YOUNGOR GROUP CO LTD	0.01 CNE000000XR2
BANCO SANTANDER SA F2F 02/04/2029	0.01 XS2908735504
CARDINAL HEALTH INC	0.01 US14149Y1082
UNITED STATES TRE 3.875% 15/10/2027/2027 USD1000 AT-2027	0.01 US91282CLQ23
HYUNDAI CAP. AMER 4.875% 01/11/20272 4.875% 01/11/2027	0.01 US44891ADK07
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.01 AU3CB0302685
SANTANDER UK 3.346% 25/03/20302030	0.01 XS3032020136
DEUTSCHE BAHN FIN 1.375% 03/03/2034034	0.01 XS2451376219
NETAPP INC	0.01 US64110D1046
CGI INC	0.01 CA12532H1047
E.ON SE	0.01 DE000ENAG999
COREBRIDGE GBL. FN 5.20% 24/06/2029	0.01 US00138CBA53
AGRICULTURAL BANK OF CHINA LTD	0.01 US00850M1027

BPCE SA F2F 20/01/2034	0.01 FR001400WP90
CENOVUS ENERGY INC COM NPV	0.01 CA15135U1093
VICI PROPS. 4.95% 15/02/2030	0.01 US925650AC72
AEGON FNDG. 5.50% 16/04/202704/2027	0.01 USU0158VAA62
DIAMONDBACK ENERGY 5.75% 18/04/2054	0.01 US25278XBA63
KBC GRP. F2F 21/01/203200	0.01 BE0390179456
VAR ENERGI 3.875% 12/3/2031	0.01 XS3019303133
UNITED STATES TRE 3.375% 15/09/2027/2027 USD1000 AS-2027	0.01 US91282CLL36
ALSEA SAB DE CV	0.01 MXP001391012
PORTLAND GEN. ELEC.	0.01 US7365088472
TESCO ORD	0.01 GB00BLGZ9862
ALNYLAM PHARMACEUTICALS INC	0.01 US02043Q1076
UNICREDIT F2V 15/01/203200000	0.01 XS2101558307
SUNCORP-METWAY FRN 24/05/2027	0.01 AU3FN0083135
COSTAR GROUP INC COM	0.01 US22160N1090
MACQUARIE BANK FRN 20/02/2035	0.01 AU3FN0090262
CANADIAN NATURAL R 5.40% 15/12/2034	0.01 US136385BC44
US TREASURY N/B 2.75% 30/APR/2027	0.01 US91282CEN74
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028	0.01 US91282CBP59
GENERAL MILLS INC	0.01 US3703341046
BANDAI NAMCO HOLDINGS NPV	0.01 JP3778630008
BANQUE FEDERATIVE DU FRN 24/05/2027	0.01 AU3FN0088043
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.01 AU3FN0084224
NOMURA HOLDINGS INC	0.01 JP3762600009
US. TSY. NOTE/BOND 4.50% 15/11/20544 USD1000 BONDS 11/54	0.01 US912810UE63
US. TSY. NOTE/BON 1.625% 15/5/2026	0.01 US912828R366
OLYMPUS 2025-1 TST. 1 A1L FRN 10/10/2056	0.01 AU3FN0095428
MIZUHO BANK LTD/SYDN FRN 19/05/2028	0.01 AU3FN0095816
JAPAN POST BANK CO LTD	0.01 JP3946750001
INDL. BANK OF KOREA FRN 27/02/2030	0.01 AU3FN0096152
VERIS RESIDENTIAL INC	0.01 US5544891048
US. TSY. NOTE/BON 0.375% 30/9/2027	0.01 US91282CAL54
GS. GRP. F2F 10/8/2026	0.01 US38145GAM24
INDUSTRIAL AND COMMERCIAL BANK OF CHINA NZD 260525 FRN	0.01 NZICBDT010C1
INS. AUSTRALIA GRP. FRN 15/06/2037	0.01 AU3FN0096251
ROCKWELL AUTOMATION INC	0.01 US7739031091
COINBASE GLOBAL INC	0.01 US19260Q1076
HUGEL INC	0.01 KR7145020004
ROTHESAY LIFE 8.0% 30/OCT/2025	0.01 XS1312953596
SOUTHWEST AIRLINE 5.125% 15/06/2027D1000	0.01 US844741BK34
T-MOBILE USA 3.875% 15/04/2030	0.01 US87264ABF12
MBANK F2F 11/09/2027	0.01 XS2680046021
BANK OF AMERICA F2F 7/2/2030	0.01 US06051GHQ55
JAPAN GOVERNMENT 0.005% 20/06/2026	0.01 JP1051481M76
NATL. GRID	0.01 GB00BDR05C01
EUROBANK ERGASIAS SE F2F 30/04/2035	0.01 XS2987792269
COSTAMARE INC	0.01 MHY1771G1026
INTESA SANPAOLO S P A SPONSORED ADR	0.01 US46115H1077
WP CAREY 5.375% 30/06/2034	0.01 US92936UAM18
COREBRIDGE GLOBAL 5.20% 12/01/20292024-1	0.01 US00138CAX65
GARMIN ORD	0.01 CH0114405324
HUMANA INC	0.01 US4448591028
VERIZON COMMS. 4.125% 16/03/2027	0.01 US92343VDY74
ASSA ABLOY AB	0.01 SE0007100581
NATIONAL GRID PLC 3.24% 30/MAR/2034	0.01 XS2486461523
DAIMLER TRUCK FIN 5.125% 25/09/2027	0.01 US233853AY62
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.01 US55903VBE20
NATL. STORAGE REIT	0.01 AU000000NSR2
NYKREDIT REALKREDIT F2V 29/12/2032032 EUR100000 1	0.01 DK0030507694
EBAY INC	0.01 US2786421030

US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND 08/54	0.01 US912810UC08
HOME CO DAILY NEEDS REIT	0.01 AU0000113136
SLOVENSKA SPORITELNA F2F 4/10/2028	0.01 AT0000A377W8
MPLX 5.50% 15/02/2049	0.01 US55336VAT70
THE LINK REAL ESTATE INVESTMENT TRUST	0.01 HK0823032773
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.01 US91282CJR34
VULCAN MATERIALS CO	0.01 US9291601097
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.01 FR001400HI98
CAMDEN NATIONAL CORP	0.01 US1330341082
SUZANO AUSTRIA 6.00% 15/01/2029	0.01 US86964WAF95
EQT CORPORATION	0.01 US26884L1098
MERLIN PROPERTIES SOCIMI SA	0.01 ES0105025003
US TREASURY N/B 3.62% 31/AUG/2029	0.01 US91282CLK52
MS. F2F 10/12/2026	0.01 US6174468V45
KIMCO REALTY OP 1.90% 01/03/2028	0.01 US49446RAX70
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.01 XS1418635337
FORD MOTOR CREDIT 4.95% 28/05/2027	0.01 US345397C270
SPAIN GOV. BD. 4.70% 30/07/2041	0.01 ES00000121S7
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.01 US91282CEB37
CARNIVAL CORP USD	0.01 PA1436583006
JAPAN GOVERNMENT 0.005% 20/03/2026	0.01 JP1051471M45
MTN GROUP LTD	0.01 ZAE000042164
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.01 XS1960678255
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.01 US12513GBG38
AGILENT TECHNOLOGIES INC	0.01 US00846U1016
PACIFICORP 5.35% 1MTG BDS 01/12/2053 USD1000	0.01 US695114CZ98
SUN LIFE FINANCIAL INC	0.01 CA8667961053
M & T BANK CORPORATION	0.01 US55261F1049
KUAISHOU TECHNOLOGY	0.01 KYG532631028
CREDIT AGRICOLE F2V 10/01/203300 21 144A	0.01 US225313AK19
DUPONT DE NEMOURS INC	0.01 US26614N1028
LLOYDS BANKING GROUP F2V 2/6/2033	0.01 XS2591847970
CITIGROUP F2F 29/01/2031	0.01 US172967ML25
PPL CORPORATION	0.01 US69351T1060
WELLS FARGO F2F 30/10/2030	0.01 US95000U2G70
BPCE SA FRN 23/10/2029	0.01 AU3FN0092797
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.01 JP1051531N75
US TREASURY N/B 1.87% 28/FEB/2027	0.01 US91282CEC10
BOOKING HLDGS. 3.50% 1/3/2029	0.01 XS2776511060
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.01 US91282CCJ80
NATIONAL BANK OF CANADA	0.01 CA6330671034
VOLKSWAGEN BANK 4.625% 3/5/2031	0.01 XS2617457127
TRUIST FINANCIAL CORPORATION TRANCHE # TR 9 5.9% 28/10/2026	0.01 US89788MAJ18
US. TSY. NOTE/BON 1.125% 31/10/2026	0.01 US91282CDG33
COMMERZBANK F2V 05/12/203000 956	0.01 DE000CZ45V25
SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS	0.01 XS2156510021
US BANCORP F2F 01/02/202902 4.89% 01/02/2029	0.01 US91159HJK77
INTL. DISTRIBUTIO 7.375% 14/09/2030	0.01 XS2677642717
CATHAY FINANCIAL HOLDING CO	0.01 TW0002882008
CHARTER HALL GROUP	0.01 AU000000CHC0
US. TSY. NOTE/BON 4.125% 31/10/20292029 USD1000 AF- 2029	0.01 US91282CLR06
PARTNERS GROUP	0.01 CH0024608827
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.01 JP1103561KA2
EQUIFAX INC	0.01 US2944291051
BROWN BROWN INC	0.01 US1152361010
CITIGROUP F2F 20/03/2030	0.01 US172967ME81
TECHTRONIC INDUSTRIES CO	0.01 HK0669013440

US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.01 US91282CES61
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.01 US91282CJW29
DIAMONDBACK ENERGY INC	0.01 US25278X1090
INTESA SANPAOLO 7.00% 21/11/2025	0.01 US46115HBU05
CARGILL 2.125% 10/11/2031	0.01 US141781BS20
NATWEST MKTS. 5.00% 18/11/2029	0.01 XS2939364803
NOVATEK MICROELECTRONICS LTD	0.01 TW0003034005
EQUIFAX INC 2.35% SNR NTS 15/09/2031 USD2000	0.01 US294429AT25
XYLEM INC COM	0.01 US98419M1009
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.01 JP1103661N43
LOGICOR FINANCING 4.25% 18/07/2029	0.01 XS2860968085
DOCUSIGN INC	0.01 US2561631068
CHUGAI PHARMACEUTICAL JPY	0.01 JP3519400000
YEALINK NETWORK TECHNOLOGY CO LTD	0.01 CNE100002PC5
ENI 5.95% 15/05/2054	0.01 US26874RAP38
REALTY INC. 5.00% 15/10/2029	0.01 XS2892950622
VONOVIA SE NPV SUBS RTS DIV CASH	0.01 DE000A1ML7J1
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.01 FR0012993103
CLARITY PHARMACEUTICALS LTD ORDINARY FULLY PAID	0.01 AU0000165375
MAXIS BHD	0.01 MYL6012OO008
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.01 US91282CGH88
KON. PHILIPS 3.75% 31/05/2032	0.01 XS2826712551
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.01 US83368TBQ04
MARTIN MARIETTA MATERIALS	0.01 US5732841060
ASAHI GRP. HLDGS. 3.464% 16/04/2032	0.01 XS2799473801
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.01 US11133T1034
JEFFERIES F2F 06/02/2028	0.01 XS2987635328
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 15/03/2031USD2000	0.01 US048303CJ83
DELL TECHNOLOGIES INC	0.01 US24703L2025
EXTRA SPACE STORAGE INC	0.01 US30225T1025
HUBEI BIOCAUSE PHARMACEUTICAL CO LTD	0.01 CNE000000F48
ENEL FIN. INTL. 4.25% 15/6/2025	0.01 USN30707AN87
LOGICOR FINC. SAR 4.625% 25/07/2028	0.01 XS2753547673
BERRY GBL. 5.50% 15/04/2028	0.01 US08576PAL58
US TREASURY N/B 4.5% 15/NOV/2025	0.01 US91282CFW64
HD HYUNDAI	0.01 KR7267250009
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.01 US65364UAQ94
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.01 JP1103611M11
GENOMMA LAB INTERNACIONAL- B	0.01 MX01LA010006
MITSUBISHI UFJ FINL. F2V 13/09/202813/09/2028 USD	0.01 US606822CN27
ERSTE GROUP BANK AG	0.01 AT0000652011
AMEREN CORP	0.01 US0236081024
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.01 US91282CCR07
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.01 CA8849038085
TRACTOR SUPPLY COMPANY	0.01 US8923561067
UK. GILT 3.50% 22/01/2045	0.01 GB00BN65R313
NETSTREIT CORP	0.01 US64119V3033
CHINA PACIFIC INSURANCE GROUP CO LTD	0.01 CNE1000008M8
PLENTI AUTO ABS 2025-1 1 A FRN 12/08/2033A	0.01 AU3FN0093977
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.01 JP1051461M13
US TREASURY N/B 4.5% 31/MAY/2029	0.01 US91282CKT70
ARES MANAGEMNT COR COM	0.01 US03990B1017
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD- 2026	0.00 US91282CCZ23
CHINA NONFERROUS MINING CORP LTD	0.00 HK0000112026
INFORMA PLC	0.00 GB00BMJ6DW54
DTE ENERGY CO USD	0.00 US2333311072
RAYMOND JAMES FINL	0.00 US7547301090

JAPAN GOVERNMENT T 0.90% 20/09/2034	0.00 JP1103761QA5
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.00 MYBMX0700034
BANK OF AMERICA F2F 25/10/2035	0.00 US06051GMD87
AT&T INC 3.65% 15/09/2059	0.00 US00206RLV23
NRG ENERGY INC 2% GTD SNR SEC NTS 02/12/25	0.00 US629377CN02
USD2000144A	
ZF FINANCE GMBH 3.75% 21/09/20280000 2	0.00 XS2231331260
US. TSY. NOTE/BOND 4.25% 31/01/20302030 USD100 U-2030	0.00 US91282CMG32
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000WOW2
ULTRAPAR PARTICIPACOM NPV	0.00 BRUGPAACNOR8
CITIGROUP F2F 17/03/2033	0.00 US172967NN71
CAP. ONE FINL. F2F 30/01/2036	0.00
KITE REALTY GROUP COM	0.00 US49803T3005
MOTABILITY OPERAT 3.875% 24/01/2034	0.00 XS2742660660
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029	0.00 US91282CEE75
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.00 XS2225207468
US. TSY. NOTE/BON 4.125% 31/10/2026	0.00 US91282CLS88
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.00 US91282CBH34
WELLTOWER 3.10% 15/01/2030	0.00 US95040QAJ31
DEMETER INVESTMENTS F2F 8/15/2050	0.00 XS1261170515
WP CAREY 3.70% 19/11/2034	0.00 XS2941598786
BAXTER INTL. 1.915% 1/2/2027USD1000	0.00 US071813CL19
NUCOR CORP	0.00 US6703461052
FAIRFAX FINL HOLDINGS LTD CAD	0.00 CA3039011026
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.00 JP1103651N11
AMERICAN WATER WORKS CO INC	0.00 US0304201033
ABBVIE 4.05% 21/11/2039	0.00 US00287YCA55
DOVER CORPORATION COM	0.00 US2600031080
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.00 AU000XCLWAU3
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.00 US961214DF70
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED	0.00 AU000000TCL6
SECURITIES	
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.00 US912828ZV59
SK TELECOM ADR EA REP 0.55555 SHS P/S	0.00 US78440P3064
CNH INDL. CAP. 5.50% 12/01/2029	0.00 US12592BAR50
SOCIETE GENERALE 5.25% 19/02/20278 5.25% 19/02/2027	0.00 US83368RBZ47
TARGET 5.00% 15/4/2035	0.00 US87612EBT29
NIPPON TEL AND TEL CP NPV	0.00 JP3735400008
TAMPA ELEC. 4.90% 01/03/2029	0.00 US875127BM30
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.00
ZF FINANCE GMBH 2.25% 03/05/2028000 5	0.00 XS2399851901
UNITED STATES TREA 3.50% 30/09/2029	0.00 US91282CLN91
NEW ORIENTAL EDUCA	0.00 KYG6470A1168
WILLIAMS COS 5.15% 15/03/2034D1000	0.00 US88339WAC01
ANSYS INC	0.00 US03662Q1058
BANK OF IRELAND GRP. F2V 06/12/2032	0.00 XS2528657567
METRO FINANCE 2024-1 TRUST 1 A FRN 17/09/2030	0.00 AU3FN0090536
DEUTSCHE BANK F2F 13/02/2031	0.00 DE000A4DE9Y3
MONOLITHIC POWER SYSTEMS INC	0.00 US6098391054
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.00 JP1103541K42
MAGNA INTERNATIONAL 5.05% 14/03/2029	0.00 US559222BA12
NATWEST MARKETS P 5.022% 21/03/2030	0.00 US63906YAP34
VOLKSWAGEN INTL. FIN.049	0.00 XS2342732646
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.00
COOPERATIEVE RABOB 5.25% 14/09/2027	0.00 XS0827563452
GLP CAPITAL LP / F 4.00% 15/01/2031USD2000	0.00 US361841AQ25
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.00 JP1051511N46
DAIKIN INDUSTRIES	0.00 JP3481800005
ROBINHOOD MARKETS INC	0.00 US7707001027

CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.00 US13607HVE97
US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031	0.00 US91282CKU44
RAC BD. 4.87% 06/05/2026	0.00 XS1404981141
INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096	0.00 IDG000020801
CRELAN F2F 23/01/20320	0.00 BE0002989706
KINDER MORGAN INC 5.0% 01/02/2029	0.00 US494553AD27
SEALED AIR 1.573% 15/10/2026D2000	0.00 US81211KAZ30
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.00 FR0011883966
DANSKE BANK A/S 6.259% -FRN SNR MTN 22/09/2026 USD144A	0.00 US23636ABE01
ZOOM VIDEO COMMUNICATIONS INC	0.00 US98980L1017
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.00 FR0013286192
ORACLE CORP 5.375% 27/09/2054	0.00 US68389XCU72
VAR ENERGI ASA 5.0% 18/05/2027	0.00 US92212WAA80
CENTERPOINT ENERGY RES CORP 5.25% 01/03/2028	0.00 US15189YAG17
VAR ENERGI 5.50% 04/05/2029REGS	0.00 XS2599156192
SIMCERE PHARMACEUTICAL GROUP LTD	0.00 HK0000658531
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.00 AU3FN0079703
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.00 US91282CCP41
INTL PAPER CO	0.00 US4601461035
NORDIC INVESTMENT BANK 070725 0.75 GB	0.00 NZNIBDT012C4
CITIGROUP INC F2F 24/01/2036	0.00 US172967PU96
US TREASURY N/B 2.62% 31/MAY/2027	0.00 US91282CET45
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000	0.00 US912810TV08
BONDS 11/53	
MS. F2F 16/01/2030000 I	0.00 US61747YFK64
TAKE-TWO INTERACTI 5.60% 12/06/2034	0.00 US874054AN97
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.00 FR0011317783
HSBC HOLDINGS PLC F2F 14/9/2031	0.00 XS2685873908
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.00 JP1051561P27
AKER BP 6.00% 13/6/2033	0.00 US00973RAM51
TEXAS PACIFIC LD COM USD0.01	0.00 US88262P1021
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.00 US91282CJK80
US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ-2027	0.00 US91282CKZ31
KOMATSU LTD JPY	0.00 JP3304200003
US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC-2026	0.00 US91282CKS97
US TREASURY N/B 4.62% 30/JUN/2026	0.00 US91282CKY65
TSY. OF VICTORIA 2.25% 20/11/2034	0.00 AU0000048274
XPENG INC	0.00 KYG982AW1003
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.00 US912810SY55
HYATT HOTELS CORP-CL A	0.00 US4485791028
REDZED TRUST SERIES 2024-3 3 A1L FRN 09/03/20560000 A-1-L	0.00 AU3FN0092532
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-2026	0.00 US91282CKB62
GBL. PAYMENTS 4.875% 17/03/2031	0.00 XS2597994065
JPM. CHASE F2F 26/04/20284/2028	0.00 US46647PDA12
NBN 4.125% 15/3/2029	0.00 XS2590621103
VECTOR INC	0.00 JP3835500004
BNP PARIBAS F2V 24/5/2031	0.00 FR0014003N10
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.00 US620076BU23
US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR-2027	0.00 US91282CLG41
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.00 JP1103521JA8
WILLIAMS COS INC/T 5.60% 15/03/2035	0.00 US969457CP37
HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD	0.00 CNE100000JG3
STANDARD CHARTERED F2V 14/01/2027	0.00 US853254BZ29
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.00 US05584KAH14

SPAIN GOV. BD. 2.90% 31/10/2046	0.00 ES00000128C6
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.00 JP1103601LA4
BLOCK INC	0.00 US8522341036
WEIR GROUP PLC (T 2.20% 13/05/2026	0.00 US94876QAA40
GEN. MOTORS FINL. 4.90% 06/10/2029	0.00 US37045XEZ50
HSBC HLDGS. F2F 11/8/2028	0.00 US404280DG12
LEASYS 4.625% 16/2/2027	0.00 XS2720896047
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026	0.00 US91282CJV46
UK. GILT 1.50% 31/7/2053	0.00 GB00BM8Z2V59
UBS GRP. 2.746% 11/02/2033	0.00 US902613AK44
S A C I FALABELLA COM ORDINARY SHARES	0.00 CLP3880F1085
RCI BANQUE SA MTN 4.5% 06/04/2027	0.00 FR001400H2O3
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.00 JP1103621M43
MEDIOBANCA BANCA DI ITL	0.00 IT0000062957
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.00 JP1103631M74
TEXAS INSTRUMENTS 5.15% 08/02/2054	0.00 US882508CJ13
NORTHERN GAS NETW 6.125% 2/6/2033	0.00 XS2619757185
ANTHEM 3.60% 15/03/2051	0.00 US036752AS28
ENEOS HOLDINGS INC	0.00 JP3386450005
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.00 FR001400L834
NEC CORPORATION	0.00 JP3733000008
ABBVIE 4.95% 15/3/2031	0.00 US00287YDT38
VOLKSWAGEN LEASING GMBH 3.875% GTD SNR NTS 11/10/2028 EUR1000	0.00 XS2745725155
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.00 JP1051581P56
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP PARIBAS	0.00
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.00 NZGOVDT531C0
IRON MTN INC NEW COM NPV	0.00 US46284V1017
INTESA SANPAOLO 7.80% 28/11/2053	0.00 US46115HCF29
ATLAS COPCO AB SER'B`NPV (POST SPLIT)	0.00 SE0017486897
LOBLAW COMPANIES LTD	0.00 CA5394811015
NYKREDIT REALKRED 3.625% 24/07/2030	0.00 DK0030523030
WELLS FARGO F2F 23/10/20340800 .000001% 31/10/2034	0.00 US95000U3H45
WSP GLOBAL INC	0.00 CA92938W2022
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.00 JP1103681NA2
MARKEL CORPORATION	0.00 US5705351048
LPL FINANCIAL HOLDINGS INC	0.00 US50212V1008
ROTHESAY LIFE 7.019% 12/10/2034	0.00 XS2805328601
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.00 US24422EXB00
FORTIS INC	0.00 CA3495531079
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.00 ES0167050915
CANTOR FITZGERALD LP 4.5% SNR NTS 14/04/2027 USD1000 144A	0.00 US138616AK34
FANUC CORP NPV	0.00 JP3802400006
CONSTELLATION ENER 5.75% 15/03/2054	0.00 US210385AF78
TOAST INC	0.00 US8887871080
SWISS LIFE HOLDING AG	0.00 CH0014852781
TWILIO INC	0.00 US90138F1021
PUMA SERIES 2024-1 1 A FRN 23/09/2055	0.00 AU3FN0085999
LLOYDS BANKING GRP. VAR 31/08/2033	0.00 AU3CB0302115
KERING 3.625% 05/09/2031	0.00 FR001400KHW7
AMERICAN MEDICAL S 3.50% 08/03/2032	0.00 XS2772266693
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.00 JP1103571L10
ATHORA HOLDING LT 6.625% 16/6/2028	0.00 XS2628821790
UNITED THERAPEUTICS CORP	0.00 US91307C1027
THE HERSHEY COMPANY	0.00 US4278661081
ASR NEDERLAND NV	0.00 NL0011872643
TONG YANG INDUSTRY CO LTD	0.00 TW0001319002
TENNET HOLDING BV TENNET HOLDING BV F2V PERP	0.00 XS2207430120
CENTERPOINT ENERGY INC	0.00 US15189T1079
VIER GAS TRANSPOR 3.375% 11/11/2031	0.00 XS2929985385
TDF INFRA. SASU 4.125% 23/10/2031/10/2031	0.00 FR001400TG54

HUNTSMAN INTL. 4.50% 01/05/2029	0.00 US44701QBE17
NUTRIEN 5.40% 21/6/2034	0.00 US67077MBD92
FIFTH THIRD BANCORP	0.00 US3167731005
DSV FIN. 3.25% 06/11/2030	0.00 XS2932834604
NATL. GRID NORTH 4.061% 03/09/2036	0.00 XS2894931588
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.00 XS2264978623
DARDEN RESTAURANTS INC	0.00 US2371941053
WOODSIDE ENERGY GROUP LTD ORDINARY FULLY PAID	0.00 AU0000224040
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.00 JP1103691P11
JAPAN GOVERNMENT 0.005% 20/09/2026	0.00 JP1051491MA0
HEIDELBERGCEMENT AG	0.00 DE0006047004
ORANGE SA	0.00 FR0000133308
FISERV 5.15% 15/03/2027	0.00 US337738BJ60
BANK OF AMERICA F2F 13/02/2031	0.00 US06051GHZ54
FERROVIAL SE EURO.01	0.00 NL0015001F58
UNITED STATES TRE 4.625% 15/06/2027	0.00 US91282CKV27
COX COMMS. 5.45% 01/09/2034	0.00 US224044CU97
PPG INDUSTRIES INC	0.00 US6935061076
US. TSY. NOTE/BOND 4.50% 15/04/2027	0.00 US91282CKJ98
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.00 JP1051541NA0
TYLER TECHNOLOGIES INC	0.00 US9022521051
ENEL FIN. INTL. 4.25% 15/6/20256/2025	0.00 US29278GAV05
HAMMERSON IRELAND 1.75% 3/6/2027	0.00 XS2344772426
US TREASURY N/B 4.12% 31/MAR/2029	0.00 US91282CKG59
KELLANOVA	0.00 US4878361082
EXPERIAN FINANCE PLC 2.75% GTD SNR NTS 08/03/30	0.00 US30217AAC71
USD1000 144A	
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS	0.00 US912810SX72
05/51	
COLOMBIAN TES 9.25% 28/05/2042500000 B	0.00 COL17CT03813
MURATA MANUFACTURING CO	0.00 JP3914400001
BARCLAYS FRN 25/02/2029	0.00 US06738ECX13
HERA SPA	0.00 IT0001250932
JPY BNP PARIBAS A/C	0.00
US. TSY. NOTE/BON 4.625% 15/11/2044/2044 USD1000	0.00 US912810UF39
BOND 11/44	
ICG US CLO 2020-1 LTD 1A ARR FRN 20/01/2035	0.00 US449251AU17
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.00 US35805BAC28
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.00 JP1103591L73
NATL. GRID NORTH 4.151% 12/9/2027	0.00 XS2680745119
MICROCHIP TECHNOLOGY INC	0.00 US5950171042
RHB BANK BHD	0.00 MYL106600009
BANK OF AMERICA F2F 22/04/2032	0.00 US06051GJT76
LOGICOR FINC. SAR 1.625% 15/07/2027	0.00 XS2027364327
JAPAN GOV. THIRTY 2.20% 20/06/2054	0.00 JP1300831Q70
AUCKLAND COUNCIL 100725 2.013 GB	0.00 NZAKCDT484C5
CITIGROUP F2F 11/6/2035	0.00 US172967PL97
SUMITOMO CORP JPY	0.00 JP3404600003
BANK MILLENNIUM SA F2F 25/09/2029	0.00 XS2905432584
MS. F2F 1/2/2029	0.00 US61747YFA82
ENERGY TRANSFER LP 6.05% SNR NTS 01/12/2026 USD1000	0.00 US29273VAR15
LENDLEASE GRP.	0.00 AU000000LLC3
MS. F2F 24/10/2035	0.00 XS2927570858
ARISTOCRAT LEISURE LTD	0.00 AU000000ALL7
TAMPA ELECTRIC CO 2.4% 15/MAR/2031	0.00 US875127BH45
RYMAN HOSPITALITY PROPERTIES INC	0.00 US78377T1079
VOLVO TSY. 2.625% 20/2/2026	0.00 XS2534276717
J M SMUCKER 6.20% 15/11/2033	0.00 US832696AX63
CHURCH & DWIGHT CO	0.00 US1713401024
HANSOH PHARMACEUTICAL GROUP CO LTD	0.00 KYG549581067
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-	0.00 US91282CBB63
2027	
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.00 JP1103721PA1

SKANDINAVISKA ENSKIL SEK	0.00 SE0000148884
ANHUI EXPRESSWAY CO	0.00 CNE1000001X0
TERUMO CORP	0.00 JP3546800008
CINCINNATI FINANCIAL CORP	0.00 US1720621010
COREBRIDGE FINL. 5.75% 15/1/2034	0.00 US21871XAS80
BROADCOM 5.05% 12/7/2029	0.00 US11135FBX87
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.00 FR0013341682
DOW INC	0.00 US2605571031
RAIFFEISEN BANK INTL F2F 31/05/20302030 EUR100000 REGS	0.00 XS2826609971
NIPPON BUILDING FUND INC	0.00 JP3027670003
AUTOSTRAD PER L 4.625% 28/02/203602/2036 EUR100000	0.00 XS2775027472
11	
VERALTO ORD SHS	0.00 US92338C1036
SOUTHERN CALIFORNI 5.25% 15/03/2030	0.00 US842400JJ35
AUTO TRADER GROUP PLC	0.00 GB00BVYVFW23
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.00 FR0014002WK3
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.00 US91282CBT71
US. TSY. NOTE/BON 2.875% 15/08/2028	0.00 US9128284V99
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.00 JP1103701P43
SANDVIK AB	0.00 SE0000667891
BILIBILI INC ORD SHS	0.00 KYG1098A1013
WARNER BROS DISCOVERY INC	0.00 US9344231041
ITALY BUONI POLIEN 5.25% 01/11/2029	0.00 IT0001278511
TERNA RETE ELETTRICA NAZIONALE	0.00 IT0003242622
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.00 FR0013313582
GEORGIA POWER CO 4.7% SNR NTS 15/05/2032	0.00 US373334KQ30
USD10002022A	
UK. GILT 1.25% 22/07/2027	0.00 GB00BDRHNP05
CITIBANK NA 5.803% 29/9/2028	0.00 US17325FBB31
PUBLIC SERVICE ELECTRIC & GAS CO 1.9% SNR SEC	0.00 US74456QCH74
MTN15/08/2031 USD2000 N	
DIGITALBRIDGE GROU COM	0.00 US25401T6038
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.00 FR001400FYQ4
P3 GRP. SARL 1.625% 26/01/2029000 2	0.00 XS2436807940
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.00 US11135EAA29
CAP. ONE FINL. F2F 26/7/2035	0.00 US14040HHDH57
BANCA TRANSILVANIA S F2F 30/09/2030	0.00 XS2908597433
ONEOK INC 4.35% GTD SNR NTS 15/03/2029 USD2000	0.00 US682680AW38
US. TSY. NOTE/BON 2.875% 31/07/2025	0.00 US912828Y792
CBOE GLOBAL MARKET	0.00 US12503M1080
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.00 FR001400NBC6
INTERCONTINENTAL H 3.75% 14/8/2025	0.00 XS1275957121
JAPAN EXCHANGE GROUP INC	0.00 JP3183200009
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655%	0.00 US74977SDR04
22/08/2028	
MARUBENI CORPORATION	0.00 JP3877600001
RWE AG	0.00 DE0007037129
METTLER TOLEDO INTL	0.00 US5926881054
TELEDYNE TECHNOLOGIES INC	0.00 US8793601050
FORD MOTOR CREDIT 4.125% 17/08/2027	0.00 US345397A860
CARVANA CO	0.00 US1468691027
AIA GROUP LTD F2V 09/09/20330	0.00 XS2356311139
HEATHROW FUNDING LTD F2F 16/01/2036	0.00 XS2977947105
MBANK SA F2F 27/09/2030	0.00 XS2907137736
HEINEKEN NV	0.00 NL0000009165
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.00 FR0013516549
US TREASURY N/B 3.62% 15/FEB/2053	0.00 US912810TN81
CHESAPEAKE ENERGY COM USD0.01	0.00 US1651677353
GLP CAP. GLP FINC. 3.25% 15/01/2032	0.00 US361841AR08
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.00 FR0013131877
UNITED MIZRAHI BANK LIMITED	0.00 IL0006954379
QPH FIN. PTY 2.30% 29/7/2027	0.00 AU3CB0273365
DANSKE BANK FRN 10/04/2027	0.00 XS2798276270

JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.00 JP1103531K10
HMC CAPITAL LTD	0.00 AU0000058943
POSIFLEX TECHNOLOGY INC	0.00 TW0008114000
NEW SOUTH WALES TS 4.25% 20/02/2036	0.00 AU3SG0002728
ITALY BUONI POLIEN 6.00% 01/05/2031	0.00 IT0001444378
DANONE 2.947% 02/11/2026	0.00 US23636TAE01
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.00 JP1103551K72
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.00 US91324PFM95
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.00 US912828U246
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.00 US9128283W81
VOLVO TSY. 3.125% 08/09/2026	0.00 XS2760218185
COMPASS GRP. 3.25% 6/2/2031	0.00 XS2758114321
BAYERISCHE MOTOREN WERKE AG	0.00 DE0005190003
ORACLE 3.60% 1/4/2050	0.00 US68389XBX21
NATL. AUSTRALIA BANK F2F 03/08/2032	0.00 AU3CB0291284
WHITBREAD PLC	0.00 GB00B1KJJ408
MICHELIN CGDE	0.00 FR001400AJ45
UNION CHIMIQUE UCB SA	0.00 BE0003739530
Outstanding Settlement Receipts - ZAR	0.00
AGI FIN. PTY FRN 10/7/2030	0.00 AU3FN0079372
AUTONATION 4.75% 01/06/2030	0.00 US05329WAQ50
BAYER AG	0.00 DE000BAY0017
SEEGENE INC	0.00 KR7096530001
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000	0.00 US912810TG31
BONDS 05/52	
BRIDGESTONE CORP	0.00 JP3830800003
CORPAY INC COM USD 0.001	0.00 US2199481068
NEWCASTLE GREATER MU FRN 14/02/2029	0.00 AU3FN0085023
BLACKSTONE PROP. 1.625% 4/20/2030	0.00 XS2398746144
Income Due - EUR	0.00
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.00 FR0013407236
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.00 US771196BY74
SAMSUNG BIOLOGICS CO LTD	0.00 KR7207940008
BANCO SANTANDER FRN 23/01/2029	0.00 AU3FN0084307
CREDIT AGRICOLE FRN 01/06/2028	0.00 AU3FN0078515
SCENTRE GRP. TST. 1 FRN 10/09/2054	0.00 AU3FN0091567
TREASURY CORP OF V 2.00% 17/09/2035	0.00 AU3SG0002579
PHILLIPS EDISON GR 5.75% 15/07/2034	0.00 US71845JAB44
DEUTSCHE BANK AG/NEW F2F 16/11/2027	0.00 US251526CP29
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.00 US912810QS06
DANSKE BANK F2V 13/4/2027	0.00 XS2586741543
AUSTRALIAN GOV. 3.00% 21/11/2033	0.00 AU0000217101
HL MANDO CO LTD	0.00 KR7204320006
ZEBRA TECHNOLOGIES CORP	0.00 US9892071054
STERIS PLC	0.00 IE00BFY8C754
JPM. CHASE F2F 22/7/2030	0.00 US46647PEJ12
NEC ELECTRONICS CORP	0.00 JP3164720009
WELLS FARGO F2F 25/7/20340798 5.78% 25/07/2034	0.00 US95000U3F88
UBS AG/AUSTRALIA FRN 24/11/2026	0.00 AU3FN0083150
LIFESTYLE COMMUNITIES	0.00 AU000000LIC9
AEON CO LTD	0.00 JP3388200002
TRITON BOND TRUST 2024-1 IN 2 A2 FRN 17/05/2056	0.00 AU3FN0089215
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS	0.00 US912810TR95
05/53	
UK LOGISTICS 2024-2 DAC 2X A FRN 17/2/2035	0.00 XS2945692197
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.00 US9128286L99
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.00 AU3FN0055687
US TREASURY N/B 3.25% 30/JUN/2029	0.00 US91282CEV90
CITIC SECURITIES	0.00 CNE1000016V2
EXTRA SPACE STORAG 2.40% 15/10/2031	0.00 US30225VAQ05
NBN 4.75% 28/09/2026	0.00 AU3CB0292597
DBS BANK FRN 16/08/2027	0.00 AU3FN0080313
COOPERATIEVE RABOBAN FRN 22/05/2026	0.00 AU3FN0078150
LI AUTO INC	0.00 KYG5479M1050
NEWCASTLE GREATER MU FRN 21/01/2030	0.00 AU3FN0094827

CANADIAN IMPERIAL BA FRN 21/04/2026	0.00 AU3FN0077574
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.00 JP1103511J74
UTD. O/SEAS. BANK SY FRN 16/03/202626	0.00 AU3FN0076170
SARTORIUS FINANCE 4.50% 14/9/2032	0.00 XS2676395317
INS. AUSTRALIA GRP. FRN 15/06/2045	0.00 AU3FN0047544
BARCLAYS PLC FRN 20/05/2027	0.00 AU3FN0060448
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.00 US91282CAZ41
ETSA UTILITIES FI 4.612% 27/03/2028	0.00 AU3CB0320075
JOHN DEERE FINL. 4.90% 28/07/2025	0.00 AU3CB0291078
NSW ELECTRICITY NETW FRN 11/03/2055	0.00 AU3FN0096392
TRITON TST. 2025-1 IN RESPE 1 A2 FRN 12/03/2057UD500000 A2	0.00 AU3FN0095543
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.00 US912810ST60
ENT. PRODS. OPERAT 4.20% 31-JAN-50	0.00 US29379VBW28
AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000	0.00 AU3CB0233856
VICTORIA POWER NETWO FRN 21/04/2026	0.00 AU3FN0059994
METROPOLITAN LIFE GB FRN 01/12/2025	0.00 AU3FN0057451
PACCAR FINL. PTY 4.05% 02/06/2025	0.00 AU3CB0289932
PEMBINA PIPELINE	0.00 CA7063271034
DBNGP FIN. PTY 4.225% 28/05/2025	0.00 AU3CB0253417
NBN 4.20% 14/04/20274/2027	0.00 AU3CB0288397
UNIVERSITY OF SYDN 3.75% 28/8/2025	0.00 AU3CB0232288
NSW PORTS FINANCE 5.042% 19/09/2031	0.00 AU3CB0313591
WELLS FARGO F2F 22/04/2028	0.00 US95000U3L56
US. TSY. NOTE/BON 2.875% 15/05/2028	0.00 US9128284N73
WOOLWORTHS GRP. 1.85% 20/5/2025	0.00 AU3CB0272219
VICINITY CENTRES T 2.60% 27/06/2025	0.00 AU3CB0264505
INCITEC PIVOT 4.30% 18/03/2026	0.00 AU3CB0261576
AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000	0.00 AU300ENL0021
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.00 JP12009216C0
NATL. GAS TRANSMIS 4.25% 05/04/2030/30 EUR1000 81 REGS	0.00 XS2607040958
EVERSOURCE ENERGY COM	0.00 US30040W1080
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.00 AU3FN0082194
SUN COMMUNITIES OP 4.20% 15/04/2032	0.00 US866677AH07
DEXUS FIN. PTY 4.25% 11/05/2027	0.00 AU3CB0244168
CREDIT AGRICOLE ASSU F2V 27/09/2048	0.00 FR0013203734
NATL. GRID GAS 1.125% 14/1/2033	0.00 XS2284250284
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.00 JP1103401F97
HALLIBURTON CO	0.00 US4062161017
HUBBELL INC	0.00 US4435106079
ORIGIN ENERGY FIN. 5.35% 26/09/2031	0.00 AU3CB0313625
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.00 US912810TJ79
TEVA PHARM. FIN. N 6.75%01/03/2028	0.00 US88167AAK79
P3 GRP. SARL 4.625% 13/02/2030	0.00 XS2764853425
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.00 DK0030506886
NORTHERN TRUST CORP	0.00 US6658591044
WELLS FARGO F2F 2/3/20330787 3.35% 02/03/2033	0.00 US95000U2U64
UBS GROUP CHF0.10 REGD	0.00 CH0244767585
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.00 AU3CB0242139
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029	0.00 US91282CEM91
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.00 US912810TA60
TAISHIN FINANCIAL HOLDINGS CO LTD	0.00 TW0002887007
US. TSY. NOTE/BON 3.125% 31/08/2029	0.00 US91282CFJ53
BRISBANE AIRPORT P 3.10% 30/6/2026	0.00 AU3CB0272847
ENTERGY LOUISIANA 3.05% 01/06/2031D	0.00 US29364WAX65
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.00 FR001400QOL3
DENSO CORP NPV	0.00 JP3551500006
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.00 FR001400BKZ3
US BANCORP FRN 21/05/2032CC	0.00 XS2823993261

AMERICAN TOWER 5.25% 15/7/2028	0.00 US03027XCC20
PPG INDS. 1.20% 15/03/2026	0.00 US693506BU04
SHINHAN BANK 5.00% 30/08/2028	0.00 AU3CB0256113
FISERV 5.45% 15/3/2034	0.00 US337738BL17
HEXAGON AB	0.00 SE0015961909
KOMMUNALBANKEN 3.40% 24/07/2028	0.00 AU3CB0250132
INTERNATIONAL BANK 3.30% 14/08/2028	0.00 AU3CB0250652
FRANCE GOV. BD. 1.00% 25/11/2025	0.00 FR0012938116
INVINCIBLE INVESTMENT CORP REIT	0.00 JP3046190009
BANK PEKAO SA	0.00 PLPEKAO000016
SBA COMMUNICATIONS COM	0.00 US78410G1040
HYOSUNG TNC CORP	0.00 KR7298020009
SS AND C TECHNOLOGIES HOLDINGS	0.00 US78467J1007
BANQUE FEDERATIVE 1.875% 18/06/202918/06/2029	0.00 FR0013425162
EUR100000 487	
BURLINGTON NORTHER 5.50% 15/03/2055	0.00 US12189LBL45
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND	0.00 US912810TD00
02/52	
CF INDS. 4.50% 01/12/2026USD2000	0.00 US12527GAH65
ESSENTIAL PROPERTIES REALTY TRUST INC	0.00 US29670E1073
CAPGEMINI SA	0.00 FR0000125338
UNIVERSAL MUSIC GROUP NV	0.00 NL0015000IY2
STEEL DYNAMICS 5.25% 15/05/2035	0.00 US858119BS89
INM COLONIAL SOCIM EUR	0.00 ES0139140174
JPM. CHASE F2F 1/6/2029	0.00 US46647PCJ30
NESTLE HLDGS. 5.25% 13/3/2026	0.00 USU64106CD47
DEVON ENERGY CORPORATION	0.00 US25179M1036
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.00 FR0000187635
DISCOVERY HOLDINGS LTD	0.00 ZAE000022331
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.00 US912810TC27
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00 AU3CB0239754
QBE INSURANCE GROUP F2V 17/06/2046	0.00 XS1423722823
BPCE F2F 19/10/2034	0.00 USF11494BZ77
BANQUE FEDERATIVE 3.50% 15/05/20315/05/2031	0.00 FR001400Q0T5
EUR100000 575	
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00 AU3CB0268548
ACTER CO LTD	0.00 TW0005536007
WELLTOWER 2.75% 15/1/2031	0.00 US95040QAL86
FIFTH THIRD BANCORP F2F 27/7/2029	0.00 US316773DK32
TELEDYNE TECHNOLOGIES INC 2.75% SNR NTS	0.00 US879360AE54
01/04/2031USD2000	
JAPAN GOV. TEN YEA 1.10% 20/6/2034	0.00 JP1103751Q74
US. TSY. NOTE/BON 2.375% 15/11/2049	0.00 US912810SK51
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.00 JP1103641MA8
MS. F2F 18/04/2030	0.00 US61747YFQ35
BARCLAYS 4.836% 09/05/2028	0.00 US06738EAW57
SNAP ON INC	0.00 US8330341012
LANSFORSKRINGAR B 3.25% 22/01/2030000	0.00 XS2982126927
ITM ENTREPRISES S 4.125% 29/01/2030	0.00 FR001400WTD7
CABOT OIL AND GAS CORP	0.00 US1270971039
AEGON F2F 11/04/2048	0.00 US007924AJ23
HUBEI CHUTIAN SMART COMMUNICATION CO LTD	0.00 CNE000001GW5
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.00 IT0005433690
SOUTHERN GAS NETWO 3.50% 16/10/2030	0.00 XS2914661843
DELTA AIR LINES SK 4.75% 20/10/2028	0.00 US830867AB33
MCCORMICK AND COMPANY INC	0.00 US5797802064
CDW CORP	0.00 US12514G1085
WHITBREAD GRP. 5.50% 31/05/2032	0.00 XS2992313721
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.00 DE0001102564
FRENCH REPUBLIC GO 0.00% 25/02/2026	0.00 FR0013508470
STELLANTIS N V	0.00 NL00150001Q9
ANHEUSER-BUSCH INB 3.75% 22/03/2037	0.00 BE6350703169
LIVE NATION INC	0.00 US5380341090
CANADIAN GOV. 1.75% 01/12/2053	0.00 CA135087M680
FOUNDRY JV HOLDCO 6.20% 25/1/2037	0.00 US350930AJ29

GS. GRP. F2F 19/11/2045	0.00 US38141GB862
BOUYGUES	0.00 FR0000120503
INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100	0.00 IDG000023607
EXPERIAN FIN. 3.51% 15/12/2033	0.00 XS2982065018
ORIENTAL LAND CO LTD	0.00 JP3198900007
AGI FINANCE PTY L 2.119% 24/06/2027	0.00 AU3CB0281145
CEZ 4.25% 11/6/2032	0.00 XS2838370414
FIDELITY NATL. IN 0.625% 03/12/2025	0.00 XS2085608326
ZIMMER BIOMET HOLDINGS INC	0.00 US98956P1021
SUN COMMUNITIES OP 5.50% 15/01/20299	0.00 US866677AK36
LOUIS DREYFUS FIN. 3.50% 22/10/2031S 22/10/31	0.00 XS2923451194
EUR100000 REGS	
DAIWA HOUSE INDUSTRY JPY	0.00 JP3505000004
LEG IMMOBILIEN 0.375% 17/01/20260 6 REGS	0.00 DE000A3MQNN9
CHARTER COMMS. OP 5.375% 01/05/2047	0.00 US161175BL78
ASM INTERNATIONAL NV	0.00 NL0000334118
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.00 DE0001102416
PUBLICIS GROUPE	0.00 FR0000130577
GEBERIT AG-REG	0.00 CH0030170408
CMS ENERGY CORP	0.00 US1258961002
SMC CORP	0.00 JP3162600005
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00 AU3CB0275253
NISOURCE INC	0.00 US65473P1057
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.00 US912810TB44
FUT 06 JUN 25 EURX EUR-BOBL	0.00
FUJI FILM HOLDINGS CORP	0.00 JP3814000000
GUANGDONG CHJ INDUSTRY CO LTD	0.00 CNE100000KZ1
ENERGY TRANSFER 6.05% 01/09/2054	0.00 US29273VBB53
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00 US853254CG39
ENERGY TRANSFER 6.55% 1/12/2033	0.00 US29273VAU44
UK. GILT 4.75% 07/12/2030	0.00 GB00B24FF097
SKANDINAVISKA ENSK 3.70% 9/6/2025	0.00 USW8454EAR90
NOVOZYMES A S	0.00 DK0060336014
Outstanding Settlement Receipts - IDR	0.00
KAO CORPORATION	0.00 JP3205800000
WEYERHAEUSER CO USD	0.00 US9621661043
HEATHROW FNDG. 4.15% 11/10/2028	0.00 XS1891780691
AT&T INC 2.9% 04/DEC/2026	0.00 XS1879223565
WILLIAMS SONOMA ORD SHS	0.00 US9699041011
US. TSY. NOTE/BOND 0.25% 30/9/2025	0.00 US91282CAM38
NIPPON STEEL CORPORATION	0.00 JP3381000003
INTERACTIVE BROKERS GRO-CL	0.00 US45841N1072
T ROWE PRICE GROUP	0.00 US74144T1088
BANCO SANTANDER SA F2V 27/1/2031	0.00 XS2984222989
ELECTRANET PTY L 2.4737% 15/12/2028	0.00 AU3CB0283034
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.00 US912810SU34
ANHEUSER-BUSCH COS 4.90% 01/02/2046	0.00 US03522AAJ97
COMMERZBANK AG NPV	0.00 DE000CBK1001
FISERV 5.15% 12/08/2034	0.00 US337738BN72
HEWLETT PACKARD ENTERPRISE CO	0.00 US42824C1099
FIRSTENERGY CORP USD	0.00 US3379321074
UK. GILT 1.625% 22-OCT-28	0.00 GB00BFX0ZL78
CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029	0.00 XS2022084367
EUR1000	
KBC GROUP NV	0.00 BE0003565737
US. TSY. NOTE/BON 2.375% 15/05/2027	0.00 US912828X885
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.00 JP1103731Q12
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.00 FR001400H7V7
ENTERGY LOUISIANA 5.80% 15/03/2055	0.00 US29364WBQ06
WATERS CORPORATION	0.00 US9418481035
MPLX 5.00% 01/03/2033	0.00 US55336VBV18
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00 US65339KBW99
JAPAN GOV. TEN YEA 0.80% 20/03/2034	0.00 JP1103741Q44

ZSCALER INC	0.00 US98980G1022
DEUTSCHE BANK AG/NEW F2F 14/7/2026	0.00 US25160PAJ66
AT&T INC 3.50% 15/9/2053	0.00 US00206RKJ04
DWPF FIN. PTY 1.90% 04/08/2028	0.00 AU3CB0282010
BUNDESOBLIGATION 0.0% 10/04/2026	0.00 DE0001141836
SAUDI GOV. INTL. 3.375% 05/03/2032	0.00 XS3015244711
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.00 AU3FN0081790
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.00 JP1103671N74
RESTAURANT BRNDS ICOM NPV	0.00 CA76131D1033
PARADE TECHNOLOGIES LTD	0.00 KYG6892A1085
HUNTINGTON BANCSHARES INC	0.00 US4461501045
RIO TINTO FIN. USA 5.00% 14/03/2032	0.00 US76720AAT34
NRG ENERGY INC	0.00 US6293775085
ITALY BUONI POLIEN 5.00% 01/08/2034	0.00 IT0003535157
ASTRAZENCA PLC SPONS ADR	0.00 US0463531089
MORGAN STANLEY F2F 18/01/2035	0.00 US61747YFL48
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.00 JP1051631PB2
KIWOOM SECURITIES CO LTD	0.00 KR7039490008
TEXAS EASTERN TRANSMISSION LP 3.5% SNR NTS 15/01/2028	0.00 US882384AD28
USD2000 144A	
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.00 US912810EY02
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.00 FR001400AIN5
QBE INSURANCE GROUP LTD	0.00 AU000000QBEB9
ORACLE 4.50% 6/5/2028	0.00 US68389XCM56
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00 AU3FN0080883
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.00 FR0014003513
CHECK POINT SOFTWARE TECH	0.00 IL0010824113
SAMPO PLC NPV A	0.00 FI4000552500
OPEN TEXT CORP	0.00 CA6837151068
COMCAST 5.35% 15/11/2027	0.00 US20030NEA54
MID-AMERICA APARTMENT COMMUNITIES	0.00 US59522J1034
DOLLAR GENERAL	0.00 US2566771059
LABCORP HOLDINGS I COM USD0.1	0.00 US5049221055
DISCO CORPORATION NPV	0.00 JP3548600000
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.00 US299808AH86
FRESENIUS SE CO KGAA	0.00 DE0005785604
HUNTINGTON BANCSHARE F2F 02/02/2035	0.00 US446150BD56
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.00 JP1201861PA6
POWER CORP OF CANADA CAD	0.00 CA7392391016
US. TSY. NOTE/BOND 4.50% 31/12/2031031 USD100 T-2031	0.00 US91282CMC28
MS. F2F 13/02/2032	0.00 US6174468U61
HONGKONG LAND HOLDINGS LTD	0.00 BMG4587L1090
INDONESIA TSY. BD. 7.00% 15/09/2030	0.00 IDG000013806
DAIMLER TRUCK HOLDING AG	0.00 DE000DTR0CK8
CREDIT AGRICOLE F2F 09/01/20362% 09/01/2036	0.00 US22535WAN74
METRO INC - A	0.00 CA59162N1096
UNITED STATES TREASURY 4.75% 15/11/20432043 USD1000	0.00 US912810TW80
BONDS 11/43	
WATSCO INC	0.00 US9426222009
NSW ELECTRICITY N 2.543% 23/9/2030	0.00 AU3CB0274645
FIRST CITIZENS BCSHS - CL A	0.00 US31946M1036
NEXTERA ENERGY CAP 4.85% 04/02/2028	0.00 US65339KDG22
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.00 US912810EW46
US TREASURY N/B 3.25% 15/MAY/2042	0.00 US912810TH14
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.00 DE0001102390
LENNOX INTL INC COM	0.00 US5261071071
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.00 FR0013154044
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.00 US91282CAY75
HCA 5.25% 15/04/2025	0.00 US404119BQ19
LOGITECH INTERNATIONAL SA	0.00 CH0025751329
ORANGE 5.375% 13/01/2042	0.00 US35177PAX50
NOMURA REAL EST MA REIT	0.00 JP3048110005
RIO TINTO FIN. US 4.875% 14/03/2030	0.00 US76720AAS50

US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.00 US91282CHU80
US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031	0.00 US91282CKF76
SANDOZ GROUP ORD SHS	0.00 CH1243598427
TDK CORPORATION	0.00 JP3538800008
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.00 US91282CKA89
US. TSY. NOTE/BON 4.125% 31/10/2031/2031 USD1000 R-2031	0.00 US91282CLU35
US. TSY. NOTE/BON 4.125% 30/11/2031/2031 USD1000 S-2031	0.00 US91282CLZ22
REGIONS FINANCIAL CORP	0.00 US7591EP1005
QUEST DIAGNOSTICS	0.00 US74834L1008
US. TSY. NOTE/BON 4.125% 15/6/2026/2026 USD1000 AP-2026	0.00 US91282CHH79
JOHNSON & JOHNSON 3.75% 03/03/2047	0.00 US478160CG79
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00 US5312297550
ABBVIE 5.50% 15/3/2064	0.00 US00287YDX40
US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026	0.00 US91282CGL90
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.00 US91282CJX02
EMCOR GROUP INC	0.00 US29084Q1004
US TREASURY N/B 3.87% 15/JAN/2026	0.00 US91282CGE57
BRITISH STERLING POUND	0.00
ITURAN LOCATION AND CONTROL	0.00 IL0010818685
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.00 US91282CFY21
AIB GRP. F2V 30/5/2031000 5	0.00 XS2230399441
F5 NETWORKS INC	0.00 US3156161024
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.00 US55903VBD47
CARLSBERG BREWERIE 3.25% 28/2/2032	0.00 XS3002420498
NUTANIX INC	0.00 US67059N1081
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.00 JP1103441G98
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.00 US912810SN90
PRINCIPAL FINANCIAL GROUP 3.1% GTD SNR NTS 15/11/2026 USD2000	0.00 US74251VAM46
CATENA AB	0.00 SE0001664707
FRANCE GOV. BD. 4.75% 25/04/2035	0.00 FR0010070060
NEXT PLC	0.00 GB0032089863
UK. GILT 1.50% 22/07/2026	0.00 GB00BYZW3G56
UK. GILT 3.75% 7/3/2027	0.00 GB00BPSNB460
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.00 FR0000571218
DSV FIN. 3.125% 06/11/2028	0.00 XS2932831923
INTL FLAVORS & FRAGRANCES USD	0.00 US4595061015
FAIRFAX FINANCIAL HLDGS LTD 3.375% SNR NTS 03/03/2031 USD1000	0.00 US303901BJ06
US. TSY. NOTE/BON 1.125% 15/5/2040	0.00 US912810SR05
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.00 US912810SS87
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.00 US912810QC53
BANK OF AMERICA CORP F2F 22/7/2027	0.00 US06051GJ593
DESCARTES SYSTEMS GROUP INC	0.00 CA2499061083
SPAIN GOV. BD. 2.50% 31/05/2027	0.00 ES0000012M77
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.00 US9128286X38
TRADEWEB MARKETS INC	0.00 US8926721064
AJINOMOTO CO INC JPY	0.00 JP3119600009
US. TSY. NOTE/BOND 0.25% 31/10/20252025 USD1000 AF-2025	0.00 US91282CAT80
SUZUKI MOTOR CORP	0.00 JP3397200001
PERNOD-RICARD SA	0.00 FR0000120693
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026	0.00 US9128287B09
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.00 US91282CEF41

STANDARD CHARTERED F2V 15/10/2030	0.00 US85325C2A93
RB GLOBAL INC COM NPV	0.00 CA74935Q1072
TELEFONICA SA	0.00 ES0178430E18
INSULET CORP	0.00 US45784P1012
TECK RESOURCES LTD-CLS B	0.00 CA8787422044
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.00 US91282CAH43
US. TSY. NOTE/BON 1.375% 15/8/2050	0.00 US912810SP49
SALUTE SERIES 2024-1 1 A FRN 15/06/2056	0.00 AU3FN0086344
CVS HEALTH 4.78% 25/03/2038	0.00 US126650CY46
BRIXMOR OPER PARTNERSHIP LP 4.125% 15/06/2026	0.00 US11120VAC72
UNITED KINGDOM GI 4.125% 22/7/2029	0.00 GB00BQC82B83
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026	0.00 US912828YQ73
GECINA	0.00 FR0010040865
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.00 DE0001102622
ALTERITY THERAPEUTICS LIMITED ORDINARY FULLY PAID	0.00 AU0000043945
YUANTA FINANCIAL HOLDINGS CO	0.00 TW0002885001
US. TSY. NOTE/BON 1.625% 30/11/2026	0.00 US912828YU85
DSM FIRMENICH AG EURO.01	0.00 CH1216478797
BPCE 5.25% 22/10/2030	0.00 FR001400WKF1
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.00 JP1201681K44
HD HYUNDAI HEAVY INDUSTRIES CO LTD	0.00 KR7329180004
KRAFT HEINZ FOODS 5.40% 15/03/2035	0.00 US50077LBN55
CARLSBERG BREWERIE 3.50% 28/2/2035	0.00 XS3002420902
COCA-COLA EUROPACIFIC PARTNERS	0.00 GB00BDCPN049
CDS_IX_CCP ITRAXX EUROPE SERIES 1%	0.00
20300620GOLDUS33ICEEUS2I666VDL6	
DSV FINANCE BV 2.875% 06/11/2026	0.00 XS2932831766
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.00 FR0013451507
STRATTON MORTGAGE FUNDING 202 3 B FRN 25/06/2049	0.00 XS2819830592
US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100	0.00 US912810UB25
BONDS05/2044	
ALLIANT ENERGY CORP	0.00 US0188021085
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.00 JP1200861647
BPCE F2F 18/01/2030	0.00 US05571AAV70
DOWDUPONT 4.725% 15/11/2028	0.00 US26078JAD28
PACKAGING CORP OF AMERICA	0.00 US6951561090
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-2029	0.00 US91282CFC01
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.00 FR0013250560
FIRST HORIZON FRN 07/03/2031	0.00 US320517AE51
CREDIT AGRICOLE F2F 09/01/2029	0.00 US22536PAP62
MANHATTAN ASSOCIATES INC	0.00 US5627501092
XCEL ENERGY 5.60% 15/04/2035	0.00 US98389BBE92
MERCK KGAA	0.00 DE0006599905
FRANCE GOV. BD. 0.25% 25/11/2026	0.00 FR0013200813
EURP. UNION 0.00% 04/07/2031	0.00 EU000A3KSXE1
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.00 FR0010773192
US. TSY. NOTE/BON 1.125% 15/8/2040	0.00 US912810SQ22
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.00 US91282CHF14
RESONA HOLDINGS INC	0.00 JP3500610005
HANWHA AEROSPACE CO LTD	0.00 KR7012450003
MORTGAGE HOUSE RMBS OSMIUM SE 2 B FRN 15/03/2056FRN 15/03/2056	0.00 AU3FN0090783
CHARTER COMMS. OPE 4.80% 01-03-50	0.00 US161175BT05
BIOGEN INC	0.00 US09062X1037
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.00 US912810QN19
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.00 US912828ZE35
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.00 US912810QX90
BNP PARIBAS FRN 24/02/2028	0.00 FR0014008M24
SECOM CO LTD	0.00 JP3421800008
US. TSY. NOTE/BON 3.375% 15/11/2048	0.00 US912810SE91

CCP INITIAL MARGIN	0.00
JDE PEET S 4.50% 23/1/2034REGS	0.00 XS2728560959
CITIZENS FINANCIAL GROUP INC	0.00 US1746101054
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.00 US06051GKD06
WESTERN GAS PARTNE 4.75% 15/08/2028	0.00 US958254AK08
KERRY GROUP PLC-A	0.00 IE0004906560
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.00 US91282CKN01
BOC HONG KONG (HOLDINGS) LIMITED	0.00 HK2388011192
ALLIANZ F2F 7/9/2038	0.00 DE000A30VTT8
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
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000	0.00 XS2434710799
40	
NATERA INC	0.00 US6323071042
STANDARD CHARTERED F2V 16/11/2028	0.00 USG84228FL77
BP CAP. MKTS. 5.773% 25/5/2038	0.00 XS2629395612
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.00 JP1103581L42
US. TSY. NOTE/BON 0.375% 31/7/2027	0.00 US91282CAD39
ASAHI GROUP HOLDINGS LTD	0.00 JP3116000005
EAST JAPAN RAILWAY JPY	0.00 JP3783600004
COOPERATIEVE RABOBAN F2V 24/09/2026	0.00 US74977SDJ87
ERAC USA FIN. 4.90% 1/5/203300 144A	0.00 US26884TAW27
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.00 JP1103481H98
NISOURCE 5.85% 1/4/2055	0.00 US65473PAU93
TELE2 AB	0.00 SE0005190238
UK. GILT 4.125% 29/01/2027	0.00 GB00BL6C7720
DAIWA SECURITIES GROUP INC.	0.00 JP3502200003
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.00 JP1103491HC4
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.00 US912810QL52
US. TSY. NOTE/BON 4.375% 31/01/2032/2032 USD100 G-	0.00 US91282CMK44
2032	
HEWLETT PACKARD EN 5.00% 15/10/2034	0.00 US42824CBV00
SUMITOMO MITSUI TRUST GROUP IN	0.00 JP3892100003
SAMSUNG FIRE MARINE INSURANCE	0.00 KR7000810002
ON SEMICONDUCTOR CORPORATION	0.00 US6821891057
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND	0.00 US912810TS78
05/43	
TENNET HLDG. TENNET HLDG. F2V PERP	0.00 XS2783649176
SCB X PCL	0.00 THA790010R17
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00 CA135087P998
ASR NEDERLAND F2V 7/12/2043	0.00 XS2554581830
FIDELITY NATL FINL FNF GROUP	0.00 US31620R3030
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.00 US912810FT08
TOTALENERGIES CAP 5.425% 10/09/2064	0.00 US89157XAF87
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.00 US912810SF66
CLOROX CO DEL	0.00 US1890541097
UNUM GROUP 4% SNR NTS 15/06/2029 USD2000	0.00 US91529YAN67
FERGUSON ENTERPRISE USD 0.0001	0.00 US31488V1070
STEEL DYNAMICS INC	0.00 US8581191009
ONEOK 4.45% 01/09/2049	0.00 US682680AZ68
APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055	0.00 AU3FN0086559
NBN 3.75% 22/3/2034	0.00 XS2788379472
CROWN CASTLE INTL. 3.25% 15/1/2051	0.00 US22822VAU52
SUN COMMUNITIES OP 2.70% 15/07/2031	0.00 US866677AE75
FORD MOTOR CREDIT 4.445% 14/02/2030	0.00 XS2767246908
LONDONMETRIC PROPERTY PLC	0.00 GB00B4WFW713
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.00 US91282CKC46
WAREHOUSES DE PAUWNPV	0.00 BE0974349814
BANCO SANTANDER F2V 14/03/2030USD1000	0.00 US05964HBB06
UK. GILT 3.50% 22/10/2025	0.00
CADENT FIN. 5.625% 11/01/2036	0.00 XS2743029923

LINDT & SPRUENGLI AG-REG	0.00 CH0010570759
GALAXY PIPELINE AS 2.94% 30/09/2040	0.00 XS2300197030
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.00 BE0000338476
PINTEREST INC	0.00 US72352L1061
TEVA PHARMACEUTICAL SP ADR	0.00 US8816242098
ENEL FIN. INTL. 1.875% 12/7/2028	0.00 USN30706VD93
NYKREDIT REALKREDIT F2V 24/04/2035	0.00 DK0030523113
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.00 US912810RD28
UK. GILT 0.25% 31/07/2031	0.00 GB00BMGR2809
SWEDBANK AB	0.00 SE0000242455
ENERGY TRANSFER 5.55% 15/2/2028	0.00 US29273VAP58
PENSKE TRUCK LEAS 5.55% 01/05/20281/05/2028 USD1000	0.00 US709599BT09
144A	
ELECTRICITE DE FRA 4.75% 17/06/2044	0.00 FR001400QR88
MAIRE TECNIMONT SPA	0.00 IT0004931058
EQUITABLE HLDGS IN COM	0.00 US29452E1010
US. TSY. NOTE/BON 4.375% 15/05/2041	0.00 US912810QQ40
BELFIUS BANK 3.375% 20/02/2031	0.00 BE0390167337
THINK TANK RESIDENTIAL SERIES 2 B FRN 10/08/20568/2056	0.00 AU3FN0091237
VISA 4.30% 14/12/2045	0.00 US92826CAF95
POWER ASSETS HOLDINGS LIMITED	0.00 HK0006000050
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.00 US912810SH23
ROLLINS INC	0.00 US7757111049
TOURMALINE OIL CP COM	0.00 CA89156V1067
ITALY BUONI POLIEN 3.35% 1/7/2029	0.00 IT0005584849
SHAFTESBURY CAPITAL PLC	0.00 GB00B62G9D36
VERIZON COMMUNICA 3.875% 01/03/2052	0.00 US92343VGP31
RPM INTERNATIONAL INC	0.00 US7496851038
TOTALENERGIES TOTALENERGIES F2V PERP	0.00 XS2937308737
TRIMBLE INC COM NPV	0.00 US8962391004
UK. GILT 0.50% 31/1/2029	0.00 GB00BLPK7227
KING SLIDE WORKS CO LTD	0.00 TW0002059003
GENERAL MOTORS FIN 5.45% 06/09/20349/2034 USD1000	0.00 US37045XFA90
TELEFONICA EMISIO 3.724% 23/01/2034	0.00 XS2984223102
PLAINS ALL AMERICAN PIPELINE LP 3.55% SNR NTS	0.00 US72650RBM34
15/12/2029 USD2000	
US. TSY. NOTE/BON 3.625% 15/08/2043	0.00 US912810RC45
UK. GILT 0.125% 30/01/2026	0.00
ADVANCE RES INV REIT	0.00 JP3047160001
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.00 US912810TU25
WOLTERS KLUWER NV 0.25% 30/MAR/2028	0.00 XS2324836878
FRANCE GOVERNMENT 3.50% 25/4/2026	0.00 FR0010916924
JOHNSON & JOHNSON 3.35% 26/02/2037	0.00 XS3005214799
ASTELLAS PHARMA NPV	0.00 JP3942400007
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.00 JP1201801N46
DECKERS OUTDOOR ORD SHS A	0.00 US2435371073
EXPEDITORS INTL WASH INC	0.00 US3021301094
HENNES & MAURITZ	0.00 SE0000106270
LYONDELLBASELL INDUSTRIES	0.00 NL0009434992
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.00 JP1201131990
UTD. UTILITIES WAT 3.75% 23/05/20344	0.00 XS2771661357
NICE LTD	0.00 IL0002730112
JBS USA LUX JBS US 3.00% 2/2/2029	0.00 US46590XAN66
ENGIE 4.25% 6/3/2044	0.00 FR0014000JE3
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.00 JP1201121975
CYBERARK SOFTWARE LTD	0.00 IL0011334468
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.00 FR0014007L00
SAAB ORD SHS CLASS B	0.00 SE0021921269
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.00 US912810QE10
NORDSON 4.50% 15/12/2029	0.00 US655663AC62
ROMANIAN GOV. INTL 5.25% 30/05/2032	0.00 XS2829209720
CAIXABANK F2F 23/2/2033	0.00 XS2558978883

US. TSY. NOTE/BOND 2.25% 15/08/2049	0.00 US912810SIJ88
FOX CORP	0.00 US35137L1052
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.00 DE0001102341
DOLLAR TREE INC	0.00 US2567461080
NEXTERA ENERGY CAP 5.55% 15/3/2054	0.00 US65339KCV08
BANCO DE SABADELL F2V 16/08/203300000 5 REGS	0.00 XS2588884481
ANHEUSER-BUSCH INB 3.95% 22-03-2044	0.00 BE6350704175
SEGRE PLC	0.00 GB00B5ZN1N88
OKTA INC	0.00 US6792951054
HYDRO ONE LTD	0.00 CA4488112083
UNITE GROUP PLC	0.00 GB0006928617
GENUINE PARTS CO USD	0.00 US3724601055
HEALTHPEAK PROPERTIES INC 3% SNR NTS 15/01/2030	0.00 US42250PAA12
USD2000	
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.00 JP1103451GCO
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.00 JP1201571G68
US. TSY. NOTE/BON 3.125% 15/05/2048	0.00 US912810SC36
INTESA SANPAOLO 5.125% 29/08/2031	0.00 XS2673808726
BUNDESOBLIGATION 0.00% 10/10/2025	0.00
SEAGATE TECH HLDGS	0.00 IE00BKVD2N49
AMPRION 3.85% 27/08/2039	0.00 DE000A383QR0
US. TSY. NOTE/BON 1.125% 28/2/2027	0.00 US912828ZB95
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.00 GB00BPJJKN53
US TREASURY N/B 2.37% 15/FEB/2042	0.00 US912810TF57
ALLY FINANCIAL INC	0.00 US02005N1000
NIDEC CORPORATION	0.00 JP3734800000
CONOCOPHILLIPS CO 5.00% 15/01/2035	0.00 US20826FBL94
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.00 AU3FN0085361
ESSITY AB SER B NPV	0.00 SE0009922164
CANADIAN GOV. BD. 0.25% 1/3/2026	0.00 CA135087L518
STARHUB LTD	0.00 SG1V12936232
ING GROEP F2F 11/09/2027	0.00 US456837BF96
BARCLAYS FRN 25/02/2031	0.00 US06738ECY95
BUNDESOBLIGATION 1.30% 15/10/2027.01 .186	0.00 DE0001141869
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.00 DE000BU2Z007
TSY. OF VICTORIA 5.25% 15/09/2038	0.00 AU3SG0002934
WEA FIN. WESTFIELD 4.75% 17/09/2044	0.00 US92890HAD44
AKER BP ASA 5.60% 13/6/2028	0.00 US00973RAL78
ULTA BEAUTY INC COM	0.00 US9038453031
US. TSY. NOTE/BON 4.375% 15/11/2039	0.00 US912810QD37
UK. GILT 4.25% 07/06/2032	0.00 GB0004893086
US. TSY. NOTE/BON 4.375% 15/05/2040	0.00 US912810QH41
MARCOPOLO SA	0.00 BRPOMOACNPR7
YORKSHIRE WATER FINANCE 6.60% 17/APR/2031	0.00 XS0439817577
GENERAL MOTORS FIN 3.70% 14/07/2031	0.00 XS2975301438
US. TSY. NOTE/BON 3.875% 15/08/2040	0.00 US912810QK79
GRACO INC	0.00 US3841091040
UK. GILT 0.375% 22/10/2030	0.00 GB00BL68HH02
THE WAREHOUSE GROUP LIMITED	0.00 NZWHSE0001S6
BANCO SANTANDER 5.294% 18/08/20277	0.00 US05964HAS40
FACTSET RESEARCH SYSTEMS INC	0.00 US3030751057
MIRVAC GRP.	0.00 AU000000MGR9
HERITAGE FINANCIAL CORP	0.00 US42722X1063
AUSTRALIAN CAP. TE 5.25% 23/10/2036	0.00 AU3SG0003015
C AND A MODAS SA	0.00 BRCEABACNOR1
UK. GILT 3.25% 31/1/2033	0.00 GB00BMV7TC88
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.00 CA46071W2058
PENTAIR PLC COM	0.00 IE00BLS09M33
EMBRAER SA	0.00 BREMBRACNOR4
SPAIN GOV. BD. 3.55% 31/10/2033	0.00 ES0000012L78
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.00 ES0000012H41
CLP HOLDINGS LIMITED HKD	0.00 HK0002007356
FORTESCUE LTD ORDINARY FULLY PAID	0.00 AU000000FMG4
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS	0.00 US912810TQ13
02/43	

CARLISLE COS INC	0.00 US1423391002
GUOTAI JUNAN SECURITIES CO LTD	0.00 CNE100002FK9
WIX COM LTD	0.00 IL0011301780
UNITED KINGDOM GI 0.875% 31/7/2033	0.00 GB00BM8Z2S21
BEST BUY CO INC	0.00 US0865161014
KE HOLDINGS INC	0.00 KYG5223Y1089
SPAIN GOV. BD. 4.90% 30/7/2040	0.00 ES00000120N0
BUNDESOBLIGATION 2.40% 19/10/2028.01 .188	0.00 DE000BU25018
JABIL INC	0.00 US4663131039
AMERICAN TOWER 5.80% 15/11/2028	0.00 US03027XCE85
BIMBO BAKERIES US 5.375% 09/01/2036	0.00 US09031WAE30
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026	0.00 US91282CHB00
TRATON FINANCE LU 3.375% 14/01/2028	0.00 DE000A3L69X8
SGS SA	0.00 CH1256740924
AT&T INC 3.80% 01/12/2057	0.00 US00206RMN97
NATIONAL GRID PLC 5.75% 16/APR/2032	0.00 XS0627336323
BUNZL PLC	0.00 GB00B0744B38
US TREASURY N/B 3.62% 31/MAY/2028	0.00 US91282CHE49
DRAFTKINGS HOLDINGS INC	0.00 US26142V1052
UK. GILT 0.125% 31/1/2028	0.00 GB00BMBL1G81
EUROBANK SA F2F 24/09/2030	0.00 XS2904504979
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00 AU3FN0083648
CENOVUS ENERGY INC 3.75% 15/02/20522/2052	0.00 US15135UAX72
HANNOVER RUECK SE	0.00 DE0008402215
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.00 DE000BU27006
UK. GILT 1.00% 31/01/2032	0.00 GB00BM8Z2T38
UNUM GROUP 4.125% 15/06/2051	0.00 US91529YAR71
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032	0.00 AU3FN0083036
BAXTER INTL INC COM	0.00 US0718131099
UK. GILT 3.75% 29/01/2038	0.00 GB00BQC4R999
BALL CORP COM NPV	0.00 US0584981064
DEUTSCHE BANK AG/NEW F2F 07/01/2028	0.00 US25160PAH01
SMURFIT WESTROCK P COM USD0.001	0.00 IE00028FXN24
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.00 US91282CHW47
ORIX JREIT INC	0.00 JP3040880001
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00 AU3FN0082608
SPAIN GOV. BD. 0.80% 30/7/2029	0.00 ES0000012K53
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.00 FR001400CMX2
EVEREST GROUP LTD	0.00 BMG3223R1088
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.00 US91282CHR51
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.00 JP1201701KA5
CONOCOPHILLIPS CO 5.65% 15/01/2065	0.00 US20826FBN50
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-2027	0.00 US91282CFZ95
WESTERN POWER DIS 3.949% 20/9/2032	0.00 XS2528341766
WESTERN POWER DIST 3.53% 20/9/2028	0.00 XS2528341501
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00 SE0017832488
SINGAPORE TECH ENG SGD	0.00 SG1F60858221
COOPER COS INC COM USD0.10 (P/S)	0.00 US2166485019
W R BERKLEY 4.00% 12/05/2050	0.00 US084423AU64
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.00 US9128285C00
LA TROBE FINANCIAL CAPITAL M 3 A2 FRN 13/11/2055UD500000 A2	0.00 AU3FN0089942
DYNATRACE INC	0.00 US2681501092
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030	0.00 US91282CJM47
BIG YELLOW GROUP PLC	0.00 GB0002869419
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.00 JP12009917C3
BRITISH LAND CO GBP	0.00 GB0001367019
KEYCORP	0.00 US4932671088
WESSEX WATER SERV 6.125% 19/9/2034	0.00 XS3025173710

SONOVA HOLDING AG - REG	0.00 CH0012549785
DIAMONDBACK ENERGY 6.25% 15/3/2033	0.00 US25278XAV10
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.00 US91282CJQ50
KOC HOLDING AS	0.00 TRAKCHOL91Q8
WEST PHARMACEUTICAL SERVICES	0.00 US9553061055
HELIOS TOWERS PLC	0.00 GB00BJVQC708
DUKE ENERGY CORP NEW 3.1% 15/06/2028	0.00 XS2488626610
TELEFONICA BRASIL SA	0.00 BRVIVTACNORO
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.00 US91282CGJ45
MARKEL GRP. 6.00% 16/5/2054	0.00 US570535AY06
HD HYUNDAI INFRACORE CO LTD	0.00 KR7042670000
AFG 2024-1 TRUST 1 A2 FRN 10/11/2055	0.00 AU3FN0088407
MTG. HOUSE RMBS PRIME SERIES 1 B FRN 15/10/2055AUD500000 B	0.00 AU3FN0087318
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.00 US91282CJG78
BURLINGTON STORES INC	0.00 US1220171060
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.00 ES00000127A2
MASCO CORP USD	0.00 US5745991068
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.00 US912810QY73
MS. F2F 19/7/2035	0.00 US61747YFT73
PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.00 US709629AR06
IMPERIAL OIL LTD	0.00 CA4530384086
NN GROUP NV	0.00 NL0010773842
US. TSY. NOTE/BON 3.125% 15/08/2044	0.00 US912810RH32
JYSKE BANK A/S F2F 26/10/2028	0.00 XS2615271629
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.00 JP1300371C98
OLYMPUS CORP	0.00 JP3201200007
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.00 US912810FM54
US. TSY. NOTE/BON 1.625% 30/09/2026	0.00 US912828YG91
LIBERTY FUNDING PTY LIMITED SR 24-1A CL B FLTG RT25/05/2032	0.00 AU3FN0088316
DUKE ENERGY INDIAN 3.25% 01/10/2049	0.00 US26443TAB26
FRENCH REPUBLIC GO 6.00% 25/10/2025	0.00
US TREASURY N/B 3.37% 15/AUG/2042	0.00 US912810TK43
SK HYNIX 5.50% 16/01/2027	0.00 USY8085FBT67
GENERAL MOTORS FIN 6.10% 07/01/2034/2034 USD1000	0.00 US37045XEP78
SIEMENS HEALTHINEERS AG	0.00 DE000SHL1006
NAN PAO RESINS CHEMICAL CO LTD ORD SHS	0.00 TW0004766001
RELIANCE INC	0.00 US7595091023
SOLVAY FIN. AMERIC 5.65% 4/6/2029	0.00 US834423AE54
HSBC HLDGS. FRN 03/03/2031	0.00 US404280ER67
ITALY BUONI POLIEN 3.50% 01/03/2030	0.00 IT0005024234
BUNDESOBLIGATION 2.20% 13/4/2028	0.00 DE000BU25000
SVENSKA HANDELSBKN SER A NPV	0.00 SE0007100599
TMX GROUP LTD COM NPV	0.00 CA87262K1057
CANADIAN GOV. BD. 4.00% 01/03/2029	0.00 CA135087Q988
DELTA ELECTRONICS INC	0.00 TW0002308004
M&G F2V 20/10/2048	0.00 XS1888930150
SWEDBANK 6.136% 12/09/2026	0.00 XS2678312112
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.00 NZGOVDT551C8
BP CAP. MKTS. F2V PERP	0.00 XS2193662728
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.00 JP1201101944
BANCO DE SABADELL SA	0.00 ES0113860A34
KINROSS GOLD 6.25% 15/7/2033	0.00 US496902AT48
EUROBANK SA F2F 07/02/2036	0.00 XS2997439935
PARKWAY LIFE REAL ESTATE INVESTMENT TRUST	0.00 SG1V52937132
INDONESIA TSY. BD. 7.00% 15/5/2027	0.00 IDG000009804
GEORGE WESTON LTD	0.00 CA9611485090
EXPORT FIN. & INS 4.625% 26/10/2027	0.00 XS2534663245
PENSKE TRUCK LEASI 1.70% 15/06/2026/06/2026 USD1000 144A	0.00 US709599BM55

TESCO COR. TSY. S 5.125% 22/05/2034	0.00 XS2824047372
NATWEST GRP. F2V 02/03/2027	0.00 US639057AJ71
COLOPLAST	0.00 DK0060448595
DINO POLSKA SA	0.00 PLDINPL00011
UK. GILT 0.375% 22/10/2026	0.00 GB00BNNGP668
NORTHUMBRIAN WATER FIN 6.37% 28/OCT/2034	0.00 XS2550206333
US. TSY. NOTE/BON 3.375% 15/05/2044	0.00 US912810RG58
CITIGROUP F2F 01/05/2032	0.00 US172967MY46
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.00 XS2314246526
KB FINANCIAL GROUP INC - ADR	0.00 US48241A1051
IQVIA 6.25% 01/02/2029	0.00 US46266TAF57
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.00 DE000BU2Z015
ZHEJIANG LEAPMOTOR TECHNOLOGY CO LTD	0.00 CNE100005K77
MINTH GROUP LTD	0.00 KYG6145U1094
EVERGY INC COM NPV	0.00 US30034W1062
JPMORGAN CHASE & CO F2F 08/11/2032	0.00 US46647PCR55
BARCLAYS 5.20% 12/05/2026	0.00 US06738EAP07
US. TSY. NOTE/BON 3.125% 15/11/2041	0.00 US912810QT88
BBVA BANCOMER SA/T 5.25% 10/09/20292029	0.00 USP1S81BAC21
LA MONDIALE SAM F2V 26/1/2047EGS	0.00 XS1556395710
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.00 US912810SD19
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.00 DE0001102556
SEIKO EPSON CORP	0.00 US81603X1081
MEX BONOS DESARR FIX RT 7.5% 26/MAY/2033	0.00 MX0MGO0001D6
NORTHUMBRIAN WATER 5.50% 02/10/2037	0.00 XS2794482351
NEW ZEALAND GOV. B 5.00% 15/05/2054	0.00 NZGOVDT554C2
KIMCO REALTY CORP	0.00 US49446R1095
BRISTOL-MYERS SQUI 6.40% 15/11/2063	0.00 US110122EC85
BIOMARIN PHARMACEUTICAL INC	0.00 US09061G1013
OVINTIV INC COM USD0.01	0.00 US69047Q1022
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00 XS1580239207
SOGECAP F2F 16/05/2044GS	0.00 FR001400M1X9
KYOCERA CORP	0.00 JP3249600002
MOTABILITY OPERAT 3.625% 22/01/2033	0.00 XS2978917156
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00 IT0005419848
KERING	0.00 FR0000121485
CHRISTCHURCH CITY HOLDINGS LIMITED 190625 PNOTE	0.00
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
LAS VEGAS SANDS CORP	0.00 US5178341070
BLUESTONE PRIME 2024-1 TRUST 1 A2 FRN 14/07/2065	0.00 AU3FN0089025
HSBC HOLDINGS PLC 6.36% 16/NOV/2032	0.00 XS2553547444
SPAIN GOV. BD. 0.00% 31/01/2026	0.00 ES0000012G91
UDR INC	0.00 US9026531049
FIRSTSERVICE CORP COM NPV	0.00 CA33767E2024
DOMINOS PIZZA INC	0.00 US25754A2015
UPM KYMMENE CORP	0.00 FI0009005987
AKER BP ASA NOK1	0.00 NO0010345853
FRANCE GOV. BD. 3.25% 25/05/2045	0.00 FR0011461037
SYNOPSIS 5.00% 01/04/2032	0.00 US871607AD97
SPAIN GOV. BD. 0.00% 31/01/2028	0.00 ES0000012I08
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.00 US912810SA79
VESTAS WIND SYSTEM	0.00 DK0061539921
OKLAHOMA GAS & ELECTRIC CO 3.3% SNR NTS	0.00 US678858BU41
15/03/2030USD2000	
ORSTED F2V 18/02/3021S	0.00 XS2293075680
ITALY BUONI POLIEN 4.00% 01/02/2037	0.00 IT0003934657
INDONESIA TSY. BD. 7.50% 15/4/2040	0.00 IDG000014101
UK. GILT 4.75% 22/10/2043	0.00 GB00BPJJKP77
INVITATION HOMES O 4.15% 15/04/2032	0.00 US46188BAD47
WESTERN DIGITAL CORP	0.00 US9581021055
CELLTRION INC	0.00 KR7068270008
FRENCH REPUBLIC GO 3.00% 25/11/2034	0.00
FERGUSON ENTERPRIS USD0.0001	0.00 US31488V1070

SK HYNIX 1.50% 19/1/2026	0.00 USY8085FBA76
ITALY BUONI POLIEN 5.00% 1/9/2040	0.00 IT0004532559
SYSCO 3.75% 01/10/2025	0.00 US871829AZ02
AMERICAN EXPRESS F2F 30/01/2031	0.00 US025816DY24
WELLS FARGO & CO F2F 24/04/2034	0.00 US95000U3D31
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.00 DE0001102424
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.00 MYBMO2000028
MARKS & SPENCER GROUP	0.00 GB0031274896
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.00 US912810RZ30
LA MONDIALE SAM F2V 18/1/2048GS	0.00 XS1751476679
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00 US233853AV24
APA INFRA. 2.00% 15/07/2030EUR100000 9	0.00 XS2164646304
AT&T INC 4.25% 1/6/2043	0.00 XS0932036154
ALEXANDRIA REAL ES 2.95% 15/03/2034	0.00 US015271AY59
CENTRAL JAPAN RAILWAY CO	0.00 JP3566800003
ENEL FIN. INTL. 3.00% 24/02/2031	0.00 XS3008889092
STELLANTIS FIN. US 6.45% 18/03/2035	0.00 US85855CAL46
COTERRA ENERGY INC 5.90% 15/02/2055	0.00 US127097AN32
ESTEE LAUDER COMPANIES	0.00 US5184391044
SPAIN GOV. BD. 1.40% 30/04/2028	0.00 ES0000012B39
INTL. BANK FOR REC 1.25% 10/12/2030	0.00 NZIBDDT017C5
PEOPLES INSURANCE COMPANY GROUP OF CHINA LTD	0.00 CNE100003F27
MORGAN STANLEY F2F 04/05/2027	0.00 US61772BAB99
MONGODB INC	0.00 US60937P1066
BPCE VAR 19/07/2033VAR DTD 5.748 19/07/2033	0.00 US05583JAM45
KONINKLIJKE KPN NV	0.00 NL0000009082
ENERGY TRANSFER OP 6.25% 15/04/2049	0.00 US29279FAA75
FORD MOTOR CREDIT 5.85% 17/05/2027	0.00 US345397E748
JAPAN GOV. TEN YEA 1.20% 20/12/2034	0.00 JP1103771R12
W P CAREY INC	0.00 US92936U1097
BUILDERS FIRSTSOURCE INC	0.00 US12008R1077
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EUR0.01	0.00 DE0001102523
GS. GRP. 4.223% 5/1/2029	0.00 US38141GWZ35
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.00 DE0001102606
MORGAN STANLEY F2F 21/07/2032	0.00 US61747YED31
SHANGHAI PUDONG DEVELOPMENT BANK CO LTD	0.00 CNE0000011B7
SPAIN GOV. BD. 4.20% 31/01/2037	0.00 ES0000012932
BANCO BPM SPA	0.00 IT0005218380
TDF INFRA. SASU 5.625% 21/7/2028	0.00 FR001400J861
VIER GAS TRANSPOR 4.625% 26/9/2032	0.00 XS2535725159
TINGYI CAYMAN ISLAND HOLDING CO	0.00 KYG8878S1030
ALBERTSONS COMPANIES INC	0.00 US0130911037
CSN MINERACAO ORD SHARES	0.00 BRCMINACNOR2
IDEX CORP	0.00 US45167R1041
HKD BNP PARIBAS A/C	0.00
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00 XS2027400063
CREDIT AGRICOLE F2V 28/08/2033	0.00 FR001400KDS4
NITTO DENKO CORPORATION	0.00 JP3684000007
HALMA PLC	0.00 GB0004052071
COMCAST CORP 2.887% 1/11/2051	0.00 US20030NDS71
US. TSY. NOTE/BON 3.125% 15/02/2042	0.00 US912810QU51
CREDIT SUISSE GRP. F2F 02/04/2032	0.00 CH1174335740
ACHMEA F2V 02/11/2044	0.00 XS2809859536
FIRST SOLAR INC	0.00 US3364331070
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.00 US303075AA30
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.00 US912810RP57
TRUSTEES OF COLUM 4.355% 01/10/2035	0.00 US198643AD00
BARRICK PD AUSTRAL 5.95% 15/10/203915/10/2039	0.00 US06849UAD72
USD1000	
TOYOTA INDUSTRIES CORPORATION	0.00 JP3634600005
US. TSY. NOTE/BON 3.625% 15/02/2044	0.00 US912810RE01
HALLA VISTEON CLIMATE CONTROL	0.00 KR7018880005
Income Due - TWD	0.00
SPAIN GOV. BD. 1.25% 31/10/2030	0.00 ES0000012G34

PURE STORAGE INC	0.00 US74624M1027
MOTABILITY OPERATI 4.00% 17/01/2030	0.00 XS2838537566
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.00 JP1201051891
UK. GILT 4.00% 22/10/2031	0.00 GB00BPSNBF73
NORTONLIFELOCK	0.00 US6687711084
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.00 US912810RV26
SAMSUNG C AND T CORPORATION	0.00 KR7028260008
ASICS ORD SHS	0.00 JP3118000003
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.00 US91282CHJ36
WILLIAMS COS INC/T 2.60% 15/03/20311000	0.00 US969457BY52
CF INDUSTRIES HOLDINGS INC	0.00 US1252691001
CAMDEN PROPERTY TRUST	0.00 US1331311027
SCHINDLER-HLDG AG REG	0.00 CH0024638212
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.00 JP1201081914
FUT JUN 25 LIF LONG GILT	0.00
TRATON FINANCE LUXEMBOURG S.A 4.5% GTD SNR NTS	0.00 DE000A3LQ9S2
23/11/26 EUR100000 REGS	
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
PUBLIC SERVICE ELECTRIC & GAS CO 4.9% MTN 15/12/2032 USD2000 P	0.00 US74456QCK04
VIER GAS TRANSPORT 4.00% 26/09/202700000 4 REGS	0.00 XS2535724772
SINGAPORE GOV. BD 3.375% 01/09/2033	0.00 SG3261987691
NIPPON YUSEN KK NPV	0.00 JP3753000003
DCP MIDSTREAM OPERATING LP 3.25% GTD SNR NTS	0.00 US23311VAK35
15/02/2032 USD1000	
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 AU0000000CPU5
ARDINE MATHESON HOLDINGS LTD	0.00 US4711154025
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.00 US912810QW18
ILLUMINA 4.65% 09/09/2026	0.00 US452327AQ25
DISCOVERY COMMS. 3.95% 15/06/2025	0.00 US25470DBE85
CHINA YANGTZE POWER CO LTD	0.00 CNE000001G87
ERAC USA FIN. 4.50% 15/02/2045	0.00 US26884TAN28
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.00 FR0013234333
AMPRION 3.45% 22/09/2027EGS	0.00 DE000A30VPL3
TERADYNE INC	0.00 US8807701029
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
COMCAST 3.75% 1/4/2040	0.00 US20030NDH17
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
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.00 BE0390128917
Outstanding Settlement Receipts - KWD	0.00
ENERGY TRANSFER LP 4.2% SNR NTS 15/04/2027 USD2000	0.00 US29273RBK41
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
CCF HLDG. SAS F2V 27/5/2035	0.00 FR001400XHB4
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.00 DE0001102499
CRH PUBLIC LIMITED ORD SHS	0.00 IE0001827041
SOGECAP SOGECAP F2V PERP	0.00 FR0012383982
RTE RESEAU DE TRAN 3.50% 07/12/2031	0.00 FR001400MIG4
UK. GILT 0.625% 31/7/2035	0.00 GB00BMGR2916
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00 JP1201401C92
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	
BEIERSDORF AG	0.00 DE0005200000
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.00 DE0001102465
HIGHLAND HLDGS. S 2.875% 19/11/2027	0.00 XS2939370107
CAIXA CENTRAL DE CRE F2F 29/01/203001/2030	0.00 PTCCCOOM0004
WELLS FARGO F2F 11/02/2031	0.00 US95000U2J10
STMICROELECTRONICS NV	0.00 NL0000226223
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.00 FR0010371401
Income Due - BRL	0.00
IPSEN 3.875% 25/03/2032	0.00 FR001400YD27
SPAIN GOV. BD. 6.00% 31/01/2029	0.00 ES0000011868
DEUTSCHE TELEKOM 3.625% 03/02/2045	0.00 XS2985250898
US. TSY. NOTE/BON 2.875% 15/05/2043	0.00 US912810RB61
GAMING AND LEISURE P COM	0.00 US36467J1088
CARREFOUR SA	0.00 FR0000120172
ANZ COLLATERAL	0.00
US. TSY. NOTE/BON 2.875% 15/8/2045	0.00 US912810RN00
SWISSCOM AG	0.00 CH0008742519
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.00 AU0000075681
NOMURA RESEARCH INSTITUTE LTD	0.00 JP3762800005
AEP TEX INC 4.7% SNR NTS 15/05/2032 USD1000 K	0.00 US00108WAP59
SUNNY OPTICAL TECHNOLOGY GROUP	0.00 KYG8586D1097
VOLKSWAGEN INTL. FIN. F2V PERP	0.00 XS1799939027
BANQUE FEDERATIVE 3.25% 17/10/20311	0.00 FR001400T9Q9
OWENS CORNING INC	0.00 US6907421019
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00 US912810PX00
WUXI BIOLOGICS CAYMAN INC	0.00 KYG970081173
ITALY BUONI POLIEN 4.50% 1/3/2026	0.00 IT0004644735
ROGERS COMMS. 5.30% 15/02/2034	0.00 US775109DF56
HOLOGIC INC	0.00 US4364401012
YARA INTERNATIONAL ASA 3.148% SNR NTS 04/06/2030	0.00 US984851AG07
USD1000 144A	
JPMORGAN CHASE & CO. 2.963% -FRN SNR 25/01/2033	0.00 US46647PCU84
USD2000	
NEWDAY FNDG. MASTER ISSUER 3X C FRN 15/11/2032	0.00 XS2909752474
ITALY BUONI POLIEN 3.85% 1/7/2034	0.00 IT0005584856
THE JM SMUCKER COMPANY	0.00 US8326964058
US. TSY. NOTE/BON 3.125% 15/2/2043	0.00 US912810QZ49
EMERA INC	0.00 CA2908761018
STRAUMANN HLDG	0.00 CH1175448666
GFL ENVIRONMENTAL INC	0.00 CA36168Q1046
SYMRISE AG	0.00 DE000SYM9999
NORTHERN STAR RESOURCES LTD	0.00 AU000000NST8
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	
PAYCOM SOFTWARE INC	0.00 US70432V1026
JPM. CHASE F2F 24/01/2036	0.00 US46647PEW23
VESTA REAL ESTATE CORPORATION SAB DE CV	0.00 US92540K1097
PERM. TSB GRP. HLDGS F2F 30/6/2029	0.00 XS2641927574
CARMAX INC	0.00 US1431301027
ROGERS COMMUNICATIONS INC-B	0.00 CA7751092007
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.00 BE0000291972
NOW TRUST SR 24-1 CL B 14/06/2032	0.00 AU3FN0087730
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00 BE0000347568
JACK HENRY & ASSOCIATES INC	0.00 US4262811015
SPAIN GOV. BD. 3.25% 30/4/2034	0.00 ES0000012M85
ALFA LAVAL AB	0.00 SE0000695876
KUBOTA CORPORATION	0.00 JP3266400005
DKK BNP PARIBAS A/C	0.00
SMITH & NEPHEW PLC	0.00 GB0009223206
CONAGRA BRANDS INC	0.00 US2058871029
KONAMI GROUP CORP	0.00 JP3300200007
CAIXABANK VAR 18/01/2029	0.00 US12803RAA23

ITALY BUONI POLIEN 3.85% 15/12/2029	0.00 IT0005519787
ILLUMINA INC	0.00 US4523271090
JOHNSON & JOHNSON 3.60% 26/02/2045	0.00 XS3005215093
MELROSE INDUSTRIES PLC	0.00 GB00BNGDN821
SPAIN GOV. BD. 1.30% 31/10/2026	0.00 ES00000128H5
SUNCORP GROUP LTD	0.00 AU000000SUN6
HYUNDAI CAPITAL AM 4.55% 26/09/202929 USD A 144A	0.00 US44891ADG94
INSURANCE AUSTRALIA GROUP LIMITED	0.00 AU000000IAG3
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00 DE0001102481
NISOURCE INC 5.25% SNR NTS 15/02/2043 USD1000	0.00 US65473QBB86
APTIV PLC NEW ORD USD0.01	0.00 JE00BDN8H13
ITALY BUONI POLIEN 4.75% 01/09/2028	0.00 IT0004889033
JULIUS BAER GROUP LTD	0.00 CH0102484968
UK. GILT 4.50% 7/3/2035	0.00 GB00BT7J0027
EVERGY METRO INC 4.2% SNR NTS 15/06/2047 USD2000	0.00 US485134BQ27
TOKYO GAS CO LTD	0.00 JP3573000001
MS. F2F 19/04/2035	0.00 US61747YFR18
NETHERLANDS GOV. B 3.75% 15/01/2042	0.00 NL0009446418
BANK OF IRELAND GR EUR1	0.00 IE00BD1RP616
WESSEX WATER SERV 5.125% 31/10/2032	0.00 XS2569776136
ALEXANDRIA REAL ESTATE EQUITIES	0.00 US0152711091
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.00 DE0001102408
TAKEDA PHARM. 5.30% 05/07/2034	0.00 US874060BK18
ZILLOW GROUP INC	0.00 US98954M2008
BUNDESOBLIGATION 0.00% 09/10/2026	0.00 DE0001141844
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.00 JP1201821NA5
POOL CORPORATION	0.00 US73278L1052
INPEX CORPORATION	0.00 JP3294460005
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00 IT0005416570
NTT DATA GROUP CORPORATION	0.00 JP3165700000
C.H. ROBINSON WORLDWIDE INC	0.00 US12541W2098
ITALY BUONI POLIEN 3.35% 01/03/2035	0.00 IT0005358806
ITALY BUONI POLIEN 5.00% 01/08/2039	0.00 IT0004286966
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.00 US912810RK60
KESKO OYJ-B SHS	0.00 FI0009000202
ARC RESOURCES COM NPV	0.00 CA00208D4084
BPCE S A MEDIUM TERM NTS BOOK ENTRY MED TRM NTS	0.00 US05578AE465
611 4.75% 19/07/2027	
SUMITOMO ELECTRIC	0.00 JP3407400005
AMERICAN HOMES 4 RENT	0.00 US02665T3068
UK. GILT 4.25% 07/09/2039	0.00 GB00B3KJDS62
SEKISUI HOUSE	0.00 JP3420600003
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.00 DE0001102507
ENI 5.50% 15/05/2034	0.00 US26874RAN89
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.00 JP1201451D66
ITALY BUONI POLIEN 4.20% 01/03/2034	0.00 IT0005560948
TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029	0.00 FR0014006TQ7
GRAB HOLDINGS LTD	0.00 KYG4124C1096
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.00 US91324PEX69
AVERY DENNISON CO US	0.00 US0536111091
TARGA RES. 5.50% 15/02/2035	0.00 US87612GAK76
AMERICA MOVIL ADR REP 20 SR B ORD	0.00 US02390A1016
ROYALTY PHARMA PLC	0.00 GB00BMVP7Y09
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00 IT0005422891
SPAIN GOV. BD. 3.50% 31/5/2029	0.00 ES0000012M51
OVINTIV 5.65% 15/5/2028	0.00 US69047QAB86
CF INDS. 4.95% 01/06/2043	0.00 US12527GAD51
MOTABILITY OPERATIONS GR 2.37% 03/JUL/2039	0.00 XS2021481663
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.00 US912810RX81
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.00 US912810RY64
DANSKE BANK A/S F2V 02/10/20304.613% 02/10/2030	0.00 US23636ABJ97
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.00 JP1201471DC6
PUBLIC SERVICE CO OF COLORADO 4.1% 1MTG BDS	0.00 US744448CQ27
15/06/2048 USD 32	
STANLEY BLACK & DECKER INC	0.00 US8545021011

JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00 JP1201731L76
PANDORA	0.00 DK0060252690
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00 FR001400FTH3
TURKCELL ILETISIM HIZMET AS	0.00 TRATCELL91M1
EPIROC AB	0.00 SE0015658109
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.00 JP1201881Q46
PAN PACIFIC INTL H NPV	0.00 JP3639650005
EQT AB	0.00 SE0012853455
AUSTRALIA GOVERNME 2.75% 21/11/2027	0.00 AU000XCLWAQ1
FRESENIUS MEDICAL CARE AG & CO	0.00 DE0005785802
TARGA RES. 5.20% 01/07/20272027 USD1000	0.00 US87612KAA07
INVSTR. 3.50% 31/3/2034	0.00 XS3032046016
MARKEL GRP. 5.00% 05/04/2046	0.00 US570535AQ71
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	
PACIFIC GAS & ELEC 4.95% 1/7/2050	0.00 US694308JN86
COMCAST 3.999% 01/11/2049	0.00 US20030NCE94
MARFRIG GLOBAL FOODS SA	0.00 BRMRFGACNOR0
WASTE MGT. 5.35% 15/10/2054	0.00 US94106LCF40
CANADIAN GOV. BD. 2.00% 1/12/2051	0.00 CA135087H722
JPMORGAN CHASE & CO F2F 22/04/2032	0.00 US46647PCC86
REVVITY INC	0.00 US7140461093
UK. GILT 3.75% 22/10/2053	0.00 GB00BPCJD997
ALIGN TECHNOLOGY INC	0.00 US0162551016
ARENA REIT	0.00 AU000000ARF6
SINGAPORE GOV. BD. 2.75% 01/03/2046	0.00 SG31A7000004
REGENCY CENTERS CORPORATION	0.00 US7588491032
UNITED STATES TRE 3.875% 30/09/2029	0.00 US91282CFL00
US. TSY. NOTE/BOND 2.75% 30/06/2025	0.00
UK. GILT 1.25% 22/10/2041	0.00 GB00BJQWYH73
ITALY BUONI POLIEN 6.50% 01/11/2027	0.00 IT0001174611
CVS HEALTH 5.125% 20/07/2045	0.00 US126650CN80
YARA INTL. 4.75% 01/06/2028D2000 144A	0.00 US984851AF24
US. TSY. NOTE/BOND 3.00% 31/10/2025	0.00 US9128285J52
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.00 DE0001102432
RENTOKIL INITIAL PLC	0.00 GB00B082RF11
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.00 DE0001135275
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
SOLVENTUM ORD SHS	0.00 US83444M1018
VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000	0.00 US92277GAN79
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
ANNALY CAPITAL MGT COM	0.00 US0357108390
EQUITY LIFESTYLE PROPERTIES INC	0.00 US29472R1086
UK. GILT 4.25% 07/12/2040	0.00 GB00B6460505
GEMTEK TECHNOLOGY CO LTD	0.00 TW0004906003
PECO ENERGY 4.60% 15/05/2052	0.00 US693304BD82
GREAT WALL MOTOR COMPANY H	0.00 CNE100000338
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.00
DOMINION ENERGY INC 4.7% SNR NTS 01/12/2044 USD	0.00 US25746UCC18
2014D	
TELIA COMPANY AB	0.00 SE0000667925
BRIXMOR OPERATING 4.125% 15/05/2029/05/2029 USD2000	0.00 US11120VAH69
T&D HOLDINGS INC NPV	0.00 JP3539220008
SPAIN GOV. BD. 1.45% 31/10/2027	0.00 ES0000012A89
OSAKA GAS CO LTD JPY	0.00 JP3180400008

SWISS CONFEDERATIO 3.50% 08/04/2033	0.00 CH0015803239
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00 DE0001135226
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.00 CA135087M276
GENMAB AS	0.00 DK0010272202
AKZO NOBEL NV	0.00 NL0013267909
KOREA HOUSING FIN 3.714% 11/04/2027	0.00 XS2545732484
OVINTIV INC	0.00 US69047Q1022
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.00 JP1300711M79
UNITEDHEALTH GRP. 3.70% 15/08/2049	0.00 US91324PDU30
Outstanding Settlement Receipts - MXN	0.00
GREAT WEST LIFE CO	0.00 CA39138C1068
TOYOTA MOTOR CREDI 3.85% 24/07/2030EUR100000 639	0.00 XS2655865546
JAMES HARDIE INDUSTRIES PLC	0.00 AU000000JHX1
ROCHE HOLDING AG	0.00 CH0012032113
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00 FR0014009O62
EVOLUTION AB	0.00 SE0012673267
FRASERS CENTREPOINT TRUST	0.00 SG1T60930966
CROWN HOLDINGS INC	0.00 US2283681060
EURONEXT NV	0.00 NL0006294274
AKAMAI TECHNOLOGIES	0.00 US00971T1016
SANTOS LIMITED	0.00 AU000000STO6
OWENS CORNING 5.95% 15/06/2054	0.00 US690742AQ43
KANSAI ELECTRIC POWER JPY	0.00 JP3228600007
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
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00 CA135087R481
NIPPON LIFE INSURANCE F2V 23/01/2055	0.00 XS2979680332
HANG SENG BANK	0.00 HK0011000095
ORIGIN ENERGY LIMITED	0.00 AU000000ORG5
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00 IT0005544082
SPAIN GOV. BD. 1.45% 30-APR-29	0.00 ES0000012E51
KUEHNE & NAGEL INTERNATIONAL AG	0.00 CH0025238863
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.00 US912810RQ31
COCHLEAR LIMITED	0.00 AU000000COH5
NEUROCRINE BIOSCIENCES INC	0.00 US64125C1099
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.00 JP1024571Q21
COMMONWEALTH EDISON 2.75% 01/09/2051000 131	0.00 US202795JU55
SAINSBURY (J) PLC	0.00 GB00B019KW72
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.00 JP1300301940
GOLDEN BAR SECURITISATION SR 24-1 CL C FLTGT RT 22/09/2043	0.00 IT0005611394
AU OPTRONICS CORP	0.00 TW0002409000
MARS 5.20% 01/03/2035	0.00 US571676BA26
MARS 5.00% 1/3/2032	0.00 US571676AZ85
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
JUNIPER NETWORK INC	0.00 US48203R1041
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.00 JP1201171A43
ELEVANCE HEALTH INC 5.65% 15/06/205400	0.00 US036752BA01
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.00 US912810RS96
OSK MITSUBI OSK LINES LTD	0.00 JP3362700001
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.00
ITALY BUONI POLIEN 3.45% 01/03/2048	0.00 IT0005273013
AMCOR PLC COM USD	0.00 JE00BJ1F3079
UK. GILT 4.75% 07/12/2038	0.00 GB00B00NY175
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.00 DE0001102457
UK. GILT 4.375% 31/7/2054	0.00
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00 BE0000331406
COCA-COLA 2.50% 15/3/2051	0.00 US191216DC18
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00 DE0001102598
UK. GILT 3.25% 22/1/2044	0.00 GB00B84Z9V04

CARLSBERG AS - B	0.00 DK0010181759
SPAIN GOV. BD. 5.15% 31/10/2028	0.00 ES00000124C5
KEYCORP FRN 04/04/20315.121% 04/04/2031	0.00 US49326EEQ26
SEI INVESTMENTS COMPANY	0.00 US7841171033
BUNGE GLOBAL SA COM USD0.01	0.00 CH1300646267
TSAKOS ENERGY NAVIGATION LTD	0.00 BMG9108L1735
SPAIN GOV. BD. 3.90% 30/07/2039	0.00 ES0000012L60
TRUIST FINL. F2F 24/01/20354/01/2035 USD2000 I	0.00 US89788MAS17
BXP INC	0.00 US1011211018
MOLSON COORS BEVERAGE CO	0.00 US60871R2094
JERONIMO MARTINS SGPS SA	0.00 PTJMT0AE0001
SINGAPORE GOV. BD. 2.75% 01/04/2042	0.00 SG3254976487
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.00 JP1300341B39
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.00 JP1300381D38
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00 CA135087H235
FUT JUN 25 U.S. T-BONDS	0.00
CHARTER COMMS. OP 4.908% 23/07/2025	0.00 US161175AY09
AIB GRP. F2F 17/11/2027REGS	0.00 XS2343340852
UK. GILT 4.25% 7/12/2055	0.00 GB00B06YGN05
SPAIN GOV. BD. 3.45% 31/10/2034	0.00 ES0000012N35
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
ORKLA ASA	0.00 NO0003733800
PENSKE TRUCK LEASI 5.75% 24/5/20264/05/2026 USD1000	0.00 US709599BU71
144A	
CPUK FIN. 6.136% 28/8/2031	0.00 XS2603557674
HEINEKEN HOLDING NV	0.00 NL0000008977
ELIA GROUP NPV SR 03042025	0.00 BE0970187903
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00 DE000BU22031
REGAL REXNORD CORP 6.05% 15/02/2026	0.00 US758750AL75
MEDTRONIC GLOBAL 1.375% 15/10/2040/10/2040	0.00 XS2238792332
EUR100000	
RENAULT SA	0.00 FR0000131906
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00 CA135087P329
STANTEC INC	0.00 CA85472N1096
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00 US912810PU60
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.00 JP1201301B94
SHIONOGI & CO LTD	0.00 JP3347200002
TORAY INDS INC	0.00 JP3621000003
INCYTE CORP	0.00 US45337C1027
FMC 5.15% 18/05/2026	0.00 US302491AW57
SINOTRUK HONGKONG LIMITED	0.00 HK3808041546
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.00
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00 JP1201831P14
BRISTOL-MYERS SQU 4.625% 15/05/2044	0.00 US110122DH81
JBS USA LUX JBS US 5.75% 1/4/2033	0.00 US46590XAY22
KRAFT HEINZ FOODS 5.20% 15/3/2032	0.00 US50077LBM72
INDO RUPIAH	0.00
ITALY BUONI POLIEN 2.00% 1/2/2028	0.00 IT0005323032
ESSENTIAL UTILS	0.00 US29670G1022
PENSKE TRUCK LEASI 4.40% 01/07/2027/07/2027 USD1000	0.00 US709599BN39
144A	
CANTOR FITZGERALD 7.20% 12/12/2028	0.00 US138616AM99
EPAM SYSTEMS INC	0.00 US29414B1044
ALTAGAS INCOME LTD	0.00 CA0213611001
AUSTRALIA GOVERNME 0.50% 21/09/2026	0.00 AU0000106411
ITALY BUONI POLIEN 3.15% 15/11/2031	0.00 IT0005619546
ONEOK 4.85% 01/02/2049	0.00 US682680BZ59
BERKLEY(W.R.)CORP 4.75% SNR NTS 01/08/2044 USD	0.00 US084423AT91
KIRIN HOLDINGS CO LTD	0.00 JP3258000003
JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.00 JP1103411FC6
EPIROC AB SER B NPV POST SPLIT	0.00 SE0015658117
SPAIN GOV. BD. 1.50% 30/04/2027	0.00 ES00000128P8
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00 XS2389757944

DTE ELECTRIC CO 3.7% 15/MAR/2045	0.00 US23338VAE65
TOYOTA TSUSHO CORP	0.00 JP3635000007
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00 AU000XCLWAI8
ATHORA HLDG. 5.875% 10/09/2034	0.00 XS2831758474
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.00 JP1201761M45
KINGSOFT CORP	0.00 KYG5264Y1089
CAP. ONE FINL. F2F 30/10/2031	0.00 US14040HDC60
TAISEI CORP	0.00 JP3443600006
OCCIDENTAL PETROL 5.375% 1/1/2032	0.00 US674599EK76
JPM. CHASE F2F 22/7/2035	0.00 US46647PEK84
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00 JP1300361C33
COREBRIDGE FINL. 3.65% 5/4/2027	0.00 US21871XAD12
AFFINITY WATER FIN 6.25% 12/09/2040	0.00 XS3019786428
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00 FR0013404969
LY CORPORATION	0.00 JP3933800009
STORE CAP. 5.40% 30/04/2030	0.00 US862123AA45
STANDARD CHARTERED P F2V 21/01/202972 5.545% 21/01/2029	0.00 US85325C2D33
MATSUKIYOCOCOKARA AND CO	0.00 JP3869010003
T-MOBILE USA 3.00% 15/02/2041	0.00 US87264ABL89
NATL. GAS TRANSMIS 5.50% 4/2/2034	0.00 XS2987788408
CARABAO GROUP PCL NVDR	0.00 TH6066010R13
PAN AMERICAN SILVER CORP	0.00 CA6979001089
DT MIDSTREAM 5.80% 15/12/2034	0.00 US23345MAD92
ITALY BUONI POLIEN 2.95% 01/09/2038	0.00 IT0005321325
UK. GILT 2.00% 7/9/2025	0.00 GB00BTHH2R79
ARTHUR J GALLAGHER 5.15% 15/02/2035	0.00 US04316JAN90
HONG KONG CHINA GA	0.00 HK0003000038
APPLE INC 2.7% 05/AUG/2051	0.00 US037833EK23
KALBE FARMA	0.00 ID1000125107
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00 JP1201511EC7
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00 ES0000012L52
VAT GROUP AG	0.00 CH0311864901
NATWEST MKTS. 6.625% 22/6/2026	0.00 XS2638487566
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
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.00
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00 JP1300751N79
ASSURANT INC	0.00 US04621X1081
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00 DE0001102440
AGEAS NPV POST SPLIT	0.00 BE0974264930
NORTHUMBRIAN WATER 4.50% 14/2/2031	0.00 XS2585804946
NORDSON CORP	0.00 US6556631025
SWISS PRIME SITE AG	0.00 CH0008038389
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.00 US015271BC21
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00 CA135087E679
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.00 AU3TB0000135
JOHNSON & JOHNSON 3.05% 26/2/2033	0.00 XS3005214369
TRUIST FINL. F2F 30/10/2029	0.00 US89788MAQ50
SKYWORKS SOLUTIONS INC	0.00 US83088M1027
JBS USA LUX SARL / 5.95% 20/04/2035	0.00 US472140AA00
KAJEMA CORP	0.00 JP3210200006
VERIZON COMMS. 3.40% 22/03/20411000	0.00 US92343VGK44
MODERNA INC	0.00 US60770K1079
OBAYASHI CORPORATION	0.00 JP3190000004
WELLS FARGO F2F 30/4/2041	0.00 US95000U2Q52
UK. GILT 3.75% 22/07/2052	0.00 GB00B6RNH572
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00 ES0000012I32
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.00 US53079EBN31
SSE	0.00 GB0007908733
WISTRON CORP	0.00 TW0003231007
WALGREENS BOOTS AL COM	0.00 US9314271084
INTERTEK GROUP INC	0.00 GB0031638363
ELEMENT FINANCIAL CORP	0.00 CA2861812014

JAPAN GOV. THIRTY 2.50% 20/3/2038	0.00 JP1300281845
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00 IT0005274805
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00
CAPCOM CO LTD	0.00 JP3218900003
TRANSCANADA PIPEL 4.625% 01/03/20344 USD1000	0.00 US89352HAM16
BANCO BPM 4.625% 29/11/2027	0.00 IT0005572166
NESTLE HOLDINGS INC 4.0% 24/SEP/2048	0.00 US641062AN41
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00 ES0000012J15
UK. GILT 4.00% 22/1/2060	0.00 GB00B54QLM75
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00 NL0012171458
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00 IT0005340929
SYSMEX CORP	0.00 JP3351100007
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00 US912810QA97
AVANTOR INC	0.00 US05352A1007
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00 IT0005413171
ACCOR SA	0.00 FR0000120404
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00 IT0005521981
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.00 CA135087Q723
IDEX 4.95% 01/09/2029	0.00 US45167RAJ32
US TREASURY N/B 3.87% 31/DEC/2029	0.00 US91282CGB19
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
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.00 CNE100000593
BANK OF AMERICA CORP 3.59% 21/JUL/2028	0.00 US06051GGR48
US. TSY. NOTE/BOND 2.75% 31/8/2025	0.00 US9128284Z04
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00 JP1300331A99
TELENOR ASA	0.00 NO0010063308
ANTOFAGASTA PLC	0.00 GB0000456144
CAPITALAND INTEGRATED COMMERCIAL	0.00 SG1M51904654
FUNDING CIRCLE HOLDINGS ORD	0.00 GB00BG0TPX62
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.00 JP1300811Q17
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00 IT0005402117
N/WIDE. B/SOC. F2F 07/12/2027	0.00 XS2562898143
ENACT HLDGS INC COM	0.00 US29249E1091
ICON INVS. SIX DA 5.849% 08/05/2029	0.00 US45115AAB08
JPM CCP EUR BROKER ACCOUNT	0.00
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.00 FR0010171975
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00 DE0001102473
BUREAU VERITAS SA	0.00 FR0006174348
CENTRICA PLC	0.00 GB00B033F229
NAFCO CO LTD	0.00 JP3651160008
SPAIN GOV. BD. 2.80% 31/5/2026	0.00 ES0000012L29
CANADIAN GOV. BD. 0.50% 1/09/2025	0.00 CA135087K940
COREBRIDGE FINANCIAL ORD	0.00 US21871X1090
EASTMAN CHEMICAL COM	0.00 US2774321002
BLACK PEARL GROUP NPV	0.00 NZBPGE0004S2
TELSTRA CORPORATION LIMITED	0.00 AU000000TLS2
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00 JP1300621K47
HEWLETT PACKARD EN 5.60% 15/10/2054	0.00 US42824CBW82
JAPANESE YEN	0.00
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.00 AU0000101792
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA	0.00
NEWMONT CORPORATION	0.00 AU0000297962
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
SINGAPORE EXCHANGE LTD	0.00 SG1J26887955
JPM. CHASE F2F 1/6/20341000	0.00 US46647PDR47
UK. GILT 4.25% 07/12/2046	0.00 GB00B128DP45
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00 JP1201691K75
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00 AU3TB0000150

US. TSY. NOTE/BON 1.375% 31/8/2026	0.00 US912828YD60
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00 AU000XCLWAX7
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00 US912828YX25
MOWI ASA	0.00 NO0003054108
RAKUTEN GROUP INC	0.00 JP3967200001
ERAC USA FIN LLC 4.6% 01/05/2028	0.00 US26884TAV44
HOST HOTELS & RESORTS INC	0.00 US44107P1049
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00 NL0011819040
NITORI CO LTD	0.00 JP3756100008
KEYERA CORP COM	0.00 CA4932711001
TARGA RES. 6.125% 15/3/2033	0.00 US87612GAC50
EMPIRE CO LIMITED	0.00 CA2918434077
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00 FR0013257524
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00 DE0001102549
WHLBORGES FAST. AB NPV	0.00 SE0018012635
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	
WH GROUP LTD	0.00 KYG960071028
TARGA RES. 6.50% 15/2/2053	0.00 US87612GAD34
ABN AMRO BANK F2V 21/09/203300000 305	0.00 XS2637967139
JAPAN GOV. TWENTY 2.00% 20/12/2025	0.00 JP1200841615
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00 US797440BW34
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00 JP1201781MA3
VIATRIS INC	0.00 US92556V1061
THE CAMPBELL S COMPANY	0.00 US1344291091
SPAIN GOV. BD. 0.80% 30/07/2027	0.00 ES0000012G26
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00 DE0001102531
SPAIN GOV. BD. 2.55% 31/10/2032	0.00 ES0000012K61
UK. GILT 1.75% 22-JUL-57	0.00 GB00BD0XH204
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00 JP1201791N14
NEWDAY FUNDING MASTER ISSUER 2X C FRN 7/15/2032	0.00 XS2834467602
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.00 US842400HF31
AMGEN 5.65% 2/3/2053	0.00 US031162DT45
FIRST QUANTUM MINERALS LTD	0.00 CA3359341052
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.00 AU0000013740
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00 JP1201771M76
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.00 JP1300351B93
UK. GILT 4.00% 22/10/2063	0.00 GB00BMF9LF76
ALBERMARLE CORP	0.00 US0126531013
COX COMMS. 2.60% 15/06/20316% 15/06/2031	0.00 US224044CN54
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00 JP1300781P48
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00 AU000000S320
LINDT & SPRUENGLI AG-PC	0.00 CH0010570767
WISE CL A ORD SHS	0.00 GB00BL9YR756
SPAIN GOV. BD. 0.70% 30/04/2032	0.00 ES0000012K20
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00 JP1300801PA2
HAMBURG COMMER. BA 4.50% 24/7/2028	0.00 DE000HCB0B44
ASSOCIATED BRITISH FOODS PLC	0.00 GB0006731235
TREND MICRO INCORPORATED	0.00 JP3637300009
RAIFFEISEN BANK INTE F2V 02/01/2035	0.00 XS2904849879
CONS. EDISON OF NE 4.30% 01/12/2056	0.00 US209111FK46
DAE FNDG. 3.375% 20/03/2028	0.00 XS2286303495
MAGNA INTERNATIONAL INC	0.00 CA5592224011
A P MOLLER MAERSK AS	0.00 DK0010244425
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00 IT0004923998
SNAP INC	0.00 US83304A1060
AUSTRALIA GOVERNME 0.25% 21/11/2025	0.00
ASAHI KASEI CORPORATION	0.00 JP3111200006
HCA 5.25% 01/03/2030	0.00 US404119CZ09
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00 JP1300321A34
WESTERN MIDSTREAM 4.05% 01/02/2030	0.00 US958667AC17
CELESTICA INC COM NPV	0.00 CA15101Q2071
ENERGY TRANSFER OP 5.00% 15/05/2050	0.00 US29278NAR44
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00 JP1201841P46

NETHERLANDS GOV. B 2.75% 15/1/2047	0.00
SKANSKA AB	0.00 SE0000113250
AMERICAN FINANCIAL GROUP INC	0.00 US0259321042
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00 NL0000102234
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00 JP1300691M16
NEWS CORP	0.00 US65249B1098
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00 IT0005383309
INNOVENT BIOLOGICS INC	0.00 KYG4818G1010
ADMIRAL GROUP PLC	0.00 GB00B02J6398
ACCENTURE CAPITAL 4.50% 04/10/2034	0.00 US00440KAD54
TARGA RES. 4.20% 01/02/2033	0.00 US87612GAA94
CANADIAN GOV. 0.50% 01/12/20303	0.00 CA135087L443
SMITHS GROUP PLC	0.00 GB00B1WY2338
COMCAST CORP 5.5% GTD SNR NTS 15/05/2064 USD1000	0.00 US20030NEG25
UNITED AIRLINES HOLDINGS INC	0.00 US9100471096
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	
TEREGA 4.00% 17/09/2034	0.00 FR001400SGZ5
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00 FR0010870956
CARGILL 4.76% 23/11/2045	0.00 US141781BF09
Income Due - DKK	0.00
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
OBIC CO LTD	0.00 JP3173400007
FORD MOTOR CREDIT 7.35% 06/03/2030	0.00 US345397C684
UK. GILT 3.50% 22/07/2068	0.00 GB00BBJNQY21
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00 JP1201811N77
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00 IT0005508590
ZAR BNP PARIBAS A/C	0.00
LIFCO AB SER B NPV	0.00 SE0015949201
ISRAEL DISCOUNT BANK	0.00 IL0006912120
WILMAR INTERNATIONAL LTD	0.00 SG1T56930848
SPAIN GOV. BD. 5.90% 30/07/2026	0.00
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
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
SINO BIOPHARMACEUTICAL	0.00 KYG8167W1380
DELTA AIR LINES INC	0.00 US2473617023
ALSTOM SA	0.00 FR0010220475
ITALY BUONI POLIEN 3.45% 15/07/2031	0.00 IT0005595803
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00 IT0005403396
ENDESA SA	0.00 ES0130670112
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00
JARDINE MATHESON HOLDINGS LIMITED	0.00 BMG507361001
VONOVIA SE 1.50% 14/6/2041	0.00 DE000A3E5MK0
DAVITA INC	0.00 US23918K1088
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00 IT0005500068
TREASURY CORP VICT 2.25% 15/09/2033	0.00 AU3SG0002504
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00 NL0015001DQ7
HORMEL FOODS CORPORATION	0.00 US4404521001
BOLIDEN ORD SHS	0.00 SE0020050417
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00 IT0005127086
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00 DE000BU2D004
SMURFIT WESTROCK P ORD USD0.001 DI	0.00 IE00028FXN24
SEVERN TRENT UTILI 5.25% 4/4/2036	0.00 XS2607194086
ALIMENTATION COUC 5.267% 12/2/20344	0.00 US01626PAU03
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00 AU0000047003

ROKU INC	0.00 US77543R1023
HCA 5.45% 15/09/2034	0.00 US404121AK12
MAKITA CORPORATION	0.00 JP3862400003
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00 NL0015001XZ6
GALAXY ENTERTAINMENT GROUP LIMITED	0.00 HK0027032686
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00 JP1201751M13
SIEMENS FINANCIER 3.625% 22/2/2044	0.00 XS2769892600
ZALANDO SE NPV	0.00 DE000ZAL1111
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00 JP1201461D98
BUONI POLIENNALI D 1.25% 01/12/20260 REGS	0.00 IT0005210650
MONDAY COM LTD	0.00 IL0011762130
JEFFERIES FINANCI 5.875% 21/07/2028	0.00 US47233WBM01
UNITED KINGDOM GI 0.625% 07/06/2025	0.00 GB00BK5CVX03
BROADCOM INC 3.419% 15/04/2033	0.00 US11135FBK66
BE SEMICONDUCTOR EURO	0.00 NL0012866412
MONDI PLC ORD EURO.22	0.00 GB00BMWC6P49
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00 JP1201711L13
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.00 AU0000087454
FORD MOTOR CREDIT CO LLC 7.122% SNR NTS	0.00 US345397D674
07/11/2033USD200000	
NORSK HYDRO ASA	0.00 NO0005052605
RED ELECTRICA DE ES	0.00 ES0173093024
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
KNORR BREMSE AG	0.00 DE000KBX1006
SF HOLDING CO CNY H	0.00 CNE100006NF4
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00 JP1201671K12
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00 BE0000341504
DIAMONDBACK ENERGY 5.90% 18/04/2064	0.00 US25278XBB47
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00 AU000000SHL7
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00 JP1201281B64
UNION PACIFIC 5.15% 20/01/20630	0.00 US907818GD49
T-MOBILE USA 5.125% 15/05/2032	0.00 US87264ADS15
PIEDMONT NATURAL G 2.50% 15/3/2031	0.00 US720186AN51
CANADIAN GOV. 1.50% 01/12/2031	0.00 CA135087N266
ATMOS ENERGY 5.75% 15/10/2052	0.00 US049560AY17
AEP TRANSMISSION CO LLC 2.75% SNR NTS 15/08/2051	0.00 US00115AAN90
USD1000 N	
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00
ITALY BUONI POLIEN 4.30% 01/10/2054	0.00 IT0005611741
MICROSOFT CORP 2.525% 01/06/2050	0.00 US594918CC64
SVENSKA CELLULOSA AB - B SHARES	0.00 SE0000112724
CHINA MENGNIU DAIRY CO	0.00 KYG210961051
ADDTech AB SER B NPV	0.00 SE0014781795
EURP. UNION 3.00% 4/3/2053	0.00 EU000A3K4DY4
EXOR NV	0.00 NL0012059018
ING GROEP F2V 15/08/20340 REGS	0.00 XS2818300407
UK. GILT 1.50% 7/22/2047	0.00 GB00BDCHBW80
BERKSHIRE HATHAWAY 4.50% 01/02/2045	0.00 US084659AF84
INTERNATIONAL GAMES SYSTEM CO LTD	0.00 TW0003293007
AEGON ORD SHS	0.00 BMG0112X1056
JEFFERIES FINANCIAL GROUP INC 2.75% 15/10/2032	0.00 US47233JDX37
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00 JP1201491E67
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00 SG7J60932174
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.00 JP1201551FC0
YAMANA GOLD INC 2.63% GTD SNR NTS 15/08/2031 USD1000	0.00 US98462YAF79
TOPPAN HOLDINGS INC	0.00 JP3629000005
CAP. ONE FINL. F2F 26/7/2030	0.00 US14040HGD74
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.00 DE000BU2F009
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00 JP1400131L54
DAYFORCE INC	0.00 US15677J1088
SHISEIDO COMPANY LIMITED	0.00 JP3351600006
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00 CA135087M847

JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00 JP1201651J76
SPAIN GOV. BD. 2.35% 30/07/2033	0.00 ES00000128Q6
IVANHOE MINES LTD COM NPV CL A	0.00 CA46579R1047
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00 IT0005494239
LUNDIN MINING CORP	0.00 CA5503721063
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00 IT0005445306
KEYCORP F2F 06/03/2035	0.00 US49326EEP43
TEVA PHARMACEUTIC 4.375% 09/05/2030	0.00 XS2406607171
IMCD NV	0.00 NL0010801007
TEVA PHARM. FIN. N 3.75% 09/05/2027	0.00 XS2406607098
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00 JP1201521F37
SWO USD RCV SOFR 1D PAY 4.1 120925	0.00
AEP TEXAS 5.45% 15/05/2029	0.00 US00108WAS98
JAPAN GOV. THIRTY 1.80% 20/03/2054	0.00 JP1300821Q49
UK. GILT 1.125% 31/1/2039	0.00 GB00BLPK7334
TKO GROUP HLDGS COM USD0.01 CL A	0.00 US87256C1018
ORACLE CORP 3.8% SNR NTS 15/11/2037 USD2000	0.00 US68389XBP96
SECURITAS AB	0.00 SE0000163594
GALDERMA GROUP N ORD SHS	0.00 CH1335392721
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00 NL0000102317
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00 JP1201501E99
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00 CH0466642201
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00 IT0005467482
NEWMONT NEWCREST F 5.35% 15/3/2034	0.00 US65163LAR06
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00 JP1201741LA9
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00 JP1201851P76
US. TSY. NOTE/BON 2.625% 31/12/2025	0.00 US9128285T35
SPAIN GOV. BD. 0.60% 31/10/2029	0.00 ES0000012F43
INTERPUBLIC GROUP COS INC USD	0.00 US4606901001
TRELLEBORG AB-B SHS	0.00 SE0000114837
WESTERN GAS PARTNE 4.65% 01/07/2026	0.00 US958254AF13
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00 DE0001135366
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00 JP13002918A0
DAIFUKU CO LTD NPV	0.00 JP3497400006
FORTUM OYJ	0.00 FI0009007132
COX COMMS. 2.95% 1/10/2050	0.00 US224044CM71
UK. GILT 1.625% 10/22/2054	0.00 GB00BJLR0J16
BANCA POPOL EMILIA ROMAGNA	0.00 IT00000066123
SOUTHERN GAS CAP. 4.40% 30/5/2047000 2017-A	0.00 US8426EPAC26
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00 BE0000335449
HENKEL AG & CO KGAA	0.00 DE0006048408
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00 AU000XCLWAR9
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
CROWN CASTLE 2.10% 01/04/2031	0.00 US22822VAW19
NEMETSCHEK AG	0.00 DE0006452907
UBS GRP. F2F 13/08/2030	0.00 US902613AA61
CENTERPOINT ENERGY 4.10% 1/9/2047	0.00 US15189WAJ99
UK. GILT 6.00% 07/12/2028	0.00 GB0002404191
KLEPIERRE	0.00 FR0000121964
SPAIN GOV. BD. 2.70% 31/10/2048	0.00 ES0000012B47
CONOCOPHILLIPS 5.7% GTD SNR NTS 15/09/2063 USD1000	0.00 US20826FBH82
UNI CHARM CORPORATION	0.00 JP3951600000
SOUTHERN CALIFORNI 4.65% 01/10/2043	0.00 US842400FZ13
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00 CA135087J397
DEUTSCHE BAHN FIN 1.625% 16/8/2033NTS 16/08/2033	0.00 XS1772374770
EUR1000	
T-MOBILE USA INC 5.25% 15/06/2055	0.00 US87264ADN28
SINGAPORE AIRLINES LTD	0.00 SG1V61937297
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00 AU000XCLWAG2
EISAI CO LTD JPY	0.00 JP3160400002
YAMAHA MOTOR CO	0.00 JP3942800008

ITALY BUONI POLIEN 2.50% 15/11/2025	0.00 IT0005345183
HANKYU HANSHIN HOLDINGS NPV	0.00 JP3774200004
FLORIDA POWER & LI 3.95% 01/03/2048	0.00 US341081FQ54
UNIQA INSURANCE GROUP AG	0.00 AT0000821103
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00 IT0005370306
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00 DE0001135176
BIO TECHNE CORP	0.00 US09073M1045
ITALY BUONI POLIEN 1.85% 1/7/2025	0.00 IT0005408502
ITALY BUONI POLIEN 1.50% 1/6/2025	0.00 IT0005090318
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00 JP1300611K15
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00 IT0005170839
EXACT SCIENCES CORP	0.00 US30063P1057
SAMSUNG SDI CO LTD	0.00 KR7006400006
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00 US912810FP85
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00 JP1400151N57
KIKKOMAN CORPORATION JPY	0.00 JP3240400006
CHINA CONSTRUCUTION ENGINEERING CORP LTD	0.00 CNE100000F46
BUONI POLIENNALI D 0.95% 01/12/2031	0.00 IT0005449969
SKF AB	0.00 SE0000108227
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00 CA135087F825
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00 JP1400121K57
BRF BRASIL FOODS SA	0.00 BRBRFSACNOR8
APTIV APTIV GBL. F 5.75% 13/09/2054NTS 13/09/2054	0.00 US03837AAC45
USD1000	
BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026	0.00 IT0005454241
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00 JP1201531F68
JFE HOLDINGS INC	0.00 JP3386030005
ITALY BUONI POLIEN 3.45% 1/3/2048	0.00 IT0005273013
AKER BP 3.10% 15/7/2031	0.00 US55037AAB44
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00 US015857AF21
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00 SG1M77906915
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00 JP1300141445
PERMIAN RES. OPERA 6.25% 01/02/2033	0.00 US71424VAB62
TENARIS SA	0.00 LU2598331598
CONTINENTAL AG	0.00 DE0005439004
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00 NL0012818504
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00 BE0000345547
PRESS KOGYO CO	0.00 JP3833600004
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00 BE0000352618
INDUTRADE AB	0.00 SE0001515552
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00 BE0000320292
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00 JP1300701M48
GILDAN ACTIVEWEAR INC	0.00 CA3759161035
SGH LIMITED ORDINARY FULLY PAID	0.00 AU0000364754
ALEXANDRIA REAL ES 3.00% 18/05/20511	0.00 US015271AX76
DCC PLC	0.00 IE0002424939
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00 AU0000249302
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00 FR0014002JM6
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00 NL0013552060
CHINA FEIHE LTD	0.00 KYG2121Q1055
TOROMONT INDUSTRIES LTD	0.00 CA8911021050
ENERGY TRANSFER 6.40% 1/12/2030	0.00 US29273VAT70
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00 IT0005377152
GJENSIDIGE FORSIKR NOK	0.00 NO0010582521
ISUZU MOTORS	0.00 JP3137200006
ZENSHO HOLDINGS CO LTD	0.00 JP3429300001
KAZMUNAYGAS NATIONAL CO 3.5% 14/APR/2033	0.00 XS2242422397
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00 DE0001135085
TALANX AG	0.00 DE000TLX1005
SEKISUI CHEMICAL CO Y50	0.00 JP3419400001
SPAIN GOVERNMENT B 3.15% 30/04/2035	0.00 ES0000012067
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00 US571903BG74
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
GALP ENERGIA SGPS SA-B SHRS	0.00 PTGALOAM0009
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.00 US744448DA65
BUONI POLIENNALI DEL TES 3.25% 01/MAR/2038	0.00 IT0005496770
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00 IT0005083057
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00 JP1201661JA3
SBI HOLDINGS INC NPV	0.00 JP3436120004
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00 JP13003119A4
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00 JP1400041B55
ATHORA NETHERLANDS F2V 31/08/2032	0.00 XS2468390930
EDENRED	0.00 FR0010908533
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00 JP1200951760
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00 JP1201411CC4
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00 CA135087WL43
WPP PLC	0.00 JE00B8KF9B49
CITIC SECURITIES CO LTD	0.00 CNE000001DB6
GEN. MOTORS 6.60% 01/04/2036	0.00 US37045VAK61
DIGICO INFRASTRUCTURE REIT	0.00 AU0000367088
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00 JP1200931739
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00 IT0005363111
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00 IT0005162828
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00 FR0014004J31
WEA FIN. WESTFIELD 4.75% 17/09/2044NTS 17/09/2044	0.00 USU94299AD35
USD200000	
WYNN RESORTS LTD	0.00 US9831341071
TRYG AS	0.00 DK0060636678
BUONI POLIENNALI DEL TES 4.1% 01/FEB/2029	0.00 IT0005566408
DENMARK GOV. BD. 4.50% 15/11/2039	0.00 DK0009922320
NEW ZEALAND DOLLAR	0.00
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00 JP1200891685
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.00 US644188BH66
SPAIN GOV. BD. 1.20% 31/10/2040	0.00 ES0000012G42
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00 JP1200851630
JBS USA LUX JBS US 3.00% 15/5/2032	0.00 US46590XAP15
FORTUNE BRANDS HOME AND SECURITY	0.00 US34964C1062
BANK OF AMERICA F2F 19/6/2041	0.00 US06051GJE08
EUROFINS SCIENTIFIC	0.00 FR0014000MR3
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00 FR0013480613
MICROSOFT 2.50% 15/9/2050	0.00 US594918CW29
CCL INDUSTRIES INC	0.00 CA1249003098
MARRIOTT INTL. MD 4.90% 15/04/2029	0.00 US571903BL69
ASX LIMITED	0.00 AU000000ASX7
CONCORDIA FINANCIAL GROUP LTD	0.00 JP3305990008
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00 JP1300771P16
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
UBER TECHS. 4.80% 15/09/2034	0.00 US90353TAP57
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
CDW CDW FIN. 5.10% 01/03/2030	0.00 US12513GBK40
FUT JUN 25 CBT 5Y T-NOTE	0.00
SWEDISH ORPHAN BIOVITRUM PUBL AB	0.00 SE0000872095
ALLY FINANCIAL INC F2F 17/01/2031	0.00 US02005NBW92
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00 JP1300421E39
SMITH A.O CORP	0.00 US8318652091
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00 DE0001102515
MEDIBANK PRIVATE LIMITED	0.00 AU000000MPL3
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00 JP1300461F39
NOK BNP PARIBAS A/C	0.00
ORION OYJ	0.00 FI0009014377
JPM. CHASE F2F 23/01/2030	0.00 US46647PEB85

KEPPEL LTD	0.00 SG1U68934629
NIPPON PAINT HOLDINGS CO LTD	0.00 JP3749400002
WESTPAC	0.00
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00 IT0005240830
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00 IT0005582421
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00 IT0005542797
AMERCO COM	0.00 US0235865062
ITALY BUONI POLIEN 1.20% 15/08/2025	0.00 IT0005493298
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00 IT0005177909
SPAIN GOV. BD. 3.45% 30/07/2066	0.00 ES00000128E2
A P MOLLER-MAERSK B	0.00 DK0010244508
EVONIK INDUSTRIES AG	0.00 DE000EVNK013
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
ATACADAO SA	0.00 BRCRFBACNOR2
BUONI POLIENNALI 0.95% 01/06/2032	0.00 IT0005466013
LOTTERY CORPORATION LIMITED	0.00 AU0000219529
ROMANIAN GOV. INT 6.375% 30/1/2034	0.00 XS2756521303
VERIZON COMMS. 2.65% 20/11/2040	0.00 US92343VFT61
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00 DE0001102572
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00 BE0000337460
AZRIELI GROUP	0.00 IL0011194789
RATIONAL AG	0.00 DE0007010803
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00 JP1300761NA3
FOX CORP COM	0.00 US35137L2043
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00 IT0005437147
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00 IT0005484552
GOLDMAN SACHS GROUP F2F 23/01/2033	0.00 XS2983840518
DAITO TRUST CONSTRUCTION COMPANY LTD	0.00 JP3486800000
HEALTH CARE SERV. 5.20% 15/06/2029	0.00 US42218SAK42
SAPUTO INC	0.00 CA8029121057
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00 JP1300731N17
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00 JP1201391C86
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00 BE0000354630
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00 BE0000360694
SPAIN GOV. BD. 1.90% 31/10/2052	0.00 ES0000012K46
BANCO DO BRASIL ORD SHS	0.00 BRBBASACNOR3
CROWN CASTLE INTL 2.90% 01/04/2041	0.00 US22822VAX91
BEIJER REF AB SER`B`NPV	0.00 SE0015949748
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00 NL0015031501
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00 JP13002717A6
MERCK & CO INC 4.9% SNR NTS 17/05/2044 USD2000	0.00 US58933YBL83
REXEL SA	0.00 FR0010451203
SPAIN GOV. BD. 1.00% 31/10/2050	0.00 ES0000012G00
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00 JP1200971792
ICL GROUP LTD	0.00 IL0002810146
MAYVILLE ENGINEERING CO INC	0.00 US5786051079
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00 DE0001135069
NUTRIEN 5.25% 15/01/2045	0.00 US67077MAS70
ANTHEM 5.10% 15/1/2044	0.00 US94973VBF31
TELEPERFORMANCE	0.00 FR0000051807
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00 IT0005514473
COMERICA F2F 30/01/2030	0.00 US200340AW72
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00 IT0005561888
SPAIN GOV. BD. 3.45% 30/7/2043	0.00 ES0000012K95
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00 JP1300681LA7
PACIFICORP 4.125% 15/01/2049	0.00 US695114CT39
BUONI POLIENNALI D 0.60% 01/08/2031	0.00 IT0005436693
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00 NL0014555419
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00 US912810PW27
CHUBU ELECTRIC POWER CO INC	0.00 JP3526600006
KINGFISHER PLC GBP0.1571	0.00 GB0033195214
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00 JP1300631K78
BALOISE HOLDING-REG	0.00 CH0012410517

JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00 JP1300601JA9
BLUESCOPE STEEL LIMITED	0.00 AU000000BSLO
NISSAN MOTOR CO	0.00 JP3672400003
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00 IT0005530032
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00 NL0015000RP1
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00 JP1201591GC4
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00 JP1201641J38
MARRIOTT INTL. MD 3.50% 15/10/2032USD1000 GG	0.00 US571903BF91
REA GROUP LTD	0.00 AU000000REA9
SODEXO	0.00 FR0000121220
UK. GILT 0.875% 31/01/2046	0.00 GB00BNNGP775
INDUSTRIVARDEN AB SER C NPV	0.00 SE0000107203
AES CORP/THE 2.45% 15/01/2031	0.00 US00130HCG83
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00 JP1201581G90
UK. GILT 2.50% 7/22/2065	0.00 GB00BYYMZX75
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.00 AU000XCLWAR9
FUTU HOLDINGS LTD	0.00 US36118L1061
ELISA CORPORATION OYJ-A S	0.00 FI0009007884
Income Due - THB	0.00
RELX CAP. 5.25% 27/03/2035	0.00 US74949LAG77
DOMINION ENERGY SOUTH CAROLINA INC 5.1% 1MTG BDS	0.00 US837004CJ73
01/06/2065 USD1000	
EVEREST REINSURANCE HLDG 3.12% 15/OCT/2052	0.00 US299808AJ43
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00 JP1201621H91
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00 IT0005421703
SHANGHAI PHARMACEUTICALS HOLDING CO LTD	0.00 CNE1000012B3
M3 INC NPV	0.00 JP3435750009
TOHO CO LTD JPY	0.00 JP3598600009
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00 AU0000143901
GPE BRUXELLES LAM NPV	0.00 BE0003797140
SOUTHWEST AIRLINES CO USD	0.00 US8447411088
MARS 3.60% 01/04/203444A	0.00 US571676AC90
FRANKLIN RESOURCES INC	0.00 US3546131018
HAPVIDA PARTICIPAC	0.00 BRHAPVACNOR4
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00 DE0001030708
FRANCE GOV. BD. 1.75% 25/5/2066	0.00 FR0013154028
RICOH CO	0.00 JP3973400009
UK. GILT 0.625% 22/10/2050	0.00 GB00BMBL1F74
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00 JP1201251B37
OCCIDENTAL PETROL 6.625% 1/9/2030	0.00 US674599ED34
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00 CA135087XW98
MGM RESORTS INTERNATIONAL	0.00 US5529531015
DAI NIPPON PRINTING CO LTD	0.00 JP3493800001
KIMCO REALTY 2.25% 01/12/2031	0.00 US49446RAY53
CROWN CASTLE INTL. 2.25% 15/1/2031	0.00 US22822VAT89
ORACLE 4.10% 25/03/2061	0.00 US68389XCB91
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.00 US53079EBJ29
ZEALAND PHARMA A S	0.00 DK0060257814
GS. GRP. F2F 27/01/2032	0.00 US38141GXR00
METSO CORPORATION	0.00 FI0009014575
GEN. MOTORS FINL. 5.625% 04/04/2032	0.00 US37045XFG60
CVC CAPITAL PARTNERS PLC	0.00 JE00BRX98089
VULCAN MATS. 5.70% 01/12/2054	0.00 US929160BD00
SARTORIUS AG VORZUG	0.00 DE0007165631
KINGDOM OF BELGIUM 4.50% 28/03/2026	0.00 BE0000324336
NETHERLANDS GOVER 0.00% 15/07/2031	0.00 NL00150006U0
SYNOPSIS 5.70% 01/04/2055	0.00 US871607AG29
IDEMITSU KOSAN CO LTD	0.00 JP3142500002
SCOUT24 SE	0.00 DE000A12DM80
EMS CHEMIE HLDS REG	0.00 CH0016440353
KOBE BUSSAN CO LTD	0.00 JP3291200008
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00 IT0005538597
YARA INTERNATIONAL ASA	0.00 NO0010208051
TFI INTERNATIONAL INC	0.00 CA87241L1094
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00 IT0005438004

JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00 JP1201431D38
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00 JP1300551H61
SPIRAX SARCO ENG ORD	0.00 GB00BWFGQN14
US. T-BILL. 0.00% 15/05/20252025 USD1000	0.00 US912797LB15
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00 IT0005495731
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00 JP3897700005
ALEXANDRIA REAL ES 2.00% 18/05/20322	0.00 US015271AW93
TREASURY WINE ESTATES LIMITED	0.00 AU000000TWE9
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00 JP1201481E36
NIPPON SANSO HOLDINGS CORP	0.00 JP3711600001
LAND SECURITIES GROUP PLC	0.00 GB00BYW0PQ60
TELUS CORP NON-CANANDIAN	0.00 CA87971M9969
UK. GILT 1.625% 22-OCT-71	0.00 GB00BFMCN652
SOUTH WEST WATER F 5.75% 11/12/2032	0.00 XS2956847805
BENTLEY SYSTEMS INC	0.00 US08265T2087
SANTOS FIN. 6.875% 19/09/20333	0.00 US803014AB57
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00 JP1300401D91
SARTORIUS STEDIM B EUR0.1666	0.00 FR0013154002
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00 NL0015000QL2
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00 CA135087ZS68
HIKARI TSUSHIN INC	0.00 JP3783420007
YASKAWA ELECTRIC CORP	0.00 JP3932000007
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM BARCLAYS	0.00
ENTERGY LOUISIANA 4.20% 1/9/2048	0.00 US29364WBB37
ENTAIN PLC	0.00 IM00B5VQMV65
WESSEX WATER SERVS 6.50% 19/9/2040	0.00 XS3025173983
APPLE INC 3.75% SNR NTS 12/09/2047 USD2000	0.00 US037833DD98
BROWN FORMAN CORP	0.00 US1156372096
MEDTRONIC 4.15% 15/10/2053	0.00 XS2834368453
TIS INC	0.00 JP3104890003
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00 NL00150012X2
RANDSTAD NV	0.00 NL0000379121
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00 JP1300671L78
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00 BE0000326356
JAPAN GOV. TWENTY 2.00% 20/12/2044	0.00
LOGITECH INTERNATIONAL-REG	0.00 CH0025751329
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00 IT0005425233
BARRATT REDROW PLC	0.00 GB0000811801
NIBE INDUSTRIER AB SER B NPV	0.00 SE0015988019
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000CAR3
NEXTERA ENERGY CAP 3.00% 15/1/2052/01/2052 USD1000	0.00 US65339KCA60
60	
AISIN SEIKI CO LTD	0.00 JP3102000001
COLUMBIA PIPELINE 6.036% 15/11/2033033	0.00 US19828TAB26
DENTSU GROUP INC	0.00 JP3551520004
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00 BE0000356650
AMERICAN HOMES 4 R 5.25% 15/03/2035	0.00 US02666TAJ60
MINEBEA MITSUMI INC	0.00 JP3906000009
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00 DE0001135143
FIFTH THIRD BANCORP 4.337% 25 AP 4.33% 25/APR/2033	0.00 US316773DF47
Outstanding Settlement Receipts - EUR	0.00
FRENCH REPUBLIC GO 3.75% 25/5/2056	0.00 FR001400XJJ3
AMERICAN HOMES 4 R 5.50% 01/02/2034	0.00 US02666TAG22
BIOMERIEUX NPV	0.00 FR0013280286
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00 JP1300261748
WEST FRASER TIMBER CO	0.00 CA9528451052
ORACLE CORPORATION JAPAN	0.00 JP3689500001
SOUTHERN CAL EDISO 2.95% 01/02/2051/2051 USD1000	0.00 US842400GY39
2021A	
KAWASAKI KISEN KAI NPV	0.00 JP3223800008
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00 BE0000350596
SUNTORY BEVERAGE AND FOOD LTD	0.00 JP3336560002
VERIZON COMMS. 2.355% 15/03/2032	0.00 US92343VGN82

Outstanding Settlement Receipts - GBP	0.00
SHIMADZU CORP	0.00 JP3357200009
NETHERLANDS GOV. 0.00% 15/01/2029	0.00 NL0015000LS8
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00 IT0005398406
HENDERSON LAND DEVELOPMENT CO	0.00 HK0012000102
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	
SIBANYE STILLWATER LTD	0.00 ZAE000259701
SEK BNP PARIBAS A/C	0.00
INFRASTRUTTURE WIR NPV	0.00 IT0005090300
SUMITOMO METAL MINING CO LTD	0.00 JP3402600005
NUVEEN 5.55% 15/01/2030	0.00 US67080LAC90
STORE CAP. 2.70% 01/12/2031USD2000	0.00 US862121AD28
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00 AU0000345241
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00 JP1300571HC4
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN	0.00
CHASE BANK	
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00 JP1400051C51
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00 JP1300581J30
NOVA LTD	0.00 IL0010845571
NEXON CO LTD	0.00 JP3758190007
ORLANDO HEALTH OB 5.475% 01/10/20351/10/2035	0.00 US686514AP55
YAKULT HONSHA	0.00 JP3931600005
INTL. BUSINESS MA 4.875% 06/02/2038	0.00 XS2583743047
SWATCH GROUP	0.00 CH0012255151
BARRY CALLEBAUT AG - REG	0.00 CH0009002962
SYENSQO SA NPV	0.00 BE0974464977
DR ING HC F PORSCHE AG	0.00 DE000PAG9113
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00 JP1201601H38
HOSHIZAKI CORP	0.00 JP3845770001
BIO RAD LABORATORIES INC CLASS A	0.00 US0905722072
VENTAS REALTY LIMITED PARTNERSHIP 3% GTD SNR NTS	0.00 US92277GAU13
15/01/2030 USD2000	
INTEL CORP 4.90% 05/08/2052	0.00 US458140CB48
ALPHA SERVICES AND HOLDINGS S.A	0.00 GRS015003007
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00 JP1300591J79
ELI24-BBX COMMON STOCK	0.00
BUNDESREPUBLIK DEU 6.50% 04/07/2027EUR0.01 REGS	0.00 DE0001135044
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00 ES0000012I24
SOCIETE GENERALE SA F2F 21/11/203131 EUR	0.00 FR001400M6F5
UTD. AIRLINES 4.625% 15/04/2029	0.00 US90932LAH06
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00
INDUSTRIVARDEN AB	0.00 SE0000190126
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00 JP1201611H69
QANTAS AIRWAYS LIMITED	0.00 AU000000QAN2
RECORDATI SPA - NEW	0.00 IT0003828271
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00 CA135087N597
STORA ENSO OYJ-R SHS	0.00 FI0009005961
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00 JP1300391D69
CARRIER GBL. 4.125% 29/05/2028	0.00 XS2751688826
BROOKFIELD RENEWABLE CORP	0.00 CA11285B1085
NISSIN FOOD HOLDINGS CO LTD NPV	0.00 JP3675600005
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00 CA135087YQ12
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00 FR001400NEF3
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.00 US37045XDH61
INVESTOR AB SER A NPV	0.00 SE0015811955
CRODA INTL	0.00 GB00BJFFLV09
AGC INC	0.00 JP3112000009
ALD 3.875% 22/02/2027	0.00 FR001400O457
AFT PHARMACEUTICALS LTD	0.00 NZAFTE0001S4
DENMARK GOV. BD. 2.25% 15/11/203301	0.00 DK0009924532
ORANO SA 4.00% 12/03/2031	0.00 FR001400OM36
CK INFRASTRUCTURE	0.00 BMG2178K1009
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00 JP1201541F90

NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00 NZGOVDT437C0
COMMERZBANK F2F 16/07/2032	0.00 DE000CZ45YV9
FORTUNA CONSUMER LOAN SR 24-2 CL C FLTG RT 18/10/2034	0.00 XS2887887748
BARRY CALLEBAUT SE 4.00% 14/06/2029	0.00 BE6352800765
TOKYU CORP NPV	0.00 JP3574200006
PUBLIC SERVICE ELECTRIC 2.7% 01/MAY/2050	0.00 US74456QCD60
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00 JP1300541H31
NORIA DE 2024 DE1 C FRN 25/02/2043	0.00 FR001400R8G4
OMRON CORP	0.00 JP3197800000
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00
FORD MOTOR 3.25% 12/02/2032	0.00 US345370DA55
RPI_CCP USD RCV CPI1D PAY 2.5042% 16-DEC- 2029CHASUS33LCHCUK	0.00
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00 BE0000348574
RELX FIN. 3.375% 20/3/2033	0.00 XS2779010300
ELECTRICITE DE FRANCE SA 4.62% 25/JAN/2043	0.00 FR001400FDC8
CON EDISON OF NY 4.125% 15/05/2049049 USD2000 2019 A	0.00 US209111FV01
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00 JP1400101H56
SCREEN HOLDINGS CONPV	0.00 JP3494600004
BANK OF AMERICA F2F 11/03/2032	0.00 US06051GJP54
KERING 3.375% 11/03/2032	0.00 FR001400OM10
SPAIN GOV. BD. 3.10% 30/07/2031REGS	0.00 ES0000012N43
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00 JP1300231675
DAVIDE CAMPARI MIL	0.00 NL0015435975
PORSCHE AUTOMOBIL HOLDING SE	0.00 DE000PAH0038
PECO ENERGY CO 1ST & REF MTG BD 3.05% 15/03/2051	0.00 US693304BA44
JDE PEETS BV	0.00 NL0014332678
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.00 US19828TAA43
VERIZON COMMUNICA 2.987% 30/10/2056	0.00 US92343VFW90
META PLATFORMS 5.55% 15/08/2064	0.00 US30303M8W51
HYUNDAI ROTEM CO	0.00 KR7064350002
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00 JP1400061D58
Income Due - CAD	0.00
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00 BE0000333428
ONEOK INC 5.65% 1/11/2028	0.00 US682680BJ18
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00 JP1300641KA3
Income Due - SEK	0.00
MONOTARO CO LTD	0.00 JP3922950005
BUNDESREPUBLIK DEU 2.30% 15/2/2033	0.00 DE000BU3Z005
FERGUSON ENTERPRIS 5.00% 03/10/2034	0.00 US31488VAA52
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00 DK0009924102
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00 NL0015001AM2
SUN COMMUNITIES OPERATING LTD PARTN 5.7% GTD SNR NTS 15/01/2033 USD1000	0.00 US866677AJ62
GLOBAL E ONLINE ORD	0.00 IL0011741688
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00 BE0000358672
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00 JP1300661L47
EASTERN ENERGY GAS 5.65% 15/10/2054	0.00 US27636AAA07
DEUTSCHE LUFTHANSA AG	0.00 DE0008232125
Income Due - IDR	0.00
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
INTEL 5.60% 21/2/2054	0.00 US458140CM03
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00 JP1201321BC7
JPM. CHASE F2F 22/02/2048	0.00 US46647PAA49
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00 JP1201361C58
BANCO DEL BAIJO SA INSTITUCION DE BANCA MULTIPLE	0.00 MX41BB000000
JAPAN GOV. TWENTY 2.20% 20/03/2026	0.00 JP1200871653
SINBON ELECTRONICS CO LTD	0.00 TW0003023008
RIO TINTO FIN. USA 5.75% 14/03/2055	0.00 US76720AAV89
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00 AU3TB0000192
DENMARK GOV. BD. 0.50% 15/11/2029	0.00 DK0009923807

GOLDMAN SACHS GROUP F2F 23/10/2035	0.00 US38141GB789
SANDS CHINA LIMITED	0.00 KYG7800X1079
ASTRAZENECA FINANCE LLC 1.2% 28/MAY/2026	0.00 US04636NAA19
SY HOLDINGS GROUP LTD	0.00 KYG8116R1074
SWEDISH GOV. 0.75% 12/05/2028060	0.00 SE0009496367
AEROPORTS DE PARIS (ADP)	0.00 FR0010340141
APA GROUP	0.00 AU000000APA1
BOLLORE SE	0.00 FR0000039299
DUPONT DE NEMOURS 5.419% 15/11/2048	0.00 US26078JAF75
ZOZO INC	0.00 JP3399310006
PHOENIX GP HLDGS ORD	0.00 GB00BGXQNP29
IPSEN PROMESSES SA	0.00 FR0010259150
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00 JP1400071E55
BAYERISCHE MOTOREN WERKE-PFD	0.00 DE0005190037
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00 IT0005596470
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00 JP1400021950
VERBUND AG	0.00 AT0000746409
REALTY INC. 1.80% 15/03/2033	0.00 US756109BA12
BROADCOM 3.50% 15/02/2041	0.00 US11135FBJ93
MEIJI HOLDINGS CO NPV	0.00 JP3918000005
SWEDEN GOV. BD. 3.50% 30/03/2039	0.00 SE0002829192
HEALTH CARE SERV. 5.875% 15/06/2054	0.00 US42218SAM08
Outstanding Settlement Receipts - JPY	0.00
OTSUKA CORPORATION	0.00 JP3188200004
MERCK 5.15% 17/05/2063	0.00 US58933YBN40
HCA 5.125% 15/6/2039	0.00 US404119BY43
DELIVERY HERO SE	0.00 DE000A2E4K43
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00 NL0015001RG8
LG ELECTRONICS INC	0.00 KR7066570003
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00 JP1300531GC0
FAIRFAX FINANCIAL HLDGS LTD 5.625% SNR NTS 16/08/2032	0.00 US303901BL51
USD1000	
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00 JP1201441D44
WILLIAMS COS 5.30% 15/8/2052	0.00 US969457CA67
TEMENOS AG	0.00 CH0012453913
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00 BE0000346552
ALEXANDRIA REAL ES 4.75% 15/4/2035	0.00 US015271BA64
Income Due - CLP	0.00
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00 JP1400111J52
AUTONATION INC 1.95% SNR NTS 01/08/2028 USD1000	0.00 US05329WAR34
MTR CORP	0.00 HK0066009694
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00 JP1300521G93
ABBVIE 4.70% 14/05/2045	0.00 US00287YAS81
WELLS FARGO & CO MEDIUM TERM SR NTS TRANCHE	0.00 US95000U2M49
5.013%04/04/2051	
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00 SE0007125927
HEALTHPEAK OP 2.875% 15/01/20311 USD1000	0.00 US42250PAB94
COMMONWEALTH EDISON 2.2% 1MTG BDS 01/03/2030	0.00 US202795JR27
USD1000 128	
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.00 AU000000VCX7
FUT JUN 25 CBT UL T-BONDS	0.00
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00 BE0000351602
AUSTRALIA GOVERNME 4.25% 21/03/2036	0.00 AU0000381832
VERIZON COMMS. 2.55% 21/03/2031	0.00 US92343VGJ70
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00 NL0015000B11
LG ENERGY SOLUTION LTD	0.00 KR7373220003
DENMARK GOV. BD. 1.75% 15/11/2025	0.00 DK0009923138
CIGNA CORP 4.80% 15/7/2046	0.00 US125523CF53
INVESTMENT AB LATOUR	0.00 SE0010100958
MERCK 3.90% 07/03/2039	0.00 US58933YAV74
SOUTHERN CALIFORNI 3.65% 01/02/2050	0.00 US842400GT44
SOUTHERN CALIFORN 4.125% 01/03/2048	0.00 US842400GK35
ARKEMA	0.00 FR0010313833
YOKOGAWA ELECTRIC JPY	0.00 JP3955000009
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00 BE0000361700

ANA HOLDINGS INC	0.00 JP3429800000
FUTURES MARGIN-GBP	0.00
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00 JP1201331C14
KOREAN WON	0.00
MARS 2.375% 16/07/204044A	0.00 US571676AN55
T-MOBILE USA 4.50% 15/04/2050	0.00 US87264AAZ84
SOUTHERN CALIFORNI 4.00% 01/04/2047	0.00 US842400GG23
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00 IT0005542359
AEP TEXAS 3.45% 15/5/2051	0.00 US00108WAN02
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00 US694308HR19
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00
BHP BILLITON FIN. 5.30% 21/02/2035	0.00 US055451BL10
CVS HEALTH CORP F2V 10/03/2055	0.00 US126650EH94
SWIRE PACIFIC	0.00 HK0019000162
DIETEREN GROUP	0.00 BE0974259880
FIFTH THIRD BANCORP F2F 06/09/2030	0.00 US316773DM97
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00 CA135087C939
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00 DE0001030757
KYOWA KIRIN CO LTD	0.00 JP3256000005
MARS INC DEL 4.125% GTD SNR NTS 01/04/54 USD2000 144A	0.00 US571676AG05
RPI_CCP USD RCV CPI1D PAY 2.4483% 11-DEC-2029CHASUS33LCHCUK	0.00
SEMCORP INDUSTRIES LIMITED	0.00 SG1R50925390
NESTE OYJ	0.00 FI0009013296
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.00 BE0000334434
FUTURES MARGIN-CAD	0.00
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00 JP1201211A94
BLACKROCK FUNDING 5.25% 14/03/2054	0.00 US09290DAC56
SEIKO EPSON CORPORATION	0.00 JP3414750004
FUT 06 JUN 25 EURX E-SCHATZ	0.00
HUARONG FIN. II 0.75% 12/11/2029	0.00 SE0011281922
SINO LAND CO LTD HKG	0.00 HK0083000502
ITALY BUONI POLIEN 4.10% 30/04/2046/2046	0.00 IT0005631608
KIMCO REALTY CORP 6.4% SNR NTS 01/03/2034 USD1000	0.00 US49447BAA17
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00 JP1300411DC2
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
LS CORP	0.00 KR7006260004
HYUDAI GLOVIS CO LTD	0.00 KR7086280005
SALMAR ASA	0.00 NO0010310956
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00 JP1201561G37
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE	0.00
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00 JP1300501G30
HOSHINO RESORTS REIT	0.00 JP3047610005
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00 IT0005217390
SITC INTERNATIONAL	0.00 KYG8187G1055
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
HOLMEN AB SER B NPV	0.00 SE0011090018
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00 CA135087D358
CGI INC COM NPV SUB VTG SHS CL A	0.00 CA12532H1047
JAPAN POST INSURANCE CO LTD	0.00 JP3233250004
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00 JP1300221643
MITSUBISHI HC CAPITAL INC	0.00 JP3499800005
CDS_IX_CCP CDX.NA.IG.42 1%	0.00
20290620CHASUS33ICEEUS2165BYEE1	0.00 JP3400400002
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00 AU0000380420
BLOCK INC. CDI 1 1 FOREIGN EXEMPT NYSE	0.00 JP1300441E92
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00 KYG9593A1040
WHARF REAL ESTATE HKD	0.00 JP1201261B43
JAPAN GOV. TWENTY 2.00% 20/03/2031	

BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00 ES0000012J07
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00 IT0005480980
EDP RENOVAVEIS SA	0.00 ES0127797019
PETRONAS DAGANGAN BHD	0.00 MYL56810O001
SWEDISH KRONA	0.00
CITIGROUP CCP	0.00
RIO TINTO FIN. USA 5.25% 14/3/2035	0.00 US76720AAU07
CREDICORP LIMITED	0.00 BMG2519Y1084
REALTY INC. 2.20% 15/06/2028	0.00 US756109BJ21
ACCIONA SA	0.00 ES0125220311
SWO USD RCV SOFR 1D PAY 4.5 100725	0.00
BELGIUM KINGDOM 1.40% 22/06/2053	0.00 BE0000355645
DUPONT DE NEMOURS 5.319% 15/11/2038	0.00 US26078JAE01
UK. GILT 0.50% 22/10/2061	0.00 GB00BMBL1D50
POYA CO LTD	0.00 TW0005904007
DENMARK GOV. BD. 0.25% 15/11/205201	0.00 DK0009924029
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00 DE0001030724
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00 BE0000336454
ILS BNP PARIBAS A/C	0.00
BUONI POLIENNALI D 2.15% 01/03/2072	0.00 IT0005441883
MARS 5.80% 01/05/2065	0.00 US571676BD64
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00 JP1300151485
CITIGROUP CCP AUD BROKER ACCOUNT	0.00
ALEXANDRIA REAL 1.875% 1/2/2033	0.00 US015271AV11
LOTUS BAKERIES NV	0.00 BE0003604155
COREBRIDGE FINL. 4.35% 5/4/2042	0.00 US21871XAK54
SOUL PATTINSON (WH) LIMITED FPO	0.00 AU000000SOL3
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00 BE0000340498
UK. GILT 1.125% 22/10/2073	0.00 GB00BLBDX619
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00 JP1300491FC9
Income Due - CHF	0.00
INTEL CORP 5.70% 10/02/2053	0.00 US458140CJ73
AMPHENOL 5.375% 15/11/2054	0.00 US032095AS07
Outstanding Settlement Receipts - CLP	0.00
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00 JP1300431E60
RTS. ELIA GRP. SA/NV	0.00 BE0970187903
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00 JP1201201A88
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00 AU0000300535
MEXICAN BONOS 8.50% 01/03/202903/29 MXN100 M BONOS	0.00 MX0MGO0001F1
REECE LIMITED	0.00 AU000000REH4
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00 AU000XCLWAP3
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00 US912810FG86
CHARTER COMMS. OPE 3.70% 1/4/2051	0.00 US161175BV50
FUT CALL MAY 25 T-NOTE OPTION 1125	0.00
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00 BE0000359688
CCP CITIGROUP GBP BROKER ACCOUNT	0.00
ATMOS ENERGY CORP 3.375% SNR NTS 15/09/2049 USD2000	0.00 US049560AS49
BANK OF AMERICA F2F 04/02/2033	0.00 US06051GKK49
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00 JP1300481F92
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00 SE0017830730
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00 SE0004517290
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00 US912810FJ26
NEXI SPA ORD	0.00 IT0005366767
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00 FR0014001NN8
UNUM GRP. 6.00% 15/06/2054	0.00 US91529YAT38
RPI GBP RCV 3.71% PAY RPI1D 16-MAY-2034	0.00
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00 BE0000353624
JT GLOBAL EXPRESS LTD	0.00 KYG4990A1040
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00 SE0013935319
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00 NZHNZD0230L2
AMPLIFON SPA	0.00 IT0004056880
PUBLIC SERV. ELEC. 3.00% 01/03/2051USD2000 N	0.00 US74456QCG91
COLOMBIAN TES 7.00% 30/06/2032	0.00 COL17CT03490

KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00 BE0000344532
NORTHUMBRIAN WATER FIN 5.62% 29/APR/2033	0.00 XS0159898153
IGM FINANCIAL INC	0.00 CA4495861060
PUMA SE	0.00 DE0006969603
RPI GBP RCV 3.7% PAY RPI1D 05-APR-2034	0.00
AIR CANADA VAR VTG SHS NPV	0.00 CA0089118776
IRS_CCP AUD RCV 2.75% PAY BBSW6M 03-DEC-	0.00
2031SBSIUS33LCHCUK	
COLOMBIAN TES 7.25% 26/10/2050	0.00 COL17CT03722
NORWEGIAN KRONOR	0.00
JD SPORTS FASHION ORD	0.00 GB00BM8Q5M07
COLOMBIAN TES 11.50% 25/07/204625/07/2046 COP500000	0.00 COL17CT03938
B	
INDONESIA TSY. BD 7.125% 15/06/2043	0.00 IDG000020900
INDONESIA TSY. BD 7.125% 15/06/2038	0.00 IDG000021809
FX OPTIONS	0.00
INDONESIA TSY. BD. 6.75% 15/07/20350000 FR0103	0.00 IDG000024506
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00 JP13001614A6
INDONESIA TSY. BD 6.875% 15/07/205400000 FR0102	0.00 IDG000024001
FUT CALL MAY 25 T-NOTE OPTION 1130	0.00
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00 ES0000012H58
SG HOLDINGS CO LTD	0.00 JP3162770006
SWO USD RCV SOFR 1D PAY 4.5 090725	0.00
Income Due - MYR	0.00
CDS_IX_CCP CDX.NA.IG.43 1%	0.00
20291220CHASUS33ICEEUS2I65BYEG6	
SINGAPORE DOLLAR	0.00
CENOVUS ENERGY 6.75% 15/11/2039	0.00 US15135UAF66
FUT JUN 25 ME 10Y CDN BND	0.00
SGD BNP PARIBAS A/C	0.00
CF INDUSTRIES INC 5.375% 15/03/2044	0.00 US12527GAE35
COLOMBIAN PESO	0.00
CIGNA 2.375% 15/03/2031	0.00 US125523CM05
TELUS CORPORATION COM NPV	0.00 CA87971M1032
L E LUNDBERGFORETAGEN AB - B SHARES	0.00 SE0000108847
S&P TSX IDX 2506	0.00
ONO PHARMACEUTICAL CO LTD	0.00 JP3197600004
FUT JUN 25 US 2YR T-NOTE	0.00
RPI EUR RCV 2.5% PAY CPTFE1D 21-MAR-2054	0.00
FUTURES MARGIN-EURO	0.00
SWO_CD_X CDX.NA.HY.43 (4Y) DEFAU 102 210525	0.00
Futures Margin - AUD	0.00
GEOARK LTD	0.00 BMG383271050
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00 SE0015193313
ECP TERRA-GEN GROW	0.00
Income Due - CNY	0.00
MXN BNP PARIBAS A/C	0.00
CITIGROUP CCP EUR BROKER ACCOUNT	0.00
Outstanding Settlement Payments - CHF	0.00
MEXICAN BONOS 7.50% 03/06/2027	0.00 MX0MGO0000D8
CLP BNP PARIBAS	0.00
PHP BNP PARIBAS A/C	0.00
NEW ZEALAND LOCAL 4.125% 20/03/20280/03/2028	0.00
Outstanding Settlement Receipts - DKK	0.00
SWO_CD_X CDX.NA.HY.43 (4Y) DEFAU 102 160425	0.00
QBE INS. GRP. F2V 03/10/2035	0.00
BRL BNP PARIBAS A/C	0.00
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.00 AU000000NSR2
PLN BNP PARIBAS A/C	0.00
FUTURES MARGIN-HKD	0.00
FINABLR PLC	0.00 GB00BJ7HMMW26
FUTURES MARGIN-CHF	0.00
DELL INTL. EMC 5.00% 01/04/2030	0.00 US24703TAM80
FEE REBATES	0.00
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00 SE0016102115

L&G. GRP. F2V 1/4/2055	0.00 XS3030523644
US TREASURY N/B 4.75% 15/FEB/2045	0.00
TRY BNP PARIBAS A/C	0.00
FUT JUN 25 10 YR T-NOTES	0.00
MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT TRUSTPEX	0.00
Income Due - HKD	0.00
US. TSY. NOTE/BON 4.125% 29/02/2032/2032 USD100 H-2032	0.00 US91282CMR96
DANISH KRONE	0.00
KOMMUNALKREDIT AUS 4.25% 01/04/2031/2031 EUR100000	0.00 AT0000A3KDQ3
Outstanding Settlement Payments - JPY	0.00
UNITED STATES TREA 4.25% 15/01/20282028 USD100 AJ-2028	0.00 US91282CMF58
JAPAN GOV. FIVE YE 0.70% 20/09/2029	0.00
US. TSY. NOTE/BOND 4.00% 15/12/2027	0.00 US91282CMB45
ESC MNLEHMAN BRTHRS HLDGRR	0.00
5.250%D011207M020612GL ESCROW KT CORP	0.00 KR7030200000
SWISS FRANC	0.00
MINI TPX IDX 2506 F	0.00
UK. GILT 4.375% 7/3/2030	0.00
JAPAN GOV. THIRTY 0.30% 20/06/2046	0.00
MOTOR OIL HELLAS CORINTH REFINERIES SA	0.00 GRS426003000
NEW ISRAELI SHEQEL	0.00
Income Due - MXN	0.00
FUTURES MARGIN-JPY	0.00
GERMANY(FEDERAL REPUBLIC) 2.9% BDS 15/08/2056	0.00 DE000BU2D012
EUR0.01 REGS	
JAPAN GOV. THIRTY 0.70% 20/9/2051	0.00 JP1300721MA9
CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE	0.00
Acadian Low Volatility Global Equity mandate	0.00
POLISH ZLOTY	0.00
PRUDENTIAL PLC ELECTRONIC ELECTION ENTL DI	0.00 GB00BV0V0321
SOFI CONSUMER LOAN PROGRAM 1 A2 3.14% 25/02/2027	0.00 US83405RAB33
GAZPROM PJSC-SPON ADR	0.00 US3682872078
BARINGS CLO LTD 2016-I/BARINGS CLO 201 SER 16-1A CLS XR 144A VAR RT 23/07/2030	0.00 US06759MAA99
MEXICAN PESO	0.00
REGIONAL MGMT ISSUANCE TR 2018-1 AST BACKED NT CLA 144A 3.83% 15/07/2027	0.00 US75907PAA84
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
GOLDENTREE LOAN OPPS. XII 12A XR FRN 21/07/2030	0.00 US38137MAF41
BNP New Zealand Dollar Custodial Account	0.00
CZK BNP PARIBAS A/C	0.00
NK LUKOIL PAO	0.00 US69343P1057
SBERBANK OF RUSSIA DEPOSITARY RECEIPT	0.00 US80585Y3080
INVESTA EXT FDS MG NT ATF	0.00
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000 A1-A	0.00 AU3FN0069027
MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY	0.00 US6074091090
PHOSAGRO PJSC GDR	0.00 US71922G3083
GINNIE MAE II POOL 3.50% 20/1/2048	0.00 US36179TQP39
GINNIE MAE II POOL 4.00% 3/20/2045	0.00 US36179Q6Q92
NOVATEK PJSC	0.00 US6698881090
AGENCY MORTGAGE BACKED3.0% 27 JUNE	0.00 US3138MOCZ10
FN BD0946 4.00% 01/06/2046	0.00 US3140F8BQ97
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00 AU3FN0058145
FANNIE MAE POOL 3.00% 01/12/2051	0.00 US3140XFX710
FREDDIE MAC POOL 3.00% 01/07/2050	0.00 US3133KJJQ67
FANNIE MAE POOL 2.50% 01/05/2051	0.00 US31418DYY20
FANNIE MAE POOL 3.00% 01/10/2051	0.00 US3140XGRG68

CONSTELLATION SOFT COM STK NPV TEMP	0.00 CA21037X1345
UNILEVER PLC GBP0.031111 STK DIV	0.00 NL0015002EF6
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
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
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 GB00BYQJOC66
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 GBP0.2857	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 NZCBL000156
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 AU0000000OPT2
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
ROMANIAN GOV. INT 5.875% 11/07/2032	0.00 XS3021378032
CADENT FIN. 5.75% 14/3/2034	0.00 XS2596453014
LG ENERGY SOLUTION 5.25% 2/4/2028	0.00
HANG MINI 2504 FUT	0.00
ANZ BANK NZ 11AM A/C	0.00
SWO_CD_X CDX.NA.IG.44 (5Y) DEFAU 0.575 2105252I65BYEH4	0.00
SPI 200 2506 FUT	0.00
TWD BNP PARIBAS A/C	0.00
MYR BNP PARIBAS A/C	0.00
SWO_CD_X CDX.NA.IG.44 (5Y) DEFAU 0.725 2105252I65BYEH4	0.00
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	0.00
DJ EUR ST50 2506 FU	0.00 DE000C6ZNNN9
SWISS MKT IDX 2506 F	0.00 DE000C6ZNSX7
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	
Outstanding Settlement Payments - SGD	0.00
CDS_IX_CCP ITRAXX EUROPE SERIES 1%	0.00
20350620GOLDUS33ICEEUS2I666VDL6	
S&P 500 EMINI 2506 F	0.00
CDS_IX_CCP CDX.NA.HY.39 5%	0.00
20271220CHASUS33ICEEUS2I65BRZH6	
FTSE 100 IDX 2506 FU	0.00 GB00M251VK77
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF	0.00
COMMERCE TORONTO CA	
BARCLAYS CCP	0.00
FUT JUN 25 SFE 3Y T-BOND	0.00
CITIGROUP CCP CAD BROKER ACCOUNT	0.00
CDS_IX_CCP ITRAXX AUSTRALIA SERI 1%	0.00
20290620CHASUS33ICEEUS2I668IBO9	
RPI_CCP EUR RCV CPTFE1D PAY 2.0072% 15-MAR-	0.00
2030CHASUS33LCHCUK	
FUT JUN 25 OSE 10Y JGB	0.00
CANADIAN DOLLAR	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN	0.00
CHASE	
FUT JUN 25 CBT ULT TNOTE	0.00
CDS_IX_CCP ITRAXX AUSTRALIA SERI 1%	0.00
20300620CHASUS33ICEEUS2I668IBQ4	
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 BARCGB5G	
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET	0.00
BOSTON SBOSUS3F	
FUT 06 JUN 25 EURO BUXL BND	0.00
BNZ NZD COLL	0.00
Outstanding Settlement Payments - MXN	0.00
CITIGROUP CCP USD BROKER ACCOUNT	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	0.00

FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAY	0.00
FUT 06 JUN 25 EURX EUR-BUND	0.00
Outstanding Settlement Payments - HUF	0.00
GOLDMAN SACHS CCP EUR BROKER ACCOUNT	0.00
CDS_IX_CCP CDX.NA.IG.44 1%	0.00
20300620GOLDUS33ICEEUS2I65BYEH4	
NYL MSCI EMER 2506 F	0.00
Outstanding Settlement Payments - NZD	0.00
Outstanding Settlement Payments - CLP	0.00
Outstanding Settlement Payments - PLN	-0.01
WESTPAC NZD COLL	-0.01
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	-0.01
Outstanding Settlement Payments - ZAR	-0.01
Outstanding Settlement Payments - KRW	-0.02
Outstanding Settlement Payments - BRL	-0.02
Outstanding Settlement Payments - TWD	-0.02
Outstanding Settlement Payments - USD	-0.02
JPM CCP USD BROKER ACCOUNT	-0.02
Outstanding Settlement Payments - AUD	-0.03
Outstanding Settlement Payments - CNY	-0.03
Outstanding Settlement Payments - HKD	-0.04
OTC CASH COLLATERAL RECEIVABLE FROM USD SBILDEFXXX	-0.05
31/12/2050	
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG	-0.08
FRANKFURT	
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.14
Outstanding Settlement Payments - DKK	-0.20
FX POSITIONS	-0.25