

Offer name	New Zealand Defence Force KiwiSaver Scheme	Offer number	OFR10278
Fund name	Growth fund	Fund number	FND36
Period disclosure applies [dd/mm/yyyy]	30/09/2025		
Asset name	% of fund net assets	Security code	
FISHER & PAYKEL HEALTHCARE CORPORATION L		3.15 NZFAPE0001S2	
NVIDIA CORP		2.22 US67066G1040	
INFRATIL LIMITED		2.11 NZIFTE0003S3	
APPLE INC		2.04 US0378331005	
MICROSOFT CORP		1.89 US5949181045	
AUCKLAND INTERNATIONAL AIRPORT LTD		1.84 NZAIAE0002S6	
Liquidity Identifier		1.35	
CONTACT ENERGY LIMITED		1.28 NZCENE0001S6	
AMAZON COM INC		1.26 US0231351067	
USD BNP PARIBAS A/C		1.22	
META PLATFORMS INC		1.15 US30303M1027	
THE A2 MILK COMPANY LIMITED		1.14 NZATME0002S8	
EBOS GROUP LIMITED		1.10 NZEBOE0001S6	
MAINFREIGHT LIMITED		1.06 NZMFTE0001S9	
ALPHABET INC CAP STK CL A		0.97 US02079K3059	
MERIDIAN ENERGY LT NPV		0.89 NZMELE0002S7	
NZD BNP PARIBAS A/C		0.80	
SUMMERSET GROUP HOLDINGS LTD		0.72 NZSUME0001S0	
BERKSHIRE HATHAWAY INC - CLASS B		0.70 US0846707026	
NEW ZEALAND GOVERNMENT 200429 3.0 GB		0.63 NZGOVDT429C7	
TAIWAN SEMICON MANUFACTURING CO LTD		0.63 TW0002330008	
FREIGHTWAYS GROUP LTD		0.62 NZFREE0001S0	
RYMAN HEALTHCARE LTD		0.56 NZRYME0001S4	
BROADCOM ORD SHS		0.55 US11135F1012	
MERCURY NZ LIMITED		0.54 NZMRPE0001S2	
TENCENT HLDGS LIMITED		0.53 KYG875721634	
NETFLIX INC		0.52 US64110L1061	
UK. GILT 3.75% 7/3/2027		0.50 GB00BPSNB460	
NEW ZEALAND GOVERNMENT 150531 1.50 GB		0.50 NZGOVDT531C0	
SPARK NEW ZEALAND LIMITED		0.49 NZTELE0001S4	
NEW ZEALAND GOVERNMENT 150528 0.25 GB		0.49 NZGOVDT528C6	
TESLA INC		0.49 US88160R1014	
NEW ZEALAND GOVERNMENT 140433 3.50 GB		0.48 NZGOVDT433C9	
FLETCHER BUILDING LTD		0.47 NZFBUE0001S0	
PRECINCT PROPERTIES NEW ZEALAND LIMITED		0.47 NZAPTE0001S3	
PORT OF TAURANGA LTD		0.46 NZPOTE0003S0	
ALPHABET INC CAP CL C		0.45 US02079K1079	
NEW ZEALAND GOVERNMENT 150530 4.50 GB		0.44 NZGOVDT530C2	
HCA HEALTHCARE INC		0.42 US40412C1018	
NEW ZEALAND GOVERNMENT 150437 2.75 GB		0.39 NZGOVDT437C0	
APPLIED MATERIALS US		0.38 US0382221051	
CSX CORP COM		0.37 US1264081035	
NEW ZEALAND GOVERNMENT 150541 1.75 GB		0.37 NZGOVDT541C9	
SAMSUNG ELECTRONICS CO LTD-GDR 144A		0.36 US7960508882	
NEW ZEALAND GOVERNMENT 150532 2.00 GB		0.36 NZGOVDT532C8	
QUALCOMM INC		0.35 US7475251036	
JP MORGAN CHASE & CO		0.34 US46625H1005	
LOWE'S COS INC		0.34 US5486611073	
SHIN-ETSU CHEMICAL NPV		0.33 JP3371200001	
UNION PACIFIC CORP		0.28 US9078181081	
KIWI PROPERTY GROUP LIMITED		0.28 NZKPGE0001S9	
AMERICAN EXPRESS USD		0.27 US0258161092	

NEW ZEALAND GOVERNMENT 150534 4.25 GB	0.27 NZGOVDT534C4
THE CIGNA GROUP	0.27 US1255231003
SOFTBANK GROUP CORP	0.27 JP3436100006
SINGAPORE GOV. BD 2.875% 01/09/2030	0.27 SG7U32949426
NOVO NORDISK ORD SHS CLASS B	0.26 DK0062498333
NEWMONT CORP	0.26 US6516391066
NEW ZEALAND GOVERNMENT 150536 4.25 GB	0.26 NZGOVDT536C9
CHORUS LIMITED ORDINARY FULLY PAID	0.26 NZCNUE0001S2
APPLOVIN CORP	0.25 US03831W1080
PERFORMANCE FOOD GROUP CO	0.25 US71377A1034
GOODMAN PROPERTY TRUST	0.25 NZCPTE0001S9
MASTERCARD INC - CLASS A	0.24 US57636Q1040
LVMH MOET HENNESSY VUITTON SE	0.24 FR0000121014
ELEVANCE HEALTH INC	0.24 US0367521038
KONINKLIJKE AHOLD DELHAIZE NV	0.23 NL0011794037
ADOBE INC COM	0.23 US00724F1012
HEWLETT PACKARD CO	0.23 US40434L1052
ALIBABA GROUP HOLDING LTD	0.22 KYG017191142
INTESA SANPAOLO SPA	0.22 IT0000072618
AMERIPRISE FINANCIAL INC	0.22 US03076C1062
UNITED STATES DOLLAR	0.22
WELLTOWER INC	0.22 US95040Q1040
ASML HOLDING NV	0.21 NL0010273215
FINECOBANK BANCO FINECO SPA	0.21 IT0000072170
EQUINIX INC COM	0.21 US29444U7000
AIA GROUP LTD	0.21 HK0000069689
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.20 NZIIBDT003C0
LASERTEC CORP NPV	0.20 JP3979200007
ORACLE CORP	0.20 US68389X1054
SAMSUNG ELECTRONICS CO LTD	0.20 KR7005930003
BOOKING HLDGS INC COM	0.20 US09857L1089
UBER TECHNOLOGIES INC	0.19 US90353T1007
SEAGATE TECH HLDGS	0.19 IE00BKVD2N49
GLOBE LIFE INC	0.19 US37959E1029
NEW ZEALAND GOVERNMENT 150535 4.50 GB	0.18 NZGOVDT535C1
LILLY (ELI) & CO USD	0.18 US5324571083
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.18 NZIIBDT004C8
ITOCHU CORP JPY	0.18 JP3143600009
LAM RESEARCH CORP COM USD 0.001 P S	0.18 US5128073062
UK. GILT 4.375% 31/7/2054	0.18 GB00BPSNBB36
RESMED INC	0.17 US7611521078
SONY CORP	0.17 JP3435000009
CSL LIMITED	0.17 AU000000CSL8
VISA INC - A	0.17 US92826C8394
SCALES CORP LTD	0.17 NZSCLE0002S8
HOME DEPOT INC	0.17 US4370761029
KROGER CO COM	0.17 US5010441013
NEXTERA ENERGY INC	0.17 US65339F1012
PTC INC	0.17 US69370C1009
KINROSS GOLD CORP	0.16 CA4969024047
RECKITT BENCKISER GROUP PLC	0.16 GB00B24CGK77
NASDAQ INC	0.16 US6311031081
ISHARES MSCI SAUDI ARABIA ETF	0.16 US46434V4234
HDFC BANK LTD	0.16 US40415F1012
CLOUDFLARE INC	0.16 US18915M1071
SPOTIFY TECHNOLOGY COM	0.16 LU1778762911
BANCO BICAYA ARGENTARIA SA	0.16 ES0113211835
ROCHE HLDGS AD GENUSSCHEINE NPV	0.16 CH0012032048
XERO LIMITED ORDINARY FULLY PAID	0.16 NZXROE0001S2
NEW ZEALAND GOVERNMENT 150554 5.00 GB	0.16 NZGOVDT554C2
UK. GILT 4.50% 7/6/2028	0.16 GB00BMF9LG83
BANK OF AMERICA CORPORATION	0.15 US0605051046
STANDARD CHARTERED	0.15 GB0004082847
PALANTIR TECHNOLOGIES INC	0.15 US69608A1088
PINDUODUO INC	0.15 US7223041028

NEW ZEALAND GOVERNMENT 150526 0.50 GB	0.15 NZGOVDT526C0
UNITED PARCEL SERVICE - B	0.15 US9113121068
NEW ZEALAND GOVERNMENT 150427 4.50 GB	0.15 NZGOVDT427C1
CLEAN HARBORS INC	0.14 US1844961078
SEA LTD	0.14 US81141R1005
SHOPIFY INC COM NPV CL A	0.14 CA82509L1076
AERCAP HOLDINGS NV	0.14 NL0000687663
ARTHUR J GALLAGHER CO	0.14 US3635761097
THE WALT DISNEY CO	0.14 US2546871060
WASTE CONNECTIONS COM NPV	0.14 CA94106B1013
COSTCO WHOLESALE CORP	0.14 US22160K1051
CONSTELLATION SOFTWARE COM	0.14 CA21037X1006
ENBRIDGE INC	0.14 CA29250N1050
NEW ZEALAND GOV. B 4.50% 15/05/2035	0.13 NZGOVDT535C1
MERCADOLIBRE INC	0.13 US58733R1023
JOHNSON & JOHNSON COM	0.13 US4781601046
ROBLOX CORPORATION COM CL A ORD SHS	0.13 US7710491033
GOODMAN GROUP	0.13 AU000000GGMG2
INTACT FINANCIAL CORPORATION	0.13 CA45823T1066
US. TSY. INFL. 0.625% I/L 15/1/2026	0.13 US912828N712
LINDE PLC	0.13 IE000S9YS762
UNITEDHEALTH GROUP INC COM STK	0.13 US91324P1021
LIFE360 INC	0.13 AU0000045098
ATMOS ENERGY CORP	0.13 US0495601058
ENGIE	0.13 FR0010208488
NZ EXCHANGE LTD	0.13 NZNZXE0001S7
AMCOR PLC CDI	0.13 AU000000AMC4
SCHWAB (CHARLES) CORP	0.13 US8085131055
INTUITIVE SURGICAL INC	0.13 US46120E6023
TRANSUNION	0.13 US89400J1079
Accruals	0.13
BOSTON SCIENTIFIC CORP COM USD	0.13 US1011371077
SOCIETE GENERALE SA	0.13 FR0000130809
BHP GROUP LIMITED ORDINARY FULLY PAID	0.13 AU000000BHP4
NATIONAL GRID	0.13 GB00BDR05C01
CISCO SYSTEMS INC	0.12 US17275R1023
INTERMEDIATE CAPITAL GROUP PLC	0.12 GB00BYT1DJ19
ABBVIE INC COM	0.12 US00287Y1091
NU HOLDINGS LTD	0.12 KYG6683N1034
VENTAS INC	0.12 US92276F1003
CHALLENGER LIMITED	0.12 AU000000CGF5
NAPIER PORT HOLDINGS LTD	0.12 NZNPHE0005S2
EXXON MOBIL CORPORATION	0.11 US30231G1022
PROLOGIS INC COM	0.11 US74340W1036
MOLINA HEALTHCARE INC	0.11 US60855R1005
MEITUAN	0.11 KYG596691041
SEMPRA ORD	0.11 US8168511090
PROCTER & GAMBLE COMPANY	0.11 US7427181091
SALESFORCE INC	0.11 US79466L3024
VICI PROPERTIES INC	0.11 US9256521090
CROWN CASTLE INTL CORP	0.11 US22822V1017
AMERICAN ELECTRIC POWER COMPANY INC	0.11 US0255371017
SIMON PROPERTY GROUP INC USD	0.11 US8288061091
SKYCITY ENTERTAINMENT GROUP LIMITED	0.11 NZSKCE0001S2
ELIS SERVICES SA	0.11 FR0012435121
COUPANG INC COM CL A SHS ORD	0.11 US22266T1097
CELLNEX TELECOM SA	0.11 ES0105066007
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID	0.11 AU000000TLX2
DEFERRED	
MTU AERO ENGINES AG	0.11 DE000A0D9PT0
SINGAPORE TELECOMM NPV B L 100	0.11 SG1T75931496
GE AEROSPACE	0.10 US3696043013
TE CONNECTIVITY COM USD0.01	0.10 IE000IVNQZ81
ICON PLC	0.10 IE0005711209
FUTURE MARGINS-USD	0.10

EXELON CORPORATION	0.10 US30161N1019
ELECTROCOMPONENTS PLC	0.10 GB0003096442
SILGAN HOLDINGS INC	0.09 US8270481091
GENTRACK GROUP LIMITED ORDINARY SHARES	0.09 NZGTKE0002S9
AUTOZONE INC	0.09 US0533321024
HOULIHAN LOKEY INC	0.09 US4415931009
KLA TENCOR CORPORATION COM	0.09 US4824801009
HILTON WORLDWIDE H COM	0.09 US43300A2033
BUNDESOBLIGATION 2.40% 18/04/2030.01 191	0.09 DE000BU25042
SERKO LTD	0.09 NZSKOE0001S7
UNITED STATES TREA 0.00% 04/12/20252025 USD100	0.09 US912797QS94
ADYEN NV	0.09 NL0012969182
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.09 JP1400171Q50
SAP AG	0.09 DE0007164600
POSTS ITALIANE SPA	0.09 IT0003796171
AT & T INC	0.09 US00206R1023
PUBLIC STORAGE	0.09 US74460D1090
MERCK & CO INC NEW COM	0.09 US58933Y1055
AXA	0.09 FR0000120628
AFLAC INC	0.09 US0010551028
Income Due - NZD	0.09
THERMO FISHER SCIENTIFIC INC	0.09 US8835561023
COCA COLA CO USD	0.09 US1912161007
ESSENTIAL UTILS	0.08 US29670G1022
INTUIT INC	0.08 US4612021034
XIAOMI CORP	0.08 KYG9830T1067
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.08 NZLGFD014C0
150426 1.50 GB	
AMERICAN TWR REIT INC	0.08 US03027X1000
WELLS FARGO & COMPANY	0.08 US9497461015
CMS ENERGY CORP	0.08 US1258961002
SK HYNIX INC	0.08 KR7000660001
CANADIAN NATL RAILWAY CO	0.08 CA1363751027
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.08 US4592001014
DOMINION ENERGY INC	0.08 US25746U1097
ADVANCED MICRO DEV	0.08 US0079031078
AMPHENOL ORD SHS CLASS A	0.08 US0320951017
INVITATION HOMES INC	0.08 US46187W1071
MCKESSON CORP	0.08 US58155Q1031
TJX COS INC	0.08 US8725401090
BANCO SANTANDER CENTRAL HISP	0.08 ES0113900J37
GE VERNOVA ORS SHS	0.08 US36828A1016
EVERSOURCE ENERGY COM	0.08 US30040W1080
AVIVA ORD	0.07 GB00BPQY8M80
T MOBILE US INC COM	0.07 US8725901040
GOLDMAN SACHS GROUP INC.	0.07 US38141G1040
REDDIT INC CL A	0.07 US75734B1008
ABBOTT LABS	0.07 US0028241000
LAS VEGAS SANDS CORP	0.07 US5178341070
HSBC HOLDINGS PLC	0.07 GB0005405286
HYATT HOTELS CORP-CL A	0.07 US4485791028
US. TSY. NOTE/BON 4.875% 31/10/20288	0.07 US91282CJF95
BEONE MEDICINES LTD	0.07 CH1391448177
DIGITAL REALTY TRUST INC	0.07 US2538681030
NOVARTIS AG	0.07 CH0012005267
RIO TINTO LIMITED	0.07 AU000000RIO1
CHEVRON CORP	0.07 US1667641005
VULCAN STEEL AUSTRALIA PTY LTD	0.07 AU0000181984
RYANAIR HOLDINGS SPON ADS EACH REP 2 ORD SHS	0.07 US7835132033
DASSAULT AVIATION EURO.80 (POST SUBDIVISION)	0.07 FR0014004L86
MCDONALD'S CORP	0.07 US5801351017
HON HAI PRECISION INDUSTRY	0.07 TW0002317005
SKY NETWORK TELEVISION LTD	0.07 NZSKTE0001S6
NATWEST GROUP PLC ORD	0.07 GB00BM8PIY71
SIEMENS AG NPV EUR	0.07 DE0007236101

ALLIANZ SE-REG	0.07 DE0008404005
PG AND E CORP	0.07 US69331C1080
AGREE REALTY CORP	0.07 US0084921008
NESTLE SA	0.07 CH0038863350
HERMES INTERNATIONAL	0.07 FR0000052292
US TREASURY N/B 2.75% 15/AUG/2032	0.07 US91282CFF32
PRUDENTIAL PLC	0.07 GB0007099541
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.07 US912828YS30
CATERPILLAR INC	0.07 US1491231015
CHENIERE ENERGY INC	0.07 US16411R2085
BREVILLE GROUP LIMITED	0.07 AU000000BRG2
VISTA GROUP INTERNATIONAL LTD	0.07 NZVGLE0003S1
OLD DOMINION FREIGHT LINE INC	0.07 US6795801009
SERVICE CORPORATION INTERNATIONAL	0.07 US8175651046
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.07 NZHNZD0001L7
ARISTA NETWORKS INC	0.07 US0404132054
ASTRAZENECA PLC	0.07 GB0009895292
ROYAL BANK OF CANADA	0.07 CA7800871021
SAMSARA INC	0.06 US79589L1061
DATADOG INC	0.06 US23804L1035
EDP RENOVAVEIS SA	0.06 ES0127797019
AEGON LTD AMER REGD CERT1 SH EURO.12	0.06 US0076CA1045
MITSUBISHI ESTATE	0.06 JP3899600005
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.06
161025 TBILL	
WESTPAC NEW ZEALAND LTD 121225 RCD	0.06
US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.06 US912810UD80
MEDTRONIC PLC	0.06 IE00BTN1Y115
HONG KONG EXCHANGE & CLEAR	0.06 HK0388045442
RABOBANK NEW ZEALAND LTD 010526 RCD	0.06
AVALONBAY COMMUNITIES INC	0.06 US0534841012
MITSUBISHI UFJ FINANCIAL	0.06 JP3902900004
UNIBAIL RODAMCO WESTFIELD	0.06 FR0013326246
BLACKROCK INC	0.06 US09290D1019
VERIZON COMMUNICATIONS	0.06 US92343V1044
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.06 US912810SW99
SACYR SA	0.06 ES0182870214
MORGAN STANLEY	0.06 US6174464486
DEUTSCHE TELEKOM AG DEM	0.06 DE0005557508
PEPSICO INC CAP 2/3	0.06 US7134481081
DANAHER CORP	0.06 US2358511028
PFIZER INC COM	0.06 US7170811035
UNITED UTILITIES GROUP PLC	0.06 GB00B39J2M42
SERVICENOW INC	0.06 US81762P1021
CITIGROUP INC USD	0.06 US1729674242
AIB GROUP PLC	0.06 IE00BF0L3536
WESTPAC NEW ZEALAND LTD 240226 1.439 CB	0.06 NZWNZD0226L9
DELTA ELECTRONICS INC	0.06 TW0002308004
UNICREDIT SPA	0.06 IT0005239360
ATLASSIAN CL A ORD	0.06 US0494681010
CHINA CONSTRUCTION BANK	0.06 CNE1000002H1
DALRYMPLE BAY INFRASTRUCTURE LIMITED ORD STAPLED	0.06 AU0000120628
SECURITIES	
CASH	0.06
REPUBLIC OF POLA FRN IL 25/08/2036	0.06 PL0000117024
AEROPORTS DE PARIS (ADP)	0.06 FR0010340141
US. T-BILL. 0.00% 28/10/20252025 USD100	0.06 US912797RE99
CINTAS CORP	0.06 US1729081059
BNP PARIBAS SA	0.06 FR0000131104
BANK HAPOLIM LTD	0.06 IL0006625771
MICRON TECHNOLOGY INC USD	0.06 US5951121038
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.05 NZARXE0001S1
ONEOK INC	0.05 US6826801036

NEXTDC LIMITED ORDINARY FULLY PAID	0.05 AU000000NXT8
AGC INC	0.05 JP3112000009
BNP PARIBAS NOMINEES	0.05
PACIFIC EDGE LTD NPV	0.05 NZPEBE0002S1
SCHNEIDER ELECTRIC SE	0.05 FR0000121972
US. TSY. INFL. 1.875% I/L 15/07/2034.875% 15/07/2034	0.05 US91282CLE92
VITAL HEALTHCARE PROPERTY TRUST	0.05 NZCHPE0001S4
FORTINET INC COM	0.05 US34959E1091
TOYOTA MOTOR CORP	0.05 JP3633400001
KINDER MOR INC DEL COM	0.05 US49456B1017
EQUITY RESIDENTIAL	0.05 US29476L1070
BUNDESSCHATZANWEIS 2.00% 10/12/2026	0.05 DE000BU22072
TOYOTA FINANCE NEW ZEALAND LTD 291025 PNOTE	0.05
ASB BANK LTD 281125 RCD	0.05
ASB BANK LTD 081225 RCD	0.05
UNIPOL GRUPPO FINANZIARIO SPA	0.05 IT0004810054
DEXCOM INC	0.05 US2521311074
OMV AG	0.05 AT0000743059
ABB LTD	0.05 CH0012221716
TRADE DESK INC	0.05 US88339J1051
MGM RESORTS INTERNATIONAL	0.05 US5529531015
UBS GROUP AG	0.05 CH0244767585
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.05 DE000BU2Z023
SHELL PLC ORD EUR0.07	0.05 GB00BP6MXD84
XCEL ENERGY INC	0.05 US98389B1008
INTERCONTINENTAL EXCHANGE INC	0.05 US45866F1049
FIRST INDUSTRIAL REALTY TRUST	0.05 US32054K1034
TEXAS INSTRUMENTS	0.05 US8825081040
KEYSIGHT TECHNOLOGCOM USD	0.05 US49338L1035
WESTPAC BANKING CORPORATION	0.05 AU000000WBC1
MOTOROLA SOLUTIONS INC	0.05 US6200763075
MITSUI FUDOSAN CO	0.05 JP3893200000
RABOBANK NEDERLA 160326 FRN	0.05 NZRABDT020C1
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.05 JP1201631HC6
BANK CENTRAL ASIA TBK PT	0.05 ID1000109507
FISERV INC COM	0.05 US3377381088
ELF BEAUTY INC	0.05 US26856L1035
S AND P GLOBAL INC COM	0.05 US78409V1044
SPIRE INC COM USD1	0.05 US84857L1017
ITALY BUONI POLIEN 3.85% 15/09/2026	0.05 IT0005556011
UNILEVER PLC	0.05 GB00B10RZP78
FIRSTRAND LTD	0.05 ZAE000066304
COMCAST CORP	0.05 US20030N1019
BRISTOL MYERS SQUIBB COMPANY	0.05 US1101221083
RED ELECTRICA DE ES	0.05 ES0173093024
KONINKLIJKE VOPAK NV	0.05 NL0009432491
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.05 AU000000TCL6
INDONESIA TSY. BD. 6.50% 15/02/2031	0.04 IDG000015207
STRYKER CORP	0.04 US8636671013
PROGRESSIVE CORP	0.04 US7433151039
ACCENTURE PLC	0.04 IE00B4BNMY34
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 190326 RCD	0.04
PALO ALTO NETWORKS INC	0.04 US6974351057
IBERDROLA SA	0.04 ES0144580Y14
ALLSTATE CORP	0.04 US0200021014
KUWAIT FINANCE HOUSE KSCP	0.04 KW0EQ0100085
MEDIATEK INC	0.04 TW0002454006
SINGAPORE GOV. BD 2.875% 01/07/2029	0.04 SG3263998209
US. TSY. NOTE/BOND 4.25% 28/02/2027	0.04 US91282CMP31
FAST RETAILING CO LTD	0.04 JP3802300008
COMMONWEALTH BANK OF AUSTRALIA	0.04 AU000000CBA7
BARRICK MINING CORP	0.04 CA06849F1080
TYSON FOODS INC CLASS A	0.04 US9024941034

AVIO SPA	0.04 IT0005119810
AMGEN INC	0.04 US0311621009
PENNON GROUP ORD GBP0.6105	0.04 GB00BNNTLN49
HITACHI NPV	0.04 JP3788600009
TERNA SPA	0.04 IT0003242622
INTEL CORP	0.04 US4581401001
ANZ BANK NEW ZEALAND WELLINGTON 061025 3.55 TD	0.04
GILEAD SCIENCES INC	0.04 US3755581036
MALAYAN BANKING BHD	0.04 MYL115500000
US. TSY. NOTE/BOND 3.75% 30/06/20272027 USD100 BD-2027	0.04 US91282CNL18
VECTOR LIMITED	0.04 NZVCTE0001S7
OREILLY AUTO NEW COM	0.04 US67103H1077
KUBOTA CORPORATION	0.04 JP3266400005
BANK OF NEW ZEALAND LTD 141025 RCD	0.04
NINTENDO CO LTD	0.04 JP3756600007
ASB BANK LTD 141125 RCD	0.04
TRANE TECHNOLOGIES PLC	0.04 IE00BK9ZQ967
ASB BANK LTD 12225 RCD	0.04
THE TORONTO DOMINION BANK	0.04 CA8911605092
AUTOMATIC DATA PROC.	0.04 US0530151036
WESTPAC NEW ZEALAND LTD 150126 RCD	0.04
BANK OF CHINA LTD HK	0.04 CNE1000001Z5
CROWDSTRIKE HOLDINGS INC	0.04 US22788C1053
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.04 JP1051661Q33
ASB BANK LTD 310326 RCD	0.04
WESTPAC NEW ZEALAND LTD 310326 RCD	0.04
US. TSY. NOTE/BOND 4.25% 15/02/20282028 USD100 AK-2028	0.04 US91282CMN82
CAPITAL ONE FINANCIAL CORPORATION	0.04 US14040H1059
Bank of China	0.04
INCYTE CORP	0.04 US45337C1027
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.04 AU0000000ANZ3
Outstanding Settlement Receipts - USD	0.04
PEXA GROUP LTD PLC	0.04 AU0000158594
MONCLER SPA	0.04 IT0004965148
ESSEX PROPERTY TRUST INC	0.04 US2971781057
HOWMET AEROSPACE I COM USD	0.04 US4432011082
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.04 CNE1000003G1
BLACKSTONE INC	0.04 US09260D1072
NEW ZEALAND GOV. 2.50% I/L 20/09/2035	0.04 NZIIBDT004C8
AENA SME ORD SHS	0.04 ES0105046017
RHEINMETALL AG	0.04 DE0007030009
CVS HEALTH CORP	0.04 US1266501006
NORWAY GOV. BD. 1.375% 19/08/2030	0.04 NO0010875230
AIR LIQUIDE	0.04 FR0000120073
ING GROEP NV	0.04 NL0011821202
GENESIS ENERGY LTD	0.04 NZGNEE0001S7
BANK OF CHINA NEW ZEALAND 071025 PNOTE	0.04
ANZ BANK NEWZEALAND LTD 141125 RCD	0.04
DEERE & CO	0.04 US2441991054
BANK OF NEW YORK MELLON CORP	0.04 US0640581007
NETEASE INC	0.04 KYG6427A1022
REPSOL SA	0.04 ES0173516115
CLP HOLDINGS LIMITED HKD	0.04 HK0002007356
ANALOG DEVICES INCORPORATED COM	0.04 US0326541051
SAINSBURY (J) PLC	0.04 GB00B019KW72
ITAU UNIBANCO HOLDING SA	0.04 BRITUBACNPR1
KILROY REALTY CORP	0.04 US49427F1084
SUMITOMO MITSUI FINANCIAL GROUP	0.04 JP3890350006
GENERALI	0.04 IT0000062072
PROPERTY FOR INDUSTRY LTD	0.04 NZPFIE0001S5
ENAV SPA	0.04 IT0005176406
LEGAL & GENERAL GROUP PLC	0.04 GB0005603997
BARCLAYS PLC	0.04 GB0031348658

MONDELEZ INTERNATIONAL INC	0.03 US6092071058
WESTPAC NEW ZEALAND LTD 291225 RCD	0.03
PING AN INSURANCE GROUP OF CHINA LIMITED	0.03 CNE1000003X6
DOORDASH INC	0.03 US25809K1051
SUMITOMO REALTY & DEVELOPMENT CO	0.03 JP3409000001
Outstanding Settlement Receipts - HKD	0.03
CENCORA INC COM	0.03 US03073E1055
LEG IMMOBILIEN SE	0.03 DE000LEG1110
ERG SPA	0.03 IT0001157020
ECOLAB LTD	0.03 US2788651006
CME GROUP INC COM	0.03 US12572Q1058
CHINA INTERNATIONAL CAPITAL CORP	0.03 CNE1000048J0
US. TSY. NOTE/BON 0.625% 15/5/2030	0.03 US912828ZQ64
SOUTHERN CO COM USD	0.03 US8425871071
PROSUS NV	0.03 NL0013654783
SYMBOTIC ORD SHS CLASS A	0.03 US87151X1019
JD.COM INC	0.03 KYG8208B1014
ILLINOIS TOOL WORKS	0.03 US4523081093
ROBINHOOD MARKETS INC	0.03 US7707001027
ZURICH FINANCIAL SERVICES	0.03 CH0011075394
SIEMENS ENERGY AG	0.03 DE000ENER6Y0
WESTPAC NEW ZEALAND LTD 021025 RCD	0.03
AUTODESK INC	0.03 US0527691069
GIBSON ENERGY INC	0.03 CA3748252069
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.03 US91282CHZ77
ESSILORLUXOTTICA	0.03 FR0000121667
NIPPON ELECTRIC GLASS CO LTD	0.03 JP3733400000
AGNICO EAGLE MINES	0.03 CA0084741085
NEW ZEALAND GOV. 1.75% 15/5/2041	0.03 NZGOVDT541C9
L'OREAL	0.03 FR0000120321
PARKER HANNIFIN CORP	0.03 US7010941042
SAMSUNG E AND A CO LTD	0.03 KR7028050003
CHUBB LIMITED ORD	0.03 CH0044328745
TOKYO ELECTRON LTD JPY	0.03 JP3571400005
BIONTECH SE	0.03 US09075V1026
ROCKET LAB CORP	0.03 US7731211089
CHINA CONSTRUCT NZ 281125 4.80 TD	0.03
MALAYSIA GOVERNME 3.519% 20/04/2028	0.03 MYBMI2300024
SNOWFLAKE INC	0.03 US8334451098
BP P.L.C	0.03 GB0007980591
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.03 AU0000018442
TOKIO MARINE HOLDINGS INC	0.03 JP3910660004
NIPPON PROLOGIS RE REIT	0.03 JP3047550003
SUN HUNG KAI PROPERTY HKD	0.03 HK0016000132
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.03 US91282CCB54
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.03 JP1103711P74
WASTE MANAGEMENT INC COM	0.03 US94106L1098
AMERICAN HEALTHCARE REIT ORD SHS	0.03 US3981823038
GRUPO FINANCIERO BANORTE SAB DE CV SER O	0.03 MXP370711014
CONSTELLATION ENERGY CORP	0.03 US21037T1097
MIZUHO FINANCIAL GROUP INC	0.03 JP3885780001
TANGER INC	0.03 US8754651060
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.03 US91282CBJ99
EURO	0.03
CBRE GROUP INC CLASS A	0.03 US12504L1098
US BANCORP	0.03 US9029733048
ISHARES MSCI QATAR CAPPED ETF	0.03 US46434V7799
ARGOSY PROPERTY LIMITED	0.03 NZARGE0010S7
WELLINGTON REGIONAL COUNCIL 241125 PNOTE	0.03
ASB BANK LTD 151225 RCD	0.03
UNITED STATES TRE 3.875% 31/05/20277 USD BC-2027	0.03
CHANNEL INFRASTRUCTURE NZ LTD	0.03 NZNZRE0001S9
POWSZECHNA KASA OS	0.03 PLPKO0000016

4.50% 15/04/2027	0.03 NZGOVDT427C1
JOBY AVIATION INC	0.03 KYG651631007
CAPITALAND INTEGRATED COMMERCIAL	0.03 SG1M51904654
BHP GROUP ORD	0.03 AU000000BHP4
VERTEX PHARMACEUTICALS INC	0.03 US92532F1003
DBS GROUP HOLDINGS LTD	0.03 SG1L01001701
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.03 AU3TB0000135
CADENCE DESIGN SYSTEMS INC	0.03 US1273871087
ASB BANK LTD 200126 4.12 TD	0.03
RIVIAN AUTOMOTIVE INC	0.03 US76954A1034
RELX PLC	0.03 GB00B2B0DG97
SKELLERUP HOLDINGS LIMITED	0.03 NZSKXE0001S8
ZIJIN MINING GROUP CO LTD	0.03 CNE100000502
Outstanding Settlement Receipts - NZD	0.03
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.03 JP1400081F45
AUCKLAND COUNCIL 171025 PNOTE	0.03
COLGATE PALMOLIVE	0.03 US1941621039
SANOFI SA	0.03 FR0000120578
ROYAL CARIBBEAN GROUP	0.03 LR0008862868
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.03 JP1300791P79
DIGITALBRIDGE GROUP COM	0.03 US25401T6038
US. TSY. NOTE/BON 4.375% 31/07/2026	0.03 US91282CLB53
SSE PLC	0.03 GB0007908733
SUMITOMO PHARMA CO LTD	0.03 JP3495000006
AIA GROUP LTDSP ADR	0.03 US0013172053
WILLIAMS COMPANIES INC	0.03 US9694571004
LLOYDS BANKING GROUP PLC	0.03 GB0008706128
CONOCOPHILLIPS	0.03 US20825C1045
MEXICAN BONOS 8.00% 07/11/2047	0.03 MX0MGO000102
US. TSY. NOTE/BOND 3.75% 30/04/20277 USD BA-2027	0.03 US91282CMY48
TRIP COM GROUP LTD	0.03 KYG9066F1019
PING AN INSURANCE GROUP CO OF CHINA LTD	0.03 CNE000001R84
MARSH & MCLENNAN COM	0.03 US5717481023
INTEREST RATE SWAPS	0.03
BYD CO LTD	0.03 CNE100000296
US. TSY. INFL. 2.125% I/L 15/02/2041	0.03 US912810QP66
STARBUCKS CORP	0.03 US8552441094
RYMAN HOSPITALITY PROPERTIES INC	0.03 US78377T1079
PENN NATIONAL GAMING INC	0.03 US7075691094
MUENCHENER RUECKVER RG-REG	0.03 DE0008430026
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.03 US91282CHK09
AIR NEW ZEALAND LTD	0.03 NZAIRE0001S2
WELLS FARGO FRN 23/07/2029	0.03 XS3127996778
TRATON SE	0.03 DE000TRATON7
SYNOPSIS INC	0.03 US8716071076
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.03 NZGOVDT429C7
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.03 JP1103431G66
AUSTRALIA & NEW Z 2.478% 04/06/2029SNR 04/06/2029	0.03 XS3041372668
EUR100000	
GSK PLC	0.03 GB00BN7SWP63
EMERSON ELECTRIC CO	0.03 US2910111044
REPUBLIC SERVICES INC	0.03 US7607591002
SHERWIN WILLIAMS COM	0.03 US8243481061
STOCKLAND	0.03 AU000000SGP0
3M CO	0.03 US88579Y1010
SHENZHEN INOVANCE TECHNOLOGY LTD	0.03 CNE100000V46
JIANGSU HENGRUI MEDICINE CO LTD	0.03 CNE00000014W7
PAYPAL HOLDINGS INC	0.03 US70450Y1038
HEARTLAND GROUP HLPV	0.03 NZHGHE0007S9
FONTERRA SHAREHOLDER FUND	0.03 NZFSFE0001S5
MEXICAN BONOS 7.75% 13/11/2042	0.03 MX0MGO0000R8
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.03 US91282CGP05
ZOETIS INC	0.03 US98978V1035
BANK OF NEW ZEALAND	0.03

US TREASURY N/B 4.25% 30/JUN/2029	0.03 US91282CKX82
HORIZON ROBOTICS INC	0.03 KYG4602S1057
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.03 IT0005534141
MERLIN PROPERTIES SOCIMI SA	0.03 ES0105025003
COMMSCOPE HOLDING COMPANY INC	0.03 US20337X1090
TRAVELERS COS INC / THE	0.03 US89417E1091
LUNDIN GOLD INC	0.03 CA5503711080
MEXICAN BONOS 7.75% 23/11/2034	0.02 MX0MGO0000U2
PNC FINANCIAL SERVICES GROUP	0.02 US6934751057
MICROSTRATEGY COM USD0.001 CLASS A	0.02 US5949724083
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.02 US91282CAU53
VERTIV HOLDINGS CO	0.02 US92537N1081
MACERICH CO	0.02 US5543821012
WESFARMERS LIMITED	0.02 AU000000WES1
HYUNDAI MOTOR CO LTD	0.02 KR7005380001
GENEREA SAB DE CV	0.02 MX01GE0E0004
NORFOLK SOUTHERN CORP USD	0.02 US6558441084
ACADIA REALTY TRUST	0.02 US0042391096
COMPAGNIE FINANCIERE RICHEMONT SA	0.02 CH0210483332
Westpac New Zealand	0.02
NETSTREIT CORP	0.02 US64119V3033
THE LINK REAL ESTATE INVESTMENT TRUST	0.02 HK0823032773
RECRUIT HLDGS CO LNPV	0.02 JP3970300004
GENERATION DEVELOPMENT GROUP LIMITED ORDINARY	0.02 AU0000005126
FULLY PAID	
NETHERLANDS GOV. B 2.50% 15/01/2033	0.02 NL0010071189
REGENERON PHARMACEUTICALS INC	0.02 US75886F1075
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.02 MYBMX1100044
MOODYS CORPORATION	0.02 US6153691059
VINCI SA	0.02 FR0000125486
UNITED NATURAL FOODS INC	0.02 US9111631035
CONSUN PHARMACEUTICAL GROUP LTD	0.02 KYG2524A1031
CUMMINS INC	0.02 US2310211063
MARRIOTT INTL INCUSD	0.02 US5719032022
SAIC MOTOR CORP LTD	0.02 CNE000000TY6
CELLNEX TELECOM 0.75% 20/11/2031	0.02 XS2257580857
CORNING INC	0.02 US2193501051
BANCO BRADESCO SA-PREF	0.02 BRBBDCACNPR8
CHINA TOWER CORP LCNV1 H POST COMP	0.02 CNE100006V65
COLOMBIAN TES 6.00% 28/4/2028	0.02 COL17CT02914
NIKE INC CL B	0.02 US6541061031
DUKE ENERGY CORP COM	0.02 US26441C2044
ADVANTEST CORP	0.02 JP3122400009
INTERCONTINENTAL HOTELS GROUP PLC	0.02 GB00BHJYC057
CARVANA CO	0.02 US1468691027
KT CORPORATION	0.02 US48268K1016
HOYA CORPORATION JPY	0.02 JP3837800006
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV	0.02 NZIBDDT016C7
100626 0.75 CB	
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.02 NZHNZD0008L2
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.02 US91282CAZ41
KKR AND CO INC	0.02 US48251W1045
GOLD FIELDS LTD	0.02 ZAE000018123
BHP GROUP LTD NPV	0.02 AU0000000BHP4
STRIDE STAPLED GRP NPV UNITS	0.02 NZSPGE0001S2
ATHENS INTERNATIONAL AIRPORT ORD SHS	0.02 GRS536003007
NORWAY GOV. BD. 1.50% 19/02/2026	0.02 NO0010757925
UK. GILT 1.75% 7/9/2037	0.02 GB00BZB26Y51
MARVELL TECHNOLOGY COM	0.02 US5738741041
ELI LILLY 4.25% 15/03/2031	0.02 US532457DC94
CAPITEC BANK HOLDINGS LTD	0.02 ZAE000035861
CHIPOTLE MEXICAN GRILL ORD	0.02 US1696561059
BANK OF MONTREAL CAD	0.02 CA0636711016

IDEXX LABORATORIES INC	0.02 US45168D1046
NETHERLANDS GOV. B 0.25% 15/07/2029	0.02 NL0013332430
KIWIBANK LTD 211125 4.45 TD	0.02
COINBASE GLOBAL INC	0.02 US19260Q1076
TELEFLEX INC	0.02 US8793691069
ALNYLAM PHARMACEUTICALS INC	0.02 US02043Q1076
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M	0.02 MX0MGO0000B2
BONOS	
CARMAX INC	0.02 US1431301027
ATLAS ARTERIA ORDINARY STAPLED SECURITIES	0.02 AU00000013559
INNOVENT BIOLOGICS INC	0.02 KYG4818G1010
LEGRAND SA	0.02 FR0010307819
ARCADYAN TECHNOLOGY CORP	0.02 TW0003596003
DOLLARAMA INC	0.02 CA25675T1075
QUANTA SERVICES INC	0.02 US74762E1029
VOLKSWAGEN INTL. FIN.049	0.02 XS2342732646
ANGLOGOLD ASHANTI ORD USD1	0.02 GB00BRXH2664
CARDINAL HEALTH INC	0.02 US14149Y1082
KMD BRANDS LIMITED	0.02 NZKMDE0001S3
HUATAI SECURITIES CO LTD	0.02 CNE100000LQ8
ARKEA PUBLIC SECT 3.111% 28/02/2029UR100000 REGS	0.02 FR001400O9E0
US TREASURY N/B 4.12% 15/NOV/2032	0.02 US91282CFV81
UK. GILT 4.50% 7/3/2035	0.02 GB00BT7J0027
AON PLC IE COM CL A	0.02 IE00BLP1HW54
NATIONAL AUSTRALIA BANK LIMITED	0.02 AU000000NAB4
KUAISHOU TECHNOLOGY	0.02 KYG532631028
KEYENCE CORP NPV	0.02 JP3236200006
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.02 SG1M77906915
HECLA MINING CO COM	0.02 US4227041062
MIDEA GROUP CO LTD	0.02 CNE100001QQ5
HARTFORD INSURANCE GROUP INC T	0.02 US4165151048
FERRARI NV COM	0.02 NL0011585146
WATERCARE SERVICES LTD 141025 PNOTE	0.02
TOYOTA FINANCE NEW ZEALAND LTD 221025 PNOTE	0.02
HUDBAY MINERALS INC	0.02 CA4436281022
HAMILTON CITY COUNCIL 031125 PNOTE	0.02
JAPAN REAL ESTATE INVESTMENT TRUST ORD SHS	0.02 JP3027680002
DUNEDIN CITY TREASURY 191125 PNOTE	0.02
COMPASS GROUP ORD	0.02 GB00BD6K4575
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.02
031225 TBILL	
JPM. CHASE F2F 4/2/2032	0.02 US46647PBX33
YANGZIJIAN SHIPBUILDING NPV	0.02 SG1U76934819
RABOBANK NEW ZEALAND LTD 200226 RCD	0.02
VESTEDA FIN. 4.00% 07/05/2032	0.02 XS2815987834
FDXEX CORP COM	0.02 US31428X1063
CITIBANK NA 5.803% 29/9/2028	0.02 US17325FBB31
MEDPACE HOLDINGS INC	0.02 US58506Q1094
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.02 AU0000274706
FREEPORT MCMORAN INC	0.02 US35671D8570
CRITERIA CAIXACORP SA	0.02 ES0140609019
CHINA LIFE INSURANCE CO LTD	0.02 CNE1000002L3
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.02 NZGOVDT528C6
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.02 BE0000304130
GS. GRP. F2F 24/10/2029	0.02 US38141GA468
POWSZECHNY ZAKLAD UBEZPIECZEN SA	0.02 PLPZU0000011
GBP BNP PARIBAS A/C	0.02
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.02 NZGOVDT530C2
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.02 NO0010930522
HYUNDAI ELEVATOR CO LTD	0.02 KR7017800004
NATWEST MKTS. 5.41% 17/05/2029	0.02 USG6382G7P18
AKER BP 4.00% 29/5/2032	0.02 XS2830454554
VISTRA CORP	0.02 US92840M1027
BUNDESOBLIGATION 2.10% 12/04/2029.01 .189	0.02 DE000BU25026
MITSUBISHI HEAVY INDUSTRIES LTD	0.02 JP3900000005

BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.02 DE0001102507
MITSUBISHI CORP	0.02 JP3898400001
KDDI CORP	0.02 JP3496400007
ELECTRONIC ARTS INC	0.02 US2855121099
SAGE GROUP	0.02 GB00B8C3BL03
VALE SA	0.02 BRVALEACNORO
INVINCIBLE INVESTMENT CORP REIT	0.02 JP3046190009
BIOGEN INC	0.02 US09062X1037
UNITED RENTALS INC	0.02 US9113631090
MSCI INC	0.02 US55354G1004
SUNCOR ENERGY INC	0.02 CA8672241079
ROPER TECHNOLOGIES INC	0.02 US7766961061
CHUNGHWA TELECOM CO LTD	0.02 TW0002412004
SWISS RE AG	0.02 CH0126881561
MONSTER BEVERAGE SHS ORD	0.02 US61174X1090
NETFLIX 3.625% 15/6/2030GS	0.02 XS2072829794
UNI PRESIDENT CHINA HOLDINGS LTD	0.02 KYG9222R1065
CENTURION ACCOMMOD NPV	0.02 SGXC43938841
VALERO ENERGY CORP	0.02 US91913Y1001
INDITEX	0.02 ES0148396007
BANK OF NOVA SCOTIA CAD	0.02 CA0641491075
GETAC TECHNOLOGY CORP	0.02 TW0003005005
NORWAY GOV. BD. 2.00% 26/04/2028	0.02 NO0010821598
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.02 JP1201111968
CENTENE CORPORATION	0.02 US15135B1017
TRANSDIGM GROUP INC	0.02 US8936411003
NEW ZEALAND GOVT 200950 3.25 INFATION INDEXED BOND	0.02 NZIIBDT006C3
AXON ENTERPRISE I COM USD 0.00001	0.02 US05464C1018
KONINKLIJKE KPN NV	0.02 NL0000009082
BANK OF NOVA SCOTIA/ F2F 14/2/20314/02/2031	0.02 US06418GAQ01
ACCTON TECHNOLOGY CORPORATION	0.02 TW0002345006
CIE DE FINANCEMEN 2.375% 15/3/2030	0.02 FR001400CM22
Outstanding Settlement Receipts - KRW	0.02
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.02 NZHNZD0935L6
JAPAN POST HOLDINGS CO LTD	0.02 JP3752900005
SOUTHWESTERN PUBLI 5.30% 15/05/203505/2035	0.02 US845743BY82
ORIX JREIT INC	0.02 JP3040880001
MANULIFE FINANCIAL CORP	0.02 CA56501R1064
Income Due - JPY	0.02
BANCO DE CHILE	0.02 CLP0939W1081
NAVER CORP	0.02 KR7035420009
ENEL SPA	0.02 IT0003128367
ROSS STORES INC	0.02 US7782961038
CELESTICA INC COM NPV	0.02 CA15101Q2071
JOHNSON CONTROLS INTERNATIONAL PLC	0.02 IE00BY7QL619
HONGKONG LAND HOLDINGS LTD	0.02 BMG4587L1090
CREDIT AGRICOLE SA	0.02 FR0000045072
Outstanding Settlement Receipts - TWD	0.02
BHP BILLITON FIN. 3.18% 04/09/2031	0.02 XS3167486789
GENERAL MOTORS CO	0.02 US37045V1008
FUJIKURA LIMITED	0.02 JP3811000003
ROCKWELL AUTOMATION INC	0.02 US7739031091
CHINA GAS HOLDINGS LIMITED	0.02 BMG2109G1033
PETROLEO BRASILEIRO PETROBRAS SA	0.02 BRPETRACNPR6
KREDITANSTALT FUER 2.75% 01/10/2027	0.02 DE000A383B10
WELLINGTON REGIONAL COUNCIL 101225 PNOTE	0.02
AMP LIMITED	0.02 AU000000AMP6
UNITED STATES TRE 3.625% 30/09/2031/2031 USD Q-2031	0.02 US91282CLM19
ADIENT PLC	0.02 IE00BD845X29
FAIR ISAAC CORPORATION	0.02 US3032501047
COMPAGNIE DE SAINT-GOBAIN	0.02 FR0000125007
KB FINANCIAL GROUP INC	0.02 KR7105560007
LAND SECURITIES GROUP PLC	0.02 GB00BYW0PQ60

US. TSY. NOTE/BON 2.375% 15-MAY-29	0.02 US9128286T26
E.ON SE	0.02 DE000ENAG999
CAD BNP PARIBAS A/C	0.02
HISCOX LTD F2F 11/06/2036	0.02 XS3085134594
TRUIST FINL CORP COM	0.02 US89832Q1094
ZHENGZHOU COAL MINING MACHINERY GROUP CO LTD	0.02 CNE100001LY0
CANADIAN IMP BANK COM NPV	0.02 CA1360691010
TOWER LIMITED	0.02 NZTWRE0011S2
OVERSEA-CHINESE BANKING CORP	0.02 SG1S04926220
LONDONMETRIC PROPERTY PLC	0.02 GB00B4WFW713
INFINEON TECHNOLOGIES AG	0.02 DE0006231004
US. TSY. NOTE/BON 4.375% 30/11/2028	0.02 US91282CJN20
3I GROUP PLC	0.02 GB00B1YW4409
LOBLAW COMPANIES LTD	0.02 CA5394811015
VULCAN MATERIALS CO	0.02 US9291601097
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.02 FR0014000HF4
NATIONAL BANK OF KUWAIT SAKP	0.02 KW0EQ0100010
NVIDIA ORD SHS	0.02 US67066G1040
WORKDAY INC	0.02 US98138H1014
ASPEED TECHNOLOGY INC	0.02 TW0005274005
OPAP SA	0.02 GRS419003009
TOKAI CARBON CO LTD	0.02 JP3560800009
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.02 JP1400161P53
DEUTSCHE BOERSE AG	0.02 DE0005810055
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.02 US912810PT97
UK. GILT 3.75% 29/01/2038	0.02 GB00BQC4R999
RIO TINTO PLC ORD	0.02 GB0007188757
UK. GILT 4.25% 31/07/2034	0.02 GB00BQC82C90
INTERNATIONAL CONTAINER TERMINAL SERVICE	0.02 PHY411571011
MITSUBISHI UFJ FINL. F2V 17/4/2035.426% 17/04/2035	0.02 US606822DF83
Income Due - USD	0.02
STANDARD BANK GROUP	0.02 ZAE000109815
AGRICULTURAL BANK OF CHINA	0.02 CNE100000Q43
CREDIT SUISSE GRP. F2F 1/3/2029	0.02 CH1214797172
CANADIAN PAC KANS COM NPV	0.02 CA13646K1084
QUEST DIAGNOSTICS	0.02 US74834L1008
TOYOTA FINANCE NEW ZEALAND LTD 061125 PNOTE	0.02
EDP SERVICIOS FIN 3.125% 03/12/2031	0.02 XS3171675393
CANADIAN NATURAL RESOURCES ORD SHS	0.02 CA1363851017
FIRST CAP REAL EST UNIT	0.02 CA31890B1031
KIA CORPORATION	0.02 KR7000270009
FRANCO NEVADA CORP	0.02 CA3518581051
WELLINGTON CITY COUNCIL 180226 PNOTE	0.02
LONDON STOCK EXCHANG	0.02 GB00B0SWJX34
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-	0.02 US91282CLJ89
2031	
EXPERIAN GROUP LTD	0.02 GB00B19NLV48
NXP SEMICONDUCTORS	0.02 NL0009538784
KEPPEL DC REIT UNITS	0.02 SG1AF6000009
CONSOLIDATED EDISON INC COM	0.02 US2091151041
TAKEDA PHARMACEUTICAL CO LTD	0.02 JP3463000004
ROCHE HLDGS. 5.489% 13/11/2030	0.02 US771196CG59
UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-	0.02 US91282CKW00
2031	
BANK OF AMERICA F2F 25/10/2035	0.02 US06051GMD87
FRESENIUS 3.50% 15/03/2034	0.02 XS3178858224
TARGET CORPORATION	0.02 US87612E1064
WHITBREAD GRP. 5.50% 31/05/2032	0.02 XS2992313721
BANK OF AMERICA F2F 15/09/2034/09/2034 USD1000 N	0.02 US06051GLU12
AMERICAN INTERNATIONAL GROUP	0.02 US0268747849
GRAINGER W W INC	0.02 US3848021040
PRYSMIAN SPA	0.02 IT0004176001
BANK OF NOVA SCOTIA/ F2F 14/2/2029	0.02 US06418GAP28
TEVA PHARM. FIN. 4.125% 01/06/2031031	0.02 XS3081797964

UNITE GROUP PLC	0.02 GB0006928617
LAFARGEHOLCIM LTD	0.02 CH0012214059
CRH PLC LONDON LISTING	0.02 IE0001827041
DEUTSCHE BANK AG (REG)	0.02 DE0005140008
DEN DANSKE BANK AS DKK	0.02 DK0010274414
METLIFE INC	0.02 US59156R1086
BRAMBLES LIMITED	0.02 AU000000BXB1
LOJAS RENNER SA	0.02 BRLRENACNOR1
KOMATSU LTD JPY	0.01 JP3304200003
AMETEK INC	0.01 US0311001004
MITSUI AND CO NPV	0.01 JP3893600001
MARATHON PETROL COM	0.01 US56585A1025
BANK OF AMERICA F2F 20/12/2028	0.01 US06051GHD43
CORTEVA INC	0.01 US22052L1044
DANONE	0.01 FR0000120644
NEW ZEALAND GOV. 2.50% I/L 20/09/2040	0.01 NZIIBDT005C5
DR HORTON INC	0.01 US23331A1097
TOURISM HOLDINGS LTD	0.01 NZHELE0001S9
CRH PUBLIC LIMITED ORD SHS	0.01 IE0001827041
PAYCHEX INC	0.01 US7043261079
EOG RESOURCES INC	0.01 US26875P1012
EBAY INC	0.01 US2786421030
BP CAP. MKTS. BP CAP. MKTS. F2V PERP	0.01 XS2940455897
US. TSY. NOTE/BON 4.125% 31/07/20312031	0.01 US91282CLD10
MS. F2F 28/4/2032	0.01 US6174468X01
GARTNER INC CL-A	0.01 US3666511072
NORDEA BANK ABP	0.01 FI4000297767
DAI ICHI LIFE HOLD NPV	0.01 JP3476480003
TOYOTA FINANCE NEW ZEALAND LTD 161025 PNOTE	0.01
TOYOTA FINANCE NEW ZEALAND LTD 051125 PNOTE	0.01
FORMOSA PETROCHEMICAL CORPORATION	0.01 TW0006505001
AIR PROD & CHEMS INC COM USD	0.01 US0091581068
DUNEDIN CITY TREASURY 281125 PNOTE	0.01
NEC CORPORATION	0.01 JP3733000008
CHRISTCHURCH CITY HOLDINGS LIMITED 191225 PNOTE	0.01
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01 NZOCAE0002S0
ENNOCONN CORP	0.01 TW0006414006
NASPERS NPV POST REV SPLIT	0.01 ZAE000325783
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.01 JP1103471H66
BOE TECHNOLOGY GROUP CO LTD	0.01 CNE0000016L5
UNITED INTEGRATED SERVICES	0.01 TW0002404001
ANHEUSER BUSCH INBEV SA NV	0.01 BE0974293251
FASTENAL CO	0.01 US3119001044
EP INFRASTRUCTURE 1.816% 02/03/2031	0.01 XS2304675791
ADVANCE RES INV REIT	0.01 JP3047160001
MTN GROUP LTD	0.01 ZAE000042164
ZIJIN MINING GROUP ORDINARY SHARES	0.01 CNE100000B24
INDONESIA TSY. BD. 7.50% 15/06/2035	0.01 IDG000013509
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.01 CNE100000593
ZSCALER INC	0.01 US98980G1022
E SUN FINANCIAL HOLDINGS COMPANY LTD	0.01 TW0002884004
EDWARDS LIFESCIENCES CORP	0.01 US28176E1082
PHILLIPS COM	0.01 US7185461040
ROYAL BANK OF CANADA F2F 24/1/2029	0.01 US78017DAA63
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.01 CA135087Q236
HYDRO ONE LTD	0.01 CA4488112083
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.01 MX0MGO0001E4
METROPOLITAN LIFE 3.75% 7/12/2031	0.01 XS2731506841
ARGENX SE	0.01 NL0010832176
MEXICAN BONOS 8.50% 18/11/2038	0.01 MX0MGO0000J5
SHAFTESBURY CAPITAL PLC	0.01 GB00B62G9D36
SANY HEAVY EQUIPMENT INTL	0.01 KYG781631059
ADVANCED INFO SERVICE PUBLIC COMPANY LIM	0.01 TH0268010R11
DELL TECHNOLOGIES INC	0.01 US24703L2025

NATIONAL BANK OF CANADA	0.01 CA6330671034
KIMBERLY CLARK CORP	0.01 US4943681035
TC ENERGY CORP	0.01 CA87807B1076
CITIGROUP F2F 25/01/2033	0.01 US17327CAQ69
NTT INC	0.01 JP3735400008
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.01 US91282CLF67
DEUTSCHE BANK F2F 16/06/2029	0.01 DE000A4DFH60
VOLKSWAGEN BANK 3.50% 19/06/2031	0.01 XS3099830419
FRESENIUS MEDICAL 2.375% 16/2/2031	0.01 US35805BAB45
CATENA AB	0.01 SE0001664707
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.01 US91282CGQ87
GS. GRP. F2F 25/4/2035	0.01 US38141GA955
CP ALL PCL NVDR	0.01 TH0737010R15
CARNIVAL 5.75% 15/1/2030	0.01 XS2809222420
MONOLITHIC POWER SYSTEMS INC	0.01 US6098391054
RAIFFEISEN BANK INTL 7.37% 20/DEC/2032	0.01 XS2534786590
DUFREY GROUP	0.01 CH0023405456
DAIICHI SANKYO COMPANY LIMITED	0.01 JP3475350009
OTP BANK RT	0.01 HU0000061726
BROADCOM INC 4.35% 15/02/2030	0.01 US11135FCB58
TURNERS AUTOMOTIVE GROUP LIMITED	0.01 NZVNLE0001S1
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.01 MX0MGO0000H9
TENCENT MUSIC ENTERTAINMENT GROUP	0.01 US88034P1093
ROLLINS INC	0.01 US7757111049
BANK OF NOVA SCOTIA 4.85% 1/2/2030	0.01 US06417XAP69
BUNDESREPUBLIK DEU 2.50% 15/02/2035.01	0.01 DE000BU2Z049
AJINOMOTO CO INC JPY	0.01 JP3119600009
ACI WORLDWIDE INC	0.01 US0044981019
VIPSHOP HLDGS LTD	0.01 US92763W1036
PARADE TECHNOLOGIES LTD	0.01 KYG6892A1085
BARCLAYS F2V 26/03/2037	0.01 XS3034598394
ERSTE GROUP BANK AG	0.01 AT0000652011
FAIRFAX FINL HOLDINGS LTD CAD	0.01 CA3039011026
APOLLO GLOBAL MANA COM	0.01 US03769M1062
FOMENTO ECONOMICO MEXICANO SAB DE CV	0.01 MXP320321310
GARMIN ORD	0.01 CH0114405324
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.01 US11133T1034
STAR BULK CARRIERS CORP	0.01 MHY8162K2046
MS. F2F 2/3/2029	0.01 XS2595028536
WAREHOUSES DE PAUWNPV	0.01 BE0974349814
CA AUTO BANK SPA/I 2.75% 07/07/20287/07/28 EUR100000	0.01 XS3108521124
REGS	
US. TSY. NOTE/BOND 4.25% 15/05/20352035 USD1000 C-2035	0.01 US91282CNC19
US. TSY. NOTE/BON 3.875% 31/12/2027	0.01 US91282CGC91
SHINHAN FINANCIAL GROUP	0.01 KR7055550008
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.01 US91282CCS89
WHEATON PRECIOUS M COM NPV	0.01 CA9628791027
ITALGAS SPA	0.01 IT0005211237
NRG ENERGY INC	0.01 US6293775085
BROWN & BROWN 5.55% 23/06/2035	0.01 US115236AM30
GS. GRP. F2F 23/04/2029	0.01 US38141GWV21
ATLAS COPCO AB	0.01 SE0017486889
VISA INC 3.125% 15/5/2033	0.01 XS3063724598
MIZUHO FINL. GRP. F2F 16/07/2030USD	0.01 US60687YAX76
US. TSY. NOTE/BON 4.625% 15/02/2035/2035 USD100 B-2035	0.01 US91282CMM00
HALLNSTEIN GLASSON HOLDINGS LTD	0.01 NZHLGE0001S4
MIRUM PHARMACEUTICALS INC	0.01 US6047491013
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.01 DE0001102580
ADIDAS AG	0.01 DE000A1EWWW0
REALTY INCOME CORPORATION	0.01 US7561091049

MITSUBISHI ELECTRIC	0.01 JP3902400005
SINO BIOPHAMACEUTICAL	0.01 KYG8167W1380
NUTANIX INC	0.01 US67059N1081
PACCAR INC	0.01 US6937181088
AUSTRALIA GOVERNME 4.25% 21/03/2036	0.01 AU0000381832
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.01 ES0167050915
HD KOREA SHIPBUILDING AND OFFSHORE ENGINEERING CO LTD	0.01 KR7009540006
MACQUARIE GROUP LTD	0.01 AU000000MQG1
NEINOR HOMES SA	0.01 ES0105251005
SSE SSE F2V PERP	0.01 XS2195190876
US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.01 US91282CKQ32
REPUBLIC OF POLAND 5.00% 25/10/2034034	0.01 PL0000116851
UK. GILT 0.875% 22/10/2029	0.01 GB00BJMH534
UNION PACIFIC 5.10% 20/02/2035	0.01 US907818GG79
OTIS WORLDWIDE COR COM	0.01 US68902V1070
CHUBB INA HLDGS. 5.00% 15/03/2034	0.01 US171239AK24
NEW ZEALAND GOV. B 4.25% 15/05/2034	0.01 NZGOVDT534C4
VERISK ANALYTICS I COM	0.01 US92345Y1064
GREATER WELLINGTON REGIONAL COUNCIL 211125 PNOTE	0.01
JPM. CHASE F2F 22/7/2030	0.01 US46647PEJ12
AIRBNB INC	0.01 US0090661010
DIAGEO ORD	0.01 GB0002374006
TAUPO DISTRICT COUNCIL 300126 PNOTE	0.01
US. TSY. NOTE/BOND 4.25% 15/11/20344 USD F-2034	0.01 US91282CLW90
SIME DARBY BERHAD	0.01 MYL4197OO009
VODAFONE GROUP ORD	0.01 GB00BH4HKS39
EQUINOR ASA	0.01 NO0010096985
BECTON DICKINSON AND COMPANY	0.01 US0758871091
NETHERLANDS GOV. B 0.00% 15/07/2030	0.01 NL0014555419
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.01 US912810SL35
US. TSY. NOTE/BON 3.625% 31/08/2027/2027 USD100 BG-2027	0.01 US91282CNV99
HK ELECTRIC INVESTMENTS LTD	0.01 HK0000179108
MEXICAN BONOS 7.75% 29/05/2031	0.01 MX0MGO0000P2
COOPERATIEVE RABOBANK UA 5.71% 21/JAN/2033	0.01 US74977RDU59
UNITED OVERSEAS BANK	0.01 SG1M31001969
COPART INC	0.01 US2172041061
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.01 US91282CHT18
VEEVA SYSTEMS INC	0.01 US9224751084
BANK OF AMERICA F2F 23/07/2030	0.01 US06051GHV41
STATE STREET CORP USD	0.01 US8574771031
PRIMAX ELECTRONICS LTD	0.01 TW0004915004
SCHLUMBERGER LTD	0.01 AN8068571086
SWEDBANK 2.875% 30/4/2029	0.01 XS2930571174
TA CHEN STAINLESS PIPE CO LTD	0.01 TW0002027000
SANFORD LTD	0.01 NZSANE0001S0
AA BD. 5.50% 31/07/2027	0.01 XS2106054443
MOTIVA INFRAESTR DE MOBILIDADE ORD SHS	0.01 BRMOTVACNOR7
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.01 NZGOVDT551C8
VESTA REAL ESTATE CORPORATION SAB DE CV	0.01 US92540K1097
POP MART INTERNATIONAL GROUP LTD	0.01 KYG7170M1033
WABTEC STP 15/09/2028	0.01 US960386AM29
INVESTOR AB SER B NPV	0.01 SE0015811963
CTP NV	0.01 NL00150006R6
CHINA MERCHANTS BANK CO LTD	0.01 CNE000001B33
HEIDELBERGCEMENT AG	0.01 DE0006047004
BROADCOM 3.137% 15/11/2035	0.01 US11135FBP53
PFIZER INV. ENTS. 5.34% 19/05/2063	0.01 US716973AH54
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.01 DE0001135432
WEIR GRP. 5.35% 06/05/2030	0.01 US94877DAA28
BAKER HUGHES COMPANY	0.01 US05722G1004

BANCO BILBAO VIZCAYA - SP ADR	0.01 US05946K1016
LG INNOTEK CO LTD	0.01 KR7011070000
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.01 US91282CDJ71
SANTANDER UK GROUP HLDGS 6.83% 21/NOV/2026	0.01 US80281LAS43
ALLEGION PLC	0.01 IE00BFRT3W74
NISOURCE INC	0.01 US65473P1057
IQVIA HOLDINGS INC	0.01 US46266C1053
COCA-COLA 5.20% 14/01/2055	0.01 US191216DZ03
WOLTERS KLUWER	0.01 NL0000395903
EMCOR GROUP INC	0.01 US29084Q1004
SUMITOMO CORP JPY	0.01 JP3404600003
WESTERN DIGITAL CORP	0.01 US9581021055
BANK MANDIRI PERS IDR125	0.01 ID1000095003
COGNIZANT TECH SOLUTIONS A	0.01 US1924461023
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.01 JP1400141M51
BNP PARIBAS F2V 31/03/2032EGS	0.01 FR0014009HA0
ORION OYJ	0.01 FI0009014377
METRO INC - A	0.01 CA59162N1096
JPY BNP PARIBAS A/C	0.01
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.01 SE0017832488
VOLVO AB - B	0.01 SE0000115446
BANK OF AMERICA CORP F2F 22/7/2027	0.01 US06051GJS93
VENTURE GLOBAL CALCASIEU 6.25% 15/JAN/2030	0.01 US92328MAE30
BLOCK INC	0.01 US8522341036
KBC GRP. F2V 23/9/2031	0.01 US48241FAE43
HYUNDAI CAP. AMERI 4.90% 23/06/2028/06/2028	0.01 US44891CDV28
DEUTSCHE BANK DEUTSCHE BANK F2V PERP	0.01 DE000A383JS3
LONZA AG - REG	0.01 CH0013841017
GAZTRANSPORT ET TECHNIGAZ SA	0.01 FR0011726835
NEDBANK GROUP LTD	0.01 ZAE000004875
Outstanding Settlement Receipts - BRL	0.01
BANCO SANTANDER 5.439% 15/07/2031	0.01 US05964HBG92
LLOYDS BANKING GROUP F2V 2/6/2033	0.01 XS2591847970
SAMSUNG SECURITIES CO LTD	0.01 KR7016360000
TAKE TWO INTERACTIVE SOFTWARE INC	0.01 US8740541094
UNITED KINGDOM GIL 1.25% 31/7/2051	0.01 GB00BLH38158
M & T BANK CORPORATION	0.01 US55261F1049
E-MART CO LTD	0.01 KR7139480008
WARNER BROS DISCOVERY INC	0.01 US9344231041
AOFRIO LTD	0.01 NZWDTE000251
COMMERZBANK AG NPV	0.01 DE000CBK1001
CLARITY PHARMACEUTICALS LTD ORDINARY FULLY PAID	0.01 AU0000165375
INVESTORE PROPERTY LTD	0.01 NZIPLE0001S3
AGILENT TECHNOLOGIES INC	0.01 US00846U1016
CISCO SYS. 4.95% 24/02/2032	0.01 US17275RBY71
RLGH FINANCE BERMU 8.25% 17/07/2031	0.01 XS2845154124
EVERSOURCE ENERGY 5.50% 01/01/2034	0.01 US30040WAX65
HAIER SMART HOME C	0.01 CNE1000048K8
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.01 US91282CBL46
DAIKIN INDUSTRIES	0.01 JP3481800005
JPM. CHASE F2F 22/04/2030	0.01 US46647PEG72
SUN LIFE FINANCIAL INC	0.01 CA8667961053
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.01 US91282CBS98
ALIMENTATION COUCHE TARD INC	0.01 CA01626P1484
PUBLIC SERV. ENT. 6.125% 15/10/203315/10/2033 USD1000	0.01 US744573AX43
STANDARD CHARTERED F2F 10/05/2031R1000 262 REGS	0.01 XS2618731256
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.01 JP1201031877
CARRIER GLOBAL COR COM	0.01 US14448C1045
EQUINIX EUR. 2 FIN 3.65% 03/09/2033	0.01 XS2892321501
US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026	0.01 US91282CLH24
P3 GRP. SARL 4.00% 19/04/2032	0.01 XS2901491261

CREDICORP LIMITED	0.01 BMG2519Y1084
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.01 MYBMS1900047
SOFTBANK CORP	0.01 JP3732000009
JAPAN GOVERNMENT T 2.40% 20/03/2055	0.01 JP1300861R49
JABIL INC	0.01 US4663131039
KEURIG DR PEPPER INC	0.01 US49271V1008
BPCE SFH 3.375%13/3/2029	0.01 FR001400KLW9
GROUPE DES ASSURAN 3.75% 30/04/2029	0.01 FR001400PT38
GS. GRP. F2F 24/02/2028	0.01 US38141GZK39
CEZ 4.125% 5/9/2031	0.01 XS2894908768
US TREASURY N/B 3.37% 15/MAY/2033	0.01 US91282CHC82
SOUTH WEST WATER FIN PLC 5.25% 15/SEP/2031	0.01 XS3172180013
COSTAMARE INC	0.01 MHY1771G1026
FORD MOTOR COMPANY	0.01 US3453708600
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.01 US91282CAV37
CANADIAN GOV. BD. 3.25% 1/9/2028	0.01 CA135087Q491
BIZLINK HOLDING INC	0.01 KYG114741062
NUTRIEN LTD COM NPV	0.01 CA67077M1086
DEUTSCHE BANK AG 4.0% 24/JUN/2032	0.01 DE000DL19WN3
HL MANDO CO LTD	0.01 KR7204320006
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.01 US91282CDY49
KIMCO REALTY OP LL 4.85% 01/03/2035	0.01 US49447BAB99
CHINA CONSTRUCTION BANK NZ LTD 090226 FRN	0.01 NZCCBDT014C9
BASF SE	0.01 DE000BASF111
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026 USD	0.01 US37190AAA79
SIX FIN. LUXEMBOUR 3.25% 30/05/2030	0.01 XS3079613850
TARGET 4.50% 15/09/2034	0.01 US87612EBS46
ALTERITY THERAPEUTICS LIMITED ORDINARY FULLY PAID	0.01 AU0000043945
GLENCORE PLC	0.01 JE00B4T3BW64
JAPAN PETROLEUM EXPLORATION	0.01 JP3421100003
CADILLAC FAIRVIEW PRP TR 2.5% 15/OCT/2031	0.01 US68327LAD82
ABN AMRO BANK 2.375% 07/04/2028EUR100000	0.01 XS3045515262
BT GROUP PLC	0.01 GB0030913577
BANK LEUMI LE-ISRAEL	0.01 IL0006046119
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.01 US91282CCH25
ORANGE 3.75% 04/09/2037	0.01
MS & AD INSURANCE GROUP HOLDINGS	0.01 JP3890310000
EXELON 5.60% 15/03/2053	0.01 US30161NBL47
NN GROUP NV	0.01 NL0010773842
MERCEDES-BENZ GROUP AG	0.01 DE0007100000
WELLINGTON REGIONAL COUNCIL 151225 PNOTE	0.01
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.01 DE0001135481
INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100	0.01 IDG000023607
PUBLIC SERVICE ENTERPRISE GROUP INC	0.01 US7445731067
WELLINGTON CITY COUNCIL 230126 PNOTE	0.01
DUNEDIN CITY TREASURY 270126 PNOTE	0.01
KINROSS GOLD CORP 4.5% 15/07/2027	0.01 US496902AQ09
HANA FINANCIAL GROUP	0.01 KR7086790003
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.01 US91282CJJ18
PURE STORAGE INC	0.01 US74624M1027
US TREASURY N/B 2.87% 15/MAY/2032	0.01 US91282CEP23
GFL ENVIRON. 6.75% 15/01/2031	0.01 US36168QAQ73
SUEZ SACA 5.00% 3/11/2032000 REGS	0.01 FR001400DQ92
FERGUSON ENTERPRIS USD0.0001	0.01 US31488V1070
IBERDROLA INTL. IBERDROLA INTL. F2V PERP	0.01 XS2295335413
NORTHERN STAR RESOURCES LTD	0.01 AU000000NST8
CHARTER COMMS. OP 6.384% 10/23/2035	0.01 US161175AZ73
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.01 CA135087XG49
ALAMOS GOLD INC	0.01 CA0115321089
ORIX CORPORATION	0.01 JP3200450009
CENTERPOINT ENERGY INC	0.01 US15189T1079

NESTLE HOLDINGS IN 5.00% 12/9/2028REGS	0.01 USU74078CW13
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.01 NZGOVDT433C9
SOLVAY FIN. AMERIC 5.85% 04/06/2034	0.01 US834423AF20
ENTERGY CORP NEW	0.01 US29364G1031
US. TSY. NOTE/BON 0.625% 15/8/2030	0.01
POLSKI KONCERN NAFTOWY	0.01 PLPKN0000018
KEYERA CORP COM	0.01 CA4932711001
CANADIAN GOVERNMENT 2.75% 01/05/20275	0.01 CA135087S885
METTLER TOLEDO INTL	0.01 US5926881054
DWR CYMRU FINANCING UK 6.25% 08 6.25% 08/SEP/2037	0.01 XS3172211347
CEZ 4.25% 11/6/2032	0.01 XS2838370414
ADATA TECHNOLOGY CO LTD	0.01 TW0003260006
CREDIT AGRICOLE F2V 28/08/2033	0.01 FR001400KDS4
US. TSY. NOTE/BOND 4.75% 15/05/20552055 USD1000	0.01 US912810UK24
BONDS 05/55	
KBC GROUP NV	0.01 BE0003565737
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.01 US91282CJZ59
NATWEST GROUP PLC 5.11% 23/MAY/2031	0.01 US639057AV00
GS. GRP. F2F 22/04/2032	0.01 US38141GYB49
LENNAR CORPORATION CLASS A	0.01 US5260571048
HONDA MOTOR CO LTD	0.01 JP3854600008
SOMPO HOLDINGS INC NPV	0.01 JP3165000005
DEUTSCHE POST AG	0.01 DE0005552004
PEMBINA PIPELINE	0.01 CA7063271034
ENI SPA	0.01 IT0003132476
HANWHA AEROSPACE CO LTD	0.01 KR7012450003
BRIXMOR OPERATING 4.05% 1/7/2030	0.01 US11120VAJ26
UK. GILT 1.50% 31/7/2053	0.01 GB00BM8Z2V59
PRUDENTIAL FINANCIAL INC	0.01 US7443201022
ARISTOCRAT LEISURE LTD	0.01 AU000000ALL7
NOMURA REAL EST MA REIT	0.01 JP3048110005
PTT OIL AND RETAIL BUSINESS PCL	0.01 THA099010R13
REPUBLIC OF POLAND 6.00% 25/10/2033033	0.01 PL0000115291
SANTANDER UK GRP. HL F2F 10/1/2029	0.01 US80281LAT26
NYKREDIT REALKRED 4.625% 19/01/202929 EUR100000 4	0.01 DK0030512421
JYSKE BANK - REG	0.01 DK0010307958
YUM! BRANDS INC	0.01 US9884981013
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.01 US91282CDL28
CARNIVAL CORP USD	0.01 PA1436583006
ENBRIDGE F2V 27/06/2054	0.01 US29250NCF06
AUSTRALIAN GOVERN 4.25% 21/04/2026	0.01 AU000XCLWAI8
US. TSY. NOTE/BON 3.875% 31/07/2030	0.01 US91282CNN73
EUR BNP PARIBAS A/C	0.01
US. TSY. NOTE/BOND 3.75% 15/04/20282028 USD100 AM-2028	0.01 US91282CMW81
LINDE PLC 3.625% 12/6/2034	0.01 XS2634594076
INM COLONIAL SOCIM EUR	0.01 ES0139140174
DSV A/S	0.01 DK0060079531
NEDERLANDSE GASUNI 3.50% 23/4/2035	0.01 XS3053369982
BNP PARIBAS 3.97% 06/MAY/2036	0.01 FR001400ZE90
FORD MOTOR CREDIT 5.78% 30/4/2030	0.01 XS2892967782
KAKAO CORP	0.01 KR7035720002
SYSCO CORPORATION COM	0.01 US8718291078
BANK OF AMERICA F2F 21/07/2032	0.01 US06051GKA66
HUMANA INC	0.01 US4448591028
HYUNDAI MARINE FIRE INC CO	0.01 KR7001450006
ANGLO AMERICAN ORD	0.01 GB00BTK05J60
CANADIAN IMPERIAL BA FRN 16/07/2031	0.01 XS3118936452
SAAB ORD SHS CLASS B	0.01 SE0021921269
WEA FINANCE LLC 2.87% 15/01/2027	0.01 US92928QAH11
DUNEDIN CITY TREASURY 150326 2.90 CB	0.01 NZDCTDT160C9
DELTA ELECTRONICS THB1 NVDR	0.01 TH0528010R18

FLUTTER ENTERTAINMENT ORD SHS	0.01 IE00BWT6H894
ORIENTAL LAND CO LTD	0.01 JP3198900007
KIMCO REALTY CORP	0.01 US49446R1095
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.01 US37045XDW39
US TREASURY N/B 3.5% 15/FEB/2033	0.01 US91282CGM73
ENI 5.75% 19/05/2035	0.01 US26874RAQ11
NUCOR CORP	0.01 US6703461052
CHARTER HALL GROUP	0.01 AU000000CHCO
CITIGROUP F2F 13/02/2030	0.01 US172967PF20
CHARTER COMMS. OPE 5.85% 1/12/2035	0.01 US161175CS13
AZIMUT HOLDING SPA	0.01 IT0003261697
WEC ENERGY GROUP INC	0.01 US92939U1060
WNC CORP	0.01 TW0006285000
MEXICAN BONOS 7.50% 3/6/2027MXN M BONOS	0.01 MX0MGO00000D8
TENNET HOLDING BV 0.125% 30/11/20320000 18	0.01 XS2262065159
SEMPRA F2V 01/10/2054	0.01 US816851BT54
KAJEMA CORP	0.01 JP3210200006
MONGODB INC	0.01 US60937P1066
HSBC HOLDINGS PLC F2F 17/08/2029	0.01 US404280CV97
TRIAL HOLDINGS INC	0.01 JP3635490000
HEALTHPEAK PROPERT 5.25% 15/12/2032	0.01 US42250PAE34
AEP TEXAS 5.40% 01/06/2033	0.01 US00108WAR16
GIVAUDAN - REG	0.01 CH0010645932
MARTIN MARIETTA MATERIALS	0.01 US5732841060
CONTEMPORARY AMPEREX TECHNOL	0.01 CNE100006WS8
CHARTER COMMUN INC COM	0.01 US16119P1084
DEUTSCHE BAHN FIN 1.875% 24/05/2030	0.01 XS2484327999
CARNIVAL CORP 5.87% 15/JUN/2031	0.01 US143658BZ43
UNITED STATES TREA 4.25% 30/11/20262026 USD1000 BL- 2026	0.01 US91282CLY56
INTESA SANPAOLO 7.20% 28/11/2033	0.01 US46115HCD70
HYUNDAI CAP. AMER 5.275% 24/6/2027	0.01 US44891CDB63
FIFTH THIRD BANCORP	0.01 US3167731005
GEN. MILLS 3.60% 17/4/2032	0.01 XS3046429711
TELSTRA CORPORATION LIMITED	0.01 AU000000TLS2
ORACLE 5.50% 03/08/2035	0.01 US68389XDA00
ANTA SPORTS PRODUCTS LTD	0.01 KYG040111059
TESCO ORD	0.01 GB00BLGZ9862
SUNWAY CONSTRUCTION GROUP BHD	0.01 MYL52630O008
HELIOS TOWERS PLC	0.01 GB00BJVQC708
MCDONALD S 3.50% 21/5/2032	0.01 XS3072348405
DOLLAR GENERAL	0.01 US2566771059
SIMCERE PHARMACEUTICAL GROUP LTD	0.01 HK0000658531
THAI OIL PCL	0.01 TH0796010R11
S A C I FALABELLA COM ORDINARY SHARES	0.01 CLP3880F1085
UNIVERSAL HEALTH SERVICES - CLASS B	0.01 US9139031002
TARGA RESOURCES IN COM	0.01 US87612G1013
TS FINANCIAL HOLDING CO LTD	0.01 TW0002887007
YAMANA GOLD INC 2.63% GTD SNR NTS 15/08/2031 USD1000	0.01 US98462YAF79
BARCLAYS F2V 14/11/2032	0.01 XS2552367687
FMC 5.65% 18/05/2033	0.01 US302491AX31
COMMERZBANK F2V 06/12/20320 REGS	0.01 DE000CZ45W81
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.01 US91282CLC37
MS. F2F 25/01/2034	0.01 XS2548081053
EXPEDIA GROUP INC	0.01 US30212P3038
BRITISH STERLING POUND	0.01
NOMURA HLDGS. 2.172% 14/07/20281000	0.01 US65535HAY53
CARLSBERG BREWERIE 5.50% 28/2/2039	0.01 XS3002421389
HOCHTIEF AG	0.01 DE0006070006
LIBERTY MUTUAL GR 3.875% 26/09/2035	0.01 XS3185662163
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.01 US912810TZ12
BANCO DE CHILE ADR	0.01 US0595201064
VERIZON COMMS. 3.75% 06/08/2037	0.01 XS3144675744

DUKE ENERGY 3.75% 01/04/20310	0.01 XS2800020112
RENTOKIL TERMINIX 5.625% 28/04/2035	0.01 US760130AB09
HMC CAPITAL LTD	0.01 AU0000058943
HEWLETT PACKARD ENTERPRISE CO	0.01 US42824C1099
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.01 CNE100003662
NETAPP INC	0.01 US64110D1046
DIGITAL INTREPID 1.375% 18/07/2032	0.01 XS2428716000
AUSTRALIA & NEW ZEAL F2V 03/02/2033/02/2033	0.01 XS2577127967
EUR100000	
FANUC CORP NPV	0.01 JP3802400006
FAIRFAX FINANCIAL 6.00% 7/12/2033	0.01 US303901BN18
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.01 AU0000097495
ALCON AG	0.01 CH0432492467
BANCO BTG PACTUAL UNITS	0.01 BRBPACUNT006
ASSA ABLOY AB	0.01 SE0007100581
CHINA RESOURCES LAND LIMITED	0.01 KYG2108Y1052
SONOCO PRODS. 5.00% 01/09/2034	0.01 US835495AS17
VAR ENERGI 6.50% 22/05/2035	0.01 US92212WAG50
COSTAR GROUP INC COM	0.01 US22160N1090
HALEON PLC	0.01 GB00BMX86B70
XPENG INC	0.01 KYG982AW1003
PULTE GROUP INC	0.01 US7458671010
FMG RES. AUGUST 20 4.50% 15/09/2027	0.01 USQ3919KAM38
XYLEM INC COM	0.01 US98419M1009
VOLKSWAGEN FINL. S 6.50% 18/09/2027	0.01 XS2687917018
OCCIDENTAL PETROLE 6.45% 15-09-36	0.01 US674599DF90
DL E&C CO LTD KRW500	0.01 KR7375500006
MITSUBISHI UFJ FINL. F2V 24/04/203624/04/2036 USD	0.01 US606822DL51
WELLS FARGO F2F 23/10/20340800 .000001% 31/10/2034	0.01 US95000U3H45
ITAUNIBANCO HOLDING SA ADR	0.01 US4655621062
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.01 US912828ZS21
DEUTSCHE BAHN FIN 1.375% 03/03/2034034	0.01
ING GROEP F2V 20/05/2036	0.01
ELIA GRP. SA/NV 3.875% 11/6/2031	0.01 BE6352705782
AMADEUS IT HLDGS	0.01 ES0109067019
MARUBENI CORPORATION	0.01 JP3877600001
NORDEA BANK ABP F2V 25/2/2029	0.01 XS3009452528
SOUTHERN COPPER CORPORATION	0.01 US84265V1052
ENN ENERGY HOLDINGS LTD	0.01 KYG3066L1014
CO OPERATIVE BANK HL F2V 19/09/2028	0.01 XS2884724837
REGIONS FINANCIAL CORP	0.01 US7591EP1005
SELP FIN. SARL 3.75% 10/8/2027	0.01 XS2511906310
BRITISH TELECOMMUNICATIO 3.75% 03/JAN/2035	0.01 XS3084359036
VAR ENERGI 3.875% 12/3/2031	0.01 XS3019303133
NEW YORK LIFE GBL. 4.60% 5/12/2029	0.01 US64952WFK45
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.01 NZGOVDT531C0
ASB BANK LTD 040526 1.646 CB	0.01 NZABBDG005C5
HYUNDAI ELECTRIC ENERGY SYST	0.01 KR7267260008
DNB BANK ASA	0.01 NO0010161896
WASION HOLDINGS LT HKD	0.01 KYG9463P1081
QUANTA COMPUTER INC	0.01 TW0002382009
DANSKE BANK A/S F2V 12/09/20314.42% 12/09/2031	0.01 US23636ABL44
DUNEDIN CITY TREASURY 071025 PNOTE	0.01
RENAULT SA 3.87% 30/SEP/2030	0.01 FR0014010DR1
UNICREDIT F2V 15/01/203200000	0.01 XS2101558307
SWEDBANK AB	0.01 SE0000242455
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.01 US91282CBQ33
AT&T INC 3.65% 15/09/2059	0.01 US00206RLV23
CARS ALLIANCE AUTO LEASES 1FRV A FRN 21/10/2038	0.01 FR001400KBX8
SPAIN GOV. BD. 2.90% 31/10/2046	0.01 ES00000128C6
CITIZENS FINANCIAL GROUP INC	0.01 US1746101054
OCCIDENTAL PETROLEUM CORP	0.01 US6745991058
AMERICA MOVIL SAB COM SER B NPV	0.01 MX01AM050019

PENTAIR PLC COM	0.01 IE00BLS09M33
ING BELGIUM 2.75% 25/8/2032	0.01 BE0390245141
BRIDGESTONE CORP	0.01 JP3830800003
ABN AMRO BANK F2V 03/12/20355	0.01 US00084DBF69
NOKIA OYJ	0.01 FI0009000681
SYNCHRONY FINANCIAL	0.01 US87165B1035
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP	0.01
PARIBAS	
HEIMSTADEN BOSTAD TSY. 1.625% 13/10/2031	0.01 XS2397252011
WABTEC CORP	0.01 US9297401088
GE HEALTHCARE HOLDING LLC	0.01 US36266G1076
GEELY AUTOMOBILE HOLDINGS LT	0.01 KYG3777B1032
BANCO BILBAO VIZCAYA F2V 15/7/2031	0.01 XS2206805769
LLOYDS BANKING GROUP F2V 16/10/2031	0.01 XS3073633722
OKTA INC	0.01 US6792951054
HUBBELL INC	0.01 US4435106079
KE HOLDINGS INC	0.01 KYG5223Y1089
EUROBANK ERGASIAS SE F2F 30/04/2035	0.01 XS2987792269
HIGHWOODS REALTY 3.05% 15/02/2030/2030 USD2000	0.01 US431282AS12
RAYMOND JAMES FINL	0.01 US7547301090
NXP BV/NXP FDG/NXP 3.15% 01/05/2027	0.01 US62954HAX61
JYSKE BANK F2F 5/5/2029	0.01 XS2931945211
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.01 US9128283F58
DNB BANK F2F 05/11/2030	0.01 US23341CAE30
US. TSY. NOTE/BON 2.625% 15/02/2029	0.01 US9128286B18
BANQUE FEDERATIVE 1.00% 16/7/2026	0.01 FR0014005DW1
NIPPON SHEET GLASS CO	0.01 JP3686800008
CENTRAL JAPAN RAILWAY CO	0.01 JP3566800003
US. TSY. NOTE/BOND 4.00% 31/05/20300 USD Z-2030	0.01 US91282CNG23
AMERICAN NATL. GRP. FRN 01/12/2055	0.01 US025676AR82
ARES MANAGEMNT COR COM	0.01 US03990B1017
UNION CHIMIQUE UCB SA	0.01 BE0003739530
ERICSSON LM - B SHS	0.01 SE0000108656
DUPONT DE NEMOURS INC	0.01 US26614N1028
MICROCHIP TECHNOLOGY INC	0.01 US5950171042
ARCH CAPITAL GROUPCOM	0.01 BMG0450A1053
WILLIS TOWERS WATS COM	0.01 IE00BDB6Q211
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.01 AU000XCLWAS7
NATIONAL GRID PLC 3.24% 30/MAR/2034	0.01 XS2486461523
FIDELITY NATIONAL INFORMATION SERVICES I	0.01 US31620M1062
CANADIAN NATURAL RESOURCES	0.01 CA1363851017
OBAYASHI CORPORATION	0.01 JP3190000004
XTEP INTERNATION HOLDINGS	0.01 KYG982771092
HESS 5.60% 15/02/2041	0.01 US42809HAD98
OTSUKA HLDGS CO NPV	0.01 JP3188220002
HUBSPOT INC	0.01 US4435731009
ASR NEDERLAND NV	0.01 NL0011872643
ROCHE HLDGS. 4.909% 8/3/2031	0.01 USU75000CK09
CHINA MERCHANTS BANK CO LIMITED	0.01 CNE1000002M1
KOREA HOUSING FIN 4.082% 25/9/2027	0.01 XS2678945317
TERUMO CORP	0.01 JP3546800008
UK. GILT 4.50% 7/9/2034	0.01 GB00B52WS153
EQT CORPORATION	0.01 US26884L1098
ENDESA SA	0.01 ES0130670112
MARSH & MCLENNAN C 4.85% 15/11/2031	0.01 US571748CB69
CARS ALLIANCE AUTO LOANS GE G1V A FRN 18/3/2035	0.01 FR001400FYK7
SVENSKA HANDELSBA 5.125% 28/05/20275.125% 28/05/2027	0.01 US86959NAQ25
US TREASURY N/B 1.25% 30/04/2028	0.01 US91282CBZ32
BPCE HOME LOANS FCT 2023 1 A FRN 31/10/2057	0.01 FR001400K3K4
US. TSY. NOTE/BON 3.125% 15/11/2028	0.01 US9128285M81
TCL MULTIMEDIA TECHNOLOGY HOLDINGS LIMIT	0.01 KYG8701T1388
US. TSY. NOTE/BON 1.375% 31/10/2028	0.01 US91282CDF59
PEARSON PLC ORD	0.01 GB0006776081
CHINATRUST FINANCIAL HOLDING CO LTD	0.01 TW0002891009

US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.01 US91282CCY57
EQUIFAX INC	0.01 US2944291051
GOLDMAN SACHS CCP USD BROKER ACCOUNT	0.01
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.01 US91282CCV19
ICICI BANK SPON ADR	0.01 US45104G1040
OMEGA HEALTHCARE INVESTORS	0.01 US6819361006
VICI PROPS. 4.95% 15/02/2030	0.01 US925650AC72
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029	0.01 US91282CKD29
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.01 JP1103531K10
DIAMONDBACK ENERGY 5.75% 18/04/2054	0.01 US25278XBA63
STERIS PLC	0.01 IE00BFY8C754
US TREASURY N/B 4.12% 30/NOV/2029	0.01 US91282CMA61
KOREA HOUSING FIN 0.258% 27/10/20280/2028 EUR100000	0.01 XS2388377827
SANDVIK AB	0.01 SE0000667891
US. TSY. NOTE/BON 4.125% 31/10/2031/2031 USD1000 R-2031	0.01 US91282CLU35
CANADIAN NATURAL R 5.40% 15/12/2034	0.01 US136385BC44
UNITED THERAPEUTICS CORP	0.01 US91307C1027
HYUNDAI CAP. AMER 4.875% 01/11/20272 4.875% 01/11/2027	0.01 US44891ADK07
TSINGTAO BREWERY COMPANY LIMITED	0.01 CNE1000004K1
STANTEC INC	0.01 CA85472N1096
HAIER SMART HOME C A CNY1	0.01 CNE000000CG9
DELPHINUS 2023-I BV I A FRN 22/3/2102	0.01 XS2617254102
US. TSY. NOTE/BOND 4.00% 15/11/2027	0.01 US91282CLX73
HANNOVER RUECK SE	0.01 DE0008402215
RESONA HOLDINGS INC	0.01 JP3500610005
ORANGE SA	0.01 FR0000133308
US. TSY. NOTE/BON 3.875% 30/06/2030/2030 USD AA-2030	0.01 US91282CNK35
AEON CO LTD	0.01 JP3388200002
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.01 JP1051501N14
VOLKSWAGEN BANK 4.625% 3/5/2031	0.01 XS2617457127
NOMURA HOLDINGS INC	0.01 JP3762600009
INGERSOLL RAND INC	0.01 US45687V1061
TOAST INC	0.01 US8887871080
TURK TELEKOMUNIKASYON AS	0.01 TRETLK00013
INTL PAPER CO	0.01 US4601461035
US. TSY. NOTE/BON 3.625% 15/08/20282028 USD AR-2028	0.01 US91282CNU17
DUE	
HYUNDAI DEVELOPMEN KRW5000	0.01 KR7294870001
LINEAGE OP 5.25% 15/07/20300	0.01 US53567YAA73
INTERACTIVE BRO GR COM	0.01 US45841N1072
US. TSY. NOTE/BON 1.625% 15/08/2029	0.01 US912828YB05
HUGEL INC	0.01 KR7145020004
CREDIT AGRICOLE ASSU F2V 27/09/2048	0.01 FR0013203734
SERCOMM CORP	0.01 TW0005388003
RAIFFEISENBANK F2F 5/6/2030	0.01 XS2831757153
NATERA INC	0.01 US6323071042
UK. GILT 4.50% 07/12/2042	0.01 GB00B1VWPJ53
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.01 MYBMX0700034
NATIONWIDE BUILDI 4.351% 30/09/20304.61% 30/09/2030	0.01 US63861VAP22
BANQUE FEDERATIVE 4.591% 16/10/2028	0.01 US06675DCR17
SAECURE 21 BV 21 A FRN 28/4/2090	0.01 XS2600990605
JAPAN POST BANK CO LTD	0.01 JP3946750001
US. TSY. NOTE/BON 1.625% 15/2/2026	0.01 US912828P469
MURATA MANUFACTURING CO	0.01 JP3914400001
WP CAREY 5.375% 30/06/2034	0.01 US92936UAM18
INDONESIA TSY. BD 8.375% 15/09/2026	0.01 IDG000009507
HUNTINGTON BANCSHARES INC	0.01 US4461501045
SUMITOMO ELECTRIC	0.01 JP3407400005
UNIVERSAL MUSIC GROUP NV	0.01 NL0015000IY2

BAYER F2V 13/9/2054	0.01 XS2900282133
T-MOBILE USA 3.875% 15/04/2030	0.01 US87264ABF12
JYSKE BANK A/S F2F 06/09/2030	0.01 XS2831594697
LOGICOR FINANCING 4.25% 18/07/2029	0.01 XS2860968085
NEW YORK LIFE GBL. 5.45% 18/09/2026	0.01 US64953BBF40
DOLLAR TREE INC	0.01 US2567461080
US. TSY. NOTE/BON 4.625% 15/02/2055/2055 USD100 BONDS 02/55	0.01 US912810UG12
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y- 2026	0.01 US91282CBW01
SOCIETE GENERALE 4.677% 15/6/20276 4.677% 15/06/2027	0.01 US83368TBM99
WILL SEMICONDUCTOR CO LTD SHANGHAI	0.01 CNE100002XM8
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.01 BE0002939206
BRISCOE GROUP LIMITED ORDINARY SHARES	0.01 NZBGRE0001S4
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.01 US912828V988
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.01 US912828Z948
DARDEN RESTAURANTS INC	0.01 US2371941053
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z- 2026	0.01 US91282CCF68
WSP GLOBAL INC	0.01 CA92938W2022
CONSTELLATION BRANDS INC-A	0.01 US21036P1084
N/WIDE. B/SOC. 4.85% 27/7/20274.85% 27/07/2027	0.01 US63861VAH06
DANSKE BANK F2V 13/4/2027	0.01 XS2586741543
US. TSY. NOTE/BON 4.375% 31/01/2032/2032 USD100 G- 2032	0.01 US91282CMK44
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.01 US9128282R06
NVR INC	0.01 US62944T1051
KEURIG DR PEPPER I 5.15% 15/05/2035USD1000	0.01 US49271VBB53
ASICS ORD SHS	0.01 JP3118000003
BNP PARIBAS FRN 09/05/2029	0.01 US09659X3A85
INTESA SANPAOLO SPA F2F 14/03/2029	0.01 XS2598063480
LIFESTYLE COMMUNITIES LIMITED ORDINARY FULLY PAID	0.01 AU000000LIC9
SOUTHWEST AIRLINE 5.125% 15/06/2027D1000	0.01 US844741BK34
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.01 US91282CDK45
LONDON POWER NETWORKS 3.83% 11/JUN/2037	0.01 XS3090913883
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH- 2026	0.01 US91282CDQ15
COREBRIDGE GLOBAL 5.20% 12/01/20292024-1	0.01 US00138CAX65
MPLX 5.50% 15/02/2049	0.01 US55336VAT70
ERSTE GRP. BANK F2V 7/6/2033	0.01 AT0000A2YA29
BAYER AG	0.01 DE000BAY0017
FERROVIAL SE EURO.01	0.01 NL0015001F58
NORDEUTSCHE LANDESBANK 4.37% 10/DEC/2035	0.01
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.01 US655844CU03
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW- 2026	0.01 US91282CJV46
GLENCORE CAP. FIN. 3.75% 04/02/2032	0.01 XS3081952791
MEDIOBANCA BANCA DI ITL	0.01 IT0000062957
COLOMBIAN TES 7.50% 26/08/2026	0.01 COL17CT02625
HSBC HLDGS. F2F 13/05/2030	0.01 XS3069291196
DASSAULT SYSTEMES SE	0.01 FR0014003TT8
BELFIUS BANK 3.375% 28/05/2030030	0.01 BE6365319829
VERISIGN INC	0.01 US92343E1029
VOLKSWAGEN AG	0.01 DE0007664039
KENVUE INC	0.01 US49177J1025
CK HUTCHISON HOLDINGS LTD	0.01 KYG217651051
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC- 2026	0.01 US91282CCW91
CELLNEX FIN. 3.50% 22/05/2032	0.01 XS3019300469
KIMCO REALTY OP 1.90% 01/03/2028	0.01 US49446RAX70
SWISSCOM AG	0.01 CH0008742519
US. TSY. NOTE/BOND 4.25% 31/12/20262026 USD100 BM- 2026	0.01 US91282CME83

LENDLEASE CORPORATION LIMITED	0.01 AU000000LLC3
AMERICAN HONDA FIN 2.85% 27/06/20288	0.01 XS3105982675
ASSECO POLAND SA	0.01 PLSOFTB00016
MEDTRONIC 2.95% 15/10/2030	0.01 XS3185369371
JEFFERIES F2F 06/02/2028	0.01 XS2987635328
TARGA RES. 5.50% 15/02/2035	0.01 US87612GAK76
GS ENGINEERING AND CONSTRUCTION CORP	0.01 KR7006360002
CIGNA GROUP/THE 4.87% 15/SEP/2032	0.01 US125523CY43
ELI LILLY 5.10% 12/02/2035	0.01 US532457CX41
ACCOR 3.625% 03/09/2032	0.01 FR0014012B88
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.01 JP1201171A43
RAIFFEISEN BANK INTL 3.5% 27/AUG/2031	0.01
ABN AMRO BANK N V DR EACH REP SHS	0.01 NL0011540547
FORD MOTOR CREDIT 4.95% 28/05/2027	0.01 US345397C270
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.01 US912828Z781
CITIGROUP F2F 29/01/2031	0.01 US172967ML25
BANCO DE SABADELL SA	0.01 ES0113860A34
GODADDY INC	0.01 US3802371076
KAO CORPORATION	0.01 JP3205800000
HSBC HOLDINGS PLC F2F 13/05/2030	0.01 XS3069291196
M AND G PRUDENTIAL PLC ORD	0.01 GB00BKFB1C65
BULGARIA GOV. INT 4.125% 18/7/2045% 18/07/2045	0.01 XS3124393367
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.01 US12513GBG38
WELLS FARGO F2F 30/10/2030	0.01 US95000U2G70
CJ ENM CO LTD	0.01 KR7035760008
CREDIT AGRICOLE F2V 10/01/203300 21 144A	0.01 US225313AK19
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.01 US91282CDW82
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.01 US91282CCE93
VESTAS WIND SYSTEM	0.01 DK0061539921
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.01 JP1103671N74
SABRA HEALTHCARE REIT INC	0.01 US78573L1061
RENEW ENERGY GLOBAL PLC	0.01 GB00BNQMPN80
COLOMBIAN TES 7.25% 18/10/2034	0.01 COL17CT03615
POLAND GOV. BD. 1.75% 25/04/2032DS0432	0.01 PL0000113783
SWISS LIFE HOLDING AG	0.01 CH0014852781
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.01 XS2225207468
GLOBAL PAYMENTS INC	0.01 US37940X1028
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.01 US91282CEF41
AVALONBAY COMMUNIT 5.00% 01/08/2035	0.01 US053484AG63
AMERICAN EXPRESS F2F 30/01/2031	0.01 US025816DY24
US. TSY. NOTE/BON 2.875% 15/05/2028	0.01 US9128284N73
NATWEST GRP. F2F 13/5/2036	0.01 XS3069320714
NEXT PLC	0.01 GB0032089863
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.01 JP1103591L73
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.01 US91282CDP32
MOTABILITY OPERAT 3.875% 24/01/2034	0.01 XS2742660660
NETHERLANDS GOV. B 2.50% 15/07/2035	0.01 NL0015002F72
AELSAN ELEKTRONIK SANAY VE TICARET AS ORD SHS	0.01 TRAAEELS91H2
PACIFICORP 5.35% 1MTG BDS 01/12/2053 USD1000	0.01 US695114CZ98
US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029	0.01 US91282CKP58
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.01 US912828ZN34
JAPANESE YEN	0.01
EXTRA SPACE STORAGE INC	0.01 US30225T1025
PACKAGING CORP OF AMERICA	0.01 US6951561090
CAPGEMINI SA	0.01 FR0000125338
CHUGAI PHARMACEUTICAL JPY	0.01 JP3519400000
US. TSY. NOTE/BON 4.375% 31/12/20292029 USD100 AH-2029	0.01 US91282CMD01

PEPSICO 4.05% 28/7/2055	0.01 XS3121138211
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.01 AU000XCLWAU3
VOLVO TSY. 4.75% 15/06/2026	0.01 XS2565900854
EQUIFAX INC 2.35% SNR NTS 15/09/2031 USD2000	0.01 US294429AT25
BILIBILI INC ORD SHS	0.01 KYG1098A1013
CHINA MOLYBDENUM LUOYANG CO LTD	0.01 CNE100000114
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.01 FR001400HI98
TRACTOR SUPPLY COMPANY	0.01 US8923561067
IRON MTN INC NEW COM NPV	0.01 US46284V1017
CAIXABANK F2F 13/09/2034	0.01 USE2428RAC90
CITIGROUP F2F 20/03/2030	0.01 US172967ME81
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.01 US91282CHW47
CELANESE US HOLDINGS LLC 0.62% 10/SEP/2028	0.01 XS2385114298
US BANCORP F2F 01/02/202902 4.89% 01/02/2029	0.01 US91159HJK77
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.01 US91282CKR15
US TREASURY N/B 3.62% 31/MAY/2028	0.01 US91282CHE49
BARCLAYS PLC F2V 14/08/2031	0.01 XS3069319468
AMERICAN TOWER 5.80% 15/11/2028	0.01 US03027XCE85
US. TSY. NOTE/BON 3.875% 30/04/20300 USD Y-2030	0.01 US91282CMZ13
DTE ENERGY CO USD	0.01 US2333311072
SENDAS DISTRIBUIDORA SA	0.01 BRASAIACNORO
UNITED STATES TRE 3.875% 15/10/2027/2027 USD1000 AT-2027	0.01 US91282CLQ23
ATLANTIC CITY ELECTRIC CO 2.3% 1MTG BDS 15/03/2031USD2000	0.01 US048303CJ83
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.01 FR0011883966
TRUIST FINANCIAL CORPORATION TRANCHE # TR 9 5.9% 28/10/2026	0.01 US89788MAJ18
HISCOX LTD	0.01 BMG4593F1389
ARCHER DANIELS MIDLAND CO COM STK NPV	0.01 US0394831020
PARTNERS GROUP	0.01 CH0024608827
AMEREN CORP	0.01 US0236081024
BANK OF AMERICA FRN 12/02/2036/02/2036 USD1000 A	0.01 US06051GMQ90
AGEAS NPV POST SPLIT	0.01 BE0974264930
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050	0.01
PINTEREST INC	0.01 US72352L1061
NORTHERN TRUST CORP	0.01 US6658591044
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.01 US65364UAQ94
CHENIERE ENERGY PA 5.75% 15/8/2034	0.01 US16411QAS03
UNITED STATES TRE 3.375% 15/09/2027/2027 USD1000 AS-2027	0.01 US91282CLL36
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028	0.01 US91282CBP59
VCL 42 A 42 A FRN 21/3/20300000 A REGS	0.01 XS2820232457
EPH FINC. INTL. 4.625% 02/07/2032	0.01 XS3106539938
MS. BANK NA F2F 26/05/202828	0.01 US61690U8B93
US. TSY. NOTE/BON 0.375% 30/9/2027	0.01 US91282CAL54
NETHERLANDS GOV. B 3.75% 15/01/2042	0.01 NL0009446418
SIKA AG	0.01 CH0418792922
ATHORA HLDG. 5.875% 10/09/2034	0.01 XS2831758474
US. TSY. NOTE/BON 1.625% 15/5/2026	0.01 US912828R366
AMERICAN TOWER 5.20% 15/02/2029	0.01 US03027XCG34
US TREASURY N/B 2.75% 30/APR/2027	0.01 US91282CEN74
TAKE-TWO INTERACTI 5.60% 12/06/2034	0.01 US874054AN97
RWE AG	0.01 DE0007037129
NETMARBLE GAMES CORP	0.01 KR7251270005
CHF BNP PARIBAS A/C	0.01
B3 SA BRASIL BOLSA BALCAO	0.01 BRB3SAACNOR6
MITSUBISHI UFJ FINL. F2V 12/09/2036	0.01 US606822DQ49
US. TSY. NOTE/BON 2.875% 15/08/2028	0.01 US9128284V99
SINOPEC ENGINEERING GROUP CO LTD	0.01 CNE100001NV2
AMERICAN WATER WORKS CO INC	0.01 US0304201033

WOODSIDE ENERGY GROUP LTD ORDINARY FULLY PAID	0.01 AU0000224040
CELANESE US HLDGS 5.337% 19/1/2029	0.01 XS2497520887
SONY FINANCIAL HOLDINGS INC TEMP	0.01 JP3435350008
TECHTRONIC INDUSTRIES CO	0.01 HK0669013440
US. TSY. NOTE/BOND 3.75% 15/05/20282028 USD1000 AN-2028	0.01 US91282CND91
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000 BONDS02/2054	0.01 US912810TX63
JPM. CHASE F2F 23/10/2034	0.01 US46647PDY97
JAPAN GOVERNMENT 0.005% 20/06/2026	0.01 JP1051481M76
FUJI FILM HOLDINGS CORP	0.01 JP3814000000
VERIZON COMMS. 5.401% 2/7/2037	0.01 US92343VHA52
ANEKA TAMBANG TBK	0.01 ID1000106602
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.01 FR001400BKZ3
WIHLBORGS FAST. AB NPV	0.01 SE0018012635
NORTONLIFELOCK	0.01 US6687711084
SKANDINAVISKA ENSKIL SEK	0.01 SE0000148884
PPL CORPORATION	0.01 US69351T1060
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.01 AU000000WOW2
LPL FINANCIAL HOLDINGS INC	0.01 US50212V1008
ASIA VITAL COMPONE TWD10	0.01 TW0003017000
NCSOFT CORPORATION	0.01 KR7036570000
DBS BANK LONDON 2.4288% 03/01/2029	0.01 XS3105239928
SEVEN AND I HOLDINGS NPV	0.01 JP3422950000
HD HYUNDAI HEAVY INDUSTRIES CO LTD	0.01 KR7329180004
JSC KASPI GLOBAL SPON ADS REP ORDINARY SHARES	0.01 US48581R2058
TSY. OF VICTORIA 2.25% 20/11/2034	0.01 AU0000048274
MITSUBISHI UFJ FINL. F2V 13/09/202813/09/2028 USD	0.01 US606822CN27
NRG ENERGY INC 2% GTD SNR SEC NTS 02/12/25 USD2000144A	0.01 US629377CN02
FUT. US LONG BOND(CBT) CBT DEC25	0.01
WELLTOWER 3.10% 15/01/2030	0.01 US95040QAJ31
FRENCH REPUBLIC GO 3.20% 25/05/2035	0.01 FR001400X8V5
CHARTER COMMS. OPE 4.80% 01-03-50	0.01 US161175BT05
UNITED STATES TREA 4.25% 15/01/20282028 USD100 AJ-2028	0.01 US91282CMF58
COMMONWEALTH BANK OF VAR 26/08/2037	0.01 XS3156297213
VERALTO ORD SHS	0.01 US92338C1036
SPP-DISTRIBUCIA 1.00% 09/06/2031REGS	0.01 XS2348408514
GBL. PAYMENTS 4.875% 17/03/2031	0.01 XS2597994065
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.01 CA8849038085
ASM INTERNATIONAL NV	0.01 NL0000334118
US. TSY. NOTE/BOND 4.50% 15/11/20544 USD1000 BONDS 11/54	0.01 US912810UE63
AAREAL BANK F2V 12/12/2034	0.01
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.01 FR001400AIN5
TELEDYNE TECHNOLOGIES INC	0.01 US8793601050
FORTIS INC	0.01 CA3495531079
SAMPO PLC NPV A	0.01 FI4000552500
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.01 US91282CJR34
NBN 4.125% 15/3/2029	0.01 XS2590621103
ALLIANZ F2F 7/9/2038	0.01 DE000A30VTT8
ASTELLAS PHARMA NPV	0.01 JP3942400007
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53	0.01 US912810TV08
BANK OF AMERICA F2F 28/01/20318/01/2031 EUR100000	0.01 XS2987772402
DIAMONDBACK ENERGY INC	0.01 US25278X1090
ABBVIE 4.05% 21/11/2039	0.01 US00287YCA55
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.01 US91282CEB37
UNITED STATES TREA 3.50% 30/09/2026	0.01 US91282CLP40
US TREASURY N/B 3.62% 31/AUG/2029	0.01 US91282CLK52
GRUPO CIBEST SAADR	0.01 US40090E1064
BAYERISCHE MOTOREN WERKE AG	0.01 DE0005190003

WILLIAMS COS 5.15% 15/03/2034D1000	0.01 US88339WAC01
LIVE NATION INC	0.01 US5380341090
GENERAL MILLS INC	0.01 US3703341046
ZIMMER BIOMET HLD 3.518% 15/12/2032	0.01 XS2875106168
ASSTEAD GROUP PLC	0.01 GB0000536739
HOST HOTELS & RESO 3.50% 15/09/2030USD2000 I	0.01 US44107TAZ93
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.01 US91282CGZ86
INFORMA PLC	0.01 GB00BMJ6DW54
VOLKSWAGEN LEASIN 3.875% 11/10/2028028 EUR1000	0.01 XS2745725155
COGNA EDUCACAO SA NPV	0.01 BRCOGNACNOR2
SVENSKA HANDELSBANKEN AB 4.62% 23/AUG/2032	0.01 XS2523511165
TARGET 5.00% 15/4/2035	0.01 US87612EBT29
THE HERSHEY COMPANY	0.01 US4278661081
SOUTHERN CALIFORNI 5.90% 01/03/2055	0.01 US842400JH78
Outstanding Settlement Receipts - EUR	0.01
CBOE GLOBAL MARKET	0.01 US12503M1080
DENSO CORP NPV	0.01 JP3551500006
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.01 FR0013341682
BANDAI NAMCO HOLDINGS NPV	0.01 JP3778630008
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000	0.01 US912810UA42
BONDS05/2054	
TAMPA ELEC. 4.90% 01/03/2029	0.01 US875127BM30
NITTO DENKO CORPORATION	0.01 JP3684000007
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.01 JP1051531N75
STEEL DYNAMICS INC	0.01 US8581191009
SUZUKI MOTOR CORP	0.01 JP3397200001
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.01 JP1051541NA0
NATWEST MARKETS P 5.022% 21/03/2030	0.01 US63906YAP34
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.01 US91282CCI80
GLP CAPITAL LP / F 4.00% 15/01/2031USD2000	0.01 US361841AQ25
CITIGROUP INC F2F 24/01/2036	0.01 US172967PU96
US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND 08/54	0.01 US912810UC08
NATL. GRID NORTH 4.061% 03/09/2036	0.01 XS2894931588
JAPAN GOV. TEN YEA 1.40% 20/03/2035	0.01 JP1103781R44
SAMSUNG BIOLOGICS CO LTD	0.01 KR7207940008
MAGNA INTERNATIONAL 5.05% 14/03/2029	0.01 US559222BA12
US TREASURY N/B 1.87% 28/FEB/2027	0.01 US91282CEC10
SANTANDER UK 3.346% 25/03/20302030	0.01 XS3032020136
NOMURA HLDGS. 3.459% 28/05/2030	0.01 XS3066581664
JAPAN GOV. THIRTY 2.20% 20/06/2054	0.01 JP1300831Q70
UK. GILT 3.50% 22/01/2045	0.01 GB00BN65R313
US. TSY. NOTE/BON 1.125% 31/10/2026	0.01 US91282CDG33
UBS SWITZERLAND 3.146% 21/06/2031	0.01 CH1348614111
LENNOX INTL INC COM	0.01 US5261071071
NEW YORK STATE DO 5.228% 1/7/2035	0.01 US649855FE81
SOFI TECHNOLOGIES INC	0.01 US83406F1021
SOCIETE GENERALE SA F2F 22/05/20296 5.495% 22/05/2029	0.01 US83368RCH30
HEIMSTADEN BOSTAD 3.75% 10/03/2031	0.01 XS3168266958
UBS GRP. VAR 11/08/2031	0.01 CH1474856957
DISCO CORPORATION NPV	0.01 JP3548600000
CANON INC	0.01 JP3242800005
NTT FIN. 2.906% 16/03/20299	0.01 XS3100081093
INDONESIA TREASURY 6.50% 15/07/2030000 FR0104	0.01 IDG000024605
UNITED STATES TREA 3.50% 30/09/2029	0.01 US91282CLN91
ATI INC	0.01 US01741R1023
DUKE ENERGY 3.85% 15/6/2034	0.01 XS2488626883
VIER GAS TRANSPOR 3.375% 11/11/2031	0.01 XS2929985385
ROTHESAY LIFE 7.019% 12/10/2034	0.01 XS2805328601
KINDER MORGAN INC 5.0% 01/02/2029	0.01 US494553AD27
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.01 JP1103561KA2
CITIGROUP F2F 27/03/2036	0.01 US17327CBA09

ATLAS COPCO AB SER`B`NPV (POST SPLIT)	0.01 SE0017486897
PROXIMUS SADP 3.75% 08/04/2035	0.01 BE0390211770
SOCIETE GENERALE FRN 02/09/2033	0.01 FR00140121D6
INTESA SANPAOLO 7.80% 28/11/2053	0.01 US46115HCF29
TAISEI CORP	0.01 JP3443600006
AUCKLAND COUNCIL 071125 PNOTE	0.01
AKER BP 6.00% 13/6/2033	0.01 US00973RAM51
ASR NEDERLAND F2V 7/12/2043	0.01 XS2554581830
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.01 US91282CES61
NORTHERN GAS NETW 6.125% 2/6/2033	0.01 XS2619757185
US. TSY. NOTE/BON 4.125% 31/10/20292029 USD1000 AF-2029	0.01 US91282CLR06
MARKEL CORPORATION	0.01 US5705351048
WEYERHAEUSER CO USD	0.01 US9621661043
LLOYDS BANKING GRP. F2V 09/05/2035	0.01 XS3069338336
US. TSY. NOTE/BON 4.125% 31/03/20322 USD J-2032	0.01 US91282CMT52
SWEDBANK 2.875% 08/02/2030	0.01 XS3067990450
T&D HOLDINGS INC NPV	0.01 JP3539220008
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.01 US91282CJW29
CRELAN HOME LOAN S 2.50% 09/07/2030	0.01 FR0014011243
ORACLE CORP 5.375% 27/09/2054	0.01 US68389XCU72
CENTERPOINT ENERGY RES CORP 5.25% 01/03/2028	0.01 US15189YAG17
BROWN BROWN INC	0.01 US1152361010
EMBOTELLADORAS ARCA SA - NOMINATIVE SHAR	0.01 MX01AC100006
HCA 5.60% 01/04/2034	0.01 US404119CU12
HAMMERSON IRELAND 1.75% 3/6/2027	0.01 XS2344772426
US TREASURY N/B 3.62% 15/FEB/2053	0.01 US912810TN81
VAR ENERGI ASA 5.0% 18/05/2027	0.01 US92212WAA80
UBS GRP. 2.746% 11/02/2033	0.01 US902613AK44
US. TSY. NOTE/BON 3.875% 15/07/2028USD AQ-2028 DUE	0.01 US91282CNM90
YOKOGAWA ELECTRIC JPY	0.01 JP3955000009
XP INC	0.01 KYG982391099
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.01 JP1103661N43
ESTACIO PARTICIPACOES SA	0.01 BRYDUQACNOR3
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.01 US620076BU23
LABCORP HOLDINGS I COM USD0.1	0.01 US5049221055
EURONEXT NV	0.01 NL0006294274
VOLKSWAGEN INTL. FIN. VOLKSWAGEN INTL. F2V PERP	0.01 XS2187689380
LOGICOR FINC. SAR 1.625% 15/07/2027	0.01 XS2027364327
CARNIVAL 4.125% 15/07/2031	0.01 XS3111860865
GALAXY PIPELINE AS 2.94% 30/9/2040	0.01 XS2300197030
HYUNDAI CAP. AMERI 4.90% 23/06/20282 5.25% 23/06/2028	0.01 US44891ADV61
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.01 US91282CGH88
OCCIDENTAL PETROL 6.625% 1/9/2030	0.01 US674599ED34
HYUNDAI MOBIS	0.01 KR7012330007
UNITED MIZRAHI BANK LIMITED	0.01 IL0006954379
GEN. MOTORS FINL. 4.90% 06/10/2029	0.01 US37045XEZ50
SYNGENTA FIN. 1.25% 10/9/2027	0.01
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.01 BE0000338476
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.01 FR0013451507
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.01 FR0012993103
CENOVUS ENERGY INC COM NPV	0.01 CA15135U1093
SOUTHERN CALIFORNI 5.70% 1/3/2053	0.01 US842400HV80
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.01 FR0013286192
KERING	0.01 FR0000121485
CINCINNATI FINANCIAL CORP	0.01 US1720621010
JPM. CHASE F2F 26/04/20284/2028	0.01 US46647PDA12
ERP OPERATING 4.95% 15/06/2032	0.01 US26884ABQ58
MAGNA INTERNATIONAL INC	0.01 CA5592224011
COREBRIDGE GBL. F 5.125% 09/12/2029	0.01 XS3039165983
FASTIGHETS BALDER 1.25% 28/01/2028	0.01 XS3170926441

CAIXABANK F2F 13/09/2027	0.01 US12803RAB06
WHEATON PRECIOUS METALS CORP COM NPV	0.01 CA9628791027
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.01 JP1103731Q12
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.01 US91282CCR07
RPM INTERNATIONAL INC	0.01 US7496851038
TDK CORPORATION	0.01 JP3538800008
ZIFF DAVIS INC	0.01 US48123V1026
RYANAIR HOLDINGS ORD	0.01 IE00BYTBXV33
DEUTSCHE BANK F2V 26/2/2029	0.01 XS3008530134
AGEAS SA/NV 4.75% 01/12/2028	0.01 BE6365838190
TEXAS INSTRUMENTS 5.15% 08/02/2054	0.01 US882508CJ13
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.01 JP1103611M11
BNP PARIBAS F2F 19/11/20356.192% 19/11/2035	0.01 US09659T2D24
WR BERKLEY ORD SHS	0.01 US0844231029
GS. BANK USA/NEW YOR F2F 21/05/2027	0.01 US38151LAG59
BANCO SANTANDER F2V 6/10/2026	0.01 XS2450068379
ABBVIE 4.95% 15/3/2031	0.01 US00287YDT38
PANASONIC HOLDINGS CORP	0.01 JP3866800000
P3 GRP. SARL 1.625% 26/01/2029000 2	0.01 XS2436807940
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.01 JP1051461M13
MICHELIN CGDE	0.01 FR001400AJ45
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-2026	0.01 US91282CCZ23
FRESENIUS SE CO KGAA	0.01 DE0005785604
AUTO TRADER GROUP PLC	0.01 GB00BVYVFW23
ZOOM VIDEO COMMUNICATIONS INC	0.01 US98980L1017
SOGECAP F2F 16/05/2044GS	0.01 FR001400M1X9
ANTHEM 3.60% 15/03/2051	0.01 US036752AS28
BANCA TRANSILVANIA S F2F 30/09/2030	0.01 XS2908597433
FERGUSON ENTERPRISE USD 0.0001	0.01 US31488V1070
BANCO SANTANDER 6.921% 08/08/2033	0.01 US05964HAV78
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.01 FR0011317783
DOVER CORPORATION COM	0.01 US2600031080
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.01 US912810SX72
US. TSY. NOTE/BON 4.625% 30/09/20288	0.01 US91282CJA09
US TREASURY N/B 4.5% 31/MAY/2029	0.01 US91282CKT70
EXPAND ENERGY CORP USD0.01	0.01 US1651677353
AIA GROUP LTD F2V 09/09/20330	0.01 XS2356311139
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.01 US912810TT51
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000 BONDS 05/52	0.01 US912810TG31
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.01 FR001400PM68
TAIWAN SEMICONDUCT MANUFACTURING USD	0.01 US8740391003
MS. F2F 24/10/2035	0.01 XS2927570858
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029	0.01 US91282CEE75
JAPAN GOVERNMENT T 0.90% 20/09/2034	0.01 JP1103761QA5
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.01
US. TSY. NOTE/BOND 4.25% 31/01/20302030 USD100 U-2030	0.01 US91282CMG32
RAIA DROGASIL SA COM NPV	0.01 BRRADLACNORO
CGI INC	0.01 CA12532H1047
ENEOS HOLDINGS INC	0.01 JP3386450005
JPMORGAN CHASE & CO F2F 22/04/2031	0.01 US46647PEY88
WILLIAMS SONOMA ORD SHS	0.01 US9699041011
BANK OF AMERICA F2F 13/02/2031	0.01 US06051GHZ54
CANTOR FITZGERALD LP 4.5% SNR NTS 14/04/2027 USD1000 144A	0.01 US138616AK34
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.01 US912828ZV59
HEATHROW FUNDING LTD F2F 16/01/2036	0.01 XS2977947105
US. TSY. NOTE/BOND 4.00% 15/12/2027	0.01 US91282CMB45
BLACKSTONE PROP. 1.625% 4/20/2030	0.01 XS2398746144

HSBC HLDGS. F2F 13/5/2034	0.01 XS3069291782
KONE CORPORATION NEW	0.01 FI0009013403
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.01 US91282CKA89
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.01 US91282CHU80
US TREASURY N/B 4.00% 30/06/20322 USD M-2032	0.01 US91282CNJ61
US. TSY. NOTE/BON 4.125% 31/10/2026	0.01 US91282CLS88
EMD FIN. 5.00% 15/10/2035	0.01 US26867LAR15
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.01 JP1103651N11
EXPERIAN FINANCE PLC 2.75% GTD SNR NTS 08/03/30	0.01 US30217AAC71
USD1000 144A	
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.01 US91282CAY75
NATIONAL GRID PLC 5.75% 16/APR/2032	0.01 XS0627336323
PUBLIC SERV. OF CO 5.15% 15/09/2035	0.01 US744448DC22
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.01 US912810ST60
COX COMMS. 5.45% 01/09/2034	0.01 US224044CU97
MARSH & MCLENNAN C 5.40% 15/03/2055	0.01 US571748CD26
BANK OF AMERICA F2F 22/04/2032	0.01 US06051GJT76
GEBERIT AG-REG	0.01 CH0030170408
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.01 FR001400L834
UNITED KINGDOM GI 4.375% 7/3/2028	0.01 GB00BSQNR93
TAMPA ELECTRIC CO 2.4% 15/MAR/2031	0.01 US875127BH45
ULTA BEAUTY INC COM	0.01 US9038453031
SANDOZ GROUP ORD SHS	0.01 CH1243598427
SUPER MICRO COMPUTCOM USD 0.001 POST REV SPT	0.01 US86800U3023
COMPASS GRP. 3.25% 6/2/2031	0.01 XS2758114321
EBARA CORP NPV	0.01 JP3166000004
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.01 JP1103541K42
INTESA SANPAOLO S P A SPONSORED ADR	0.01 US46115H1077
KOREA HOUSING FIN 2.765% 02/09/2030	0.01 XS3149806971
GALDERMA GROUP N ORD SHS	0.01 CH1335392721
INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096	0.01 IDG000020801
MS. BANK NA F2F 14/07/2028	0.01 US61690U8E33
HEXAGON AB	0.01 SE0015961909
NEW SOUTH WALES TS 4.25% 20/02/2036	0.01 AU3SG0002728
ASR NEDERLAND ASR NEDERLAND FRN PERP	0.01 XS3011202655
TEMASEK FINANCIAL 1.50% 1/3/20288 EUR150000 15	0.01 XS1373131546
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.01 JP1051511N46
EIFFAGE INC	0.01 FR0000130452
WIWYNN CORP	0.01 TW0006669005
PERM. TSB GRP. HLDGS VAR 22/12/2035	0.01 XS3183164220
POWER CORP OF CANADA CAD	0.01 CA7392391016
LINDT & SPRUENGLI AG-REG	0.01 CH0010570759
PROLOGIS INTL. FN 4.375% 01/07/2036	0.01 XS2847688251
WISTRON CORP	0.01 TW0003231007
HD HYUNDAI INFRACORE CO LTD	0.01 KR7042670000
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.01 US91282CCP41
LG ENERGY SOLUTIO 5.875% 02/04/2035	0.01 USY5S5CGAR36
COREBRIDGE FINL. 5.75% 15/1/2034	0.01 US21871XAS80
PPG INDUSTRIES INC	0.01 US6935061076
ICG US CLO 2020-1 LTD 1A ARR FRN 20/01/2035	0.01 US449251AU17
VIATRIS 2.70% 22/06/2030	0.01 US92556VAD82
US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031	0.01 US91282CKU44
UPJOHN FIN. 1.908% 23/6/2032	0.01 XS2193983108
GREAT WEST LIFECO	0.01 CA39138C1068
MS. F2F 1/2/2029	0.01 US61747YFA82
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.01 JP1103641MA8
UBS GROUP AG 4.37% 11/JAN/2031	0.01 CH1236363391
US TREASURY N/B 2.62% 31/MAY/2027	0.01 US91282CET45
JPMORGAN CHASE & CO F2F 23/07/2036	0.01 US46647PFC59
CAP. ONE FINL. F2F 26/7/2035	0.01 US14040HHDH57

BROADCOM 4.90% 15/7/2032	0.01 US11135FCL31
BROADCOM 5.05% 12/7/2029	0.01 US11135FBX87
AMRIZE AG	0.01 CH1430134226
HEINEKEN NV	0.01 NL0000009165
PUBLIC SERVICE ELECTRIC & GAS CO 1.9% SNR SEC	0.01 US74456QCH74
MTN15/08/2031 USD2000 N	
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.01 US5312297550
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.01
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.01 US11135EAA29
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.01 JP1051561P27
KELLANOVA	0.01 US4878361082
SBI HOLDINGS INC NPV	0.01 JP3436120004
KOOKMIN BANK 0.048% 19/10/2026	0.01 XS2393768788
MASTERCARD 4.875% 09/05/2034	0.01 US57636QAZ72
SARTORIUS FINANCE 4.50% 14/9/2032	0.01 XS2676395317
KEYCORP	0.01 US4932671088
GEORGIA POWER CO 4.7% SNR NTS 15/05/2032	0.01 US373334KQ30
USD10002022A	
CYBERARK SOFTWARE LTD	0.01 IL0011334468
FIRSTENERGY CORP USD	0.01 US3379321074
RB GLOBAL INC COM NPV	0.01 CA74935Q1072
NOVARTIS CAP. 4.00% 18/09/2031	0.01 US66989HAU23
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.01 FR0000571218
ETHIAS 4.75% 07/05/2035	0.01 BE6363869874
P3 GRP. SARL 4.625% 13/02/2030	0.01 XS2764853425
GOLDMAN SACHS GROUP F2F 23/01/2033	0.01 XS2983840518
NIPPON YUSEN KK NPV	0.01 JP3753000003
DOCUSIGN INC	0.01 US2561631068
WILLIAMS COS INC/T 5.60% 15/03/2035	0.01 US969457CP37
US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ-2027	0.01 US91282CKZ31
PETROCHINA CO LTD H	0.01 CNE1000003W8
GLP CAP. GLP FINC. 3.25% 15/01/2032	0.01 US361841AR08
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.01 JP1103521JA8
KOREA HOUSING FIN 3.714% 11/04/2027	0.01 XS2545732484
KOREA HOUSING FIN 2.742% 05/03/203005/03/2030	0.01 XS2994527351
KRAFT HEINZ CO COM	0.01 US5007541064
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.01 US91282CJK80
ROYAL CARIBBEAN CR 6.00% 01/02/2033	0.01 US780153BV38
US. TSY. NOTE/BOND 4.25% 15/08/2035035 USD E-2035 DUE	0.01
ONEOK INC 4.35% GTD SNR NTS 15/03/2029 USD2000	0.01 US682680AW38
NATL. GRID GAS 1.125% 14/1/2033	0.01 XS2284250284
US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC-2026	0.01 US91282CKS97
ORACLE 5.20% 26/09/2035	0.01 US68389XDM48
US TREASURY N/B 4.62% 30/JUN/2026	0.01 US91282CKY65
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.01 JP1103601LA4
WESTERN GAS PARTNE 5.50% 15/08/2048	0.01 US958254AL80
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.01 US912810SY55
MAKEMYTRIP LTD	0.01 MU0295S00016
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-2026	0.01 US91282CKB62
US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR-2027	0.01 US91282CLG41
FORD MOTOR CREDIT 4.125% 17/08/2027	0.01 US345397A860
VIPER ENERGY PARTN 5.70% 01/08/2035	0.01 US92764MAB00
VIACOM 6.875% 30/04/2036	0.01 US925524AX89
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026	0.01 US91282CHB00
TWILIO INC	0.01 US90138F1021
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.01 JP1103621M43

HARLEY-DAVIDSON FI 4.00% 12/3/2030	0.01 XS3000561566
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.01 FR0014002WK3
ITM ENTREPRISES S 4.125% 29/01/2030	0.01 FR001400WTD7
GELF BOND ISSUER 3.625% 27/11/2031	0.01 XS2944926406
KON. PHILIPS 3.75% 31/05/2032	0.01 XS2826712551
FIRST SOLAR INC	0.01 US3364331070
VONOVIA SE NPV SUBS RTS DIV CASH	0.01 DE000A1ML7J1
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.01 JP1051581P56
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.01 JP1103631M74
KOMMUNALKREDIT AUS 4.25% 01/04/2031/2031 EUR100000	0.01 AT0000A3KDDQ3
AKER BP 5.80% 1/10/2054	0.01 US00973RAP82
NATL BK OF GREECE EUR	0.01 GRS003003035
TARGA RES. 6.125% 15/05/2055	0.01 US87612GAN16
MARS 5.20% 01/03/2035	0.01 US571676BA26
CAPCOM CO LTD	0.01 JP3218900003
MS. PRIVATE BANK NA F2F 18/07/20311	0.01 US61776NVG59
STADSHYPOTEK 3.125% 4/4/20283 REGS	0.01 XS2607344079
KONINKLIJKE PHILIPS NV	0.01 NL0000009538
FORD MOTOR CREDIT 3.622% 27/07/2028URR	0.01 XS3106098463
ESCO TECHNOLOGIES INC	0.01 US2963151046
F5 NETWORKS INC	0.01 US3156161024
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.01 JP1201201A88
BOUYGUES	0.01 FR0000120503
SOUTHERN GAS NETWO 3.50% 16/10/2030	0.01 XS2914661843
TYLER TECHNOLOGIES INC	0.01 US9022521051
AUTONATION 4.75% 01/06/2030	0.01 US05329WAQ50
DOW CHEM. 6.90% 15/5/2053	0.01 US260543DH36
NEW YORK LIFE GLO 3.625% 08/06/2035	0.01 XS3090958987
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.01 FR0013313582
DANONE 2.947% 02/11/2026	0.01 US23636TAE01
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.01 FR0000187635
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.01 US91324PFM95
AMPRION 3.875% 05/06/2036	0.01 DE000A4DFUF0
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.01 JP1103681NA2
LOUIS DREYFUS FIN. 3.50% 22/10/2031S 22/10/31	0.01 XS2923451194
EUR100000 REGS	
ACHMEA BANK 2.625% 15/10/202700000 10	0.01 XS2919192869
UK LOGISTICS 2024-2 DAC 2X A FRN 17/2/2035	0.01 XS2945692197
PFIZER NETHERLAND 2.875% 19/05/2029	0.01 XS3019313363
EXPERIAN FIN. 3.51% 15/12/2033	0.01 XS2982065018
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.01 US771196BY74
TEVA PHARMS. NE 6.75% 01/03/20281/03/2028 USD200000	0.01 US88167AAK79
COMMERZBANK AG F2F 06/06/2030	0.01 DE000CZ45ZU8
ITALY BUONI POLIEN 5.25% 01/11/2029	0.01 IT0001278511
WELLS FARGO F2F 25/7/20340798 5.78% 25/07/2034	0.01 US95000U3F88
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.01 JP1103571L10
ACS ACTIVIDADES CONS Y S 3.75% 11/JUN/2030	0.01 XS3029358317
UK. GILT 4.375% 7/3/2030	0.01 GB00BSQNRD01
EXTRA SPACE STORAG 2.40% 15/10/2031	0.01 US30225VAQ05
FIDELITY NATL. IN 0.625% 03/12/2025	0.01 XS2085608326
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.01 FR001400FYQ4
DAIWA HOUSE INDUSTRY JPY	0.01 JP3505000004
UBS GRP. UBS GRP. FRN PERP	0.01 USH42097FE21
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.01 JP1103581L42
LEG IMMOBILIEN 0.375% 17/01/20260 6 REGS	0.01 DE000A3MQNN9
TEVA PHARMACEUTICAL SP ADR	0.01 US8816242098
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.01 FR0013516549
ACHMEA BANK 2.50% 25/06/2030	0.01 XS3103624337
VOLKSWAGEN LEASING 4.75% 25/09/2031	0.01 XS2694874533
BROADCOM 4.60% 15/07/2030	0.01 US11135FCK57
BANK PEKAO SA	0.01 PLPEKAO00016
T ROWE PRICE GROUP	0.01 US74144T1088
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.01 FR001400NBC6

TAPESTRY INC COM USD0.01	0.01 US8760301072
DEUTSCHE BANK AG/NEW F2F 16/11/2027	0.01 US251526CP29
CAPGEMINI SE 3.5% 25/SEP/2034	0.01
JAPAN GOVERNMENT 0.005% 20/09/2026	0.01 JP1051491MA0
ALLIANT ENERGY VAR 01/04/2056	0.01 US018802AF54
ENT. PRODS. OPERAT 4.20% 31-JAN-50	0.01 US29379VBW28
KRUNGTHAI CARD PCL	0.01 TH0689010R18
SS AND C TECHNOLOGIES HOLDINGS	0.01 US78467J1007
MAGNA INTL. 3.625% 21/05/2031	0.01 XS3070027522
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.01 FR0013131877
WELLS FARGO F2F 2/3/20330787 3.35% 02/03/2033	0.01 US95000U2U64
SUN COMMUNITIES OP 4.20% 15/04/2032	0.01 US866677AH07
CREDIT AGRICOLE FRN 25/09/20338% 25/09/2033	0.01 US22535WAS61
SEMPRA VAR 01/04/2056	0.01 US816851BW83
WHITBREAD PLC	0.01 GB00B1KJJ408
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.01 JP1103691P11
INSULET CORP	0.01 US45784P1012
EAST JAPAN RAILWAY JPY	0.01 JP3783600004
ANPEC ELECTRONICS CORP	0.01 TW0006138001
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.01 JP1201101944
PERNOD-RICARD SA	0.01 FR0000120693
AMERICAN EXPRESS CO F2F 20/5/2032	0.01 XS3015761458
DE VOLKSBANK 0.75% 18/05/202700000 17	0.01 XS1614202049
ITALY BUONI POLIEN 6.00% 01/05/2031	0.01 IT0001444378
ENTERGY LOUISIANA 3.05% 01/06/2031D	0.01 US29364WAX65
NIO INC	0.01 KYG6525F1028
UK. GILT 1.25% 22/07/2027	0.01 GB00BDRHNP05
NATWEST GRP. FRN 13/05/203030	0.01 XS3069320474
VESTEDA FIN. 0.75% 18/10/2031EUR1000 7	0.01 XS2398710546
HALLIBURTON CO	0.01 US4062161017
ZF EUR. FIN. 2.50% 23/10/2027	0.01 XS2010039977
TECK RESOURCES LTD-CLS B	0.01 CA8787422044
UNITED STATES TRE 4.625% 15/06/2027	0.01 US91282CKV27
US TREASURY N/B 4.12% 31/MAR/2029	0.01 US91282CKG59
NOVOZYMES A S	0.00 DK0060336014
QBE INSURANCE GROUP LTD	0.00 AU000000QBE9
DEVON ENERGY CORPORATION	0.00 US25179M1036
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030	0.00 US91282CJM47
US. TSY. NOTE/BOND 4.50% 15/04/2027	0.00 US91282CKJ98
NIBC BANK 1.00% 24/1/2028	0.00 XS1753809141
ONCOR ELECTRIC DELIVERY 3.62% 15/JUN/2034	0.00 XS3095367119
FURUKAWA ELECTRIC NPV	0.00 JP3827200001
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.00 FR0013407236
EVOLUTION MINING LIMITED	0.00 AU000000EVN4
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.00 US91282CBB63
US TREASURY N/B 4.75% 15/FEB/2045	0.00 US912810UJ50
PUBLICIS GROUPE	0.00 FR0000130577
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-2026	0.00 US91282CKK61
NATL. AUSTRALIA B 2.723% 27/8/2030	0.00 XS3159209579
WELLTOWER 2.75% 15/1/2031	0.00 US95040QAL86
US TREASURY N/B 4.5% 31/MAR/2026	0.00 US91282CKH33
FISERV 5.25% 11/08/2035	0.00 US337738BQ04
WELLS FARGO F2F 22/04/2028	0.00 US95000U3L56
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.00 US912810TD00
UK. GILT 0.375% 22/10/2026	0.00 GB00BNNGP668
WELLTOWER OP 5.125% 01/07/20351000	0.00 US95041AAG31
JPM. CHASE F2F 1/6/2029	0.00 US46647PCJ30
FUTU HOLDINGS LTD	0.00 US36118L1061
GS. GRP. F2F 19/11/2045	0.00 US38141GB862
MOTOR OIL HELLAS CORINTH REFINERIES SA	0.00 GRS426003000
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.00 FR0013154044

INFOSYS LTD	0.00 US4567881085
ARMSTRONG WORLD INDUSTRIES INC	0.00 US04247X1028
EDISON INTERNATIONAL	0.00 US2810201077
TORAY INDS INC	0.00 JP3621000003
US. TSY. NOTE/BON 4.625% 15/11/2044/2044 USD1000	0.00 US912810UF39
BOND 11/44	
CHURCH & DWIGHT CO	0.00 US1713401024
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.00 US912810SU34
FOUNDRY JV HOLDCO 6.20% 25/1/2037	0.00 US350930AJ29
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.00 JP1103721PA1
CHARTER COMMS. OP 5.375% 01/05/2047	0.00 US161175BL78
UNITED STATES TREA 0.75% 31/03/2026/2026 USD W-2026	0.00 US91282CBT71
KH NEOCHEM CO LTD	0.00 JP3277040006
BANK OF AMERICA F2F 24/10/2031/10/2031 USD1000 N	0.00 US06051GJL41
IMPERIAL OIL LTD	0.00 CA4530384086
BURLINGTON NORTHER 5.50% 15/03/2055	0.00 US12189LBL45
SBA COMMUNICATIONS COM	0.00 US78410G1040
BKWT 6 A1-L 6 A1-L FRN 12/12/2056AUD10000 A1-L	0.00 AU3FN0101184
CF INDS. 4.50% 01/12/2026USD2000	0.00 US12527GAH65
PNC FINL. SERVS. GRP FRN 21/07/2036	0.00 US693475CE34
INDONESIA TSY. BD. 7.00% 15/5/2027	0.00 IDG000009804
ON SEMICONDUCTOR CORPORATION	0.00 US6821891057
ASE TECHNOLOGY HOLDING CO LTD	0.00 TW0003711008
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43	0.00 US912810TQ13
FIFTH THIRD BANCORP F2F 27/7/2029	0.00 US316773DK32
ALPHABET INC 2.5% 06/MAY/2029	0.00 XS3064418687
COMCAST 1.50% 15/2/2031	0.00 US20030NDN84
CREDIT AGRICOLE F2V 29/11/2027	0.00 FR001400E920
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.00 JP1103701P43
PETRONAS DAGANGAN BHD	0.00 MYL56810O0001
TERADYNE INC	0.00 US8807701029
DELTA AIR LINES SK 4.75% 20/10/2028	0.00 US830867AB33
COLES GROUP LTD	0.00 AU0000030678
SNAP ON INC	0.00 US8330341012
ALPHABET 3.875% 06/05/2045	0.00 XS3064427837
CARRIER GBL. 5.90% 15/3/2034	0.00 US14448CBC73
MEXICO GOVERNMENT 4.50% 19/03/2034	0.00 XS3185370973
FORTESCUE LTD ORDINARY FULLY PAID	0.00 AU000000FMG4
CDW CORP	0.00 US12514G1085
ESTEE LAUDER COMPANIES	0.00 US5184391044
GENMAB AS	0.00 DK0010272202
BOC HONG KONG (HOLDINGS) LIMITED	0.00 HK2388011192
NEXI SPA 0.00% 24/02/2028	0.00 XS2305842903
US. TSY. NOTE/BOND 5.00% 15/05/20455 USD BONDS 05/45	0.00 US912810UL07
UK. GILT 3.25% 31/1/2033	0.00 GB00BMV7TC88
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.00 US912810TB44
ENERGY TRANSFER 6.55% 1/12/2033	0.00 US29273VAU44
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.00 US912810SH23
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.00 US912810TL26
US. TSY. NOTE/BON 4.375% 15/05/2040	0.00 US912810QH41
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.00
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.00 IT0005433690
THAI UNION GROUP	0.00 TH0450010R15
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.00 DE0001102564
CORPAY INC COM USD 0.001	0.00 US2199481068
ENERGY TRANSFER 6.05% 01/09/2054	0.00 US29273VBB53
ZEBRA TECHNOLOGIES CORP	0.00 US9892071054
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.00 US912828U246

CHINA RESOURCES BE NPV	0.00 HK0291001490
PHARMARESEARCH CO KRW500	0.00 KR7214450009
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.00 US9128283W81
TENNET HLDG. 0.875% 16/06/20350000 23	0.00 XS2406569579
REPSOL E&P CAP. M 5.976% 16/09/2035	0.00 US76026AAC18
EXPEDITORS INTL WASH INC	0.00 US3021301094
ENTERGY LOUISIANA 5.80% 15/03/2055	0.00 US29364WBQ06
DAIMLER TRUCK HOLDING AG	0.00 DE000DTR0CK8
LAS VEGAS SANDS 5.625% 15/06/2028	0.00 US517834AM90
TOYOTA INDUSTRIES CORPORATION	0.00 JP3634600005
UBS GRP. 0.65% 10/9/2029	0.00 CH0494734418
COLOMBIA GOVERNMENT 5.00% 19/09/2032	0.00 XS3183159733
ANHEUSER-BUSCH COS 4.90% 01/02/2046	0.00 US03522AAJ97
TEXAS PACIFIC LD COM USD0.01	0.00 US88262P1021
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.00 GB00BPJJKN53
LOEWS CORP	0.00 US5404241086
BPCE F2F 30/05/2035	0.00 US05571AAY10
JAPAN GOV. TEN YEA 0.80% 20/03/2034	0.00 JP1103741Q44
SUMITOMO MITSUI TRUST GROUP IN	0.00 JP3892100003
TOYOTA TSUSHO CORP	0.00 JP3635000007
BANK RAKYAT INDONESIA	0.00 ID1000118201
US. TSY. NOTE/BOND 4.00% 30/04/20322 USD K-2032	0.00 US91282CNA52
JAPAN ELEVATOR SER NPV TEMP	0.00 JP3389510003
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.00 DE0001102416
CABOT OIL AND GAS CORP	0.00 US1270971039
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.00 US299808AH86
POLY PROPERTY SERVICES CO LTD	0.00 CNE100003PV3
HEIMSTADEN BOSTAD 3.75% 02/10/2030	0.00 XS3105178795
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS	0.00 US912810S221
08/51	
US. TSY. NOTE/BON 1.125% 15/8/2040	0.00 US912810SQ22
JAPAN GOV. FIVE YE 0.70% 20/09/2029	0.00 JP1051741QB7
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.00 US969457CN88
UNITED STATES TRE 3.875% 31/08/2032/2032 USD100 P-2032	0.00 US91282CNW72
UTD. O/SEAS. BANK F2V 07/10/20322	0.00 US91127LAH33
ASSURANT INC	0.00 US04621X1081
MS. F2F 19/7/2035	0.00 US61747YFT73
CANADIAN GOV. 1.75% 01/12/2053	0.00 CA135087M680
US TREASURY N/B 3.25% 30/JUN/2029	0.00 US91282CEV90
MS. F2F 13/02/2032	0.00 US6174468U61
KBC GRP. F2V 16/10/2030	0.00 USB5341FAD36
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.00 US9128286L99
MIZUHO FINL. GRP. FRN 08/07/2036USD1000	0.00 US60687YDM84
UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053	0.00 US91324PES74
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.00 JP1103511J74
CONSTELLATION ENER 5.75% 15/03/2054	0.00 US210385AF78
UK. GILT 1.50% 22/07/2026	0.00 GB00BYZW3G56
TRIMBLE INC COM NPV	0.00 US8962391004
BARCLAYS F2F 25/02/2036	0.00 US06738ECZ60
JAPAN EXCHANGE GROUP INC	0.00 JP3183200009
TEXAS EASTERN TRANSMISSION LP 3.5% SNR NTS 15/01/2028	0.00 US882384AD28
USD2000 144A	
BANCO SANTANDER 4.875% 18/10/2031	0.00 XS2705604234
ITALY BUONI POLIEN 4.30% 01/10/2054	0.00 IT0005611741
HUNTINGTON BANCSHARE F2F 02/02/2035	0.00 US446150BD56
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.00 US912810QS06
CITIGROUP INC F2F 07/05/2031	0.00 US172967QA24
TELEFONICA SA	0.00 ES0178430E18
COCA-COLA EUROPACIFIC PARTNERS	0.00 GB00BDCPN049
CANADIAN GOV. BD. 1.25% 01/06/2030	0.00 CA135087K379
NIPPON STEEL CORP NPV TEMP	0.00 JP3381000003
JAPAN GOV. TEN YEA 1.20% 20/12/2034	0.00 JP1103771R12
ALPHABET INC 3.0% 06/MAY/2033	0.00 XS3064423174
AFFIRM HOLDINGS INC	0.00 US00827B1061

LSEGA FINC. 4.50% 19/10/2028	0.00 XS3182450372
AXA AXA F2V PERP	0.00 XS3085146929
EURP. UNION 0.00% 04/07/2031	0.00 EU000A3KSXE1
GENUINE PARTS CO USD	0.00 US3724601055
UK. GILT 0.25% 31/07/2031	0.00 GB00BMGR2809
COM7 PCL	0.00 TH6678010R15
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.00 JP12009216C0
LULULEMON ATHLETIC	0.00 US5500211090
US. TSY. NOTE/BON 3.375% 15/05/2044	0.00 US912810RG58
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029	0.00 US91282CEM91
SCB X PCL	0.00 THA790010R17
MOTABILITY OPERAT 3.625% 22/1/2033	0.00 XS2978917156
TARGA RES. PARTNE 4.875% 1/2/2031	0.00 US87612BBS07
US. TSY. NOTE/BON 3.125% 31/08/2029	0.00 US91282CFJ53
EXELIXIS INC	0.00 US30161Q1040
ITALY BUONI POLIEN 5.00% 01/08/2034	0.00 IT0003535157
BUNDESobligation 0.0% 10/04/2026	0.00 DE0001141836
RESTAURANT BRNDS ICOM NPV	0.00 CA76131D1033
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.00 FR001400H7V7
STMICROELECTRONICS NV	0.00 NL0000226223
NEWMONT CORPORATION	0.00 AU0000297962
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53	0.00 US912810TR95
ORANGE 5.375% 13/01/2042	0.00 US35177PAX50
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.00 US912810TA60
CHECK POINT SOFTWARE TECH	0.00 IL0010824113
ROGERS COMMUNICATIONS INC-B	0.00 CA7751092007
GOLD FIELDS LTD - SPONS ADR	0.00 US38059T1060
ALLIANT ENERGY CORP	0.00 US0188021085
BLACKSTONE PROPERT 1.75% 12/03/2029	0.00 XS2051670300
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.00 FR0014003513
Income Due - AUD	0.00
JOHNSON & JOHNSON 3.75% 03/03/2047	0.00 US478160CG79
FRENCH REPUBLIC GO 3.00% 25/11/2034	0.00 FR001400QMF9
BANK OF NINGBO CO LTD	0.00 CNE1000005P7
SMC CORP	0.00 JP3162600005
UK. GILT 4.75% 07/12/2030	0.00 GB00B24FF097
FAIRFAX FINANCIAL HLDGS LTD 3.375% SNR NTS 03/03/2031 USD1000	0.00 US303901BJ06
ABBVIE 5.50% 15/3/2064	0.00 US00287YDX40
UK. GILT 1.625% 22-OCT-28	0.00 GB00BFX0ZL78
CESKA SPORITELNA AS 4.57% -FR SNR NPF EMTN 03/07/31	0.00 XS2852933329
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.00 US912810TJ79
ZIMMER BIOMET HOLDINGS INC	0.00 US98956P1021
ZF EUROPE FINANCE 7.00% 12/06/2030	0.00 XS3091660194
DONGSUNG FINETEC CO	0.00 KR7033500000
YORKSHIRE WATER FINANCE PLC GBP 6.0% 22/JUL/2033	0.00 XS3121682515
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.00 US912810TC27
SANRIO CO LTD NPV	0.00 JP3343200006
CVS HEALTH 4.78% 25/03/2038	0.00 US126650CY46
SIRIUSPOINT 7.00% 05/04/2029	0.00 US82969BAA08
TENNET HLDG. TENNET HLDG. F2V PERP	0.00 XS2783649176
SIEMENS HEALTHINEERS AG	0.00 DE000SHL1006
AMERICAN EXPRESS CO F2F 30/10/2026	0.00 US025816DL03
JAPAN GOV. TEN YEA 1.10% 20/6/2034	0.00
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00
EPH FINC. INTL. 6.651% 13/11/2028	0.00 XS2716891440
UK. GILT 0.375% 22/10/2030	0.00 GB00BL68HH02
US. TSY. NOTE/BON 3.125% 15/02/2042	0.00 US912810QU51
TRAVELERS COS 5.05% 24/7/2035	0.00 US89417EAT64
AMERICAN HONDA FIN 3.95% 3/19/2032	0.00 XS3032019476

US. TSY. NOTE/BOND 1.50% 15/08/2026	0.00 US9128282A70
MORTGAGE HOUSE RMBS OSMIUM SE 2 B FRN	0.00 AU3FN0090783
15/03/2056FRN 15/03/2056	
NBN 3.75% 22/3/2034	0.00 XS2788379472
ENBRIDGE F2V 15/03/2055	0.00 US29250NCG88
BARRY CALLEBAUT SE 4.25% 19/08/2031	0.00 BE6360449621
EUROPEAN UNION 3.75% 12/10/2045S	0.00 EU000A4EA8Y7
US. TSY. NOTE/BON 2.375% 15/11/2049	0.00 US912810SK51
US TREASURY N/B 2.37% 15/FEB/2042	0.00 US912810TF57
STRATTON MORTGAGE FUNDING 202 3 B FRN 25/06/2049	0.00 XS2819830592
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.00 DE0001102390
HYUNDAI ROTEM CO	0.00 KR7064350002
ASAHI GROUP HOLDINGS LTD	0.00 JP3116000005
SK HYNIX 6.375% 17/01/2028	0.00 USY8085FBK58
DOOSAN ENERBILITY	0.00 KR7034020008
FIRST QUANTUM MINERALS LTD	0.00 CA3359341052
N/WIDE. B/SOC. F2V 13/01/2033	0.00 XS2974139292
TOURMALINE OIL CP COM	0.00 CA89156V1067
BP CAP. MKTS. 5.773% 25/5/2038	0.00 XS2629395612
WEST PHARMACEUTICAL SERVICES	0.00 US9553061055
PHILLIPS EDISON GR 5.75% 15/07/2034	0.00 US71845JAB44
DEUTSCHE EUROSHOP 4.50% 15/10/2030	0.00
PFIZER NETHERLANDS 3.25% 19/05/2032	0.00 XS3019320657
WATERS CORPORATION	0.00 US9418481035
CHUBB INA HLDGS. 4.90% 15/08/2035	0.00 US171239AM89
SYENSQO 3.375% 28/05/2031	0.00 BE6365314770
SPAIN GOV. BD. 2.55% 31/10/2032	0.00 ES0000012K61
BPOST SA 3.47% 19/JUN/2032	0.00
CESKA SPORITELNA FRN 09/09/2032	0.00 XS3174780893
ZUERCHER KANTONALBAN FRN 11/09/2031	0.00 CH1471403852
CARREFOUR SA 2.87% 08/DEC/2028	0.00
XCEL ENERGY 5.60% 15/04/2035	0.00 US98389BBE92
LOGICOR FINC. SARL 3.75% 14/7/2032	0.00 XS3112834133
AMERICA MOVIL 3.00% 30/09/2030	0.00 XS3194135706
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.00 US912810QN19
CARLYLE GROUP INC	0.00 US14316J1088
SECOM CO LTD	0.00 JP3421800008
EUROGRID 3.732% 18/10/2035	0.00 XS2919680236
FIRST HORIZON FRN 07/03/2031	0.00 US320517AE51
CHINA OVERSEAS LAND AND INVESTMENT LIMIT	0.00 HK0688002218
BANK OF IRELAND GR EUR1	0.00 IE00BD1RP616
INTL. DISTRIBUTIO 7.375% 14/09/2030	0.00 XS2677642717
JOHNSON & JOHNSON 3.35% 26/02/2037	0.00 XS3005214799
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.00 US06051GKD06
DOW CHEM. 9.40% 15/5/2039	0.00 US260543BY86
US. TSY. NOTE/BON 2.375% 15/05/2027	0.00 US912828X885
WEICHAJ POWER CO LTD	0.00 CNE1000004L9
NORTHERN STATES PO 5.65% 15/06/20544	0.00 US665789BC69
AMPRION 3.85% 27/08/2039	0.00 DE000A383QR0
ING GROEP F2F 11/09/2027	0.00 US456837BF96
MS. F2F 21/07/2034	0.00 US61747YFG52
FRANCE GOV. BD. 4.75% 25/04/2035	0.00 FR0010070060
BBVA BANCOMER SA/TEX F2V 18-JAN-33	0.00 USP16259AM84
SOUTHERN CALIFORNI 4.00% 01/04/2047	0.00 US842400GG23
APTIV PLC NEW ORD USD0.01	0.00 JE00BDN8H13
ENGIE 4.25% 6/3/2044	0.00 FR001400OJE3
BNP PARIBAS F2F 13/1/2031	0.00 US09659X2K76
IHI CORP TEMP	0.00 JP3134800006
SPAIN GOV. BD. 2.50% 31/05/2027	0.00 ES0000012M77
DOWDUPONT 4.725% 15/11/2028	0.00 US26078JAD28
CADENT FIN. 5.625% 11/01/2036	0.00 XS2743029923
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.00 JP1051631PB2
ANGLIAN WATER OSPREY FIN 6.75% 27/AUG/2031	0.00 XS3165250245

UK. GILT 4.00% 22/10/2031	0.00 GB00BPSNBF73
ERAC USA FIN. 4.90% 1/5/203300 144A	0.00 US26884TAW27
FRENCH REPUBLIC GO 2.40% 24/09/2028	0.00 FR001400XLW2
UBS 5.65% 11/9/2028	0.00 US902674ZW39
MCCORMICK AND COMPANY INC	0.00 US5797802064
VECTOR INC	0.00 JP3835500004
ANHEUSER-BUSCH INB 3.95% 22-03-2044	0.00 BE6350704175
THINK TANK RESIDENTIAL SERIES 2 B FRN 10/08/20568/2056	0.00 AU3FN0091237
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.00 JP12011419C6
VERIS RESIDENTIAL INC	0.00 US5544891048
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.00 DE0001102622
NEW ORIENTAL EDUCA	0.00 KYG6470A1168
INDONESIA TSY. BD. 7.00% 15/09/2030	0.00 IDG000013806
WESTERN GAS PARTNE 4.75% 15/08/2028	0.00 US958254AK08
STELLANTIS N V	0.00 NL00150001Q9
GENERAL MOTORS FIN 3.70% 14/07/2031	0.00 XS2975301438
GILDAN ACTIVEWEAR INC	0.00 CA3759161035
SUN COMMUNITIES OP 2.70% 15/07/2031	0.00 US866677AE75
NISOURCE 5.85% 1/4/2055	0.00 US65473PAU93
PROLOGIS INTERNATI 3.70% 07/10/2034	0.00 XS2908897742
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.00 AU000000VCX7
AIB GRP. F2V 30/5/2031000 5	0.00 XS2230399441
BUNDESOBLIGATION 1.30% 15/10/2027.01 .186	0.00 DE0001141869
DAIWA SECURITIES GROUP INC.	0.00 JP3502200003
SVENSKA HANDELSBKN SER A NPV	0.00 SE0007100599
HEWLETT PACKARD EN 5.00% 15/10/2034	0.00 US42824CBV00
BANCO BPM SPA	0.00 IT0005218380
ASTRAZENECA PLC SPONS ADR	0.00 US0463531089
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.00 FR0013250560
PRINCIPAL FINANCIAL GROUP	0.00 US74251V1026
FOX CORP	0.00 US35137L1052
UBS GROUP CHF0.10 REGD	0.00 CH0244767585
FRANCE GOV. BD. 0.25% 25/11/2026	0.00 FR0013200813
KOC HOLDING AS	0.00 TRAKCHOL91Q8
ASSURA FIN PLC 3.0% 19/JUL/2028	0.00 XS1857084542
Outstanding Settlement Receipts - PLN	0.00
US. TSY. NOTE/BOND 4.50% 31/12/2031031 USD100 T-2031	0.00 US91282CMC28
KYOCERA CORP	0.00 JP3249600002
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.00 US912810EY02
FIBRA UNO ADMINISTRACION SA DE CV	0.00 MXCFFU000001
TUPRAS TURKIYE PETROL RAFINE	0.00 TRATUPRS91E8
DRAFTKINGS HOLDINGS INC	0.00 US26142V1052
UNUM GROUP 4% SNR NTS 15/06/2029 USD2000	0.00 US91529YAN67
RLGH FINANCE BERMUDA LTD 6.75% 02/JUL/2035	0.00 XS3096112688
KERRY GROUP PLC-A	0.00 IE0004906560
UK. GILT 0.125% 31/1/2028	0.00 GB00BMBL1G81
TSY. OF VICTORIA 5.25% 15/09/2038	0.00 AU3SG0002934
GENERAL MOTORS FIN 5.45% 06/09/20349/2034 USD1000	0.00 US37045XFA90
LOGITECH INTERNATIONAL SA	0.00 CH0025751329
AUTOSTRATE PER L 4.625% 28/02/203602/2036 EUR100000	0.00 XS2775027472
11	
NIDEC CORPORATION	0.00 JP3734800000
RECORDATI SPA - NEW	0.00 IT0003828271
BP CAP. MKTS. 1.231% 8/5/2031	0.00 XS1992927902
GALAXY PIPELINE AS 2.94% 30/09/2040	0.00 XS2300197030
UK. GILT 4.25% 07/06/2032	0.00 GB0004893086
FIRST CITIZENS BCSHS - CL A	0.00 US31946M1036
BANCO SANTANDER F2V 14/03/2030USD1000	0.00 US05964HBB06
SUN COMMUNITIES INC	0.00 US8666741041
SOCIETE GENERALE 5.25% 19/02/20278 5.25% 19/02/2027	0.00 US83368RBZ47
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.00 US912810QE10

BAIDU INC	0.00 KYG070341048
US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031	0.00 US91282CKF76
MS. F2F 21/4/2034	0.00 US61747YFE05
MERCK KGAA	0.00 DE0006599905
US. TSY. NOTE/BON 4.125% 30/11/2031/2031 USD1000 S-2031	0.00 US91282CLZ22
US. TSY. NOTE/BON 4.125% 29/02/2032/2032 USD100 H-2032	0.00 US91282CMR96
VERIZON COMMUNICA 3.875% 01/03/2052	0.00 US92343VGP31
UNITED STATES TRE 4.125% 31/05/2032/2032 USD L-2032	0.00 US91282CNF40
HYUNDAI CAP. AMERI 5.65% 26/6/2026	0.00 US44891CCG69
UNITED KINGDOM GI 4.125% 22/7/2029	0.00 GB00BQC82B83
GS. GRP. F2F 23/8/2028	0.00 US38141GZU11
UNITED STATES TREA 4.75% 15/11/20432043 USD1000 BONDS 11/43	0.00 US912810TW80
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.00 US91282CJX02
ELI LILLY 4.75% 12/02/2030	0.00 US532457CV84
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.00 JP1103441G98
FLORIDA GAS TRANSP 5.75% 15/07/2035	0.00 US340711BC39
ALPHA BANK FRN 23/07/2036	0.00 XS3124434492
ABBVIE 4.875% 15/03/2030	0.00 US00287YDZ97
US TREASURY N/B 3.25% 15/MAY/2042	0.00 US912810TH14
WESTERN MIDSTREAM 4.05% 01/02/2030	0.00 US958667AC17
NEC ELECTRONICS CORP	0.00 JP3164720009
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.00 US912810EW46
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.00 US91282CFY21
PLAINS ALL AMERICAN PIPELINE LP 3.55% SNR NTS 15/12/2029 USD2000	0.00 US72650RBM34
US. TSY. NOTE/BON 1.375% 15/8/2050	0.00 US912810SP49
UNUM GROUP 4.125% 15/06/2051	0.00 US91529YAR71
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.00
AUSTRALIAN CAP. TE 5.25% 23/10/2036	0.00 AU3SG0003015
MS. F2F 18/04/2030	0.00 US61747YFQ35
EQUITABLE HLDGS IN COM	0.00 US29452E1010
CATHAY FINANCIAL HOLDING CO	0.00 TW0002882008
US. TSY. NOTE/BON 4.125% 15/6/2026/2026 USD1000 AP-2026	0.00 US91282CHH79
JAPAN GOV. TEN YEA 1.50% 20/06/2035	0.00 JP1103791R75
CARETRUST REIT INC	0.00 US14174T1079
VISA 4.30% 14/12/2045	0.00 US92826CAF95
PENSKE TRUCK LEAS 5.55% 01/05/20281/05/2028 USD1000 144A	0.00 US709599BT09
ENERGY TRANSFER 5.55% 15/2/2028	0.00 US29273VAP58
INPEX CORPORATION	0.00 JP3294460005
NTT FIN. 4.876% 16/07/2030	0.00 US62954WAS44
US TREASURY N/B 3.87% 15/JAN/2026	0.00
BOOKING HLDGS. 3.625% 1/3/2032	0.00 XS2776511730
JBS USA LUX JBS US 3.00% 2/2/2029	0.00 US46590XAN66
CITIGROUP F2F 23/7/2036	0.00 XS3086851105
BARCLAYS PLC F2F 09/05/2034	0.00 US06738ECG89
US. TSY. NOTE/BON 3.625% 31/08/20302030 USD AC-2030 DUE	0.00
SYNGENTA FINANCE NV 5.67% 24/04/2048	0.00 USN84413CN61
HCA 5.90% 01/06/2053	0.00 US404119CR82
MARS 5.70% 1/5/2055	0.00 US571676BC81
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.00 JP1201861PA6
BURLINGTON STORES INC	0.00 US1220171060
NEXTERA ENERGY CAP 5.90% 15/3/205515/03/2055 USD1000	0.00 US65339KDM99
WESTERN POWER DIS 3.949% 20/9/2032	0.00 XS2528341766
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.00 US91282CAH43

NORDSON 4.50% 15/12/2029	0.00 US655663AC62
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.00 US9128286X38
YORKSHIRE WATER FINANCE 6.60% 17/APR/2031	0.00 XS0439817577
REXEL SA	0.00 FR0010451203
US. TSY. NOTE/BON 1.125% 15/5/2040	0.00 US912810SR05
EAGLE FUNDING LUXC 5.50% 17/08/2030	0.00 USL2660VAA37
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026	0.00 US9128287B09
ELI LILLY 4.90% 12/02/2032	0.00 US532457CW67
HEALTHPEAK PROPERTIES INC 3% SNR NTS 15/01/2030 USD2000	0.00 US42250PAA12
VICI PROPERTIES / 5.75% 01/02/2027	0.00 US92564RAJ41
OCCIDENTAL PETROL 8.875% 15/07/20300 USD1000	0.00 US674599EA94
JYSKE BANK FRN 19/11/2031	0.00 XS3075392509
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.00 US912810SN90
US. TSY. NOTE/BON 1.375% 31/8/2026	0.00 US912828YD60
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026	0.00 US912828YQ73
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.00 US912810QC53
GS. GRP. F2F 23/04/2031	0.00 US38141GC936
US. TSY. NOTE/BON 1.625% 30/11/2026	0.00 US912828YU85
GRACO INC	0.00 US3841091040
WESTERN POWER DIST 3.53% 20/9/2028	0.00 XS2528341501
CONOCOPHILLIPS CO 5.00% 15/01/2035	0.00 US20826FBL94
SEMPRA F2V 01/04/2055	0.00 US816851BU28
IHG FIN. 3.375% 10/09/2030	0.00 XS3173575591
WILLIAMS COS 4.625% 30/06/2030	0.00 US969457CR92
HEWLETT PACKARD EN 5.60% 15/10/2054	0.00 US42824CBW82
ORACLE CORP 5.95% 26/SEP/2055	0.00 US68389XDR35
EUROBANK SA F2F 07/02/2036	0.00 XS2997439935
ITALY BUONI POLIEN 3.35% 1/7/2029	0.00 IT0005584849
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.00 US912810SS87
SNAM SPA	0.00 IT0003153415
NRG ENERGY 2.45% 02/12/2027D2000	0.00 US629377CP59
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.00 FR0010371401
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.00 FR0014007L00
AXA SA AXA SA F2F PERP	0.00 XS2737652474
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-2029	0.00 US91282CFC01
LENOVO GROUP LTD	0.00 HK0992009065
AT&T 3.60% 1/6/2033	0.00 XS3037678789
DUKE ENERGY CORP NEW 3.1% 15/06/2028	0.00 XS2488626610
UK. GILT 4.125% 29/01/2027	0.00 GB00BL6C7720
INDUSTRIAL BANK CO LTD	0.00 CNE000001QZ7
BANCA POPOL EMILIA ROMAGNA	0.00 IT0000066123
FIDELITY NATL FINL FNF GROUP	0.00 US31620R3030
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00 IT0005365165
NEW CHINA LIFE INSURANCE CO LTD	0.00 CNE1000019Y0
CHINA PACIFIC INSURANCE GR H	0.00 CNE1000009Q7
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.00 US912828ZE35
NUTRIEN 5.25% 12/03/2032	0.00 US67077MBF41
NEUROCRINE BIOSCIENCES INC	0.00 US64125C1099
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.00 JP1200861647
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.00 JP1201681K44
AKER BP ASA 5.60% 13/6/2028	0.00 US00973RAL78
SGS SA	0.00 CH1256740924
US. TSY. NOTE/BON 3.625% 15/02/2044	0.00 US912810RE01
MOTOROLA SOLUTIONS 5.55% 15/08/2035	0.00 US620076CC16
BP CAP. MKTS. F2V PERP	0.00 XS2193662728
CITIBANK NA 4.914% 29/05/2030	0.00 US17325FBP27
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.00 US91282CHF14
BUNDESOBLIGATION 2.50% 11/10/2029.01 190	0.00 DE000BU25034

FRANCE GOVERNMENT 3.50% 25/4/2026	0.00
WESSEX WATER SERV 6.125% 19/9/2034	0.00 XS3025173710
DOW INC	0.00 US2605571031
ORIGIN ENERGY LIMITED	0.00 AU000000ORG5
MID-AMERICA APARTMENT COMMUNITIES	0.00 US59522J1034
BANCO SANTANDER 5.294% 18/08/20277	0.00 US05964HAS40
CAP. ONE FINL. F2F 30/01/2036	0.00 US14040HDJ14
US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100	0.00 US912810UB25
BONDS05/2044	
US. TSY. NOTE/BON 0.375% 31/7/2027	0.00 US91282CAD39
BIMBO BAKERIES US 5.375% 09/01/2036	0.00 US09031WAE30
SINGAPORE TECH ENG SGD	0.00 SG1F60858221
UK. GILT 0.50% 31/1/2029	0.00 GB00BLPK7227
HANSON PHARMACEUTICAL GROUP CO LTD	0.00 KYG549581067
SMITH & NEPHEW PLC	0.00 GB0009223206
BANK OF AMERICA F2F 04/02/2033	0.00 US06051GKK49
NANYA TECHNOLOGY CORPORATION	0.00 TW0002408002
CENOVUS ENERGY INC 3.75% 15/02/20522/2052	0.00 US15135UAX72
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.00 DE000BU2Z031
BEST BUY CO INC	0.00 US0865161014
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.00 US91282CKN01
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00 DE0001102531
GRAB HOLDINGS LTD	0.00 KYG4124C1096
PROTECTIVE LIFE 4.8026% 1/11/2030	0.00 XS3173764054
MARCOPOLO SA	0.00 BRPOMOACNPR7
FRENCH REPUBLIC GO 2.70% 25/2/2031	0.00 FR001400Z2L7
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.00 US912810QX90
TOPSPORTS INTERNATIONAL HOLDINGS LTD	0.00 KYG8924B1041
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.00 XS2314246526
AERCAP IRELAND CAP. F2V 10/3/2055	0.00 US00774MBK09
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.00 JP1103491HC4
AFG 2024-1 TRUST 1 A2 FRN 10/11/2055	0.00 AU3FN0088407
MTG. HOUSE RMBS PRIME SERIES 1 B FRN	0.00 AU3FN0087318
15/10/2055AUD500000 B	
INTESA SANPAOLO 7.00% 21/11/2025	0.00 US46115HBU05
C.H. ROBINSON WORLDWIDE INC	0.00 US12541W2098
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.00 US912810FT08
YORKSHIRE WATER F 6.625% 22/7/2040	0.00 XS3121682432
MDA SPACE LTD COM NPV	0.00 CA55293N1096
MAIRE TECNIMONT SPA	0.00 IT0004931058
CARLISLE COS INC	0.00 US1423391002
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.00
TAL EDUCATION GROUP ADR	0.00 US8740801043
AT&T INC 3.80% 01/12/2057	0.00 US00206RNM97
EVERGY INC COM NPV	0.00 US30034W1062
US. TSY. NOTE/BON 3.375% 15/11/2048	0.00 US912810SE91
BALL CORP COM NPV	0.00 US0584981064
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.00 CA135087L930
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.00 DE0001102341
UK. GILT 4.75% 07/12/2038	0.00 GB00B00NY175
OMNICOM GROUP	0.00 US6819191064
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.00 ES00000012H41
CHENBRO MICOM CO LTD	0.00 TW0008210006
AVERY DENNISON CO US	0.00 US0536111091
DEUTSCHE BANK AG/NEW F2F 07/01/2028	0.00 US25160PAH01
INTL FLAVORS & FRAGRANCES USD	0.00 US4595061015
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.00 DE0001102424
FRONTDOOR INC	0.00 US35905A1097
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.00 US912810QL52
ORACLE 3.60% 1/4/2050	0.00 US68389XBX21
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.00 JP1103481H98
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00 JP1201741LA9
KINGSPAN GROUP PLC	0.00 IE0004927939
BEIGENE LTD	0.00 US07725L1026

NATWEST GROUP PLC 7.41% 06/JUN/2033	0.00 XS2563349765
ESSITY AB SER B NPV	0.00 SE0009922164
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.00 US91282CKC46
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.00 DE0001135275
AMERICAN EXPRESS CO F2F 20/07/2033	0.00 US025816EK11
W R BERKLEY 4.00% 12/05/2050	0.00 US084423AU64
CONOCOPHILLIPS CO 5.65% 15/01/2065	0.00 US20826FBN50
SPAIN GOV. BD. 3.55% 31/10/2033	0.00 ES0000012L78
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.00 US912810TS78
TESCO COR. TSY. S 5.125% 22/05/2034	0.00 XS2824047372
APA INFRA. 2.00% 15/07/2030EUR100000 9	0.00 XS2164646304
GRUPO AEROPORTUARIO DEL SURESTE SAB	0.00 MXP001661018
EVEREST REINSURANCE HLDG 3.12% 15/OCT/2052	0.00 US299808AJ43
MS. F2F 16/01/2030000 I	0.00 US61747YFK64
US. TSY. NOTE/BOND 4.00% 31/07/2032USD N-2032 DUE	0.00 US91282CNR87
HSBC HOLDINGS PLC 6.36% 16/NOV/2032	0.00 XS2553547444
W P CAREY INC	0.00 US92936U1097
UTAH ACQUISITION S 5.25% 15/6/2046	0.00 US62854AAP93
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.00 US912810SD19
RELIANCE INC	0.00 US7595091023
DECKERS OUTDOOR ORD SHS A	0.00 US2435371073
GENERAL MOTORS FIN 6.10% 07/01/2034/2034 USD1000	0.00 US37045XEP78
AMCOR PLC COM USD	0.00 JE00BJ1F3079
JIANGXI COPPER COMPANY LTD	0.00 CNE1000003K3
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.00 US912810SF66
DIAMONDBACK ENERGY 6.25% 15/3/2033	0.00 US25278XAV10
JPM. CHASE FRN 23/03/2030	0.00 XS2461234622
CF INDUSTRIES HOLDINGS INC	0.00 US1252691001
DYNATRACE INC	0.00 US2681501092
KONAMI GROUP CORP	0.00 JP3300200007
SPAIN GOV. BD. 4.70% 30/07/2041	0.00 ES00000121S7
SCHINDLER-HLDG AG REG	0.00 CH0024638212
Outstanding Settlement Receipts - IDR	0.00
NORTHUMBRIAN WATER FIN 6.37% 28/OCT/2034	0.00 XS2550206333
CANADIAN GOV. BD. 0.25% 1/3/2026	0.00 CA135087L518
BUNDESOBLIGATION 2.40% 19/10/2028.01 .188	0.00 DE000BU25018
TMX GROUP LTD COM NPV	0.00 CA87262K1057
DUKE ENERGY INDIAN 3.25% 01/10/2049	0.00 US26443TAB26
MASCO CORP USD	0.00 US5745991068
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.00 US912810RD28
EVEREST GROUP LTD	0.00 BMG3223R1088
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.00 DE000BU27006
KINROSS GOLD 6.25% 15/7/2033	0.00 US496902AT48
SPAIN GOV. BD. 0.80% 30/7/2029	0.00 ES0000012K53
CELESTICA ORD SHS	0.00 CA15101Q2071
US. TSY. NOTE/BON 4.375% 15/05/2041	0.00 US912810QQ40
PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.00 US709629AR06
BLUESTONE PRIME 2024-1 TRUST 1 A2 FRN 14/07/2065	0.00 AU3FN0089025
UK. GILT 4.25% 07/12/2027	0.00 GB00B16NNR78
SHELL INTERNATIONAL FIN 1.25% 11/NOV/2032	0.00 XS2170386853
IHG FINANCE LLC 3.625% 27/09/2031	0.00 XS2909822517
HSBC HOLDINGS PLC F2V 22/03/20350 68 REGS	0.00 XS2788605660
COMPUTERSHARE LTD	0.00 AU0000000CPU5
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.00 JP1201131990
PAN AMERICAN SILVER CORP	0.00 CA6979001089
CITIGROUP F2F 01/05/2032	0.00 US172967MY46
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.00 JP1201121975
ILLUMINA INC	0.00 US4523271090
LOGICOR FINC. SARL 3.25% 13-NOV-28	0.00 XS1909057645
EQUINIX EUROPE 2 F 4.00% 19/5/2034	0.00 XS3073596770
OLYMPUS CORP	0.00 JP3201200007
UNITED KINGDOM GI 0.875% 31/7/2033	0.00 GB00BM8Z2S21

JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.00 JP1103451GCO
US. TSY. NOTE/BON 3.625% 15/08/2043	0.00 US912810RC45
JPMORGAN CHASE & CO F2F 08/11/2032	0.00 US46647PCR55
VIER GAS TRANSPOR 4.625% 26/9/2032	0.00 XS2535725159
TELE2 AB	0.00 SE0005190238
UK. GILT 4.375% 31/01/2040	0.00
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.00 US912810TU25
US. TSY. NOTE/BON 1.125% 28/2/2027	0.00 US912828ZB95
GRUPO SBF ORD SHS	0.00 BRSBFGACNOR1
ITALY BUONI POLIEN 1.65% 01/03/2032	0.00 IT0005094088
MIZUHO FINL. GRP. VAR 08/07/20318/07/2031	0.00
SONOVA HOLDING AG - REG	0.00 CH0012549785
FLOW TRADERS NV	0.00 BMG3602E1084
TDF INFRA. SASU 5.625% 21/7/2028	0.00 FR001400J861
OPEN TEXT CORP	0.00 CA6837151068
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.00 JP1201571G68
GEORGE WESTON LTD	0.00 CA9611485090
MORGAN STANLEY F2F 18/01/2036	0.00 US61748UAF93
UK. GILT 1.00% 31/01/2032	0.00 GB00BM822T38
SANTOS LIMITED	0.00 AU000000STO6
RCI BANQUE F2V 09/10/2034	0.00 FR001400QY14
NOMURA RESEARCH INSTITUTE LTD	0.00 JP3762800005
UK. GILT 4.75% 22/10/2043	0.00 GB00BPJJKP77
CITIGROUP F2F 17/03/2033	0.00 US172967NN71
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.00 ES000000127A2
BANK MILLENNIUM SA F2F 25/09/2029	0.00 XS2905432584
CESKA SPORITELNA FRN 15/01/2030/2030 EUR	0.00 XS2746647036
MEX BONOS DESARR FIX RT 7.5% 26/MAY/2033	0.00 MX0MGO0001D6
UK. GILT 3.75% 22/10/2053	0.00 GB00BPCJD997
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.00 FR001400CMX2
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.00 JP1201801N46
NIAGARA MOHAWK PO 4.647% 03/10/2030	0.00 US653522DT66
NATL. GAS TRANSMIS 4.25% 05/04/2030/30 EUR1000 81	0.00 XS2607040958
REGS	
MATSUKIYOCOCOKARA AND CO	0.00 JP3869010003
SMURFIT WESTROCK P COM USD0.001	0.00 IE00028FXN24
LIBERTY FUNDING PTY LIMITED SR 24-1A CL B FLTG	0.00 AU3FN0088316
RT25/05/2032	
IQVIA 6.25% 01/02/2029	0.00 US46266TAF57
GALAXY ENTERTAINMENT GROUP LIMITED	0.00 HK0027032686
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.00 US912810RP57
SHARKNINJA INC COM USD0.0001	0.00 KYG8068L1086
INVITATION HOMES O 4.15% 15/04/2032	0.00 US46188BAD47
MICROSOFT CORP 2.525% 01/06/2050	0.00 US594918CC64
NVENT ELECTRIC PLC COM USD0.01	0.00 IE00BDVJJQ56
ELEMENT FINANCIAL CORP	0.00 CA2861812014
US. TSY. NOTE/BON 3.125% 15/05/2048	0.00 US912810SC36
AT&T INC 4.25% 1/6/2043	0.00 XS0932036154
OKLAHOMA GAS & ELECTRIC CO 3.3% SNR NTS	0.00 US678858BU41
15/03/2030USD2000	
Income Due - GBP	0.00
ENTEGRIS INC	0.00 US29362U1043
SNAM 5.00% 28/05/2030	0.00 US83304JAA51
BRISTOL-MYERS SQUI 6.40% 15/11/2063	0.00 US110122EC85
GEA GROUP AG	0.00 DE0006602006
US. TSY. NOTE/BON 4.375% 15/11/2039	0.00 US912810QD37
ITALY BUONI POLIEN 3.50% 01/03/2030	0.00 IT0005024234
JD HEALTH INTERNATIONAL INC	0.00 KYG5074A1004
STANDARD CHARTERED P F2V 13/05/2031	0.00 XS3068732455
SYNOPSYS 5.00% 01/04/2032	0.00 US871607AD97
ZHONGJI INNOLIGHT CO LTD	0.00 CNE100001CY9
WELLS FARGO & CO F2F 24/04/2034	0.00 US95000U3D31
UPM KYMMENE CORP	0.00 FI0009005987
EMERA INC	0.00 CA2908761018

TREASURY CORP OF V 2.00% 17/09/2035	0.00 AU3SG0002579
ALEXANDRIA REAL ES 2.95% 15/03/2034	0.00 US015271AY59
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00 AU000XCLWAX7
US. TSY. NOTE/BON 3.875% 15/08/2040	0.00 US912810QK79
BUNDESOBLIGATION 2.20% 13/4/2028	0.00 DE000BU25000
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.00 US912810RX81
ONTARIO (PROVINCE OF) 4.15% 02/DEC/2054	0.00 CA68333ZBA45
GE HEALTHCARE TECH 4.80% 15/01/2031	0.00
SIG COMBIBLOC PURC 3.75% 19/03/2030	0.00 XS3017995518
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.00 BE0390128917
ENEL FINANCE INTE 3.375% 23/07/20288	0.00 XS2751666426
SPAIN GOV. BD. 5.75% 30/07/2032	0.00 ES0000012411
BOOKING HOLDINGS 4.125% 9/5/2038	0.00 XS3070032878
BPCE VAR 19/07/2033VAR DTD 5.748 19/07/2033	0.00 US05583JAM45
NEW YORK LIFE GLOB 4.55% 28/1/2033USD2000 144A	0.00 US64952WEZ23
OSAKA GAS CO LTD JPY	0.00 JP3180400008
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.00
HKD BNP PARIBAS A/C	0.00
VOLKSWAGEN INTL. FIN. F2V PERP	0.00 XS1799939027
KERING 3.625% 05/09/2031	0.00 FR001400KHW7
MORGAN STANLEY F2F 21/07/2032	0.00 US61747YED31
AMPRION 3.45% 22/09/2027EGS	0.00 DE000A30VPL3
HALMA PLC	0.00 GB0004052071
NBN 3.375% 29/11/2032	0.00 XS3074419006
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.00 DE0001102556
TDF INFRA. SASU 4.125% 23/10/2031/10/2031	0.00 FR001400TG54
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.00 DE000BU2Z015
SUNCORP GROUP LTD	0.00 AU000000SUN6
DESCARTES SYSTEMS GROUP INC	0.00 CA2499061083
VOLKSWAGEN FINL. S 3.25% 19/05/2027	0.00 XS2941360963
TOKYO GAS CO LTD	0.00 JP3573000001
COTERRA ENERGY INC 5.90% 15/02/2055	0.00 US127097AN32
ITALY BUONI POLIEN 4.00% 01/02/2037	0.00 IT0003934657
SWO USD RCV SOFR 1D PAY 4.4 240426	0.00
DEUTSCHE BANK F2F 13/02/2031	0.00 DE000A4DE9Y3
ARC RESOURCES COM NPV	0.00 CA00208D4084
SYSCO 3.75% 01/10/2025	0.00 US871829AZ02
SPAIN GOV. BD. 3.15% 30/04/2035	0.00 ES0000012067
ITALY BUONI POLIEN 5.00% 1/9/2040	0.00 IT0004532559
INSURANCE AUSTRALIA GROUP LIMITED	0.00 AU000000IAG3
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00 IT0005419848
ENERGY TRANSFER OP 6.25% 15/04/2049	0.00 US29279FAA75
FORD MOTOR CREDIT 5.73% 05/09/2030	0.00 US345397H485
HOLOGIC INC	0.00 US4364401012
SPAIN GOV. BD. 0.00% 31/01/2026	0.00 ES0000012G91
DICK'S SPORTING GOODS INC	0.00 US2533931026
MASTEC INC	0.00 US5763231090
JIANGSU HENGRUI PHARMACEUTIC	0.00 CNE100006XS6
CREDIT AGRICOLE IT 3.25% 15/02/2034/2034	0.00 IT0005631491
US. TSY. NOTE/BON 3.125% 15/2/2043	0.00 US912810QZ49
BANQUE FEDERATIVE 3.25% 17/10/20311	0.00 FR001400T9Q9
SPAIN GOV. BD. 0.00% 31/01/2028	0.00 ES0000012I08
BANK OF MONTREAL F2F 09/01/2032	0.00 XS3112064947
HENKEL AG & CO KGAA NON VTG PREF	0.00 DE0006048432
ALFA LAVAL AB	0.00 SE0000695876
PROVINCE OF SASKAT 3.25% 24/09/2035	0.00 XS3186899970
US TREASURY N/B 4.0% 15/NOV/2042	0.00 US912810TMO9
UK. GILT 3.25% 22/1/2044	0.00 GB00B84Z9V04
UTD. UTILITIES WAT 3.50% 27/02/20332033	0.00 XS3011736108
BARRICK PD AUSTRAL 5.95% 15/10/203915/10/2039	0.00 US06849UAD72
USD1000	
GS. GRP. 4.223% 5/1/2029	0.00 US38141GWZ35
STORE CAP. 5.40% 30/04/2030	0.00 US862123AA45
MR PRICE GROUP	0.00 ZAE000200457
NOMURA HLDGS. 4.904% 01/07/2030	0.00 US65535HBZ10

MITSUBISHI UFJ FINL. F2F 10/6/2031MTN 10/06/31	0.00 XS3089768157
EUR200000 30	
ANTOFAGASTA PLC	0.00 GB0000456144
PAN PACIFIC INTL HNPV TEMP	0.00 JP3639650005
SCENTRE GROUP	0.00 AU000000SCG8
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.00 US91282CHR51
US TREASURY N/B 4.0% 31/OCT/2029	0.00 US91282CFT36
FORD MOTOR CREDIT 5.85% 17/05/2027	0.00 US345397E748
B2GOLD CORP	0.00 CA11777Q2099
ROYALTY PHARMA PLC	0.00 GB00BMVP7Y09
AMPRION GMBH 4.00% 30/09/2040	0.00 DE000A460N38
TRUSTEES OF COLUM 4.355% 01/10/2035	0.00 US198643AD00
WP CAREY 3.70% 19/11/2034	0.00 XS2941598786
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-2027	0.00 US91282CFZ95
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.00 DE0001102432
ZILLOW GROUP INC	0.00 US98954M2008
SAMSUNG C AND T CORPORATION	0.00 KR7028260008
DCP MIDSTREAM OPERATING LP 3.25% GTD SNR NTS 15/02/2032 USD1000	0.00 US23311VAK35
VOLKSWAGEN GRP. OF 4.55% 11/09/2028	0.00 US928668CW05
JAPAN GOVERNMENT T 2.50% 20/06/2045	0.00 JP1201931R78
TRADEWEB MARKETS INC	0.00 US8926721064
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.00 US91282CJQ50
WILLIAMS COS INC/T 2.60% 15/03/20311000	0.00 US969457BY52
TRIPOD TECHNOLOGY CORP	0.00 TW0003044004
COMCAST CORP 2.887% 1/11/2051	0.00 US20030NDS71
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.00 JP12009917C3
WIX COM LTD	0.00 IL0011301780
LIBERTY BROADBAND	0.00 US5303073051
NBN CO LTD 4.15% 16/09/2030	0.00 US62878U2K72
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.00 US303075AA30
SPAIN GOV. BD. 1.40% 30/04/2028	0.00 ES0000012B39
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.00 JP1201701KA5
LG ELECTRONICS INC	0.00 KR7066570003
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.00 US91282CGJ45
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.00 JP1201551FC0
ALPHABET 4.00% 06/05/2054	0.00
BUILDERS FIRSTSOURCE INC	0.00 US12008R1077
AKZO NOBEL NV	0.00 NL0013267909
CANADIAN GOV. BD. 4.00% 01/03/2029	0.00 CA135087Q988
BUNDESREPUBLIK DEU 0.00% 15/11/202777 EUR0.01	0.00 DE0001102523
DOMINOS PIZZA INC	0.00 US25754A2015
INDONESIA TSY. BD. 8.25% 15/05/2029	0.00 IDG000012907
JULIUS BAER GROUP LTD	0.00 CH0102484968
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.00 US91282CJG78
LUNDIN MINING CORP	0.00 CA5503721063
EQT AB	0.00 SE0012853455
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.00 US912810QB70
ORBIA ADVANCE SAB 7.50% 13/05/2035	0.00 USP7S81YBK01
COUNTRY GARDEN SVC	0.00 KYG2453A1085
FRANCE GOV. BD. 3.25% 25/05/2045	0.00 FR0011461037
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49 USD2000	0.00 US161175BS22
SPAIN GOV. BD. 4.20% 31/01/2037	0.00 ES0000012932
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.00 DE0001102606
US. TSY. NOTE/BON 1.625% 30/09/2026	0.00 US912828YG91
RENTOKIL INITIAL PLC	0.00 GB00B082RF11
PHISON ELECTRONICS CORP	0.00 TW0008299009
SPAIN GOV. BD. 1.85% 30/07/2035	0.00 ES0000012E69

PUBLIC SERVICE ELECTRIC & GAS CO 4.9% MTN 15/12/2032	0.00 US74456QCK04
USD2000 P	
ERAC USA FIN. 4.50% 15/02/2045	0.00 US26884TAN28
EVOLUTION AB	0.00 SE0012673267
COMCAST 3.75% 1/4/2040	0.00 US20030NDH17
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.00 FR0010171975
OWENS CORNING INC	0.00 US6907421019
FIRSTSERVICE CORP COM NPV	0.00 CA33767E2024
FIRSTMAC MTG. FNDG. TST. NO. 4 B FRN	0.00 AU3FN0091823
18/02/20568/02/2056	
SCHINDLER HOLDING-PART CERT	0.00 CH0024638196
EPIROC AB	0.00 SE0015658109
WELLS FARGO F2F 11/02/2031	0.00 US95000U2J10
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.00 US912810QY73
AMGEN 5.60% 2/3/2043	0.00 US031162DS61
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.00 US912810FM54
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED	0.00 AU000000WTC3
SETTLEM	
MORGAN STANLEY F2F 18/01/2035	0.00 US61747YFL48
SPAIN GOV. BD. 1.25% 31/10/2030	0.00 ES0000012G34
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.00 MYBMO2000028
CANADIAN GOV. 0.50% 01/12/20303	0.00 CA135087L443
US. TSY. NOTE/BON 3.125% 15/08/2044	0.00 US912810RH32
NEWDAY FNDG. MASTER ISSUER 3X C FRN 15/11/2032	0.00 XS2909752474
ILLUMINA 4.65% 09/09/2026	0.00 US452327AQ25
BNP PARIBAS FRN 09/05/2031.085% 09/05/2031	0.00 US09659W3D43
US TREASURY N/B 3.37% 15/AUG/2042	0.00 US912810TK43
PRO MEDICUS LTD	0.00 AU000000PME8
HEALTHPEAK PROPERTIES INC	0.00 US42250P1030
SPAIN GOV. BD. 0.60% 31/10/2029	0.00 ES0000012F43
HSBC HLDGS. F2V 19/5/2036	0.00 XS3073350269
ROGERS COMMS. 5.30% 15/02/2034	0.00 US775109DF56
ENERGY TRANSFER LP 4.2% SNR NTS 15/04/2027 USD2000	0.00 US29273RBR41
MPLX 4.125% 1/3/2027	0.00 US55336VAK61
NUTRIEN 5.40% 21/6/2034	0.00 US67077MBD92
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-2025	0.00 US91282CBC47
JPMORGAN CHASE & CO. 2.963% -FRN SNR 25/01/2033	0.00 US46647PCU84
USD2000	
BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033	0.00 IT0005518128
VENTURE GLOBAL PLAQUE 6.75% 15/JAN/2036	0.00 US922966AD85
AEP TEX INC 4.7% SNR NTS 15/05/2032 USD1000 K	0.00 US00108WAP59
YARA INTERNATIONAL ASA 3.148% SNR NTS 04/06/2030	0.00 US984851AG07
USD1000 144A	
MPI CORP ORD SHS	0.00 TW0006223001
US. TSY. NOTE/BON 2.875% 15/8/2045	0.00 US912810RN00
COCA COLA HBC AG ORD	0.00 CH0198251305
ACUITY INC	0.00 US00508Y1029
WATSCO INC	0.00 US9426222009
NTT FIN. 4.567% 16/07/2027	0.00 US62954WAP05
IDEX CORP	0.00 US45167R1041
BILIBILI INC	0.00 US0900401060
WESSEX WATER SERV 5.125% 31/10/2032	0.00 XS2569776136
INVITATION HOMES O 4.95% 15/01/2033	0.00 US46188BAH50
KANSAI ELECTRIC POWER JPY	0.00 JP3228600007
HF SINCLAIR 5.50% 01/09/2032	0.00 US403949AT72
VENTURE GLOBAL PLAQUE 6.5% 15/JAN/2034	0.00 US922966AC03
COOPER COS INC COM USD0.10 (P/S)	0.00 US2166485019
MEXICO GOVERNMENT 5.125% 19/03/2038	0.00 XS3185371195
ALTAGAS INCOME LTD	0.00 CA0213611001
ONEOK 6.25% 15/10/2055	0.00 US682680DD20
SHIONOGI & CO LTD	0.00 JP3347200002
SPAIN GOV. BD. 0.50% 30/04/2030	0.00 ES0000012F76

JAPAN GOV. THIRTY 1.90% 20/09/2042	0.00 JP1300371C98
LA TROBE FINANCIAL CAPITAL M 3 A2 FRN 13/11/2055UD500000 A2	0.00 AU3FN0089942
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.00 AU0000087454
US. TSY. NOTE/BON 3.125% 15/11/2041	0.00 US912810QT88
DSM FIRMENICH AG EURO.01	0.00 CH1216478797
FRESENIUS MEDICAL CARE AG & CO	0.00 DE0005785802
ISRAEL DISCOUNT BANK	0.00 IL0006912120
INNOCARE PHARMA LTD	0.00 KYG4783B1032
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.00 DE0001102499
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00 CA135087N597
SPAIN GOV. BD. 1.40% 30/07/2028	0.00 ES0000012B88
MONOTARO CO LTD	0.00 JP3922950005
INDONESIA TSY. BD. 7.50% 15/4/2040	0.00 IDG000014101
ZTE CORP	0.00 CNE000000TK5
JPM. CHASE F2F 24/01/2036	0.00 US46647PEW23
PROSUS NV 4.343% 15 JUL 2035 4.34% 15/JUL/2035	0.00 XS3104529048
NEXANS SA	0.00 FR0000044448
NISOURCE INC 5.25% SNR NTS 15/02/2043 USD1000	0.00 US65473QBB86
NTT FIN. 5.171% 16/07/2032	0.00 US62954WAU99
CELLNEX FIN. 2.00% 15/09/203209/2032 EUR100000 7	0.00 XS2385393587
HANG SENG BANK	0.00 HK0011000095
FIRST FINANCIAL HOLDINGS CO LTD	0.00 TW0002892007
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.00 DE0001102465
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.00 US912810RM27
DAIFUKU CO LTD NPV	0.00 JP3497400006
ALIOR BANK SA	0.00 PLALIOR00045
ACCOR SA	0.00 FR0000120404
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.00 FR0013234333
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.00 CA135087M276
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.00 US912810SA79
ING GROEP 4.625% 6/1/2026	0.00 USN4580HAA51
ITALY BUONI POLIEN 3.85% 1/7/2034	0.00 IT0005584856
REALTEK SEMICONDUCTOR CORP	0.00 TW0002379005
HYUNDAI CAPITAL AM 4.55% 26/09/202929 USD A 144A	0.00 US44891ADG94
SWISS CONFEDERATIO 3.50% 08/04/2033	0.00 CH0015803239
EURP. UNION 3.375% 05/10/2054	0.00 EU000A3K4EY2
CLOROX CO DEL	0.00 US1890541097
UK. GILT 4.25% 07/12/2040	0.00 GB00B6460505
LLOYDS BANKING GRP. FRN 13/06/20363/06/2036	0.00 US539439BE84
RENTOKIL TERMINIX 5.00% 28/04/2030	0.00 US760130AA26
MS. F2F 19/04/2035	0.00 US61747YFR18
COVESTRO AG NPV	0.00 DE000A40KY26
AEROVIRONMENT INC	0.00 US0080731088
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.00 AU0000075681
SPAIN GOV. BD. 5.90% 30/07/2026	0.00 ES00000123C7
COCHLEAR LIMITED	0.00 AU000000COH5
CF INDS. 4.95% 01/06/2043	0.00 US12527GAD51
EVERGY METRO INC 4.2% SNR NTS 15/06/2047 USD2000	0.00 US485134BQ27
TELIA COMPANY AB	0.00 SE0000667925
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.00 US912810RZ30
SPAIN GOV. BD. 6.00% 31/01/2029	0.00 ES0000011868
CEZ 4.125% 30/04/2033	0.00 XS3040382098
IM FINANCIAL GROUP CO LTD	0.00 KR7139130009
SMITHS GROUP PLC	0.00 GB00B1WY2338
ZF NORTH AMERICA 6.875% 14/04/20288	0.00 US98877DAD75
HSBC HLDGS. 4.95% 31/03/2030	0.00 US404280CF48
POLY REAL ESTATE GROUP CO LTD	0.00 CNE000001ND1
POOL CORPORATION	0.00 US73278L1052
EDP SA	0.00 PTEDPOAM0009
UK. GILT 0.625% 31/7/2035	0.00 GB00BMGR2916
NORDSON CORP	0.00 US6556631025
TAKEDA PHARM. 5.30% 05/07/2034	0.00 US874060BK18
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00 JP3400400002
PAYCOM SOFTWARE INC	0.00 US70432V1026

CUBESMART LP 5.12% 01/NOV/2035	0.00 US22966RAK23
ITALY BUONI POLIEN 3.65% 01/08/2035	0.00 IT0005631590
SPAIN GOV. BD. 3.25% 30/4/2034	0.00 ES0000012M85
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00 BE0000347568
EXELON 5.125% 15/3/2031	0.00 US30161NBR17
SUMITOMO FORESTRY CO LTD	0.00 JP3409800004
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00 CA135087J397
GFL ENVIRONMENTAL INC	0.00 CA36168Q1046
TARGA RESOURCES CO 5.65% 15/02/2036	0.00 US87612GAQ47
UK. GILT 4.25% 07/03/2036	0.00 GB0032452392
ENI 5.50% 15/05/2034	0.00 US26874RAN89
CARLSBERG AS - B	0.00 DK0010181759
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00 DE000BU2D004
CANADIAN GOV. BD. 2.00% 1/12/2051	0.00 CA135087H722
PUBLIC SERVICE CO OF COLORADO 4.1% 1MTG BDS 15/06/2048 USD 32	0.00 US744448CQ27
CARREFOUR SA	0.00 FR0000120172
REGENCY CENTERS CORPORATION	0.00 US7588491032
LLOYDS BANKING GRP. F2V 13/06/2029D1000	0.00 US539439BD02
SEGRO PLC	0.00 GB00B5ZN1N88
ITALY BUONI POLIEN 3.35% 01/03/2035	0.00 IT0005358806
CROWN HOLDINGS INC	0.00 US2283681060
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00 IT0005519787
JPM. CHASE F2F 7/24/2029	0.00 US46647PDU75
ITALY BUONI POLIEN 5.00% 01/08/2039	0.00 IT0004286966
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.00 US91282CHJ36
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.00 US91324PEX69
CARGURUS INC	0.00 US1417881091
SPAIN GOV. BD. 1.30% 31/10/2026	0.00 ES00000128H5
LINDE 1.625% 31/03/2035	0.00 XS2463961677
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.00 JP1201051891
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.00 BE0000291972
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J- 2030	0.00 US91282CGS44
THE JM SMUCKER COMPANY	0.00 US8326964058
MPLX 5.40% 15/09/2035	0.00 US55336VCC28
PACIFIC GAS & ELEC 4.95% 1/7/2050	0.00 US694308JN86
GEN. MOTORS FINL. 5.625% 04/04/2032	0.00 US37045XFG60
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.00 JP1201081914
JPMORGAN CHASE & CO F2F 22/04/2032	0.00 US46647PCC86
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.00 GB0005405286
NOW TRUST SR 24-1 CL B 14/06/2032	0.00 AU3FN0087730
CVS HEALTH 5.125% 20/07/2045	0.00 US126650CN80
WUXI BIOLOGICS CAYMAN INC	0.00 KYG970081173
MARKEL GRP. 5.00% 05/04/2046	0.00 US570535AQ71
ALEXANDRIA REAL ESTATE EQUITIES	0.00 US0152711091
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.00 DE0001102408
BRIXMOR OPERATING 4.85% 15/02/2033	0.00 US11120VAP85
OVINTIV 5.65% 15/5/2028	0.00 US69047QAB86
BUNDESOBLIGATION 0.00% 09/10/2026	0.00 DE0001141844
ITALY BUONI POLIEN 4.75% 01/09/2028	0.00 IT0004889033
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.00 CA45075E1043
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N- 2026	0.00 US912828Y958
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00 IT0005416570
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00 IT0005422891
SUBARU CORP	0.00 JP3814800003
ADMIRAL GROUP PLC	0.00 GB00B02J6398
ITALY BUONI POLIEN 4.20% 01/03/2034	0.00 IT0005560948
UDR INC	0.00 US9026531049
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.00 US912810RV26
SANLAM LIMITED	0.00 ZAE000070660
LYONDELLBASELL INDUSTRIES	0.00 NL0009434992

GAMING AND LEISURE P COM	0.00 US36467J1088
ARDINE MATHESON HOLDINGS LTD	0.00 US4711154025
BUREAU VERITAS SA	0.00 FR0006174348
CHINA INTERNATIONAL CAPITAL LTD	0.00 CNE100002359
BDO UNIBANK INC	0.00 PHY077751022
TARGA RES. 5.20% 01/07/20272027 USD1000	0.00 US87612KAA07
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.00 US912810QW18
LUXSHARE PRECISION INDUSTRY CO LTD	0.00 CNE100000TP3
IMUGENE LTD	0.00 AU000000IMU9
COLOMBIA GOV. INT 8.375% 07/11/2054	0.00 US195325EQ44
DKK BNP PARIBAS A/C	0.00
KLEPIERRE	0.00 FR0000121964
WASTE MGT. 5.35% 15/10/2054	0.00 US94106LCF40
STRAUMANN HLDG	0.00 CH1175448666
TEVA PHARMACEUTIC 4.375% 09/05/2030	0.00 XS2406607171
BUNGE GLOBAL SA COM USD0.01	0.00 CH1300646267
COMCAST 3.999% 01/11/2049	0.00 US20030NCE94
MEDTRONIC GLOBAL 1.375% 15/10/2040/10/2040	0.00 XS2238792332
EUR100000	
TREASURY CORP VICTORIA 3.625% 3.62% 29/SEP/2040	0.00 XS3192255449
CAMDEN PROPERTY TRUST	0.00 US1331311027
YARA INTL. 4.75% 01/06/2028D2000 144A	0.00 US984851AF24
AMUNDI SA	0.00 FR0004125920
BXP INC	0.00 US1011211018
WH GROUP LTD	0.00 KYG960071028
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00 JP1201401C92
PECO ENERGY 4.60% 15/05/2052	0.00 US693304BD82
JAPAN GOV. TWO YEA 0.40% 01/10/2026	0.00 JP1024651QA4
US. TSY. NOTE/BON 2.875% 15/11/2046	0.00 US912810RU43
VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000	0.00 US92277GAN79
SHANDONG GOLD MINING CO LTD	0.00 CNE1000036N7
SPAIN GOV. BD. 2.70% 31/10/2048	0.00 ES0000012B47
AGRICULTURAL BANK OF CHINA LTD	0.00 US00850M1027
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00 DE0001135325
BANCO SANTANDER CHILE	0.00 CLP1506A1070
TAIWAN SURFACE MOU TWD10	0.00 TW0006278005
SPAIN GOV. BD. 4.90% 30/7/2040	0.00 ES00000120N0
SPAIN GOV. BD. 3.50% 31/5/2029	0.00 ES0000012M51
DOMINION ENERGY INC 4.7% SNR NTS 01/12/2044 USD	0.00 US25746UCC18
2014D	
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00 DE0001102481
LI AUTO INC	0.00 KYG5479M1050
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00 US912810RT79
US. TSY. NOTE/BON 2.875% 15/05/2043	0.00 US912810RB61
BRIXMOR OPERATING 4.125% 15/05/2029/05/2029 USD2000	0.00 US11120VAH69
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00 US912810PX00
UK. GILT 4.00% 22/1/2060	0.00 GB00B54QLM75
ITURAN LOCATION AND CONTROL	0.00 IL0010818685
CJ CORPORATION	0.00 KR7001040005
RAMBUS INC	0.00 US7509171069
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00 XS2027400063
SWISS PRIME SITE AG	0.00 CH0008038389
UNITEDHEALTH GRP. 3.70% 15/08/2049	0.00 US91324PDU30
ATKINSREALIS GROUP COM NPV	0.00 CA04764T1049
JARDINE MATHESON HOLDINGS LIMITED	0.00 BMG507361001
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00 JP1201851P76
TELENOR ASA	0.00 NO0010063308
INDUSTRIAS PENOLES SAB DE CV	0.00 MXP554091415
UK. GILT 4.25% 12/7/2049	0.00 GB00B39R3707
HENNES & MAURITZ	0.00 SE0000106270
SYMRISE AG	0.00 DE000SYM9999
SOLVENTUM ORD SHS	0.00 US83444M1018
AUSTRALIA GOVERNME 2.75% 21/11/2027	0.00 AU000XCLWAQ1
TINGYI CAYMAN ISLAND HOLDING CO	0.00 KYG8878S1030

CAP. POWER US HLD 5.257% 01/06/2028028	0.00 US14041TAA60
MPLX 5.00% 01/03/2033	0.00 US55336VBV18
Outstanding Settlement Receipts - TRY	0.00
COMMONWEALTH EDISO 2.75% 01/09/2051000 131	0.00 US202795JU55
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00 BE0000357666
LINDT & SPRUENGLI AG-PC	0.00 CH0010570767
AKAMAI TECHNOLOGIES	0.00 US00971T1016
BPCE F2F 19/10/2034	0.00 US05571AAS42
FTA CONSUMO SANTANDER 7 B FRN 20/07/2038	0.00 ES0305855019
HEIMSTADEN BOSTAD 0.75% 6/9/2029	0.00 XS2384269366
FACTSET RESEARCH SYSTEMS INC	0.00 US3030751057
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00 NL0000102234
BECTON DICKINSON 1.213% 12/2/2036/02/2036	0.00 XS2298459426
GBL. PAYMENTS 2.90% 15/11/20310	0.00 US37940XAH52
VAT GROUP AG	0.00 CH0311864901
EXPERIAN FIN. 5.25% 17/08/2035/08/2035	0.00 US30217AAD54
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00 CA135087E679
UK. GILT 4.25% 07/09/2039	0.00 GB00B3KJDS62
CPUK FIN. 6.136% 28/8/2031	0.00 XS2603557674
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.00 US912810RJ97
JBS USA HLDG. LUX 6.25% 01/03/2056	0.00 US472140AG79
BOLIDEN ORD SHS	0.00 SE0020050417
HANWHA SYSTEMS CO LTD	0.00 KR7272210006
HONG KONG CHINA GA	0.00 HK0003000038
MARS 5.00% 1/3/2032	0.00 US571676AZ85
BAXTER INTL INC COM	0.00 US0718131099
ITALY BUONI POLIEN 6.50% 01/11/2027	0.00 IT0001174611
FOXCONN INDUSTRIAL INTERNET CO LTD	0.00 CNE1000031P3
SINGAPORE EXCHANGE LTD	0.00 SG1J26887955
SPAIN GOV. BD. 1.45% 31/10/2027	0.00 ES0000012A89
ELEVANCE HEALTH IN 5.65% 15/06/205400	0.00 US036752BA01
COCA-COLA 2.50% 15/3/2051	0.00 US191216DC18
OBIC CO LTD	0.00 JP3173400007
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00 FR001400FTH3
FUJI ELECTRIC CO LTD	0.00 JP3820000002
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00 IT0005544082
KEYCORP FRN 04/04/20315.121% 04/04/2031	0.00 US49326EEQ26
PRIMERICA INC	0.00 US74164M1080
TRUIST FINL. F2F 24/01/20354/01/2035 USD2000 I	0.00 US89788MAS17
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00 DE0001135226
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.00 DE0001102614
360 DIGITECH INC	0.00 US88557W1018
ROCHE HOLDING AG	0.00 CH0012032113
SIGMA PHARMACEUTICALS LIMITED ORDINARY FULLY PAID	0.00 AU000000SIG5
JACK HENRY & ASSOCIATES INC	0.00 US4262811015
WHITECAP RESOURCES INC	0.00 CA96467A2002
TOROMONT INDUSTRIES LTD	0.00 CA8911021050
KIRIN HOLDINGS CO LTD	0.00 JP3258000003
POWER ASSETS HOLDINGS LIMITED	0.00 HK0006000050
BIOMARIN PHARMACEUTICAL INC	0.00 US09061G1013
DEUTSCHE BANK AG/NEW F2F 10/01/202973% 10/01/2029	0.00 US25160PAQ00
SPAIN GOV. BD. 1.45% 30-APR-29	0.00 ES0000012E51
NATL. GAS TRANSMIS 5.50% 4/2/2034	0.00 XS2987788408
VAR ENERGI 5.875% 22/05/2030	0.00 US92212WAF77
BERKLEY(W.R.)CORP 4.75% SNR NTS 01/08/2044 USD	0.00 US084423AT91
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00 FR0014009062
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00 FR0013515806
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.00 US912810RK60
PACIFIC GAS & ELEC 3.95% 01/12/2047	0.00 US694308HY69
JB HUNT TRANSPORT SERVICES INC	0.00 US4456581077
BEIERSDORF AG	0.00 DE0005200000
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST	0.00 US4281031058
RAKUTEN GROUP INC	0.00 JP3967200001

UK. GILT 1.25% 22/10/2041	0.00 GB00BJQWYH73
ASAHI KASEI CORPORATION	0.00 JP3111200006
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.00 JP1201451D66
JAMES HARDIE INDUSTRIES PLC	0.00 AU000000JHX1
ITALY BUONI POLIEN 5.75% 01/02/2033	0.00
ANTOFAGASTA PLC 5.625% 09/09/2035	0.00 USG0399BAC12
CVS HEALTH 5.05% 25/03/2048	0.00 US126650CZ11
SULZER AG	0.00 CH0038388911
CENTRICA PLC	0.00 GB00B033F229
JBS USA LUX JBS US 5.75% 1/4/2033	0.00 US46590XAY22
INFORMA 3.125% 05/07/2026	0.00 XS1853426895
NEW YORK STATE DO 5.832% 1/7/2055	0.00 US64985SFG30
AXIS CAPITAL HOLDING	0.00 BMG0692U1099
KINGFISHER PLC GBP0.1571	0.00 GB0033195214
N/WIDE. B/SOC. 4.00% 14/09/2026	0.00 US63859XAD93
IMI ORD GBP0.2857	0.00 GB00BGLP8L22
EPIROC AB SER B NPV POST SPLIT	0.00 SE0015658117
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.00 DE0001102457
BUNZL PLC	0.00 GB00B0744B38
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.00 JP1201471DC6
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00 NL0010721999
JPM CCP EUR BROKER ACCOUNT	0.00
MARRIOTT INTERNATIONAL INC 5% SNR NTS 15/10/2027	0.00 US571903BJ14
USD1000 JJ	
OCCIDENTAL PETROL 5.375% 1/1/2032	0.00 US674599EK76
ONEOK 4.85% 01/02/2049	0.00 US682680BZ59
EQUITY LIFESTYLE PROPERTIES INC	0.00 US29472R1086
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.00 JP1201821NA5
MEITEC CORPORATION NPV	0.00 JP3919200000
UK. GILT 3.75% 22/07/2052	0.00 GB00B6RNH572
CANADIAN GOV. BD. 2.75% 1/9/20308	0.00 CA135087T388
BOMBARDIER INC CLASS`B`SUB-VTG NPV	0.00 CA0977518616
ITALY BUONI POLIEN 3.80% 01/08/2028	0.00 IT0005548315
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00 DE0001102598
T-MOBILE USA 3.00% 15/02/2041	0.00 US87264ABL89
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.00 US912810RY64
BRISTOL-MYERS SQU 4.625% 15/05/2044	0.00 US110122DH81
UK. GILT 4.25% 07/12/2046	0.00 GB00B128DP45
AMERICAN HOMES 4 RENT	0.00 US02665T3068
MEXICO GOV. INTL. 5.375% 22/03/2033	0.00 US91087BBK52
ITALY BUONI POLIEN 3.85% 01/02/2035	0.00 IT0005607970
PENSKE TRUCK LEASI 5.75% 24/5/20264/05/2026 USD1000	0.00 US709599BU71
144A	
SPAIN GOV. BD. 3.90% 30/07/2039	0.00 ES0000012L60
CAMDEN NATIONAL CORP	0.00 US1330341082
CANTOR FITZGERALD 7.20% 12/12/2028	0.00 US138616AM99
ALPHABET 5.30% 15/05/2065	0.00 US02079KAN72
TENNET HLDG. 2.00% 05/06/203415 REGS	0.00 XS1828037827
REGAL REXNORD CORP 6.05% 15/02/2026	0.00 US758750AL75
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00 JP1201731L76
UNITED STATES TRE 3.875% 30/09/2029	0.00 US91282CFL00
MOWI ASA	0.00 NO0003054108
PENSKE TRUCK LEASI 4.40% 01/07/2027/07/2027 USD1000	0.00 US709599BN39
144A	
AMERICAN INTERNATI 5.45% 07/05/2035	0.00 US026874DX22
QIAGEN ORD SHS	0.00 NL0015002CX3
CAP. ONE FINL. F2F 30/10/2031	0.00 US14040HDC60
DTE ELECTRIC CO 3.7% 15/MAR/2045	0.00 US23338VAE65
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.00 JP1103501J35
SPAIN GOV. BD. 3.45% 31/10/2034	0.00 ES0000012N35
DT MIDSTREAM 5.80% 15/12/2034	0.00 US23345MAD92
KONECRANES OYJ	0.00 FI0009005870
SKANSKA AB	0.00 SE0000113250
NETHERLANDS GOV. 0.00% 15/01/2029	0.00 NL0015000LS8
TOKAI HOLDINGS CORP	0.00 JP3552260006

WEA FIN. WESTFIELD 4.75% 17/09/2044	0.00
SEKISUI HOUSE	0.00 JP3420600003
SPAIN GOV. BD. 3.10% 30/07/2031REGS	0.00 ES0000012N43
AEGON ORD SHS	0.00 BMG0112X1056
WEST JAPAN RAILWAY NPV	0.00 JP3659000008
SPAIN GOV. BD. 5.15% 31/10/2028	0.00 ES00000124C5
NEXTERA ENERGY CA 4.685% 1/9/2027	0.00 US65339KCL26
COREBRIDGE FINL. 3.65% 5/4/2027	0.00 US21871XAD12
DIGITAL DUTCH FIN 3.875% 15/07/2034	0.00 XS3102229922
Income Due - BRL	0.00
WP CAREY 4.65% 15/7/2030	0.00 US92936UAN90
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.00 US015271BC21
GLOBAL UNICHIP CORP	0.00 TW0003443008
WELLS FARGO F2F 30/4/2041	0.00 US95000U2Q52
SEVERN TRENT PLC	0.00 GB00B1FH8J72
STANDARD CHARTERED P F2V 21/01/202972 5.545%	0.00 US85325C2D33
21/01/2029	
BUONI POLIENNALI D 2.95% 01/07/2030	0.00 IT0005637399
ITALY BUONI POLIEN 3.25% 15/07/203244A	0.00 IT0005647265
ITALY BUONI POLIEN 3.15% 15/11/2031	0.00 IT0005619546
TECHNOLOGY ONE LIMITED	0.00 AU000000TNE8
ITALY BUONI POLIEN 2.65% 15/06/2028	0.00 IT0005641029
FLORIDA POWER & LI 5.30% 15/06/20342034 USD1000	0.00 US341081GU57
APPLE INC 2.7% 05/AUG/2051	0.00 US037833EK23
Income Due - TWD	0.00
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00 IT0005514473
AMERICAN HOMES 4 R 4.95% 15/06/2030	0.00 US02666TAK34
ITALY BUONI POLIEN 2.95% 01/09/2038	0.00 IT0005321325
NORSK HYDRO ASA	0.00 NO0005052605
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.00 JP1201881Q46
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.00 US53079EBN31
ITALY BUONI POLIEN 2.00% 1/2/2028	0.00 IT0005323032
BUNDESOBLIGATION 2.10% 12/04/2029.01	0.00 DE000BU35025
REVVITY INC	0.00 US7140461093
VERIZON COMMS. 3.40% 22/03/20411000	0.00 US92343VKG44
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00 CA135087R481
MORGAN STANLEY F2F 18/10/2030	0.00 US61747YFU47
ITALY BUONI POLIEN 2.70% 01/10/2030	0.00 IT0005654642
OSK MITSUI OSK LINES LTD	0.00 JP3362700001
WESTERN MIDSTREAM 5.25% 01/02/2050	0.00 US958667AA50
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00 IT0005596470
JBS USA LUX SARL / 5.95% 20/04/2035	0.00 US472140AA00
PANDORA	0.00 DK0060252690
AMERICAN FINANCIAL GROUP INC	0.00 US0259321042
Outstanding Settlement Receipts - HUF	0.00
TRANSCANADA PIPEL 4.625% 01/03/20344 USD1000	0.00 US89352HAM16
SPAIN GOV. BD. 1.50% 30/04/2027	0.00 ES00000128P8
BUNDESREPUB. DEUTSCHLAND 2.6% 15/AUG/2035	0.00 DE000BU2Z056
BALTIMORE GAS & EL 5.45% 1/6/2035	0.00 US059165ET34
RIO TINTO FIN. US 4.875% 14/03/2030	0.00 US76720AAS50
A P MOLLER MAERSK AS	0.00 DK0010244425
VERIZON COMMUNICATIONS 1.12% 19/SEP/2035	0.00 XS2320760114
AUSTRALIA GOVERNME 0.50% 21/09/2026	0.00 AU0000106411
SCOUT24 SE	0.00 DE000A12DM80
METSO CORPORATION	0.00 FI0009014575
JERONIMO MARTINS SGPS SA	0.00 PTJMT0AE0001
TRUIST FINL. F2F 30/10/2029	0.00 US89788MAQ50
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00 JP1201661JA3
TENNET HLDG. 1.375% 26/6/2029	0.00 XS1632897929
LY CORPORATION	0.00 JP3933800009
RAIFFEISEN BANK INTE F2V 02/01/2035	0.00 XS2904849879
NESTLE HOLDINGS INC 4.0% 24/SEP/2048	0.00 US641062AN41
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.00 FR001400QOL3
HEINEKEN HOLDING NV	0.00 NL0000008977
NEWS CORP	0.00 US65249B1098

TENNET HOLDING BV 0.125% 09/12/20270000 20	0.00 XS2348325221
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00 ES0000012L52
BUNDESOBLIGATION 0.0% 16/APR/2027	0.00 DE0001141851
SPAIN GOV. BD. 5.15% 31/10/2044	0.00 ES00000124H4
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00 FR0010870956
UBS GROUP AG 3.75% 11/AUG/2036	0.00 CH1474856965
IDEX 4.95% 01/09/2029	0.00 US45167RAJ32
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00 CA135087H235
COCA-COLA FEMSA S.UNITS	0.00 MX01KO000002
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00 DE0001102440
GRUPO AEROPORTUARIO DEL CENTRO NORT	0.00 MX01OM000018
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.00 AU0000013740
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00 ES0000012I32
SM INVESTMENTS CORPORATION	0.00 PHY806761029
ZURICH FIN. IRELAND F2V 19/4/20519/04/51 USD200000 57	0.00 XS2283177561
ADVANTECH CO LTD	0.00 TW0002395001
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.00 US912810RQ31
ORKLA ASA	0.00 NO0003733800
HAMBURG COMMERC. BA 4.50% 24/7/2028	0.00 DE000HCB0B44
LOGICOR FINANCING 4.25% 18/07/2029EUR100000 16	0.00 XS2860968085
SRISAWAD CORP PCL	0.00 TH5456010R17
COLOPLAST	0.00 DK0060448595
BANK OF AMERICA CORP 3.59% 21/JUL/2028	0.00 US06051GGR48
INTERTEK GROUP INC	0.00 GB0031638363
INTEL 4.10% 11/5/2047	0.00 US458140AY68
WISE CL A ORD SHS	0.00 GB00BL9YR756
ALIGN TECHNOLOGY INC	0.00 US0162551016
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00 IT0005402117
ALSEA SAB DE CV	0.00 MXP001391012
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00 CA135087P329
HERITAGE FINANCIAL CORP	0.00 US42722X1063
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.00 JP1300301940
ICON INVS. SIX DA 5.849% 08/05/2029	0.00 US45115AAB08
CTS EVENTIM AG AND CO. KGAA	0.00 DE0005470306
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00 IT0005413171
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.00 US912810RS96
INTESA SANPAOLO F2V 20/06/205444A	0.00 US46115HCB15
CARPENTER TECHNOLOGY CORP	0.00 US1442851036
MARKS & SPENCER GROUP	0.00 GB0031274896
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00 ES0000012J15
BPCE SA F2F 20/01/2034	0.00 FR001400WP90
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00 IT0005363111
RCI BANQUE FRN 24/03/2037	0.00 FR001400Y5Z1
BANK OF PHILIPPINE ISLANDS	0.00 PHY0967S1694
IVANHOE MINES LTD COM NPV CL A	0.00 CA46579R1047
CHUNGHWA TELECOM ADR EA REPR 10 ORD TWD10	0.00 US17133Q5027
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00 FR0013404969
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00 IT0005274805
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00 NL0012171458
BROOKLYN UNION GA 6.415% 18/07/2054	0.00 US114259AY07
KUEHNE & NAGEL INTERNATIONAL AG	0.00 CH0025238863
HANMI PHARM CO LTD	0.00 KR7128940004
UK. GILT 4.25% 7/12/2055	0.00 GB00B06YGN05
DAIMLER TRUCK FIN 5.125% 25/09/2027	0.00 US233853AY62
ALSTOM SA	0.00 FR0010220475
ASSOCIATED BRITISH FOODS PLC	0.00 GB0006731235
COREBRIDGE FINANCIAL ORD	0.00 US21871X1090
NESTE OYJ	0.00 FI0009013296
PHILLIPS 66 4.90% 1/10/2046	0.00 US718547AP73
VONOVIA SE 1.50% 14/6/2041	0.00 DE000A3E5MK0
NEWDAY FUNDING MASTER ISSUER 2X C FRN 7/15/2032	0.00 XS2834467602
SANWA HOLDINGS CORPORATION	0.00 JP3344400001
GJENSIDIGE FORSIKR NOK	0.00 NO0010582521

ITALY BUONI POLIEN 2.80% 01/12/2028	0.00 IT0005340929
CNH INDUSTRIAL NV COM	0.00 NL0010545661
BERRY GBL. 5.50% 15/04/2028	0.00 US08576PAL58
RIO TINTO FIN. USA 5.00% 14/03/2032	0.00 US76720AAT34
INTESA SANPAOLO F2V 21/11/2033	0.00 US46115HBV87
CAPITAL ONE FINANCIA F2F 1/2/2029	0.00 US14040HCX17
INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD	0.00 CNE000000JP5
CARNIVAL 6.125% 15/02/2033	0.00 US143658BX94
ANARAFE SL FRN 18/01/2028N 18/01/2028 EUR100000	0.00
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00 DE0001102515
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00 US797440BW34
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00 DE0001135176
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00 IT0005521981
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.00 JP1201301B94
TARGA RES. 6.125% 15/3/2033	0.00 US87612GAC50
RAIFFEISEN BANK INTE F2V 18/6/2032	0.00 XS2189786226
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00 DE0001102473
ERAC USA FIN LLC 4.6% 01/05/2028	0.00 US26884TAV44
INDONESIA TSY. BD 7.125% 15/06/2038	0.00 IDG000021809
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.00 JP1300341B39
COX COMMS. 2.60% 15/06/20316% 15/06/2031	0.00 US224044CN54
REA GROUP LTD	0.00 AU000000REA9
MELROSE INDUSTRIES PLC	0.00 GB00BNGDN821
DELTA AIR LINES INC	0.00 US2473617023
LOTTERY CORPORATION LIMITED	0.00 AU0000219529
NTT FIN. 5.502% 16/07/2035	0.00 US62954WAV72
Outstanding Settlement Receipts - ZAR	0.00
REPUBLIC OF POLAND 5.00% 25/01/2030	0.00 PL0000117370
SKF AB	0.00 SE0000108227
FUT DEC 25 CBT UL T-BONDS	0.00
EISAI CO LTD JPY	0.00 JP3160400002
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.00 AU0000101792
AMGEN 5.65% 2/3/2053	0.00 US031162DT45
SPAIN GOV. BD. 2.80% 31/5/2026	0.00 ES0000012L29
TREASURY CORP VICT 2.25% 15/09/2033	0.00 AU3SG0002504
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.00 JP1300381D38
GOLDEN BAR SECURITISATION SR 24-1 CL C FLTG RT	0.00 IT0005611394
22/09/2043	
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00 ES0000012729
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.00 US842400HF31
EXOR NV	0.00 NL0012059018
Income Due - HKD	0.00
BE SEMICONDUCTOR EURO	0.00 NL0012866412
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00 DE0001102549
HCA 5.50% 15-JUN-47	0.00 US404119BV04
CONS. EDISON OF NE 4.30% 01/12/2056	0.00 US209111FK46
AIB GRP. FRN 15/05/2031	0.00 USGOR4HJAK23
EMPIRE CO LIMITED	0.00 CA2918434077
FOSUN INTERNATIONAL	0.00 HK0656038673
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00 JP1201831P14
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00 JP1201511EC7
GOERTEK INC	0.00 CNE100000BP1
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00 NL0011819040
ITALY BUONI POLIEN 3.85% 01/10/2040% 01/10/2040	0.00 IT0005635583
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.00 JP1201761M45
REPUBLIC OF POLAND 4.75% 25/07/2029PS0729	0.00 PL0000116760
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.00 JP1300711M79
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00 JP1201331C14
PAGSEGURO DIGITAL LTD	0.00 KYG687071012
EUROFINS SCIENTIFIC	0.00 FR0014000MR3
NITORI CO LTD TEMPORARY CODE	0.00 JP3756100008
STELLANTIS NV 4.0% 19/MAR/2034	0.00 XS2937308067
DAE FNDG. 3.375% 20/03/2028	0.00 XS2286303495
KRAFT HEINZ FOODS 5.40% 15/03/2035	0.00 US50077LBN55
CHINA GOLD INTERNATIONAL RES	0.00 CA16890P1036

SIEMENS FINANCIER 3.625% 22/2/2044	0.00 XS2769892600
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00 AU3TB0000150
TARGA RES. 4.20% 01/02/2033	0.00 US87612GAA94
SPAIN GOV. BD. 0.80% 30/07/2027	0.00 ES0000012G26
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00 JP1300361C33
TALANX AG	0.00 DE000TLX1005
TENNESSEE GAS PIPE 7.00% 15/10/2028D1000	0.00 US880451AV10
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00 BE0000360694
ENERGY TRANSFER OP 5.00% 15/05/2050	0.00 US29278NAR44
AKER BP ASA NOK1	0.00 NO0010345853
APTIV 3.10% 1/12/2051	0.00 US03835VAJ52
SPAIN GOV. BD. 0.70% 30/04/2032	0.00 ES0000012K20
ACCENTURE CAPITAL 4.50% 04/10/2034	0.00 US00440KAD54
FORTUM OYJ	0.00 FI0009007132
BALOISE HOLDING-REG	0.00 CH0012410517
US. TSY. NOTE/BON 4.875% 15/08/2045/2045 USD100 BONDS 08/45	0.00 US912810UN62
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00 IT0004923998
HCA 5.75% 01/03/2035	0.00 US404119DB22
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.00 CA135087Q723
MEDIBANK PRIVATE LIMITED	0.00 AU000000MPL3
FORD MOTOR CREDIT 7.35% 06/03/2030	0.00 US345397C684
SEVERN TRENT UTILI 5.25% 4/4/2036	0.00 XS2607194086
UK. GILT 1.125% 31/1/2039	0.00 GB00BLPK7334
US. TSY. NOTE/BOND 4.00% 31/03/2030	0.00 US91282CMU26
ABBVIE 5.20% 15/03/2035	0.00 US00287YEA38
AZRIELI GROUP	0.00 IL0011194789
HORMEL FOODS CORPORATION	0.00 US4404521001
CANADIAN GOVERNMENT 2.50% 01/08/2027	0.00 CA135087T461
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.00 JP1300281845
US TREASURY N/B 3.87% 31/DEC/2029	0.00 US91282CGB19
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00 US912810QA97
ANHEUSER-BUSCH INB 4.35% 1/6/2040	0.00 US035240AS95
ERIE INDEMNITY CO	0.00 US29530P1021
COMCAST CORP 5.5% GTD SNR NTS 15/05/2064 USD1000	0.00 US20030NEG25
NEMETSCHEK AG	0.00 DE0006452907
PLAINS ALL AMER PIPELINE 4.7% 15/JAN/2031	0.00 US72650RBR21
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00 IT0005383309
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00 FR0013257524
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00 CH0466642201
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00 JP1300771P16
ALIMENTATION COUC 5.267% 12/2/20344	0.00 US01626PAU03
BELIMO HOLDING AG CHF0.05 (REGD)	0.00 CH1101098163
EURP. UNION 3.00% 4/3/2053	0.00 EU000A3K4DY4
FORD MOTOR CREDIT 7.122% 07/11/2033USD200000	0.00 US345397D674
CENTERPOINT ENERGY 4.50% 01/04/2044DS 01/04/2044 USD X	0.00 US15189XAN84
BANK ZACHODNI WBK SA	0.00 PLBZ000000044
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00 IT0005508590
DEUTSCHE BAHN FIN 1.125% 29/05/2051051	0.00 XS2357951164
BROADCOM INC 3.419% 15/04/2033	0.00 US11135FBK66
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00 IT0005083057
ROCKCHIP ELECTRONICS CO LA	0.00 CNE100003RK2
HIMS & HERS HEALTH ORD SHS CLASS A	0.00 US4330001060
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00 IT0005530032
NICE LTD	0.00 IL0002730112
BIOMERIEUX NPV	0.00 FR0013280286
BARCLAYS FRN 25/02/2031	0.00 US06738ECY95
AISIN SEIKI CO LTD	0.00 JP3102000001
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00 US912828YX25
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00 JP1300331A99
KNORR BREMSE AG	0.00 DE000KBX1006
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00 IT0005403396
JAPAN GOV. TWENTY 1.80% 20/06/2031	0.00 JP1201291B88

DENMARK GOV. BD. 4.50% 15/11/2039	0.00 DK0009922320
BANKINTER SA	0.00 ES0113679I37
TARGA RES. 4.95% 15/04/2052	0.00 US87612GAB77
AEP TRANSMISSION CO LLC 2.75% SNR NTS 15/08/2051	0.00 US00115AAN90
USD1000 N	
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00 IT0005580094
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00 FR001400NEF3
RENAULT SA	0.00 FR0000131906
JEFFERIES FINANCIAL GROUP INC 2.75% 15/10/2032	0.00 US47233JDX37
ITALY BUONI POLIEN 3.45% 15/07/2031	0.00 IT0005595803
MAKITA CORPORATION	0.00 JP3862400003
UNITED AIRLINES HOLDINGS INC	0.00 US9100471096
JEFFERIES FINANCI 5.875% 21/07/2028	0.00 US47233WBM01
SVENSKA CELLULOSA AB - B SHARES	0.00 SE0000112724
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00 JP1201691K75
PIEDMONT NATURAL G 2.50% 15/3/2031	0.00 US720186AN51
HENKEL AG & CO KGAA	0.00 DE0006048408
DIAMONDBACK ENERGY 5.90% 18/04/2064	0.00 US25278XBB47
POPULAR INC COM USD6 POST REV SPLIT	0.00 PR7331747001
MPLX 5.40% 01/04/2035	0.00 US55336VBY56
UNION PACIFIC 5.15% 20/01/20630	0.00 US907818GD49
T-MOBILE USA 5.125% 15/05/2032	0.00 US87264ADS15
PAN AMERICAN SILVER CORPORATION	0.00 CA6979001089
ENTAIN PLC	0.00 IM00B5VQMV65
BARCLAYS FRN 11/08/2046	0.00 US06738EDE23
MONDAY COM LTD	0.00 IL0011762130
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00 JP1300391D69
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00 IT0005500068
ATMOS ENERGY 5.75% 15/10/2052	0.00 US049560AY17
SPAIN GOV. BD. 2.70% 31/01/2030	0.00 ES0000012000
SODEXO 5.15% 15/08/2030	0.00 US833794AC42
FRENCH REPUBLIC GO 3.75% 25/5/2056	0.00
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00 NL0015001DQ7
ITALY BUONI POLIEN 3.60% 1/10/2035	0.00 IT0005648149
SNAP INC	0.00 US83304A1060
CHARTER COMMS. OPE 6.65% 01/02/203401/02/2034 USD	0.00 US161175CP73
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00 NL0015001XZ6
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00
AMERICAN EXPRESS F2F 30/01/2036	0.00 US025816DZ98
KINGDOM OF BELGIUM 2.60% 22/10/2030	0.00 BE0000365743
ZENSHO HOLDINGS CO LTD	0.00 JP3429300001
DEUTSCHE BAHN FIN 1.625% 16/8/2033NTS 16/08/2033	0.00 XS1772374770
EUR1000	
BONOS Y OBLIG DEL ESTADO 3.2% 31 3.2% 31/OCT/2035	0.00 ES0000012P33
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00 AU0000047003
BUNDESOBLIGATION 2.20% 10/10/2030.01 192	0.00 DE000BU25059
CAP. ONE FINL. F2F 26/7/2030	0.00 US14040HDG74
CK ASSET HOLDINGS HK	0.00 KYG2177B1014
SARTORIUS STEDIM B EUR0.1666	0.00 FR0013154002
BUONI POLIENNALI D 1.25% 01/12/20260 REGS	0.00 IT0005210650
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00 IT0005437147
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00 JP1300751N79
KEYCORP F2F 06/03/2035	0.00 US49326EEP43
SWO USD RCV SOFR 1D PAY 4.1 020326	0.00
NOVA LTD	0.00 IL0010845571
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00 NL0015001AM2
CHUBU ELECTRIC POWER CO INC	0.00 JP3526600006
UK. GILT 4.00% 22/10/2063	0.00 GB00BMF9LF76
UK. GILT 1.75% 22-JUL-57	0.00 GB00BD0XH204
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00 IT0005484552
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00 JP1201781MA3
INTL CONS AIRLINE ORD	0.00 ES0177542018
SK HYNIX INC 4.25% 11/09/2028	0.00 USY8085FBY52
SANTANDER UK GROUP H F2F 22/09/2029D	0.00 US80281LAX38

KAZMUNAYGAS NATL. 6.375% 24/10/2048/10/2048	0.00 XS1807299331
USD200000 15	
TOHO CO LTD JPY	0.00 JP3598600009
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00 NL0015000RP1
FRESENIUS MEDICAL 3.00% 1/12/2031/2031 USD1000 144A	0.00 US35805BAE83
ORACLE CORP 3.8% SNR NTS 15/11/2037 USD2000	0.00 US68389XBP96
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00 BE0000341504
LIFCO AB SER B NPV	0.00 SE0015949201
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00 JP1201791N14
SGH LIMITED ORDINARY FULLY PAID	0.00 AU0000364754
SANTANDER UK GRP. HL F2F 22/09/2036D	0.00 US80281LAY11
AUSTRALIAN GOV. 3.00% 21/11/2033	0.00 AU0000217101
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00 JP1201771M76
ULTRAPAR PARTICIPACOM NPV	0.00 BRUGPAACNOR8
CRRC CORPORATION LTD	0.00 CNE100000BGO
AEP TEXAS 5.45% 15/05/2029	0.00 US00108WAS98
MITSUBISHI HC CAPITAL INC	0.00 JP3499800005
HANKYU HANSHIN HOLDINGS NPV	0.00 JP3774200004
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.00 JP1300351B93
BRENNTAG SE	0.00 DE000A1DAH00
SMURFIT WESTROCK P ORD USD0.001 DI	0.00 IE00028FXN24
WILMAR INTERNATIONAL LTD	0.00 SG1T56930848
NIPPON PAINT HOLDINGS CO LTD	0.00 JP3749400002
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00 IT0005494239
M3 INC NPV	0.00 JP3435750009
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00 JP1300621K47
CROWN CASTLE 2.10% 01/04/2031	0.00 US22822VAV19
CHARTER COMMS. OPE 6.70% 01/12/2055	0.00 US161175CT95
SPAIN GOV. BD. 2.35% 30/07/2033	0.00 ES00000128Q6
SAECURE 20 BV 20 A FRN 28/4/2093	0.00 XS2321519600
ZHEJIANG NHU CO LTD	0.00 CNE000001184
JPMORGAN CHASE & CO F2F 25/07/2033	0.00 US46647PDH64
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00 JP1300321A34
SOUTHERN GAS CAP. 4.40% 30/5/2047000 2017-A	0.00 US8426EPAC26
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00 IT0005445306
TURKIYE GARANTI BANKASI	0.00 TRAGARAN91N1
GALP ENERGIA SGPS SA-B SHRS	0.00 PTGALOAM0009
SHIMANO INC	0.00 JP3358000002
COX COMMS. 2.95% 1/10/2050	0.00 US224044CM71
VENTURE GBL. CALC 4.125% 15/08/20310.0% 15/08/2031	0.00 US92328MAB90
UK. GILT 3.50% 22/07/2068	0.00 GB00BBJNQY21
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.00 JP1300811Q17
SECURITAS AB	0.00 SE0000163594
MOLSON COORS BEVERAGE CO	0.00 US60871R2094
UK. GILT 1.75% 22/1/2049	0.00 GB00BFWFPP71
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.00 DE000BU2F009
NIPPON SANJO HOLDINGS CORP	0.00 JP3711600001
UBS GRP. F2F 13/08/2030	0.00 US902613AA61
APA GROUP	0.00 AU0000000APA1
ROCHE HLDGS. 1.93% 13/12/2028	0.00 USU75000BW55
SPAIN GOV. BD. 1.00% 31/10/2050	0.00 ES0000012G00
TREND MICRO INCORPORATED	0.00 JP3637300009
FLUTTER ENTERTAINM ORD	0.00 IE00BWT6H894
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00 ES0000012I24
WESTERN GAS PARTNE 4.65% 01/07/2026	0.00 US958254AF13
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00 JP1201841P46
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00 IT0005467482
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.00 JP1024571Q21
UTD. AIRLINES 4.375% 15/04/2026	0.00 US90932LAG23
NEXON CO LTD	0.00 JP3758190007
ZALANDO SE NPV	0.00 DE000ZAL1111
AMPRION 0.625% 23/9/2033EGS	0.00 DE000A3E5VX4
TURKCELL ILETISIM HIZMET AS	0.00 TRATCELL91M1

CONOCOPHILLIPS 5.7% GTD SNR NTS 15/09/2063 USD1000	0.00 US20826FBH82
CCL INDUSTRIES INC	0.00 CA1249003098
LOGICOR FINC. SAR 0.875% 14/1/2031	0.00 XS2286012849
BENTLEY SYSTEMS INC	0.00 US08265T2087
FLORIDA POWER & LI 3.95% 01/03/2048	0.00 US341081FQ54
JAPAN GOV. TWENTY 2.00% 20/12/2044	0.00 JP1201911R15
CANADIAN GOV. BD. 3.25% 01/06/20350	0.00 CA135087S620
NATIONAL GRID ELE 1.625% 07/10/2035	0.00 XS2241245203
SOUTHERN CALIFORNI 4.65% 01/10/2043	0.00 US842400FZ13
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00 DE0001102572
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00 JP1201811N77
MONDI PLC ORD EURO.22	0.00 GB00BMWC6P49
T-MOBILE USA INC 5.25% 15/06/2055	0.00 US87264ADN28
CANADIAN GOV. 1.50% 01/12/2031	0.00 CA135087N266
NIPPON BUILDING FUND INC	0.00 JP3027670003
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00 NL0000102317
CONCORDIA FINANCIAL GROUP LTD	0.00 JP3305990008
RYOHIN KEIKAKU CO NPV	0.00 JP3976300008
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00 BE0000335449
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00 JP1300761NA3
ROMANIAN GOV. INTL 5.25% 30/05/2032	0.00 XS2829209720
SUMITOMO METAL MINING CO LTD	0.00 JP3402600005
RED & BLACK AUTO GERMANY 8 UG 8 A FRN 15/9/2030	0.00 XS2385344457
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00 JP1201461D98
CANADIAN DOLLAR	0.00
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00 DE0001135366
DAI NIPPON PRINTING CO LTD	0.00 JP3493800001
JDE PEETS BV	0.00 NL0014332678
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00 CA135087M847
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00 JP1201721L45
BEIJER REF AB SER`B`NPV	0.00 SE0015949748
AKER BP 3.10% 15/7/2031	0.00 US55037AAB44
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.00 JP1201231AC0
SEKISUI CHEMICAL CO Y50	0.00 JP3419400001
SAPUTO INC	0.00 CA8029121057
SHISEIDO COMPANY LIMITED	0.00 JP3351600006
NITERRA CO LTD	0.00 JP3738600000
Income Due - CAD	0.00
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00 JP1201751M13
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00 JP1201711L13
BERKSHIRE HATHAWAY 3.80% 15/07/2048	0.00 US084659AP66
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00 JP1201281B64
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00 CA135087XW98
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00 AU000000SHL7
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00 JP1201671K12
UK. GILT 1.50% 7/22/2047	0.00 GB00BDCHBW80
ORSTED A S DKK10 INTERIM 131025 TEMP	0.00 DU0BV2FG45D8
FIFTH THIRD BANCORP 4.337% 25 AP 4.33% 25/APR/2033	0.00 US316773DF47
KAZMUNAYGAS NATIONAL CO 3.5% 14/APR/2033	0.00 XS2242422397
BUONI POLIENNALI D 0.95% 01/12/2031	0.00 IT0005449969
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00 AU000XCLWAR9
PHONIX FINANCE LTD	0.00 IL0007670123
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00 JP1300781P48
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00 JP1300801PA2
SCREEN HOLDINGS CONPV	0.00 JP3494600004
ALPHABET INC 5.25% 15/MAY/2055	0.00 US02079KAM99
FIRST HORIZON CORP	0.00 US3205171057
PERMIAN RES. OPERA 6.25% 01/02/2033	0.00 US71424VAB62
TOPPAN HOLDINGS INC	0.00 JP3629000005
ADDETECH AB SER B NPV	0.00 SE0014781795
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00 IT0005370306
IGM FINANCIAL INC	0.00 CA4495861060
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00 JP1201491E67

SWISSQUOTE GROUP HOLDING SA	0.00 CH0010675863
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00 IT0005170839
JFE HOLDINGS INC	0.00 JP3386030005
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00 AU000XCLWAG2
ITALY BUONI POLIEN 3.45% 1/3/2048	0.00 IT0005273013
TRELLEBORG AB-B SHS	0.00 SE0000114837
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00 US015857AF21
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00 JP1300691M16
AUTONATION INC	0.00 US05329W1027
DCC PLC	0.00 IE0002424939
ALEXANDRIA REAL ES 3.00% 18/05/20511	0.00 US015271AX76
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00 AU000XCLWAM0
KESKO OYJ-B SHS	0.00 FI0009000202
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00 JP1201651J76
DAVITA INC	0.00 US23918K1088
BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026	0.00 IT0005454241
CANADIAN GOV. BD. 3.50% 1/3/2028	0.00 CA135087P576
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00 JP1201521F37
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00 NL00150012X2
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00 JP1300671L78
SINGAPORE AIRLINES LTD	0.00 SG1V61937297
CONTINENTAL AG	0.00 DE0005439004
WEA FIN. WESTFIELD 4.75% 17/09/2044NTS 17/09/2044	0.00 USU94299AD35
USD200000	
ENERGY TRANSFER 6.40% 1/12/2030	0.00 US29273VAT70
US. TSY. NOTE/BOND 4.75% 15/08/20552055 USD100 BONDS	0.00 US912810UM89
08/55	
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.00 US744448DA65
SITC INTERNATIONAL	0.00 KYG8187G1055
DAITO TRUST CONS CO	0.00 JP3486800000
ISUZU MOTORS	0.00 JP3137200006
UK. GILT 6.00% 07/12/2028	0.00 GB0002404191
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00 JP1201501E99
GEN. MOTORS 6.60% 01/04/2036	0.00 US37045VAK61
SEIKO EPSON CORP	0.00 US81603X1081
NEXTERA ENERGY CAP. F2V 15/8/2055	0.00 US65339KDE73
COHERENT CORP COM NPV	0.00 US19247G1076
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00 BE0000352618
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00 AU000000S320
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00 JP1300591J79
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00 IT0005377152
BLUESCOPE STEEL LIMITED	0.00 AU000000BSLO
TENARIS SA	0.00 LU2598331598
TIS INC	0.00 JP3104890003
STELLANTIS FIN. U 2.691% 15/09/20311 USD 144A	0.00 US85855CAB63
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00 IT0005433195
EVONIK INDUSTRIES AG	0.00 DE000EVNK013
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00 BE0000345547
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00 NL0012818504
KEPPEL LTD	0.00 SG1U68934629
JBS USA LUX JBS US 3.00% 15/5/2032	0.00 US46590XAP15
BANK OF AMERICA F2F 19/6/2041	0.00 US06051GJE08
ELIA GROUP SA/NV	0.00 BE0003822393
ITALY BUONI POLIEN 2.45% 1/9/2033	0.00 IT0005240350
BUONI POLIENNALI DEL TES 3.25% 01/MAR/2038	0.00 IT0005496770
DELIVERY HERO SE	0.00 DE000A2E4K43
YAMAHA MOTOR CO	0.00 JP3942800008
TFI INTERNATIONAL INC	0.00 CA87241L1094
ENBRIDGE 5.95% 5/4/2054	0.00 US29250NCD57
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00 NL0013552060
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00 JP13002918A0
INDUSTRIVARDEN AB SER C NPV	0.00 SE0000107203
HARBIN ELECTRIC CO LTD	0.00 CNE1000003CO
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00 JP1400101H56

UK. GILT 1.625% 10/22/2054	0.00 GB00BJLR0J16
KEYMED BIOSCIENCES INC	0.00 KYG5252B1023
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00 CA135087F825
ICL GROUP LTD	0.00 IL0002810146
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000CAR3
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00 AU0000249302
SWEDISH ORPHAN BIOVITRUM PUBL AB	0.00 SE0000872095
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00 JP1201581G90
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.00 US644188BH66
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00 IT0005162828
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00 JP3897700005
KIKKOMAN CORPORATION JPY	0.00 JP3240400006
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00 FR0014002JM6
FLORIDA POWER & LI 5.60% 15/06/20542054 USD1000	0.00 US341081GV31
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00 BE0000320292
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.00 XS2264978623
SPAIN GOV. BD. 1.20% 31/10/2040	0.00 ES0000012G42
TEVA PHARMACEUTICA 3.75% 09/05/20277	0.00 XS2406607098
SPAIN GOV. BD. 3.45% 30/07/2066	0.00 ES00000128E2
MARRIOTT INTL. MD 4.90% 15/04/2029	0.00 US571903BL69
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00 DE0001135085
MINEBEA MITSUMI INC	0.00 JP3906000009
ALLY FINANCIAL INC F2F 17/01/2031	0.00 US02005NBW92
EDENRED	0.00 FR0010908533
MORGAN STANLEY 3.622% 01/04/2031	0.00 US6174468P76
CDW CDW FIN. 5.10% 01/03/2030	0.00 US12513GBK40
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00 US912810FP85
HENDERSON LAND DEVELOPMENT CO	0.00 HK0012000102
ALBERTSONS COMPANIES INC	0.00 US0130911037
UNI CHARM CORPORATION	0.00 JP3951600000
SYNCHRONY FINANCIAL F2F 29/07/2029	0.00 US87165BAX10
SYSMEX CORP	0.00 JP3351100007
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00 IT0001086567
IMCD NV	0.00 NL0010801007
ELISA CORPORATION OYJ-A S	0.00 FI0009007884
BECTON DICKINSON 1.336% 13/08/2041	0.00 XS2375844656
BUONI POLIENNALI DEL TES 4.1% 01/FEB/2029	0.00 IT0005566408
CHINA RESOURCES GAS GROUP LTD	0.00 BMG2113B1081
HYUNDAI CAP. AMERI 4.25% 18/09/2028	0.00 US44891ADZ75
VERIZON COMMS. 2.65% 20/11/2040	0.00 US92343VFT61
JPM. CHASE F2F 23/01/2030	0.00 US46647PEB85
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00 JP1201531F68
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00 BE0000349580
Income Due - PLN	0.00
CROWN CASTLE INTL 2.90% 01/04/2041	0.00 US22822VAX91
STIFEL FINANCIAL COM USD0.15	0.00 US8606301021
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00 IT0005582421
FOX CORP COM	0.00 US35137L2043
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00 IT0005177909
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00 JP1400131L54
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00 JP1300141445
JAPAN GOV. THIRTY 1.80% 20/03/2054	0.00 JP1300821Q49
BUONI POLIENNALI 0.95% 01/06/2032	0.00 IT0005466013
ITALY BUONI POLIEN 3.45% 15/07/2027	0.00 IT0005599904
QANTAS AIRWAYS LIMITED	0.00 AU000000QAN2
BUNDESREPUBLIK DEU 2.90% 15/08/2056.01 REGS	0.00
GRUPO AEROPORTUARIO DEL CENTRO NORTE SAB DE CV ADR	0.00 US4005011022
ASX LIMITED	0.00 AU000000ASX7
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00 IT0005556011
SANDS CHINA LIMITED	0.00 KYG7800X1079
LKQ CORP COM	0.00 US5018892084
HEALTH CARE SERV. 5.20% 15/06/2029	0.00 US42218SAK42
UK. GILT 2.50% 7/22/2065	0.00 GB00BYYMZX75

NIPPON LIFE INSURANC F2V 23/01/2055	0.00 XS2979680332
UNIQA INSURANCE GROUP AG	0.00 AT0000821103
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00 IT0005542797
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00 HK0000093390
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00 IT0005240830
DENMARK GOV. BD. 0.50% 15/11/2027	0.00 DK0009923567
EMS CHEMIE HLDS REG	0.00 CH0016440353
NUTRIEN 5.25% 15/01/2045	0.00 US67077MAS70
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00 FR0014004J31
MERCK & CO INC 4.9% SNR NTS 17/05/2044 USD2000	0.00 US58933YBL83
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00 CA135087WL43
ANTHEM 5.10% 15/1/2044	0.00 US94973VBF31
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00 BE0000337460
AMERCO COM	0.00 US0235865062
COMERICA F2F 30/01/2030	0.00 US200340AW72
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00 JP1300611K15
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00 BE0000354630
S&P 500 EMINI 2512 F	0.00
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00 ES0000012M93
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00 JP1200951760
SPAIN GOV. BD. 1.90% 31/10/2052	0.00 ES0000012K46
YARA INTERNATIONAL ASA	0.00 NO0010208051
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00 BE0000331406
MEDTRONIC GLOBAL HLDINGS 1.37% 15/10/2040	0.00 XS2238792332
HYUNDAI CAP. AMERI 5.35% 19/3/2029	0.00 US44891ACY10
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00 JP1201411CC4
KAWASAKI HEAVY INDUSTRIES LTD	0.00 JP3224200000
NOK BNP PARIBAS A/C	0.00
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00 JP1200931739
SYENSQO SA NPV	0.00 BE0974464977
SPAIN GOV. BD. 3.50% 31/01/20411/01/2041	0.00 ES0000012075
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00 NL0015031501
MARRIOTT INTL. MD 3.50% 15/10/2032USD1000 GG	0.00 US571903BF91
PARAMOUNT GBL. 4.90% 15/08/2044	0.00 US124857AK99
TRYG AS	0.00 DK0060636678
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00 BE0000361700
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00 JP13003119A4
PACIFICORP 4.125% 15/01/2049	0.00 US695114CT39
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00 JP1200891685
INTERSTATE POWER & 5.60% 01/10/2055	0.00 US461070AY09
SODEXO	0.00 FR0000121220
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00 JP1200851630
BUONI POLIENNALI D 0.60% 01/08/2031	0.00 IT0005436693
NISSAN MOTOR CO	0.00 JP3672400003
BAYERISCHE MOTOREN WERKE-PFD	0.00 DE0005190037
ALLY FINANCIAL INC	0.00 US02005N1000
OVINTIV INC COM USD0.01	0.00 US69047Q1022
NEWMONT NEWCREST F 5.35% 15/3/2034	0.00 US65163LAR06
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00 BE0000351602
SARTORIUS AG VORZUG	0.00 DE0007165631
DOMINION ENERGY SOUTH CAROLINA INC 5.1% 1MTG BDS	0.00 US837004CJ73
01/06/2065 USD1000	
NEW ORIENTAL EDUCASPON ADS EA REP 10 ORD SHS	0.00 US6475812060
SPAIN GOV. BD. 3.45% 30/7/2043	0.00 ES0000012K95
INDUSTRIVARDEN AB	0.00 SE0000190126
FRENCH REPUBLIC GO 3.60% 25/05/204242.	0.00 FR001400WYO4
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00 IT0005561888
TOKYU CORP NPV	0.00 JP3574200006
SK TELECOM	0.00 KR7017670001
TELECOM ITALIA SPA	0.00 IT0003497168
OWENS CORNING 5.7% 15/JUN/2034	0.00 US690742AP69
TRANSCONTINENTAL G 3.25% 15/5/2030	0.00 US893574AP88

BANK OF AMERICA F2F 24/05/20324/05/2032 EUR100000	0.00 XS2345798271
CHOICE HOTELS INTERNATIONAL INC	0.00 US1699051066
BKW AG	0.00 CH0130293662
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00 DE0001135069
MARS 3.60% 01/04/203444A	0.00 US571676AC90
GPE BRUXELLES LAM NPV	0.00 BE0003797140
GREEN CROSS CORPORTION	0.00 KR7006280002
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.00 US53079EBJ29
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00 JP1400121K57
CROWN CASTLE INTL. 2.25% 15/1/2031	0.00 US22822VAT89
EOG RES. 5.95% 15/7/2055	0.00 US26875PBA84
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00 JP1400151N57
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00 IT0005421703
STORA ENSO OYJ-R SHS	0.00 FI0009005961
GS. GRP. F2F 27/01/2032	0.00 US38141GXR00
KIMCO REALTY 2.25% 01/12/2031	0.00 US49446RAY53
Outstanding Settlement Receipts - GBP	0.00
TELUS CORP NON-CANANDIAN	0.00 CA87971M9969
CK INFRASTRUCTURE	0.00 BMG2178K1009
SWATCH GROUP	0.00 CH0012255151
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00 JP1300701M48
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00 NL0015000B11
NIBE INDUSTRIER AB SER B NPV	0.00 SE0015988019
BROADCOM 5.20% 15/07/2035	0.00 US11135FCM14
INDUTRADE AB	0.00 SE0001515552
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00 US912810PU60
JPM. CHASE F2F 22/04/2035	0.00 US46647PEH55
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00 IT0005398406
BANCO SANTANDER SA F2V 27/1/2031	0.00 XS2984222989
MEIJI HOLDINGS CO NPV	0.00 JP3918000005
SOUTH WEST WATER F 5.75% 11/12/2032	0.00 XS2956847805
HULIC CO LTD	0.00 JP3360800001
GETLINK SE	0.00 FR0010533075
ORACLE 4.10% 25/03/2061	0.00 US68389XCB91
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00 JP1300421E39
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00 DE0001030708
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00 JP1400041B55
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00 JP1201391C86
MEDTRONIC 4.15% 15/10/2053	0.00 XS2834368453
UK. GILT 1.625% 22-OCT-71	0.00 GB00BFMCN652
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00 AU0000143901
ALEXANDRIA REAL ES 2.00% 18/05/20322	0.00 US015271AW93
IPSEN PROMESSES SA	0.00 FR0010259150
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00 JP1200971792
ALIBABA HEALTH INF	0.00 BMG0171K1018
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00 JP1300461F39
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00 AU3TB0000192
WESSEX WATER SERVS 6.50% 19/9/2040	0.00 XS3025173983
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00 JP13002717A6
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00 IT0005438004
RATIONAL AG	0.00 DE0007010803
KAWASAKI KISEN KAI NPV	0.00 JP3223800008
EMERA ORD SHS	0.00 CA2908761018
NETHERLANDS GOVER 0.00% 15/07/2031	0.00 NL00150006U0
SANTOS FIN. 6.875% 19/09/20333	0.00 US803014AB57
ANNALY CAPITAL MGT COM	0.00 US0357108390
ENTERGY LOUISIANA 4.20% 1/9/2048	0.00 US29364WBB37
ALTERITY THERAPEUTICS LIMITED OPTION EXPIRING 260227	0.00 AU0000392524
ORACLE CORP 6.1% 26/SEP/2065	0.00 US68389XDT90
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00 US912810PW27
CHINA CONSTRUCUTION ENGINEERING CORP LTD	0.00 CNE100000F46
UK. GILT 0.875% 31/01/2046	0.00 GB00BNNGP775
RANDSTAD NV	0.00 NL0000379121

BARRY CALLEBAUT AG - REG	0.00 CH0009002962
BAYER F2V 25/9/2083	0.00 XS2684846806
APPLE INC 3.75% SNR NTS 12/09/2047 USD2000	0.00 US037833DD98
NEXTERA ENERGY CAP 3.00% 15/1/2052/01/2052 USD1000	0.00 US65339KCA60
60	
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00 JP1201591GC4
ONCOR ELEC. DELIVE 5.35% 4/1/2035	0.00 US68233JCZ57
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00 IT0005495731
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00 IT0005538597
COLUMBIA PIPELINE 6.036% 15/11/2033033	0.00 US19828TAB26
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00 JP1300441E92
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00 JP1201641J38
Income Due - EUR	0.00
SHIMADZU CORP	0.00 JP3357200009
HENSOLDT AG	0.00 DE000HAG0005
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00 BE0000336454
INFRASTRUTTURE WIR NPV	0.00 IT0005090300
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00 JP1201621H91
AMERICAN HOMES 4 R 5.50% 01/02/2034	0.00 US02666TAG22
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00 IT0005217390
ORACLE CORPORATION JAPAN	0.00 JP3689500001
COVIVIO	0.00 FR0000064578
WHARF REAL ESTATE HKD	0.00 KYG9593A1040
VERIZON COMMS. 2.355% 15/03/2032	0.00 US92343VGN82
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00 IT0005425233
FRANCE GOV. BD. 1.75% 25/5/2066	0.00 FR0013154028
IDEMITSU KOSAN CO LTD	0.00 JP3142500002
TENNET HLDG. 0.50% 9/6/2031	0.00 XS2348325494
SINO LAND CO LTD HKG	0.00 HK0083000502
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00 JP1201251B37
STORE CAP. 2.70% 01/12/2031USD2000	0.00 US862121AD28
NETFLIX 3.875% 15-NOV-29	0.00 XS1989380172
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00 JP1300731N17
LOGICOR FINC. SAR 4.625% 25/07/2028	0.00 XS2753547673
SOUTHERN CAL EDISO 2.95% 01/02/2051/2051 USD1000	0.00 US842400GY39
2021A	
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00 BE0000326356
PRESS KOGYO CO	0.00 JP3833600004
DR ING HC F PORSCHE AG	0.00 DE000PAG9113
UK. GILT 0.625% 22/10/2050	0.00 GB00BMBL1F74
HANWHA CORPORATION	0.00 KR7000880005
DEUTSCHE LUFTHANSA AG	0.00 DE0008232125
PORSCHE AUTOMOBIL HOLDING SE	0.00 DE000PAH0038
NYL MSCI EMER 2512 F	0.00
INTEL CORP 4.90% 05/08/2052	0.00 US458140CB48
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00 BE0000356650
ORLANDO HEALTH OB 5.475% 01/10/20351/10/2035	0.00 US686514AP55
BARRY CALLEBAUT SE 4.00% 14/06/2029	0.00 BE6352800765
NUVEEN 5.55% 15/01/2030	0.00 US67080LAC90
KOREA GAS CORPORATION	0.00 KR7036460004
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00 JP1300601JA9
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO	0.00 CNE100000X85
LTD	
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00 JP1300631K78
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00 JP1300681LA7
GREAT WALL MOTOR CO LTD	0.00 CNE1000018V8
DSV FIN. 3.25% 06/11/2030	0.00 XS2932834604
FORTUNA CONSUMER LOAN SR 24-2 CL C FLTG RT	0.00 XS2887887748
18/10/2034	
VENTAS REALTY LIMITED PARTNERSHIP 3% GTD SNR NTS	0.00 US92277GAU13
15/01/2030 USD2000	
UTD. AIRLINES 4.625% 15/04/2029	0.00 US90932LAH06
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00 JP1201431D38
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00 BE0000350596

BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00 DE0001135143
HIKARI TSUSHIN INC	0.00 JP3783420007
KINGDOM OF BELGIUM 2.70% 22/10/20299	0.00 BE0000362716
LYB INTL. FIN. III 5.50% 01/03/2034	0.00 US50249AAM53
CAPITALAND INVE NPV	0.00 SGXE62145532
CAIXABANK 3.375% 26/06/2035	0.00 XS3103589670
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00 JP1201481E36
DSV FIN. 3.375% 06/11/2034	0.00 XS2932829356
SIMON PROP. GRP. 5.125% 01/10/20351/10/2035	0.00 US828807EA11
BRL BNP PARIBAS A/C	0.00
TELEPERFORMANCE	0.00 FR0000051807
SWO USD RCV SOFR 1D PAY 4 230226	0.00
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.00 US37045XDH61
CIGNA 6.00% 15/01/2056	0.00 US125523DA57
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00 AU0000345241
FORD MOTOR 3.25% 12/02/2032	0.00 US345370DA55
A P MOLLER-MAERSK B	0.00 DK0010244508
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00 CA135087ZS68
SEMCORP INDUSTRIES LIMITED	0.00 SG1R50925390
ONEOK 4.45% 01/09/2049	0.00 US682680AZ68
FUT. ME 10Y CDN BND DEC25	0.00
ACCIONA SA	0.00 ES0125220311
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM	0.00
BARCLAYS	
SINOTRUK HONGKONG LIMITED	0.00 HK3808041546
JAPAN GOV. THIRTY 0.70% 20/9/2051	0.00
GECINA	0.00 FR0010040865
FUT PUT NOV 25 T-NOTE OPTION 1115	0.00
Income Due - CNY	0.00
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00 JP1300401D91
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00 JP1400111J52
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00 JP1300551H61
KOBE BUSSAN CO LTD	0.00 JP3291200008
BARRATT REDROW PLC	0.00 GB0000811801
PUBLIC SERVICE ELECTRIC 2.7% 01/MAY/2050	0.00 US74456QCD60
KINGDOM OF BELGIUM 3.10% 22/06/2035	0.00 BE0000363722
CON EDISON OF NY 4.125% 15/05/2049049 USD2000 2019 A	0.00 US209111FV01
BANK OF AMERICA F2F 11/03/2032	0.00 US06051GJP54
BUNDESREPUBLIK DEU 6.50% 04/07/2027EUR0.01 REGS	0.00 DE0001135044
BROWN & BROWN 6.25% 23/06/2055	0.00 US115236AN13
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00 JP1300261748
YAKULT HONSHA	0.00 JP3931600005
DENMARK GOV. BD. 2.25% 15/11/203301	0.00 DK0009924532
SILVER ARROW SA COMPARTMENT 15 A FRN 15/2/2030	0.00 XS2594043122
ALTEOGEN INC	0.00 KR7196170005
VERIZON COMMUNICA 2.987% 30/10/2056	0.00 US92343VFW90
LOTUS BAKERIES NV	0.00 BE0003604155
BROWN FORMAN CORP	0.00 US1156372096
CELLNEX FIN. 2.00% 15/02/2033	0.00 XS2300293003
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.00 US19828TAA43
INTEL 5.60% 21/2/2054	0.00 US458140CM03
PECO ENERGY CO 1ST & REF MTG BD 3.05% 15/03/2051	0.00 US693304BA44
NORIA DE 2024 DE1 C FRN 25/02/2043	0.00 FR001400R8G4
MTR CORP	0.00 HK0066009694
DAVIDE CAMPARI MIL	0.00 NL0015435975
BOLLORE SE	0.00 FR0000039299
META PLATFORMS 5.55% 15/08/2064	0.00 US30303M8W51
SAMSUNG FIRE MARINE INSURANCE	0.00 KR7000810002
ONEOK INC 5.65% 1/11/2028	0.00 US682680BJ18
ZOZO INC	0.00 JP3399310006
EASTERN ENERGY GAS 5.65% 15/10/2054	0.00 US27636AAA07
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00 JP1201601H38
VERBUND AG	0.00 AT0000746409
JPM. CHASE F2F 22/02/2048	0.00 US46647PAA49

JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00 JP1300431E60
ALLY FINL. FRN 15/05/2029	0.00 US02005NBZ24
MS. FRN 29/04/2033	0.00 XS2404028230
SPAIN GOV. BD. 2.40% 31/05/2028	0.00 ES0000012059
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00 JP1201611H69
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00 BE0000348574
SPIRAX SARCO ENG ORD	0.00 GB00BWFGQN14
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00 DK0009924102
CVC CAPITAL PARTNERS PLC	0.00 JE00BRX98089
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00 BE0000333428
CHINA OILFIELD SERVICES	0.00 CNE1000002P4
BUNDESREPUBLIK DEU 2.30% 15/2/2033	0.00 DE000BU3Z005
PHOENIX GP HLDGS ORD	0.00 GB00BGXQNP29
ORSTED F2V 18/02/3021S	0.00 XS2293075680
RPI_CCP USD RCV CPI1D PAY 2.4773% 01-MAY-2030CHASUS33LCHCUK	0.00
CHIBA BANK LTD JPY	0.00 JP3511800009
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00 JP1300571HC4
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00 CA135087YQ12
REALTY INC. 1.80% 15/03/2033	0.00 US756109BA12
INVESTOR AB SER A NPV	0.00 SE0015811955
CRRC CORP LIMITED	0.00 CNE100000CP9
FDJ UNITED	0.00 FR0013451333
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00 JP1300581J30
BROADCOM 3.50% 15/02/2041	0.00 US11135FBJ93
Income Due - SGD	0.00
CANADIAN UTILITIES LTD A	0.00 CA1367178326
NISSIN FOOD HOLDINGS CO LTD NPV	0.00 JP3675600005
ASTRAZENECA FINANCE LLC 1.2% 28/MAY/2026	0.00 US04636NAA19
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00 JP1201541F90
COX COMMS. 5.45% 15/09/202815/09/2028	0.00 US224044CR68
SUNTORY BEVERAGE AND FOOD LTD	0.00 JP3336560002
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00
DENMARK GOV. BD. 0.50% 15/11/2029	0.00 DK0009923807
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00 BE0000358672
3SBIO INC	0.00 KYG8875G1029
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00 JP1400051C51
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00 JP1400091G59
SIG COMBIBLOC GROUP AG	0.00 CH0435377954
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00 JP1300231675
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00 NL0015614579
MERCK 5.15% 17/05/2063	0.00 US58933YBN40
DUPONT DE NEMOURS 5.419% 15/11/2048	0.00 US26078JAF75
WILLIAMS COS 5.30% 15/8/2052	0.00 US969457CA67
AUTONATION INC 1.95% SNR NTS 01/08/2028 USD1000	0.00 US05329WAR34
ALEXANDRIA REAL ES 4.75% 15/4/2035	0.00 US015271BA64
SWEDISH GOV. 0.75% 12/05/2028060	0.00 SE0009496367
WELLS FARGO & CO MEDIUM TERM SR NTS TRANCHE 5.013%04/04/2051	0.00 US95000U2M49
HEALTH CARE SERV. 5.875% 15/06/2054	0.00 US42218SAM08
RPI_CCP USD RCV CPI1D PAY 2.5042% 16-DEC-2029CHASUS33LCHCUK	0.00
KYOWA KIRIN CO LTD	0.00 JP3256000005
HEALTHPEAK OP 2.875% 15/01/20311 USD1000	0.00 US42250PAB94
COMMONWEALTH EDISON 2.2% 1MTG BDS 01/03/2030 USD1000 128	0.00 US202795JR27
MAYVILLE ENGINEERING CO INC	0.00 US5786051079
JAPAN POST INSURANCE CO LTD	0.00 JP3233250004
ABBVIE 4.70% 14/05/2045	0.00 US00287YAS81
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00 JP1300541H31
VERIZON COMMS. 2.55% 21/03/2031	0.00 US92343VGJ70
GRIFOLS SA	0.00 ES0171996087
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00 BE0000346552
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00 JP1201341C38
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00 JP1201421D22

CIGNA CORP 4.80% 15/7/2046	0.00 US125523CF53
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00 JP1201321BC7
DIETEREN GROUP	0.00 BE0974259880
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00 SE0017830730
SWEDEN GOV. BD. 3.50% 30/03/2039	0.00 SE0002829192
SALMAR ASA	0.00 NO0010310956
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00 JP1201361C58
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00 NL0015001RG8
MASS INSTITUTE OF TECH 2.98% 01/JUL/2050	0.00 US575718AG63
CCP CITIGROUP GBP BROKER ACCOUNT	0.00
JAPAN GOV. TWENTY 2.20% 20/03/2026	0.00 JP1200871653
SOUL PATTINSON (WH) LIMITED FPO	0.00 AU000000SOL3
SOUTHERN CALIFORN 4.125% 01/03/2048	0.00 US842400GK35
OTSUKA CORPORATION	0.00 JP3188200004
SOUTHERN CALIFORNI 3.65% 01/02/2050	0.00 US842400GT44
CITIGROUP CCP AUD BROKER ACCOUNT	0.00
INDONESIA TSY. BD 6.875% 15/07/205400000 FR0102	0.00 IDG000024001
HUARONG FIN. II 0.75% 12/11/2029	0.00 SE0011281922
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00 SE0007125927
DEUTSCHE BAHN FIN GMBH 0.62% 08/DEC/2050	0.00 XS2270142966
MARS 2.375% 16/07/204044A	0.00 US571676AN55
AES 5.80% 15/03/2032	0.00 US00130HCM51
FUT 08 DEC 25 EURX EUR-BUND	0.00
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00 JP1300641KA3
INVESTMENT AB LATOUR	0.00 SE0010100958
ORSTED AS	0.00 DK0060094928
T-MOBILE USA 4.50% 15/04/2050	0.00 US87264AAZ84
CVS HEALTH CORP F2V 10/03/2055	0.00 US126650EH94
VIACOM 4.375% 15/3/2043	0.00 US92553PAP71
BHP BILLITON FIN. 5.30% 21/02/2035	0.00 US055451BL10
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00 US694308HR19
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00 JP1300661L47
BLOCK INC. CDI 1 1 FOREIGN EXEMPT NYSE	0.00 AU0000380420
AEP TRANSMISSION 5.375% 15/06/2035035	0.00 US00115AAS87
AEP TEXAS 3.45% 15/5/2051	0.00 US00108WAN02
REDE D OR SAO LUIZ SA	0.00 BRRDORACNOR8
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00 JP1201441D44
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00 BE0000344532
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00 SE0013935319
ROCKWOOL ASB SHS	0.00 DK0063855168
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00 IT0005542359
ARKEMA	0.00 FR0010313833
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.00 AU000XCLWAR9
UK. GILT 0.50% 22/10/2061	0.00 GB00BMBL1D50
MARS INC DEL 4.125% GTD SNR NTS 01/04/54 USD2000 144A	0.00 US571676AG05
B/ROCK. FNDG. 5.35% 8/1/2055	0.00 US09290DAK72
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00 JP1400021950
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00 JP1300531GCO
KIMCO REALTY CORP 6.4% SNR NTS 01/03/2034 USD1000	0.00 US49447BAA17
JAPAN GOV. THIRTY 2.30% 20/06/2035	0.00 JP1300191572
ZAR BNP PARIBAS A/C	0.00
SCHRODERS PLC ORD GB	0.00 GB00BP9LHF23
FUTURES MARGIN-CAD	0.00
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00 JP1300521G93
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00 JP1400071E55
SAGAX AB	0.00 SE0005127818
WHARF HOLDINGS LTD HKD	0.00 HK0004000045
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00 CA135087C939
ANA HOLDINGS INC	0.00 JP3429800000
ITALY BUONI POLIEN 4.10% 30/04/2046/2046	0.00 IT0005631608
CITIGROUP F2F 3/6/2031	0.00 US172967MS77
FUTURES MARGIN-GBP	0.00

BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00 DE0001030757
JAPAN GOVERNMENT T 0.90% 01/09/202776	0.00 JP1024761R95
JAPAN GOV. THIRTY 0.30% 20/06/2046	0.00 JP1300511G61
MERCK & CO INC 2.35% 24/06/2040	0.00 US58933YBA29
SOFINA SA	0.00 BE0003717312
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN	0.00
IMPERIAL BANK OF COMMERCE	
JAPAN GOVERNMENT F 3.10% 20/03/2065	0.00 JP1400181R57
RPI_CCP USD RCV CPI1D PAY 2.4483% 11-DEC-	0.00
2029CHASUS33LCHCUK	
JD SPORTS FASHION ORD	0.00 GB00BM8Q5M07
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00 AU0000300535
CNY BNP PARIBAS A\C	0.00
SWEDISH KRONA	0.00
HOLMEN AB SER B NPV	0.00 SE0011090018
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00 IT0005480980
ZHEJIANG LEAPMOTOR TECHNOLOGY CO LTD	0.00 CNE100005K77
ELI LILLY & CO 5.65% 15/10/2065	0.00 US532457DG09
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00 ES0000012J07
RIO TINTO FIN. USA 5.25% 14/3/2035	0.00 US76720AAU07
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00 BE0000343526
REALTY INC. 2.20% 15/06/2028	0.00 US756109BJ21
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00 JP1201561G37
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00 JP1300411DC2
WPP PLC	0.00 JE00B8KF9B49
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00 JP1300221643
BANK OF AMERICA CORP F2F 24/01/2036	0.00 US06051GMM86
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00 JP1300501G30
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00 CA135087D358
SGD BNP PARIBAS A/C	0.00
CITIGROUP CCP	0.00
ALEXANDRIA REAL 1.875% 1/2/2033	0.00 US015271AV11
DUPONT DE NEMOURS 5.319% 15/11/2038	0.00 US26078JAE01
MARS 5.80% 01/05/2065	0.00 US571676BD64
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00 JP1201261B43
COREBRIDGE FINL. 4.35% 5/4/2042	0.00 US21871XAK54
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00 JP1300561H93
SUNSHINE INSURANCE GROUP CO	0.00 CNE100005MM4
BUONI POLIENNALI D 2.15% 01/03/2072	0.00 IT0005441883
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00 JP1400031A58
GUSHENGTANG HOLDINGS ORD SHS	0.00 KYG4212K1040
DENMARK GOV. BD. 0.25% 15/11/205201	0.00 DK0009924029
BELGIUM KINGDOM 1.40% 22/06/2053	0.00 BE0000355645
INTEL CORP 5.70% 10/02/2053	0.00 US458140CJ73
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00 DE0001030724
NEXI SPA ORD	0.00 IT0005366767
UNITED KINGDOM GI 5.375% 31/1/2056	0.00 GB00BT7J0241
OPT. US 10YR NOTE (CBT)DEC25 PUT 111 10/24/2025	0.00
SG HOLDINGS CO LTD	0.00 JP3162770006
Outstanding Settlement Receipts - MXN	0.00
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00 JP1300151485
NESTLE MALAYSIA BERHAD	0.00 MYL4707OO005
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00 BE0000340498
CHARTER COMMS. OPE 3.70% 1/4/2051	0.00 US161175BV50
FAIRFAX FINANCIAL 5.75% 20/05/2035	0.00 US303901BV34
ATMOS ENERGY CORP 3.375% SNR NTS 15/09/2049 USD2000	0.00 US049560AS49
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.00
JPMORGAN CHASE	
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00 AU000XCLWAP3
RPI_CCP USD RCV CPI1D PAY 2.5738% 08-JUL-	0.00
2030CHASUS33LCHCUK	
UK. GILT 1.125% 22/10/2073	0.00 GB00BLBDX619
KINGDOM OF BELGIUM 3.45% 22/06/2042	0.00 BE0000364738
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00 BE0000359688

SEK BNP PARIBAS A/C	0.00
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00 JP1300491FC9
WESTPAC	0.00
TRAVELERS COS 5.70% 24/7/2055	0.00 US89417EAU38
C AND A MODAS SA	0.00 BRCEABACNOR1
DENMARK GOV. BD. 2.25% 15/11/2035	0.00 DK0009924961
ELI LILLY & CO 5.55% 15/10/2055	0.00 US532457DF26
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00 ES0000012H58
S&P TSX IDX 2512	0.00
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00 SE0004517290
HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD	0.00 CNE100000JG3
DOW CHEM. 5.95% 15/03/2055	0.00 US260543DM21
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00 US912810FG86
TOKYO METRO CO LTD	0.00 JP3583900000
Outstanding Settlement Receipts - PHP	0.00
SWEDEN GOV. BD. 2.25% 11/5/20351066 REGS	0.00 SE0021308541
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN	0.00
CHASEBANK N.A. CHASUS33	
RPI_CCP USD RCV CPI1D PAY 2.436% 10-APR-2030CHASUS33LCHCUK	0.00
MYR BNP PARIBAS A/C	0.00
PUBLIC SERV. ELEC. 3.00% 01/03/2051USD2000 N	0.00 US74456QCG91
NORTHUMBRIAN WATER FIN 5.62% 29/APR/2033	0.00 XS0159898153
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00 US912810FJ26
FAIRFAX FINANCIAL HLDGS LTD 5.625% SNR NTS 16/08/2032 USD1000	0.00 US303901BL51
RPI_CCP USD RCV CPI1D PAY 2.426% 10-APR-2030CHASUS33LCHCUK	0.00
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00 SE0000108847
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00 JP1300481F92
GCI LIBERTY INCCL C	0.00 US36164V8000
SOUTH32 LTD NPV DI	0.00 AU000000S320
FUT. US 10YR NOTE (CBT) CBT DEC25	0.00
FUT DEC 25 CBT ULT TNOTE	0.00
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00 FR0014001NN8
FLEURY SA	0.00 BRFLRYACNOR5
UNITEDHEALTH GRP. 5.375% 15/04/2054	0.00 US91324PFC14
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00 BE0000353624
CGI INC COM NPV SUB VTG SHS CL A	0.00 CA12532H1047
HIKMA PHARMACEUTICALS PLC	0.00 GB00B0LCW083
CDS_IX_CCP ITRAXX EUROPE SERIES 1% 20351220GOLDUS33ICEEUS2I666VDM4	0.00
NEW ZEALAND DOLLAR	0.00
CENOVUS ENERGY 6.75% 15/11/2039	0.00 US15135UAF66
FUT DEC 25 5 YR T NOTE	0.00
NORWEGIAN KRONOR	0.00
INDONESIA TSY. BD 7.125% 15/06/2043	0.00 IDG000020900
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00 NZHZNZD0230L2
FUTURES MARGIN-EURO	0.00
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00 JP13001614A6
CANADIAN GOV. BD. 4.50% 01/11/2025	0.00 CA135087Q806
RELX CAP. 5.25% 27/03/2035	0.00 US74949LAG77
IRS_CCP AUD RCV 2.85% PAY BBSW6M 03-DEC-2034SBSIUS33LCHCUK	0.00
RPI EUR RCV 2.5% PAY CPTFE1D 21-MAR-2054	0.00
CF INDUSTRIES INC 5.375% 15/03/2044	0.00 US12527GAE35
FUT DEC 25 ME 5Y CDN BOND	0.00
CIGNA 2.375% 15/03/2031	0.00 US125523CM05
MXN BNP PARIBAS A/C	0.00
KRW BNP PARIBAS A/C	0.00
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.00 AU000000NSR2
GENTING SINGAPORE LTD	0.00 SGXE21576413
TELUS CORPORATION COM NPV	0.00 CA87971M1032
ILS BNP PARIBAS A/C	0.00
FUT DEC 25 US 2YR T-NOTE	0.00

Income Due - THB	0.00
BANCA MEDIOLANUM SPA	0.00 IT0004776628
DEMANT A S	0.00 DK0060738599
CLP BNP PARIBAS	0.00
Futures Margin - AUD	0.00
Income Due - SEK	0.00
FUTURES MARGIN-JPY	0.00
CITIGROUP CCP EUR BROKER ACCOUNT	0.00
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00 SE0015193313
IMUGENE LIMITED OPTION EXPIRING 30 MAR 2026	0.00 AU0000415630
FUTURES MARGIN-NZD	0.00
Income Due - TRY	0.00
FTSE 100 IDX 2509 FU	0.00 GB00MP62WC98
KEPPEL DC REIT NPV RIGHTS	0.00 DU0BT9Q186R6
FUT DEC 25 ME 2Y GVT BOND	0.00
MINI TPX IDX 2512 F	0.00
MEXICAN BONOS 7.50% 03/06/2027	0.00 MX0MGO00000D8
JAPAN AIRLINES CO LTD	0.00 JP3705200008
POSTNL NV 4.0% 02/OCT/2030	0.00
SWISS FRANC	0.00
DJ EUR ST50 2512 FU	0.00 DE000C7GEHQ1
TWD BNP PARIBAS A/C	0.00
FUTURES MARGIN-HKD	0.00
FUT DEC 25 LIF LONG GILT	0.00
FUTURES MARGIN-CHF	0.00
RPI_CCP USD RCV CPI1D PAY 2.6302% 12-SEP-2030CHASUS33LCHCUK	0.00
OIS_CCP JPY RCV 0.5% PAY TONAR1D 08-JUL-2027SBSIUS33LCHCUK	0.00
FUT DEC 25 SFE 10Y T-BOND	0.00
SUMITOMO MITSUI FINL F2F 06/10/2036	0.00 XS3189681011
PHP BNP PARIBAS A/C	0.00
P3 GRP. SARL 3.75% 02/04/2033	0.00 XS3195025054
PLN BNP PARIBAS A/C	0.00
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00 SE0016102115
FINABLR PLC	0.00 GB00BJ7HMMW26
DANISH KRONE	0.00
FEE REBATES	0.00
VOLKSWAGEN BANK G 3.125% 02/10/2029	0.00
PROVINCE OF ALBERTA 4.45% 01/DEC/2054	0.00 CA013051ES23
PROVINCE OF ALBERT 3.10% 01/06/2050	0.00
ROYAL CARIBBEAN C 5.375% 15/01/2036	0.00
ELM FOR SWISS PRI 3.125% 01/10/2031	0.00
TRY BNP PARIBAS A/C	0.00
BUREAU VERITAS 3.375% 01/10/203333	0.00
HANG MINI 2510 FUT	0.00
SOFINA SA NPV SR 021025	0.00 BE0970189925
SINGAPORE DOLLAR	0.00
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00 SG7J60932174
Income Due - CHF	0.00
Income Due - MYR	0.00
DIAGEO FINANCE PLC 3.25% 03/10/2032	0.00 XS3198651872
DIAGEO FINANCE PLC 3.75% 03/10/2037	0.00 XS3198652763
ESC MNLEHMAN BRTHRS HLDGRR	0.00
5.250%D011207M020612GL ESCROW	
SIBANYE STILLWATER LTD	0.00 ZAE000259701
KT CORP	0.00 KR7030200000
TITULOS DE TESORER 6.25% 09/07/203609/07/2036	0.00 COL17CT03748
COP100000 TES	
US. TSY. NOTE/BOND 3.75% 15/4/20262026 USD1000 AM-2026	0.00 US91282CGV72
NEW ISRAELI SHEQEL	0.00
HUF BNP PARIBAS A/C	0.00
ITALY BUONI POLIEN 4.65% 01/10/2055	0.00
POLISH ZLOTY	0.00

FX OPTIONS	0.00
FRANCE(GOVT OF) 3.5% BDS 25/11/2035 EUR1 144A	0.00
PRUDENTIAL PLC ELECTRONIC ELECTION ENTL XX	0.00 GB00BTRC9G00
GAZPROM PJSC-SPON ADR	0.00 US3682872078
MEXICAN PESO	0.00
NK LUKOIL PAO	0.00 US69343P1057
SBERBANK OF RUSSIA DEPOSITARY RECEIPT	0.00 US80585Y3080
CTP N.V EUR0.16 STK DIV 101025	0.00 NL0015002N64
MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY	0.00 US6074091090
PHOSAGRO PJSC GDR	0.00 US71922G3083
NOVATEK PJSC	0.00 US6698881090
INDO RUPIAH	0.00
WYNYARD GROUP LTD TEMP	0.00 NZWYNE0001S2
OPTHEA LIMITED ORDINARY FULLY PAID	0.00 AU000000OPT2
IDR BNP PARIBAS A/C	0.00
OPTHEA LIMITED OPTION EXPIRING 300626	0.00 AU0000338162
COP BNP PARIBAS A/C	0.00
CZK BNP PARIBAS A/C	0.00
PHOSAGRO PJSC GDR EACH REPR ORD SHS SPON	0.00 US71922G4073
CONSTELLATION SOFT COM STK NPV TEMP	0.00 CA21037X1345
EQIX RCV SOFR 1D PAY IBOX \$ LI 20-03-26IBOXIG INDEX	0.00
ABIOMED INC NPV	0.00 US003CVR0169
GAZPROM NEFT PJSC	0.00 US36829G1076
CBL CORPORATION LTD TEMP	0.00 NZCBL0000156
US. TSY. NOTE/BON 3.625% 30/09/2030/2030 USD AD-2030	0.00
TAKEON NZD	0.00
NETHERLANDS (KINGDOM OF) 3.5% BDS 15/01/2056 EUR1	0.00 NL0015002P70
MITSUBISHI UFJ FINL GROUP INC SR CALL NT FXD TO FXD	0.00
4.527% 12/09/2031	
HLDG. D INFRASTRU 3.875% 31/01/2031	0.00
ALDERMORE GROUP PLC F2V 1/10/2035	0.00
US. TSY. NOTE/BON 3.875% 30/09/2032/2032 USD Q-2032	0.00
Outstanding Settlement Payments - CAD	0.00
JPM CCP	0.00
ANZ BANK NZ 11AM A/C	0.00
KWD BNP PARIBAS A/C	0.00
SPI 200 2512 FUT	0.00
SWISS MKT IDX 2512 F	0.00 DE000C7GFF47
IDS FINC. 4.00% 01/10/2032	0.00
RPI USD RCV CPI1D PAY 2.5% 21-MAR-2054	0.00
FUT 08 DEC 25 EURX E-SCHATZ	0.00
RPI_CCP USD RCV CPI1D PAY 2.6612% 23-SEP-	0.00
2030CHASUS33LCHCUK	
THB BNP PARIBAS A/C	0.00
BARCLAYS CCP	0.00
CITIGROUP CCP CAD BROKER ACCOUNT	0.00
CDS_IX_CCP CDX.NA.IG.45 1%	0.00
20351220GOLDUS33ICEEUS2I65BYE12	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.00
MERRILL LYNCH INTL	
FUT 08 DEC 25 EURX EUR-BOBL	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO DEUTSCHE	0.00
GOLDMAN SACHS CCP EUR BROKER ACCOUNT	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN	0.00
CHASE	
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF	0.00
COMMERCE TORONTO CA	
Outstanding Settlement Payments - PLN	0.00
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK	0.00
PLC BARCGB5G	

Outstanding Settlement Payments - EUR	0.00
CITIGROUP CCP USD BROKER ACCOUNT	0.00
FUT. EUX EURO-BTP DEC25	0.00
FUT DEC 25 OSE 10Y JGB	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAY	0.00
FUT 08 DEC 25 EUR FOAT	0.00
Outstanding Settlement Payments - MXN	0.00
Outstanding Settlement Payments - TRY	0.00
Outstanding Settlement Payments - MYR	0.00
Outstanding Settlement Payments - IDR	0.00
FUT 08 DEC 25 EURO BUXL BND	0.00
OTC DERIV CASH COLL BOA	0.00
CDS_IX_CCP CDX.NA.IG.45 1%	0.00
20301220GOLDUS33ICEEUS2I65BYE12	
OTC DER CASH COLL COLLATERAL PAY	0.00
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM	-0.01
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBS	-0.01
WESTPAC NZD COLL	-0.01
Outstanding Settlement Payments - ZAR	-0.01
BNZ NZD COLL	-0.01
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	-0.01
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F	-0.01
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	-0.01
JPM CCP USD BROKER ACCOUNT	-0.02
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WELLS FARGO BANK N.A	-0.02
Outstanding Settlement Payments - BRL	-0.02
Outstanding Settlement Payments - AUD	-0.02
Outstanding Settlement Payments - TWD	-0.02
Outstanding Settlement Payments - KRW	-0.02
Outstanding Settlement Payments - NZD	-0.02
MSCI INDIA 2512 FUT	-0.03 DE000C7H17H7
Outstanding Settlement Payments - HKD	-0.03
Outstanding Settlement Payments - USD	-0.05
Cash Adjustment	-0.11
FX POSITIONS	-0.53