

Offer name	Mercer KiwiSaver Scheme	Offer number	OFR10255
Fund name	Sustainable High Growth fund	Fund number	FND17
Period disclosure applies [dd/mm/yyyy]	30/09/2025		
Asset name	% of fund net assets	Security code	
NVIDIA CORP		3.97 US67066G1040	
FISHER & PAYKEL HEALTHCARE CORPORATION LIMITED		3.16 NZFAPE0001S2	
MICROSOFT CORP		3.04 US5949181045	
APPLE INC		2.71 US0378331005	
INFRATIL LIMITED		2.13 NZIFTE0003S3	
AUCKLAND INTERNATIONAL AIRPORT LTD		1.84 NZAIAE0002S6	
CONTACT ENERGY LIMITED		1.26 NZCENE0001S6	
AMAZON COM INC		1.26 US0231351067	
MERIDIAN ENERGY LT NPV		1.04 NZMELE0002S7	
THE A2 MILK COMPANY LIMITED		1.01 NZATME0002S8	
EBOS GROUP LIMITED		0.98 NZEBOE0001S6	
META PLATFORMS INC		0.97 US30303M1027	
MAINFREIGHT LIMITED		0.94 NZMFTE0001S9	
BROADCOM ORD SHS		0.90 US11135F1012	
ALPHABET INC CAP STK CL A		0.83 US02079K3059	
MASTERCARD INC - CLASS A		0.78 US57636Q1040	
SUMMERSET GROUP HOLDINGS LTD		0.77 NZSUME0001S0	
TESLA INC		0.75 US88160R1014	
ALPHABET INC CAP CL C		0.71 US02079K1079	
Liquidity Identifier		0.71	
SPARK NEW ZEALAND LIMITED		0.70 NZTELE0001S4	
TAIWAN SEMICONDUCT MANUFACTURING USD		0.66 US8740391003	
JP MORGAN CHASE & CO		0.63 US46625H1005	
RYMAN HEALTHCARE LTD		0.61 NZRYME0001S4	
USD BNP PARIBAS A/C		0.58	
LILLY (ELI) & CO USD		0.54 US5324571083	
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE		0.51	
ECOLAB LTD		0.50 US2788651006	
SCHNEIDER ELECTRIC SE		0.50 FR0000121972	
NZD BNP PARIBAS A/C		0.48	
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE		0.46	
FLETCHER BUILDING LTD		0.45 NZFBUE0001S0	
VISA INC - A		0.43 US92826C8394	
KIWI PROPERTY GROUP LIMITED		0.40 NZKPGE0001S9	
WASTE MANAGEMENT INC COM		0.38 US94106L1098	
LINDE PLC		0.38 IE000S9YS762	
XYLEM INC COM		0.38 US98419M1009	
AIR LIQUIDE		0.38 FR0000120073	
FREIGHTWAYS GROUP LTD		0.37 NZFREE0001S0	
NEXTERA ENERGY INC		0.37 US65339F1012	
TRANE TECHNOLOGIES PLC		0.37 IE00BK9ZQ967	
MERCURY NZ LIMITED		0.35 NZMRPE0001S2	
APTIV PLC NEW ORD USD0.01		0.35 JE008TDN8H13	
IBERDROLA SA		0.35 ES0144580Y14	
INVESTA COMMERCIAL PROPERTY FUNDAFS		0.35	
BERKSHIRE HATHAWAY INC - CLASS B		0.34 US0846707026	
AGILENT TECHNOLOGIES INC		0.34 US00846U1016	
HUBBELL INC		0.34 US4435106079	
ADVANCED MICRO DEV		0.34 US0079031078	
ASML HOLDING NV		0.33 NL0010273215	
MCKESSON CORP		0.32 US58155Q1031	
BOOKING HLDGS INC COM		0.32 US09857L1089	
CHORUS LIMITED ORDINARY FULLY PAID		0.32 NZCNUE0001S2	
SHOPIFY INC COM NPV CL A		0.31 CA82509L1076	

SAP AG	0.31 DE0007164600
SCALES CORP LTD	0.31 NZSCLE0002S8
COSTCO WHOLESALE CORP	0.31 US22160K1051
PORT OF TAURANGA LTD	0.29 NZPOTE0003S0
UNION PACIFIC CORP	0.29 US9078181081
TJX COS INC	0.29 US8725401090
NETFLIX INC	0.28 US64110L1061
DEERE & CO	0.28 US2441991054
EBAY INC	0.27 US2786421030
AUTOZONE INC	0.27 US0533321024
PALO ALTO NETWORKS INC	0.27 US6974351057
ORACLE CORP	0.26 US68389X1054
THERMO FISHER SCIENTIFIC INC	0.26 US8835561023
GOODMAN NZ Highbrook Limited Partnership	0.25 DU00GUDMHBNZ
DEXUS WHOLESALE PROPERTY FUND AU	0.25
ASTRAZENECA PLC	0.24 GB0009895292
VERALTO ORD SHS	0.24 US92338C1036
SERVICENOW INC	0.24 US81762P1021
JOHNSON & JOHNSON COM	0.24 US4781601046
ENBRIDGE INC	0.23 CA29250N1050
AMPHENOL ORD SHS CLASS A	0.23 US0320951017
CHARTER HALL RETAIL PARTNERSHIP NO. 6 PE	0.23
ABBOTT LABS	0.23 US0028241000
HITACHI NPV	0.23 JP3788600009
AUTODESK INC	0.22 US0527691069
SKY NETWORK TELEVISION LTD	0.22 NZSKTE0001S6
INTERACTIVE BRO GR COM	0.22 US45841N1072
STRIDE STAPLED GRP NPV UNITS	0.22 NZSPGE0001S2
DANAHER CORP	0.22 US2358511028
ABBVIE INC COM	0.22 US00287Y1091
ESSILORLUXOTTICA	0.22 FR0000121667
BOSTON SCIENTIFIC CORP COM USD	0.21 US1011371077
RESMED INC	0.21 AU000000RMD6
PALANTIR TECHNOLOGIES INC	0.21 US69608A1088
GE AEROSPACE	0.21 US3696043013
WELLS FARGO & COMPANY	0.21 US9497461015
HOME DEPOT INC	0.20 US4370761029
INTUITIVE SURGICAL INC	0.20 US46120E6023
SALESFORCE INC	0.20 US79466L3024
PROCTER & GAMBLE COMPANY	0.20 US7427181091
ROPER TECHNOLOGIES INC	0.20 US7766961061
KKR GLOBAL INFRASTRUCTURE INVESTORS II LP PE	0.20
TAIWAN SEMICON MANUFACTURING CO LTD	0.20 TW0002330008
CISCO SYSTEMS INC	0.19 US17275R1023
BANK OF AMERICA CORPORATION	0.19 US0605051046
BE SEMICONDUCTOR EURO	0.19 NL0012866412
NATIONAL GRID	0.18 GB00BDR05C01
NOVO NORDISK ORD SHS CLASS B	0.18 DK0062498333
APPLIED MATERIALS US	0.18 US0382221051
CASH	0.18
SYNOPSYS INC	0.17 US8716071076
UNITEDHEALTH GROUP INC COM STK	0.17 US91324P1021
FAIR ISAAC CORPORATION	0.17 US3032501047
NEW ZEALAND GOVERNMENT 200429 3.0 GB	0.17 NZGOVDT429C7
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD	0.17
ACCENTURE PLC	0.17 IE00B4BNMY34
COCA COLA CO USD	0.17 US1912161007
FIRST SOLAR INC	0.17 US3364331070
GENTRACK GROUP LIMITED ORDINARY SHARES	0.16 NZGTKE0002S9
ADYEN NV	0.16 NL0012969182
STONEPEAK ZENO HOLDINGS (CYM) LP - EUR	0.16
VAIL RESORTS INC	0.16 US91879Q1094
TE CONNECTIVITY COM USD 0.01	0.16 IE000IVNQZ81
DARLING INGREDIENTS INC	0.16 US2372661015

INFRALEMON SCA	0.16
MOODYS CORPORATION	0.16 US6153691059
FERGUSON ENTERPRIS USD0.0001	0.16 US31488V1070
MARVELL TECHNOLOGY COM	0.16 US5738741041
MEDIATEK INC	0.16 TW0002454006
MERCK & CO INC NEW COM	0.16 US58933Y1055
SEKISUI HOUSE	0.15 JP3420600003
NEXTDC LIMITED ORDINARY FULLY PAID	0.15 AU000000NXT8
UNILEVER PLC	0.15 GB00B10RZP78
TEXAS INSTRUMENTS	0.15 US8825081040
GXO LOGISTICS INC	0.15 US36262G1013
SIEMENS AG NPV EUR	0.15 DE0007236101
RENAISSANCERE HOLDINGS LTD	0.15 BMG7496G1033
REPUBLIC SERVICES INC	0.15 US7607591002
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.14
GLOBE LIFE INC	0.14 US37959E1029
BEAZLEY P L C	0.14 GB00BYQJJC66
SEMPRA ORD	0.14 US8168511090
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.14 NZAPTE0001S3
HMC WHF NO. 1 PTY LTD - AUDPE	0.14
ELEVANCE HEALTH INC	0.14 US0367521038
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.14 US4592001014
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE	0.14
INCOMEFUND	
EXELON CORPORATION	0.14 US30161N1019
DSM FIRMENICH AG EURO.01	0.14 CH1216478797
FIRST QUANTUM MINERALS LTD	0.14 CA3359341052
EDWARDS LIFESCIENCES CORP	0.14 US28176E1082
EAGLE POINT DEFENSIVE INCOME PARTNERS LP- AUD	0.14
HSBC HOLDINGS PLC	0.13 GB0005405286
MCP SECURED PRIVATE DEBT FUND II (FUND)	0.13
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.13
GOLDMAN SACHS GROUP INC.	0.13 US38141G1040
NEW ZEALAND GOVERNMENT 150531 1.50 GB	0.13 NZGOVDT531C0
MCP REAL ESTATE DE BT FUND (AUD)	0.13
NOVARTIS AG	0.13 CH0012005267
NEW ZEALAND GOVERNMENT 150528 0.25 GB	0.13 NZGOVDT528C6
CSL LIMITED	0.13 AU000000CSL8
CROWN CASTLE INTL CORP	0.13 US22822V1017
NEW ZEALAND GOVERNMENT 140433 3.50 GB	0.13 NZGOVDT433C9
AMERICAN ELECTRIC POWER COMPANY INC	0.13 US0255371017
ZOETIS INC	0.13 US98978V1035
CHANNEL INFRASTRUCTURE NZ LTD	0.13 NZNZRE0001S9
CHENIERE ENERGY INC	0.13 US16411R2085
KERRY GROUP PLC-A	0.13 IE0004906560
AT & T INC	0.13 US00206R1023
ROYAL BANK OF CANADA	0.13 CA7800871021
CSX CORP COM	0.13 US1264081035
BLACKROCK INC	0.12 US09290D1019
CATERPILLAR INC	0.12 US1491231015
WORLEY LIMITED	0.12 AU000000WOR2
CENTURIA INDUSTRIAL REIT ORDINARY UNITS FULLY PAID	0.12 AU000000CIP0
XERO LIMITED ORDINARY FULLY PAID	0.12 NZXROE0001S2
WELLTOWER INC	0.12 US95040Q1040
UBER TECHNOLOGIES INC	0.12 US90353T1007
SERKO LTD	0.12 NZSKOE0001S7
HOWMET AEROSPACE I COM USD	0.12 US4432011082
AMERICAN WATER WORKS CO INC	0.12 US0304201033
NEW ZEALAND GOVERNMENT 150530 4.50 GB	0.12 NZGOVDT530C2
MITSUBISHI UFJ FINANICAL	0.12 JP3902900004
LAUREATE EDUCATION INC	0.12 US5186132032
PARK SQUARE CAPITAL CREDIT INVESTMENTS SCSP SICAVPE	0.12

VISTA GROUP INTERNATIONAL LTD	0.12 NZVGLE0003S1
VERIZON COMMUNICATIONS	0.12 US92343V1044
ICON PLC	0.12 IE0005711209
WASTE CONNECTIONS COM NPV	0.11 CA94106B1013
TENABLE HOLDINGS INC	0.11 US88025T1025
LIFE360 INC	0.11 AU0000045098
CARRIER GLOBAL COR COM	0.11 US14448C1045
THE WALT DISNEY CO	0.11 US2546871060
KEYENCE CORP NPV	0.11 JP3236200006
RELX PLC	0.11 GB00B2B0DG97
NESTLE SA	0.11 CH0038863350
GE VERNOVA ORS SHS	0.11 US36828A1016
MCDONALD'S CORP	0.11 US5801351017
ALCON AG	0.11 CH0432492467
INSULET CORP	0.11 US45784P1012
ASHTAD GROUP PLC	0.11 GB0000536739
VAUBAN IP ENERGY SOLUTIONS	0.11
CITIGROUP INC USD	0.11 US1729674242
DEUTSCHE TELEKOM AG DEM	0.11 DE0005557508
MORGAN STANLEY	0.11 US6174464486
PEPSICO INC CAP 2/3	0.11 US7134481081
ADTALEM GLOBAL EDUCATION INC	0.11 US00737L1035
KKR QUARTZ CO-INVEST GP LLCPE	0.11
KKR DIVERSIFIED CORE INFRA B SR	0.11
NEW ZEALAND GOVERNMENT 150437 2.75 GB	0.10 NZGOVDT437C0
INGENIA COMMUNITIES GROUP	0.10 AU000000INA9
KBC GROUP NV	0.10 BE0003565737
ESSENTIAL UTILS	0.10 US29670G1022
INTUIT INC	0.10 US4612021034
GIP AQUARIUS FUND SECONDARY	0.10
Outstanding Settlement Receipts - NZD	0.10
CHALLENGER LIMITED	0.10 AU000000CGF5
ADVANCED DRAINAGE SYTEMS INC	0.10 US00790R1041
KEYSIGHT TECHNOLOGCOM USD	0.10 US49338L1035
NEW ZEALAND GOVERNMENT 150541 1.75 GB	0.10 NZGOVDT541C9
WABTEC CORP	0.10 US9297401088
ROCHE HLDGS AD GENUSSCHEINE NPV	0.10 CH0012032048
AUDAX CREDIT FEEDER FUND LPPE	0.10
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.10
PENTAIR PLC COM	0.10 IE00BLS09M33
MICRON TECHNOLOGY INC USD	0.10 US5951121038
STRYKER CORP	0.10 US8636671013
CMS ENERGY CORP	0.10 US1258961002
SPIRAX SARCO ENG ORD	0.10 GB00BWFGQN14
MERCADOLIBRE INC	0.10 US58733R1023
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.10 CNE100003662
NEW ZEALAND GOVERNMENT 150532 2.00 GB	0.10 NZGOVDT532C8
SCHWAB (CHARLES) CORP	0.10 US8085131055
ALLIANZ SE-REG	0.10 DE0008404005
CANADIAN PAC KANS COM NPV	0.09 CA13646K1084
SMITH A.O CORP	0.09 US8318652091
UNITED STATES DOLLAR	0.09
CELLNEX TELECOM SA	0.09 ES0105066007
AMERICAN EXPRESS USD	0.09 US0258161092
MODINE MANUFACTURING CO	0.09 US6078281002
SIKA AG	0.09 CH0418792922
DOMINION ENERGY INC	0.09 US25746U1097
CHURCHILL SENIOR MPD FUND LPPE	0.09
WILLIAMS COMPANIES INC	0.09 US9694571004
SONY CORP	0.09 JP3435000009
QUALCOMM INC	0.09 US7475251036
BLOCK INC	0.09 US8522341036
EVERSOURCE ENERGY COM	0.09 US30040W1080
LAM RESEARCH CORP COM USD 0.001 P S	0.09 US5128073062
TERNA SPA	0.09 IT0003242622

SYMRISE AG	0.09 DE000SYM9999
CHROMA ATE INC	0.09 TW0002360005
CINTAS CORP	0.09 US1729081059
SPOTIFY TECHNOLOGY COM	0.09 LU1778762911
ARISTA NETWORKS INC	0.09 US0404132054
BANCO SANTANDER CENTRAL HISP	0.09 ES0113900J37
MEDTRONIC PLC	0.09 IE00BTN1Y115
ONEOK INC	0.09 US6826801036
CENCORA INC COM	0.09 US03073E1055
PEMBERTON DEBT FUN D II SCS SICAV-RAIF PEMBERPE	0.09
KINDER MOR INC DEL COM	0.09 US49456B1017
S AND P GLOBAL INC COM	0.09 US78409V1044
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.09
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.09
Income Due - NZD	0.09
POPULAR INC COM USD6 POST REV SPLIT	0.09 PR7331747001
KKR TAURUS CO-INVEST LPPE	0.09
CROWDSTRIKE HOLDINGS INC	0.09 US22788C1053
CANADIAN NATL RAILWAY CO	0.09 CA1363751027
STRIDE INC	0.09 US86333M1080
APPLOVIN CORP	0.09 US03831W1080
VEEVA SYSTEMS INC	0.09 US9224751084
TOYOTA MOTOR CORP	0.09 JP3633400001
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFERRED	0.09 AU000000TLX2
ABB LTD	0.09 CH0012221716
AUTOMATIC DATA PROC.	0.08 US0530151036
IDEX CORP	0.08 US45167R1041
IIF AUSTRALIA 1 TRUSTPE	0.08
PROGRESSIVE CORP	0.08 US7433151039
PG AND E CORP	0.08 US69331C1080
INVESTORE PROPERTY LTD	0.08 NZIPLE0001S3
KONINKLIJKE AHOLD DELHAIZE NV	0.08 NL0011794037
BRIDGEPOINT CREDIT	0.08
HMC AUSTRALN RETAIL PARTNERSHP - AUD	0.08
Accruals	0.08
ITRON INC	0.08 US4657411066
TERUMO CORP	0.08 JP3546800008
CBRE GROUP INC CLASS A	0.08 US12504L1098
SUMITOMO MITSUI FINANCIAL GROUP	0.08 JP3890350006
EDP RENOVAVEIS SA	0.08 ES0127797019
F5 NETWORKS INC	0.08 US3156161024
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.08
RAYONIER INC	0.08 US7549071030
WIX COM LTD	0.08 IL0011301780
KLA TENCOR CORPORATION COM	0.08 US4824801009
MIZUHO FINANCIAL GROUP INC	0.08 JP3885780001
CORE INFRASTRUCTURE FUND IV SCA	0.08
LVMH MOET HENNESSY VUITTON SE	0.08 FR0000121014
CLEAN HARBORS INC	0.08 US1844961078
ARCADIS NV	0.08 NL0006237562
GEA GROUP AG	0.08 DE0006602006
SUN COMMUNITIES INC	0.08 US8666741041
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.08
INFINEON TECHNOLOGIES AG	0.08 DE0006231004
PROSUS NV	0.08 NL0013654783
PFIZER INC COM	0.07 US7170811035
BANCO BICAYA ARGENTARIA SA	0.07 ES0113211835
CYBERARK SOFTWARE LTD	0.07 IL0011334468
LEGAL & GENERAL GROUP PLC	0.07 GB0005603997
UBS GROUP AG	0.07 US225401AP33
NEW ZEALAND GOVERNMENT 150534 4.25 GB	0.07 NZGOVDT534C4
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.07
SACYR SA	0.07 ES0182870214

KONINKLIJKE VOPAK NV	0.07 NL0009432491
FERGUSON ENTERPRISE USD 0.0001	0.07 US31488V1070
UNICREDIT SPA	0.07 IT0005239360
CAPITAL ONE FINANCIAL CORPORATION	0.07 US14040H1059
GILEAD SCIENCES INC	0.07 US3755581036
TETRA TECH ORD SHS	0.07 US88162G1031
KONINKLIJKE KPN NV	0.07 NL0000009082
NCINO ORD SHS	0.07 US63947X1019
ADOBE INC COM	0.07 US00724F1012
UNITED UTILITIES GROUP PLC	0.07 GB00B39J2M42
TECNOGLASS INC	0.07 KYG872641009
NEW ZEALAND GOVERNMENT 150536 4.25 GB	0.07 NZGOVDT536C9
THE TORONTO DOMINION BANK	0.07 CA8911605092
AEROPORTS DE PARIS (ADP)	0.07 FR0010340141
INTEL CORP	0.07 US4581401001
WATTS WATER TECHNOLOGIES INC	0.07 US9427491025
DBS GROUP HOLDINGS LTD	0.07 SG1L01001701
BARINGS AUSTRALIAN PRIVATE CREDIT FUND - AUD	0.07
BARRATT REDROW PLC	0.07 GB0000811801
TELEFONICA BRASIL SA	0.07 BRVIVTACNORO
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.07
AENA SME ORD SHS	0.07 ES0105046017
UK. GILT 3.75% 7/3/2027	0.07 GB00BPSNB460
GODADDY INC	0.07 US3802371076
GOODMAN NZ Highbrook Limited Partnership - NZD	0.07
RED ELECTRICA DE ES	0.07 ES0173093024
ROBINHOOD MARKETS INC	0.07 US7707001027
HCA HEALTHCARE INC	0.07 US40412C1018
DELTA ELECTRONICS INC	0.07 TW0002308004
FUJIKURA LIMITED	0.07 JP3811000003
SOUTHERN CO COM USD	0.07 US8425871071
ASTRAZENECA PLC SPONS ADR	0.07 US0463531089
INTERCONTINENTAL EXCHANGE INC	0.07 US45866F1049
AGCO CORP	0.07 US0010841023
NEXTRACKER INC	0.07 US65290E1010
ANALOG DEVICES INCORPORATED COM	0.06 US0326541051
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.06
ZURICH FINANCIAL SERVICES	0.06 CH0011075394
PARKER HANNIFIN CORP	0.06 US7010941042
AMGEN INC	0.06 US0311621009
CARDINAL HEALTH INC	0.06 US14149Y1082
ITALGAS SPA	0.06 IT0005211237
LANDIS AND GYR GROUP AG	0.06 CH0371153492
BLACKSTONE INC	0.06 US09260D1072
ROYAL CARIBBEAN GROUP	0.06 LR0008862868
HEMNET GROUP AB	0.06 SE0015671995
EURO	0.06
MOTOROLA SOLUTIONS INC	0.06 US6200763075
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.06
KEYERA CORP COM	0.06 CA4932711001
UNIVERSAL MICROWAVE TECHNOLOGY INC	0.06 TW0003491007
JAMES HARDIE INDUS COM	0.06 IE000R94NGM2
BANK OF NEW YORK MELLON CORP	0.06 US0640581007
CUMMINS INC	0.06 US2310211063
OREILLY AUTO NEW COM	0.06 US67103H1077
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.06
SMURFIT WESTROCK P ORD USD0.001 DI	0.06 IE00028FXN24
E INK HOLDINGS INC	0.06 TW0008069006
INTESA SANPAOLO SPA	0.06 IT0000072618
LOBLAW COMPANIES LTD	0.06 CA5394811015
VODACOM GROUP PTY LTD	0.06 ZAE000132577
CREDIT AGRICOLE SA	0.06 FR0000045072
NINTENDO CO LTD	0.06 JP3756600007
QUEST DIAGNOSTICS	0.06 US74834L1008
GOODMAN GROUP	0.06 AU000000GMG2

SPIRE INC COM USD1	0.06 US84857L1017
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.06 NZLGFD014C0
150426 1.50 GB	
AIA GROUP LTD	0.06 HK0000069689
KINGSPAN GROUP PLC	0.06 IE0004927939
CONSTELLATION ENERGY CORP	0.06 US21037T1097
VESTAS WIND SYSTEM	0.06 DK0061539921
XCEL ENERGY INC	0.06 US98389B1008
CHUBB LIMITED ORD	0.06 CH0044328745
EMERSON ELECTRIC CO	0.06 US2910111044
T MOBILE US INC COM	0.06 US8725901040
CADENCE DESIGN SYSTEMS INC	0.06 US1273871087
GAZTRANSPORT ET TECHNIGAZ SA	0.06 FR0011726835
CRH PUBLIC LIMITED ORD SHS	0.06 IE0001827041
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.06 NZIIBDT003C0
WATERS CORPORATION	0.06 US9418481035
MUENCHENER RUECKVER RG-REG	0.05 DE0008430026
L'OREAL	0.05 FR0000120321
DIF VI CO-INVEST PROJECT 3 C.V	0.05
ALTAMIRA CO-INVESTMENT SCA	0.05
EQUINIX INC COM	0.05 US29444U7000
GSK PLC	0.05 GB00BN7SWP63
BNP PARIBAS SA	0.05 FR0000131104
GBP BNP PARIBAS A/C	0.05
SIEMENS ENERGY AG	0.05 DE000ENER6Y0
COLGATE PALMOLIVE	0.05 US1941621039
ATMOS ENERGY CORP	0.05 US0495601058
PENNON GROUP ORD GBP0.6105	0.05 GB00BNNTLN49
PEMBINA PIPELINE	0.05 CA7063271034
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED	0.05 AU000000TCL6
SECURITIES	
ILLINOIS TOOL WORKS	0.05 US4523081093
HYDRO ONE LTD	0.05 CA4488112083
AXA	0.05 FR0000120628
AMERICAN TWR REIT INC	0.05 US03027X1000
SIMPLY GOOD FOODS CO	0.05 US82900L1026
BNP PARIBAS NOMINEES	0.05
PROLOGIS INC COM	0.05 US74340W1036
DOLLARAMA INC	0.05 CA25675T1075
KKR AQUEDUCT CO-INVEST L.P.PE	0.05
HERMES INTERNATIONAL	0.05 FR0000052292
THE CIGNA GROUP	0.05 US1255231003
VERTEX PHARMACEUTICALS INC	0.05 US92532F1003
ONEMAIN HOLDINGS INC	0.05 US68268W1036
SINGAPORE TELECOMM NPV B L 100	0.05 SG1T75931496
VITAL HEALTHCARE PROPERTY TRUST	0.05 NZCHPE0001S4
KSL CAPITAL PARTNERS CV I	0.05
GOODMAN PROPERTY TRUST	0.05 NZCPT0001S9
CORNING INC	0.05 US2193501051
NEW ZEALAND GOVERNMENT 150535 4.50 GB	0.05 NZGOVDT535C1
BARCLAYS PLC	0.05 GB0031348658
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.05
VITAL FARMS INC	0.05 US92847W1036
ING GROEP NV	0.05 NL0011821202
SEA LTD	0.05 US81141R1005
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.05 NZIIBDT004C8
SNOWFLAKE INC	0.05 US8334451098
RECRUIT HLDGS CO LNPV	0.05 JP3970300004
PNC FINANCIAL SERVICES GROUP	0.05 US6934751057
SHERWIN WILLIAMS COM	0.05 US8243481061
ORION OYJ	0.05 FI0009014377
AXIUM INFRASTRUCTUPE	0.05
OLD MUTUAL LTD NPV	0.05 ZAE000255360
KROGER CO COM	0.05 US5010441013
KDDI CORP	0.05 JP3496400007

VINCI SA	0.05	FR0000125486
MONDELEZ INTERNATIONAL INC	0.05	US6092071058
DIGITAL REALTY TRUST INC	0.05	US2538681030
HILTON WORLDWIDE H COM	0.05	US43300A2033
ROLLINS INC	0.05	US7757111049
VULCAN MATERIALS CO	0.05	US9291601097
STARBUCKS CORP	0.05	US8552441094
LOWE'S COS INC	0.05	US5486611073
CVS HEALTH CORP	0.05	US1266501006
QUANTA SERVICES INC	0.04	US74762E1029
ROCKWELL AUTOMATION INC	0.04	US7739031091
E.ON SE	0.04	DE000ENAG999
OVERSEA-CHINESE BANKING CORP	0.04	SG1504926220
HOCHTIEF AG	0.04	DE0006070006
3M CO	0.04	US88579Y1010
REV GROUP INC	0.04	US7495271071
MARSH & MCLENNAN COM	0.04	US5717481023
ENAV SPA	0.04	IT0005176406
NOMAD FOODS LTD	0.04	VGG6564A1057
KINROSS GOLD CORP	0.04	CA4969024047
NUTANIX INC	0.04	US67059N1081
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.04	
161025 TBILL		
CLP HOLDINGS LIMITED HKD	0.04	HK0002007356
SENTINELONE INC	0.04	US81730H1095
WESTPAC NEW ZEALAND LTD 121225 RCD	0.04	
HARTFORD INSURANCE GROUP INC T	0.04	US4165151048
CONSOLIDATED EDISON INC COM	0.04	US2091151041
RABOBANK NEW ZEALAND LTD 010526 RCD	0.04	
HONG KONG EXCHANGE & CLEAR	0.04	HK0388045442
ALLEGION PLC	0.04	IE00BFRT3W74
ADVANTEST CORP	0.04	JP3122400009
FERRARI NV COM	0.04	NL0011585146
COINBASE GLOBAL INC	0.04	US19260Q1076
MICROSTRATEGY COM USD0.001 CLASS A	0.04	US5949724083
NEW ZEALAND GOVERNMENT 150554 5.00 GB	0.04	NZGOVDT554C2
ERG SPA	0.04	IT0001157020
KOMATSU LTD JPY	0.04	JP3304200003
BHP GROUP LIMITED ORDINARY FULLY PAID	0.04	AU000000BHP4
GENERALI	0.04	IT0000062072
WAL MART DE MEXICO	0.04	MX01WA000038
SANOFI SA	0.04	FR0000120578
BRISTOL MYERS SQUIBB COMPANY	0.04	US1101221083
CLOUDFLARE INC	0.04	US18915M1071
SMG SWISS MARKETPLACE GROUP	0.04	CH1484953687
GIBSON ENERGY INC	0.04	CA3748252069
WESTPAC NEW ZEALAND LTD 240226 1.439 CB	0.04	NZWNZD0226L9
US BANCORP	0.04	US9029733048
NEW ZEALAND GOVERNMENT 150526 0.50 GB	0.04	NZGOVDT526C0
AXON ENTERPRISE I COM USD 0.00001	0.04	US05464C1018
COMCAST CORP	0.04	US20030N1019
AJINOMOTO CO INC JPY	0.04	JP3119600009
NEW ZEALAND GOVERNMENT 150427 4.50 GB	0.04	NZGOVDT427C1
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.04	
SWISS RE AG	0.04	CH0126881561
ZSCALER INC	0.04	US98980G1022
HYUNDAI ELECTRIC ENERGY SYST	0.04	KR7267260008
METRO INC - A	0.04	CA59162N1096
OMEGA HEALTHCARE INVESTORS	0.04	US6819361006
WESTPAC BANKING CORPORATION	0.04	AU000000WBC1
VERTIV HOLDINGS CO	0.04	US92537N1081
NATWEST GROUP PLC ORD	0.04	GB00BM8PJY71
MARATHON PETROL COM	0.04	US56585A1025
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.04	
SIMON PROPERTY GROUP INC USD	0.04	US8288061091

MANULIFE FINANCIAL CORP	0.04 CA56501R1064
FUTURE MARGINS-USD	0.04
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.04
GENUS PLC	0.04 GB0002074580
LLOYDS BANKING GROUP PLC	0.04 GB0008706128
CRITERIA CAIXACORP SA	0.04 ES0140609019
HOYA CORPORATION JPY	0.04 JP3837800006
FORTINET INC COM	0.04 US34959E1091
CONSTELLATION SOFTWARE COM	0.04 CA21037X1006
TOKIO MARINE HOLDINGS INC	0.04 JP3910660004
TOYOTA FINANCE NEW ZEALAND LTD 291025 PNOTE	0.04
TOKYO ELECTRON LTD JPY	0.04 JP3571400005
ASB BANK LTD 281125 RCD	0.04
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.04 US11133T1034
ASB BANK LTD 081225 RCD	0.04
SABRA HEALTHCARE REIT INC	0.04 US78573L1061
VENTAS INC	0.04 US92276F1003
AON PLC IE COM CL A	0.04 IE00BLP1HW54
PHILLIPS COM	0.04 US7185461040
COMPAGNIE DE SAINT-GOBAIN	0.04 FR0000125007
XIAOMI CORP	0.04 KYG9830T1067
SINGAPORE GOV. BD 2.875% 01/09/2030	0.04 SG7U32949426
NISOURCE INC	0.04 US65473P1057
YANGZIJANG SHIPBUILDING NPV	0.04 SG1U76934819
DEUTSCHE BOERSE AG	0.04 DE0005810055
NIKE INC CL B	0.03 US6541061031
MIPS AB	0.03 SE0009216278
ARGOSY PROPERTY LIMITED	0.03 NZARGE0010S7
BRAMBLES LIMITED	0.03 AU000000BXB1
UNITED RENTALS INC	0.03 US9113631090
INDITEX	0.03 ES0148396007
EXPERIAN GROUP LTD	0.03 GB00B19NLV48
SSE PLC	0.03 GB0007908733
BREVILLE GROUP LIMITED	0.03 AU000000BRG2
RABOBANK NEDERLA 160326 FRN	0.03 NZRABDT020C1
AMERICAN INTERNATIONAL GROUP	0.03 US0268747849
CORTEVA INC	0.03 US22052L1044
VISTRA CORP	0.03 US92840M1027
COMMONWEALTH BANK OF AUSTRALIA	0.03 AU000000CBA7
TC ENERGY CORP	0.03 CA87807B1076
PAYPAL HOLDINGS INC	0.03 US70450Y1038
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.03 ES0167050915
SKELLERUP HOLDINGS LIMITED	0.03 NZSKXE0001S8
NRG ENERGY INC	0.03 US6293775085
PEXA GROUP LTD PLC	0.03 AU0000158594
GRAINGER W W INC	0.03 US3848021040
TELSTRA CORPORATION LIMITED	0.03 AU000000TLS2
KAJEMA CORP	0.03 JP3210200006
VALERO ENERGY CORP	0.03 US91913Y1001
KIMCO REALTY CORP	0.03 US49446R1095
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 190326 RCD	0.03
NEC CORPORATION	0.03 JP3733000008
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.03 AU000000ANZ3
PRYSMIAN SPA	0.03 IT0004176001
OMNES CO-INVEST TA G - EUR	0.03
ATI INC	0.03 US01741R1023
KIMBERLY CLARK CORP	0.03 US4943681035
ICG AUSTRALIA SENIPE	0.03
LAFARGEHOLCIM LTD	0.03 CH0012214059
TARGA RESOURCES IN COM	0.03 US87612G1013
RELATED REAL ESTAT E DEBT FUND (CAYMAN) L.P.PE	0.03
PAYCHEX INC	0.03 US7043261079
LEGRAND SA	0.03 FR0010307819

STANDARD CHARTERED	0.03 GB0004082847
LONDON STOCK EXCHANG	0.03 GB00B05WJX34
NATIONAL BANK OF CANADA	0.03 CA6330671034
CAPITALAND INTEGRATED COMMERC	0.03 SG1M51904654
DR HORTON INC	0.03 US23331A1097
ENDESA SA	0.03 ES0130670112
SOCIETE GENERALE SA	0.03 FR0000130809
ANZ BANK NEW ZEALAND WELLINGTON 061025 3.55 TD	0.03
PEMBERTON ESPD SMA	0.03
NEWMONT CORP	0.03 US6516391066
OBAYASHI CORPORATION	0.03 JP3190000004
GARMIN ORD	0.03 CH0114405324
BANK OF NEW ZEALAND LTD 141025 RCD	0.03
KKR AND CO INC	0.03 US48251W1045
ASB BANK LTD 141125 RCD	0.03
METLIFE INC	0.03 US59156R1086
GENESIS ENERGY LTD	0.03 NZGNEE0001S7
ASB BANK LTD 12225 RCD	0.03
WESTPAC NEW ZEALAND LTD 150126 RCD	0.03
TRUIST FINL CORP COM	0.03 US89832Q1094
ATLAS ARTERIA ORDINARY STAPLED SECURITIES	0.03 AU0000013559
CHINA TOWER CORP LCN1 H POST COMP	0.03 CNE100006V65
ASB BANK LTD 310326 RCD	0.03
WESTPAC NEW ZEALAND LTD 310326 RCD	0.03
FISERV INC COM	0.03 US3377381088
SPROUTS FARMERS MARKET INC	0.03 US85208M1027
FAIRFAX FINL HOLDINGS LTD CAD	0.03 CA3039011026
Bank of China	0.03
EBARA CORP NPV	0.03 JP3166000004
MSCI INC	0.03 US55354G1004
EMCOR GROUP INC	0.03 US29084Q1004
UNITED OVERSEAS BANK	0.03 SG1M31001969
FDXEX CORP COM	0.03 US31428X1063
CHIPOTLE MEXICAN GRILL ORD	0.03 US1696561059
PROPERTY FOR INDUSTRY LTD	0.03 NZPFIE0001S5
VECTOR LIMITED	0.03 NZVCTE0001S7
DATADOG INC	0.03 US23804L1035
EUR BNP PARIBAS A/C	0.03
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.03 NZOCAE0002S0
ATHENS INTERNATIONAL AIRPORT ORD SHS	0.03 GRS536003007
OKTA INC	0.03 US6792951054
HEIDELBERGCEMENT AG	0.03 DE0006047004
PACIFIC EDGE LTD NPV	0.03 NZPEBE0002S1
DEN DANSKE BANK AS DKK	0.03 DK0010274414
VERISK ANALYTICS I COM	0.03 US92345Y1064
ENEOS HOLDINGS INC	0.03 JP3386450005
SAAB ORD SHS CLASS B	0.03 SE0021921269
ERSTE GROUP BANK AG	0.03 AT0000652011
ESCO TECHNOLOGIES INC	0.03 US2963151046
IDEXX LABORATORIES INC	0.03 US45168D1046
BANK OF CHINA NEW ZEALAND 071025 PNOTE	0.03
DAI ICHI LIFE HOLD NPV	0.03 JP3476480003
NXP SEMICONDUCTORS	0.03 NL0009538784
YOKOGAWA ELECTRIC JPY	0.03 JP3955000009
ANZ BANK NEWZEALAND LTD 141125 RCD	0.03
COMMERZBANK AG NPV	0.03 DE000CBK1001
VODAFONE GROUP ORD	0.03 GB00BH4HKS39
VULCAN STEEL AUSTRALIA PTY LTD	0.03 AU0000181984
ARGENX SE	0.03 NL0010832176
GOODMAN GRP.	0.03 AU000000GMG2
MONOLITHIC POWER SYSTEMS INC	0.03 US6098391054
FURUKAWA ELECTRIC NPV	0.03 JP3827200001
AMERIPRISE FINANCIAL INC	0.03 US03076C1062
SUMITOMO CORP JPY	0.02 JP3404600003

NFI GROUP INC COM NPV	0.02 CA62910L1022
ARMSTRONG WORLD INDUSTRIES INC	0.02 US04247X1028
WESTPAC NEW ZEALAND LTD 291225 RCD	0.02
STANTEC INC	0.02 CA85472N1096
M & T BANK CORPORATION	0.02 US55261F1049
CENTERPOINT ENERGY INC	0.02 US15189T1079
MITSUBISHI ESTATE	0.02 JP3899600005
PURE STORAGE INC	0.02 US74624M1027
AGEAS NPV POST SPLIT	0.02 BE0974264930
UK. GILT 4.375% 31/7/2054	0.02 GB00BPSNBB36
IDEMITSU KOSAN CO LTD	0.02 JP3142500002
TOURISM HOLDINGS LTD	0.02 NZHELE0001S9
WESTPAC NEW ZEALAND LTD 021025 RCD	0.02
CELESTICA INC COM NPV	0.02 CA15101Q2071
JAPAN ELEVATOR SER NPV TEMP	0.02 JP3389510003
DELL TECHNOLOGIES INC	0.02 US24703L2025
ASSURANT INC	0.02 US04621X1081
CHINA CONSTRUCT NZ 281125 4.80 TD	0.02
RIO TINTO LIMITED	0.02 AU000000RIO1
INTERCONTINENTAL HOTELS GROUP PLC	0.02 GB00BHJYC057
NN GROUP NV	0.02 NL0010773842
EXELIXIS INC	0.02 US30161Q1040
AIB GROUP PLC	0.02 IE00BFOL3536
SOFTBANK GROUP CORP	0.02 JP3436100006
GOLD FIELDS LTD - SPONS ADR	0.02 US38059T1060
CHINA GAS HOLDINGS LIMITED	0.02 BMG2109G1033
SUN LIFE FINANCIAL INC	0.02 CA8667961053
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.02
WELLINGTON REGIONAL COUNCIL 241125 PNOTE	0.02
ASB BANK LTD 151225 RCD	0.02
ABN AMRO BANK N V DR EACH REP SHS	0.02 NL0011540547
BUZZARD MIDSTREAM	0.02
ATLAS COPCO AB	0.02 SE0017486889
AGREE REALTY CORP	0.02 US0084921008
AIR NEW ZEALAND LTD	0.02 NZAIRE0001S2
ASB BANK LTD 200126 4.12 TD	0.02
ASICS ORD SHS	0.02 JP3118000003
DEXUS WHOLESALE SHOPPINGAFS	0.02
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN	0.02
AUCKLAND COUNCIL 171025 PNOTE	0.02
HANNOVER RUECK SE	0.02 DE0008402215
SWISSCOM AG	0.02 CH0008742519
CME GROUP INC COM	0.02 US12572Q1058
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.02
JPMORGAN CHASE	
UK. GILT 4.50% 7/6/2028	0.02 GB00BMF9LG83
COMPAGNIE FINANCIERE RICHEMONT SA	0.02 CH0210483332
HEARTLAND GROUP HLNPV	0.02 NZHGHE0007S9
FONTERRA SHAREHOLDER FUND	0.02 NZFSFE0001S5
SWEDBANK AB	0.02 SE0000242455
WAYPOINT REIT FULLY PAID ORDINARY UNITS STAPLED	0.02 AU0000088064
SECURITIES	
REGIONS FINANCIAL CORP	0.02 US7591EP1005
CITIZENS FINANCIAL GROUP INC	0.02 US1746101054
TAISEI CORP	0.02 JP3443600006
DOORDASH INC	0.02 US25809K1051
ALAMOS GOLD INC	0.02 CA0115321089
KMD BRANDS LIMITED	0.02 NZKMDE0001S3
US. T-BILL. 0.00% 28/11/20252025 USD100	0.02 US912797NL78
CARETRUST REIT INC	0.02 US14174T1079
KEURIG DR PEPPER INC	0.02 US49271V1008
COPART INC	0.02 US2172041061
DUKE ENERGY CORP COM	0.02 US26441C2044
NORTONLIFELOCK	0.02 US6687711084

JABIL INC	0.02 US4663131039
T&D HOLDINGS INC NPV	0.02 JP3539220008
PULTE GROUP INC	0.02 US7458671010
MACQUARIE GROUP LTD	0.02 AU000000MQG1
STOCKLAND	0.02 AU000000SGP0
NTT INC	0.02 JP3735400008
BANK OF NEW ZEALAND	0.02
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.02 NZHNZD0001L7
Income Due - JPY	0.02
NEW ZEALAND GOV. B 4.50% 15/05/2035	0.02 NZGOVDT535C1
MDA SPACE LTD COM NPV	0.02 CA55293N1096
Income Due - USD	0.02
VICUNA HOLDINGS LIMITED - EUR	0.02
US. TSY. INFL. 0.625% I/L 15/1/2026	0.02 US912828N712
FRONTDOOR INC	0.02 US35905A1097
GENERATION DEVELOPMENT GROUP LIMITED ORDINARY FULLY PAID	0.02 AU0000005126
BANK OF MONTREAL CAD	0.02 CA0636711016
SEAGATE TECH HLDGS	0.02 IE00BKVD2N49
AGNICO EAGLE MINES	0.02 CA0084741085
ASR NEDERLAND NV	0.02 NL0011872643
GREAT WEST LIFECO	0.02 CA39138C1068
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE	0.02
POSTS ITALIANE SPA	0.02 IT0003796171
NORTHERN STAR RESOURCES LTD	0.02 AU000000NST8
Westpac New Zealand	0.02
SYNCHRONY FINANCIAL	0.02 US87165B1035
MITSUBISHI CORP	0.02 JP3898400001
FUTURES MARGIN-NZD	0.02
MITSUBISHI HEAVY INDUSTRIES LTD	0.02 JP3900000005
FIFTH THIRD BANCORP	0.02 US3167731005
NUCOR CORP	0.02 US6703461052
RIO TINTO PLC ORD	0.02 GB0007188757
CAPCOM CO LTD	0.02 JP3218900003
EURONEXT NV	0.02 NL0006294274
NATIONAL AUSTRALIA BANK LIMITED	0.02 AU000000NAB4
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.02 NZARXE0001S1
SHARKNINJA INC COM USD0.0001	0.02 KYG8068L1086
ENEL SPA	0.02 IT0003128367
NVENT ELECTRIC PLC COM USD0.01	0.02 IE00BDVJJQ56
PINTEREST INC	0.02 US72352L1061
OTIS WORLDWIDE COR COM	0.02 US68902V1070
BRIDGESTONE CORP	0.02 JP3830800003
HUMANA INC	0.02 US4448591028
Outstanding Settlement Receipts - USD	0.02
RESONA HOLDINGS INC	0.02 JP3500610005
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 100626 0.75 CB	0.02 NZIBDDT016C7
SUMITOMO ELECTRIC	0.02 JP3407400005
MASTEC INC	0.02 US5763231090
INTL PAPER CO	0.02 US4601461035
AMP LIMITED	0.02 AU000000AMP6
NEW ZEALAND RURAL LAND CO LTD	0.02 NZNZLE0001S2
FUTU HOLDINGS LTD	0.02 US36118L1061
B2GOLD CORP	0.02 CA11777Q2099
PACKAGING CORP OF AMERICA	0.02 US6951561090
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.02
MEDIOBANCA BANCA DI ITL	0.02 IT0000062957
EIFFAGE INC	0.02 FR0000130452
ROBLOX CORPORATION COM CL A ORD SHS	0.02 US7710491033
NITTO DENKO CORPORATION	0.02 JP3684000007
TREASURY BILL 0.0% 06/NOV/2025	0.02 US912797QP55
KIWIBANK LTD 211125 4.45 TD	0.02
ARTHUR J GALLAGHER CO	0.02 US3635761097

VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.02 AU000000VCX7
CRH PLC LONDON LISTING	0.02 IE0001827041
NEXT PLC	0.01 GB0032089863
RECORDATI SPA - NEW	0.01 IT0003828271
HK ELECTRIC INVESTMENTS LTD	0.01 HK0000179108
KOOKMIN BANK 2.625% 29/09/2029	0.01 XS3168711193
NVR INC	0.01 US62944T1051
JOHNSON CONTROLS INTERNATIONAL PLC	0.01 IE00BY7QL619
MOTIVA INFRAESTR DE MOBILIDADE ORD SHS	0.01 BRMOTVACNOR7
PRUDENTIAL FINANCIAL INC	0.01 US7443201022
TENCENT HLDGS LIMITED	0.01 KYG875721634
PUBLIC SERVICE ENTERPRISE GROUP INC	0.01 US7445731067
BANK OF NOVA SCOTIA CAD	0.01 CA0641491075
NIPPON YUSEN KK NPV	0.01 JP3753000003
WATERCARE SERVICES LTD 141025 PNOTE	0.01
TOYOTA FINANCE NEW ZEALAND LTD 221025 PNOTE	0.01
ACUITY INC	0.01 US00508Y1029
HAMILTON CITY COUNCIL 031125 PNOTE	0.01
DUNEDIN CITY TREASURY 191125 PNOTE	0.01
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.01
031225 TBILL	
BILIBILI INC	0.01 US0900401060
RABOBANK NEW ZEALAND LTD 200226 RCD	0.01
HUNTINGTON BANCSHARES INC	0.01 US4461501045
MARRIOTT INTL INCUSD	0.01 US5719032022
COMPASS GROUP ORD	0.01 GB00BD6K4575
NEXANS SA	0.01 FR0000044448
DEUTSCHE BANK AG (REG)	0.01 DE0005140008
TORAY INDS INC	0.01 JP3621000003
CANADIAN IMP BANK COM NPV	0.01 CA1360691010
AEROVIRONMENT INC	0.01 US0080731088
LENNOX INTL INC COM	0.01 US5261071071
NORFOLK SOUTHERN CORP USD	0.01 US6558441084
WESTERN DIGITAL CORP	0.01 US9581021055
JPY BNP PARIBAS A/C	0.01
DKK BNP PARIBAS A/C	0.01
RPM INTERNATIONAL INC	0.01 US7496851038
SUMITOMO FORESTRY CO LTD	0.01 JP3409800004
STEEL DYNAMICS INC	0.01 US8581191009
TOWER LIMITED	0.01 NZTWRE0011S2
CARGURUS INC	0.01 US1417881091
WESFARMERS LIMITED	0.01 AU000000WES1
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.01 GB0005405286
TUI TOPCO LIMITED - INTEREST BEARING LOAN	0.01
ITOCHU CORP JPY	0.01 JP3143600009
TRAVELERS COS INC / THE	0.01 US89417E1091
HEWLETT PACKARD ENTERPRISE CO	0.01 US42824C1099
SBI HOLDINGS INC NPV	0.01 JP3436120004
TOAST INC	0.01 US8887871080
SANRIO CO LTD NPV	0.01 JP3343200006
METTLER TOLEDO INTL	0.01 US5926881054
TRADE DESK INC	0.01 US88339J1051
ACCTON TECHNOLOGY CORPORATION	0.01 TW0002345006
DANONE	0.01 FR0000120644
RAMBUS INC	0.01 US7509171069
TESCO ORD	0.01 GB00BLGZ9862
AMETEK INC	0.01 US0311001004
WELLINGTON REGIONAL COUNCIL 101225 PNOTE	0.01
UNITED PARCEL SERVICE - B	0.01 US9113121068
SYSCO CORPORATION COM	0.01 US8718291078
FASTENAL CO	0.01 US3119001044
MONSTER BEVERAGE SHS ORD	0.01 US61174X1090
HANWHA SYSTEMS CO LTD	0.01 KR7272210006
BUNDESobligation 2.40% 18/04/2030.01 191	0.01 DE000BU25042
VICUNA HOLDINGS LI MITED - EUR	0.01

PRIMERICA INC	0.01 US74164M1080
UNITED STATES TREA 0.00% 04/12/20252025 USD100	0.01 US912797QS94
TENNET HOLDING BV 0.125% 09/12/20270000 20	0.01 XS2348325221
OLD DOMINION FREIGHT LINE INC	0.01 US6795801009
MALAYAN BANKING BHD	0.01 MYL1155OO000
PACCAR INC	0.01 US6937181088
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST	0.01 US4281031058
GENERAL MOTORS CO	0.01 US37045V1008
SULZER AG	0.01 CH0038388911
MSTB03- WEST PAC	0.01
GPT	0.01 AU000000GPT8
AXIS CAPITAL HOLDING	0.01 BMG0692U1099
IMI ORD GBP0.2857	0.01 GB00BGLP8L22
MEITEC CORPORATION NPV	0.01 JP3919200000
ALLSTATE CORP	0.01 US0200021014
TOYOTA FINANCE NEW ZEALAND LTD 061125 PNOTE	0.01
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.01 JP1400171Q50
3I GROUP PLC	0.01 GB00B1YW4409
WELLINGTON CITY COUNCIL 180226 PNOTE	0.01
NEXTDC	0.01 AU000000NXT8
KONECRANES OYJ	0.01 FI0009005870
TOKAI HOLDINGS CORP	0.01 JP3552260006
AIR PROD & CHEMS INC COM USD	0.01 US0091581068
FREEPORT MCMORAN INC	0.01 US35671D8570
KEYCORP	0.01 US4932671088
TECHNOLOGY ONE LIMITED	0.01 AU000000TNE8
REXEL SA	0.01 FR0010451203
AIRBNB INC	0.01 US0090661010
SUZUKI MOTOR CORP	0.01 JP3397200001
ALNYLAM PHARMACEUTICALS INC	0.01 US02043Q1076
SHIN-ETSU CHEMICAL NPV	0.01 JP3371200001
BARRICK MINING CORP	0.01 CA06849F1080
APOLLO GLOBAL MANA COM	0.01 US03769M1062
SCENTRE GRP.	0.01 AU000000SCG8
AFLAC INC	0.01 US0010551028
REGENERON PHARMACEUTICALS INC	0.01 US75886F1075
KOREA HOUSING FIN 4.082% 25/09/2027	0.01 XS2678945317
RECKITT BENCKISER GROUP PLC	0.01 GB00B24CGK77
REALTY INCOME CORPORATION	0.01 US7561091049
Outstanding Settlement Receipts - AUD	0.01
AUSTRALIAN CAP. TE 4.75% 23/10/2030	0.01 AU3SG0003106
GILDAN ACTIVEWEAR INC	0.01 CA3759161035
CARPENTER TECHNOLOGY CORP	0.01 US1442851036
WHEATON PRECIOUS M COM NPV	0.01 CA9628791027
WORKDAY INC	0.01 US98138H1014
SANWA HOLDINGS CORPORATION	0.01 JP3344400001
TARGET CORPORATION	0.01 US87612E1064
GLENCORE PLC	0.01 JE00B4T3BW64
TASMANIAN PUBLIC F 5.25% 23/01/2036	0.01 AU3SG0003130
TUI TOPCO LIMITED - ORDINARY SHARES	0.01
MITSUBISHI ELECTRIC	0.01 JP3902400005
TURNERS AUTOMOTIVE GROUP LIMITED	0.01 NZVNLE0001S1
INVESTOR AB SER B NPV	0.01 SE0015811963
BECTON DICKINSON AND COMPANY	0.01 US0758871091
NZ EXCHANGE LTD	0.01 NZNZXE0001S7
TOYOTA FINANCE NEW ZEALAND LTD 161025 PNOTE	0.01
DBS BANK LONDON 2.4288% 03/01/2029	0.01 XS3105239928
TOYOTA FINANCE NEW ZEALAND LTD 051125 PNOTE	0.01
DUNEDIN CITY TREASURY 281125 PNOTE	0.01
CHRISTCHURCH CITY HOLDINGS LIMITED 191225 PNOTE	0.01
TREASURY CORP OF V 4.75% 15/9/2036	0.01 AU3SG0002710
QUEENSLAND TSY. 4.50% 22/8/2035	0.01 AU3CB0296580
SK HYNIX INC	0.01 KR7000660001
ASPEN GROUP LTD/AUSTRALIA	0.01 AU000000APZ8
VICINITY CENTRES	0.01 AU000000VCX7

HALLENSTEIN GLASSON HOLDINGS LTD	0.01 NZHLGE0001S4
US. TSY. NOTE/BON 4.875% 31/10/20288	0.01 US91282CJF95
AUTO TRADER GROUP PLC	0.01 GB00BVYVFW23
NORDEA BANK ABP	0.01 FI4000297767
ELECTRONIC ARTS INC	0.01 US2855121099
MONOTARO CO LTD	0.01 JP3922950005
FAST RETAILING CO LTD	0.01 JP3802300008
NAPIER PORT HOLDINGS LTD	0.01 NZNPHE0005S2
EVOLUTION MINING LIMITED	0.01 AU000000EVN4
HIMS & HERS HEALTH ORD SHS CLASS A	0.01 US4330001060
ROSS STORES INC	0.01 US7782961038
BASF SE	0.01 DE000BASF111
SANFORD LTD	0.01 NZSANE0001S0
ENGIE	0.01 FR0010208488
US TREASURY N/B 2.75% 15/AUG/2032	0.01 US91282CFF32
MERCEDES-BENZ GROUP AG	0.01 DE0007100000
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.01 US912828YS30
KBC GRP. F2V 16/10/2030	0.01 USB5341FAD36
LONZA AG - REG	0.01 CH0013841017
SEVERN TRENT	0.01 GB00B1FH8J72
FORD MOTOR COMPANY	0.01 US3453708600
HD KOREA SHIPBUILDING AND OFFSHORE ENGINEERING CO LTD	0.01 KR7009540006
AOFRIO LTD	0.01 NZWDTE0002S1
YUM! BRANDS INC	0.01 US9884981013
17CAPITAL STRATEGI	0.01
VOLVO AB - B	0.01 SE0000115446
GREATER WELLINGTON REGIONAL COUNCIL 211125 PNOTE	0.01
TAKE TWO INTERACTIVE SOFTWARE INC	0.01 US8740541094
TAUPO DISTRICT COUNCIL 300126 PNOTE	0.01
CARVANA CO	0.01 US1468691027
DEUTSCHE POST AG	0.01 DE0005552004
ANGLO AMERICAN ORD	0.01 GB00BTK05J60
ALIMENTATION COUCHE TARD INC	0.01 CA01626P1484
UNITED THERAPEUTICS CORP	0.01 US91307C1027
WARNER BROS DISCOVERY INC	0.01 US9344231041
HALEON PLC	0.01 GB00BMX86B70
INGENIA COMMUNITIES GRP.	0.01 AU000000INA9
RAYMOND JAMES FINL	0.01 US7547301090
DSV A/S	0.01 DK0060079531
MTU AERO ENGINES AG	0.01 DE000A0D9PT0
MARUBENI CORPORATION	0.01 JP3877600001
TAKEDA PHARMACEUTICAL CO LTD	0.01 JP3463000004
SUMISHO COMPUTER SYSTEMS CORPORATION	0.01 JP3400400002
NITERRA CO LTD	0.01 JP3738600000
RWE	0.01 DE0007037129
HONDA MOTOR CO LTD	0.01 JP3854600008
PUBLIC STORAGE	0.01 US74460D1090
FIRST HORIZON CORP	0.01 US3205171057
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.01 US912810SW99
SANDVIK AB	0.01 SE0000667891
SWISSQUOTE GROUP HOLDING SA	0.01 CH0010675863
NASDAQ INC	0.01 US6311031081
AUTONATION INC	0.01 US05329W1027
Income Due - AUD	0.01
CHARTER HALL GRP.	0.01 AU000000CHCO
TRANSURBAN GRP.	0.01 AU000000TCL6
INGERSOLL RAND INC	0.01 US45687V1061
SES	0.01 LU0088087324
VICI PROPERTIES INC	0.01 US9256521090
SEVEN AND I HOLDINGS NPV	0.01 JP3422950000
COHERENT CORP COM NPV	0.01 US19247G1076
DAIICHI SANKYO COMPANY LIMITED	0.01 JP3475350009

ARCH CAPITAL GROUPCOM	0.01 BMG0450A1053
REPUBLIC OF POLA FRN IL 25/08/2036	0.01 PL0000117024
AEON CO LTD	0.01 JP3388200002
SOFTBANK CORP	0.01 JP3732000009
EDISON INTL.	0.01 US2810201077
UTD. UTLS. GRP.	0.01 GB00B39J2M42
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.01 AU000000WOW2
GIVAUDAN - REG	0.01 CH0010645932
UNION CHIMIQUE UCB SA	0.01 BE0003739530
COLES GROUP LTD	0.01 AU0000030678
EMERA INC	0.01 CA2908761018
MARTIN MARIETTA MATERIALS	0.01 US5732841060
HEWLETT PACKARD CO	0.01 US40434L1052
CHINA CONSTRUCTION BANK NZ LTD 090226 FRN	0.01 NZCCBDT014C9
COGNIZANT TECH SOLUTIONS A	0.01 US1924461023
TENCENT MUSIC ENTERTAINMENT GROUP	0.01 US88034P1093
CRELAN HOME LOAN S 2.50% 09/07/2030	0.01 FR0014011243
MACQUARIE BANK LTD 4.37% 17/JUL/2030	0.01 AU3CB0323806
WELLINGTON REGIONAL COUNCIL 151225 PNOTE	0.01
WELLINGTON CITY COUNCIL 230126 PNOTE	0.01
DUNEDIN CITY TREASURY 270126 PNOTE	0.01
US. TSY. INFL. 1.875% I/L 15/07/2034.875% 15/07/2034	0.01 US91282CLE92
AIRSERVICES AUSTRA 3.25% 15/05/2026	0.01 AU3CB0237444
STATE STREET CORP USD	0.01 US8574771031
PRUDENTIAL PLC	0.01 GB0007099541
PINNACLE WEST CAPITAL CORP	0.01 US7234841010
PORTLAND GEN. ELEC.	0.01 US7365088472
CHARTER HALL PRIME OFFICE FUND	0.01
ADIDAS AG	0.01 DE000A1EWWWO
STIFEL FINANCIAL COM USD0.15	0.01 US8606301021
ASSA ABLOY AB	0.01 SE0007100581
COSTAR GROUP INC COM	0.01 US22160N1090
AMADEUS IT HLDGS	0.01 ES0109067019
SSE	0.01 GB0007908733
BAYER AG	0.01 DE000BAY0017
ENTERGY CORP NEW	0.01 US29364G1031
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.01 DE000BU22023
CARNIVAL CORP USD	0.01 PA1436583006
ARES MANAGEMNT COR COM	0.01 US03990B1017
WEC ENERGY GROUP INC	0.01 US92939U1060
Outstanding Settlement Receipts - EUR	0.01
WOLTERS KLUWER	0.01 NL0000395903
DUPONT DE NEMOURS INC	0.01 US26614N1028
FIDELITY NATIONAL INFORMATION SERVICES I	0.01 US31620M1062
DUNEDIN CITY TREASURY 150326 2.90 CB	0.01 NZDCTDT160C9
MICROCHIP TECHNOLOGY INC	0.01 US5950171042
CHARTER HALL RET. REIT	0.01 AU000000CQR9
WILLIS TOWERS WATS COM	0.01 IE00BDB6Q211
IQVIA HOLDINGS INC	0.01 US46266C1053
NESTE OYJ	0.01 FI0009013296
ATLAS COPCO AB SER B`NPV (POST SPLIT)	0.01 SE0017486897
ARCHER DANIELS MIDLAND CO COM STK NPV	0.01 US0394831020
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.01 JP1201631HC6
GENERAL MILLS INC	0.01 US3703341046
ITALY BUONI POLIEN 3.85% 15/09/2026	0.01 IT0005556011
NEW YORK LIFE GBL. F FRN 24/07/2029	0.01 AU3FN0089843
SVENSK EXPORTKRED 4.625% 28/11/20251/2025 USD G	0.01 US87031CAH60
CAISSE D AMORTISSE 4.00% 25/01/202601/2026 USD1000 35	0.01 XS2580310246
REGS	
OVERSEA-CHINESE BANK FRN 08/03/2027	0.01 AU3FN0085312
ORANGE SA	0.01 FR0000133308
GE HEALTHCARE HOLDING LLC	0.01 US36266G1076
RWE AG	0.01 DE0007037129
NETEASE INC	0.01 KYG6427A1022

DEV. BANK OF JAPAN 3.25% 28/04/202727 USD1000 GG26	0.01 XS2470975033
EXELON CORP	0.01 US30161N1019
CENTURIA INDUSTRIAL REIT	0.01 AU000000CIP0
LPL FINANCIAL HOLDINGS INC	0.01 US50212V1008
UNIVERSAL MUSIC GROUP NV	0.01 NL0015000IY2
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.01 NZHNZD0008L2
NIBC BANK 3.50% 05/06/2030806	0.01 XS3087726595
INDONESIA TSY. BD. 6.50% 15/02/2031	0.01 IDG000015207
NEWMONT CORPORATION	0.01 AU0000297962
INTACT FINANCIAL CORPORATION	0.01 CA45823T1066
KENVUE INC	0.01 US49177J1025
SINGAPORE GOV. BD 2.875% 01/07/2029	0.01 SG3263998209
ASB BANK LTD 040526 1.646 CB	0.01 NZABBDG005C5
DOLLAR GENERAL	0.01 US2566771059
US. TSY. NOTE/BOND 4.25% 28/02/2027	0.01 US91282CMP31
DUNEDIN CITY TREASURY 071025 PNOTE	0.01
BRISCOE GROUP LIMITED ORDINARY SHARES	0.01 NZBGRE0001S4
BANK LEUMI LE-ISRAEL	0.01 IL0006046119
DAIKIN INDUSTRIES	0.01 JP3481800005
CBOE GLOBAL MARKET	0.01 US12503M1080
MITSUMI FUDOSAN CO	0.01 JP3893200000
MS & AD INSURANCE GROUP HOLDINGS	0.01 JP3890310000
VOLKSWAGEN FINL. 3.875% 10/9/2030	0.01 XS2837886287
DNB BANK ASA	0.01 NO0010161896
SWISS LIFE HOLDING AG	0.01 CH0014852781
FANUC CORP NPV	0.01 JP3802400006
EXPEDIA GROUP INC	0.01 US30212P3038
MURATA MANUFACTURING CO	0.01 JP3914400001
DENSO CORP NPV	0.01 JP3551500006
THE HERSHEY COMPANY	0.01 US4278661081
SAMPO PLC NPV A	0.01 FI4000552500
EQUIFAX INC	0.01 US2944291051
BAYERISCHE MOTOREN WERKE AG	0.01 DE0005190003
CHUGAI PHARMACEUTICAL JPY	0.01 JP3519400000
CHF BNP PARIBAS A/C	0.01
NATWEST MKTS. 5.022% 21/03/2030	0.01 USG6382RGF94
TELEDYNE TECHNOLOGIES INC	0.01 US8793601050
MARKEL CORPORATION	0.01 US5705351048
NORTHERN TRUST CORP	0.01 US6658591044
HOME CO DAILY NEEDS REIT	0.01 AU0000113136
TRACTOR SUPPLY COMPANY	0.01 US8923561067
AVALONBAY COMMUNITIES INC	0.01 US0534841012
ASM INTERNATIONAL NV	0.01 NL0000334118
ING GROEP FRN 17/08/2031	0.01 XS3002547563
ATHORA NETHERLANDS F2V 31/08/2032	0.01 XS2468390930
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.01 JP1051661Q33
DISCO CORPORATION NPV	0.01 JP3548600000
PROLOGIS INTL. FND 1.75% 15/03/2028TN 15/03/28	0.01 XS1789176846
EUR125000 4	
KRAFT HEINZ CO COM	0.01 US5007541064
US. TSY. NOTE/BOND 4.25% 15/02/20282028 USD100 AK-2028	0.01 US91282CMN82
COCA-COLA EUROPACIFIC PARTNERS	0.01 GB00BDCPN049
BANK HAPOALIM LTD	0.01 IL0006625771
ATLASSIAN CL A ORD	0.01 US0494681010
NUTRIEN LTD COM NPV	0.01 CA67077M1086
FERROVIAL SE EUR0.01	0.01 NL0015001FS8
SKANDINAVISKA ENSKIL SEK	0.01 SE0000148884
AIRSERVICES AUSTRA 5.00% 15/05/2031	0.01 AU3CB0309938
LLOYDS BANKING GRP. 4.5% 11/1/2029	0.01 XS2569069375
EXTRA SPACE STORAGE INC	0.01 US30225T1025
KERING	0.01 FR0000121485
CENTRAL JAPAN RAILWAY CO	0.01 JP3566800003
SOMPO HOLDINGS INC NPV	0.01 JP3165000005

BANK OF AMERICA F2F 09/05/2029	0.01 US06051GMT30
SAINSBURY (J) PLC	0.01 GB00B019KW72
MICHELIN CGDE	0.01 FR001400AJ45
STANDARD CHARTERED B FRN 30/08/2027	0.01 AU3FN0090874
DEXCOM INC	0.01 US2521311074
ALTERITY THERAPEUTICS LIMITED ORDINARY FULLY PAID	0.01 AU0000043945
BENDIGO & ADELAIDE B FRN 28/11/2029	0.01 AU3FN0094165
EXPORT-IMPORT BANK O FRN 26/06/2026	0.01 AU3FN0079117
PARTNERS GROUP	0.01 CH0024608827
AUSNET SERVS. HLD 1.625% 11/03/2081	0.01 XS2308313860
AUSTRALIA & NEW ZEAL FRN 21/05/202727	0.01 XS2822525205
PPG INDUSTRIES INC	0.01 US6935061076
NEW ZEALAND GOV. 2.50% I/L 20/09/2035	0.01 NZIIBDT004C8
ORIENTAL LAND CO LTD	0.01 JP3198900007
HUBSPOT INC	0.01 US4435731009
MONGODDB INC	0.01 US60937P1066
CONS. EDISON	0.01 US2091151041
FUJI FILM HOLDINGS CORP	0.01 JP3814000000
ENEL F2V PERP	0.01 XS2312744217
ORIX CORPORATION	0.01 JP3200450009
COCA COLA HBC AG ORD	0.01 CH0198251305
CINCINNATI FINANCIAL CORP	0.01 US1720621010
ILUKA RESOURCES LIMITED	0.01 AU000000ILU1
AVIVA ORD	0.01 GB00BPQY8M80
DOLLAR TREE INC	0.01 US2567461080
NIPPON STEEL CORP NPV TEMP	0.01 JP3381000003
GALDERMA GROUP N ORD SHS	0.01 CH1335392721
VERISIGN INC	0.01 US92343E1029
NORWAY GOV. BD. 1.375% 19/08/2030	0.01 NO0010875230
TDK CORPORATION	0.01 JP3538800008
CITIGROUP FRN 04/03/2029	0.00 US17327CAW38
KONE CORPORATION NEW	0.00 FI0009013403
VOLKSWAGEN AG	0.00 DE0007664039
NEW ZEALAND GOVT 200950 3.25 INFATION INDEXED BOND	0.00 NZIIBDT006C3
AMEREN CORP	0.00 US0236081024
SANDOZ GROUP ORD SHS	0.00 CH1243598427
BANK OF NOVA SCOTIA/ F2F 15/09/2028	0.00 US06418GAU13
CANON INC	0.00 JP3242800005
BANCA TRANSILVANIA F2F 27/04/20277/04/27 EUR1000	0.00 XS2616733981
NOKIA OYJ	0.00 FI00090000681
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.00 NZHNZD0935L6
BRITISH STERLING POUND	0.00
FORTIS INC	0.00 CA3495531079
WR BERKLEY ORD SHS	0.00 US0844231029
SOFI TECHNOLOGIES INC	0.00 US83406F1021
POWER CORP OF CANADA CAD	0.00 CA7392391016
STERIS PLC	0.00 IE00BFY8C754
QBE INSURANCE GROUP LTD	0.00 AU000000QBE9
IRON MTN INC NEW COM NPV	0.00 US46284V1017
AERCAP HOLDINGS NV	0.00 NL0000687663
GLOBAL PAYMENTS INC	0.00 US37940X1028
KOREA ELEC. POWER 4.75% 13/02/2028	0.00 USY4907LAL63
STELLANTIS N V	0.00 NL00150001Q9
TOYOTA TSUSHO CORP	0.00 JP3635000007
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000	0.00 XS2606297864
2023-6	
TORONTO-DOMINION BAN FRN 17/12/2029	0.00 US89115A3D29
HYUNDAI CAPITAL AMER FRN 24/06/2027EGS	0.00 US44891CDE03
KELLANOVA	0.00 US4878361082
SERAYA SENTIENT LP	0.00
DAIMLER TRUCK HOLDING AG	0.00 DE000DTR0CK8
NORSK HYDRO ASA	0.00 NO0005052605
SUPER MICRO COMPUTCOM USD 0.001 POST REV SPT	0.00 US86800U3023
CHARTER COMMUN INC COM	0.00 US16119P1084

BROWN BROWN INC	0.00 US1152361010
HEXAGON AB	0.00 SE0015961909
NATWEST MKTS. 3.00% 03/09/2030	0.00 XS3170277530
FRESENIUS SE CO KGAA	0.00 DE0005785604
LENNAR CORPORATION CLASS A	0.00 US5260571048
EAST JAPAN RAILWAY JPY	0.00 JP3783600004
N/WIDE. B/SOC. 5.127% 29/07/20295.127% 29/07/2029	0.00 US63861VAK35
T ROWE PRICE GROUP	0.00 US74144T1088
INTEREST RATE SWAPS	0.00
KOREA DEV. BANK/T 1.375% 25/04/2027	0.00 US500630DN56
ULTA BEAUTY INC COM	0.00 US90384S3031
US. TSY. NOTE/BON 0.625% 15/5/2030	0.00 US912828ZQ64
DTE ENERGY CO USD	0.00 US2333311072
NETAPP INC	0.00 US64110D1046
EQUITY RESIDENTIAL	0.00 US29476L1070
BELFIUS BANK 3.375% 28/05/2030030	0.00 BE6365319829
JYSKE BANK A/S 0.25% 17/FEB/2028	0.00 XS2409134371
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00 US5312297550
LIVE NATION INC	0.00 US5380341090
SINGAPORE TECH ENG SGD	0.00 SG1F60858221
PANASONIC HOLDINGS CORP	0.00 JP3866800000
KONINKLIJKE PHILIPS NV	0.00 NL0000009538
LABCORP HOLDINGS I COM USD0.1	0.00 US5049221055
LOEWS CORP	0.00 US5404241086
MARKS & SPENCER GROUP	0.00 GB0031274896
CAPGEMINI SA	0.00 FR0000125338
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.00 US05964HAQ83
WILLIAMS SONOMA ORD SHS	0.00 US9699041011
NOVOZYMES A S	0.00 DK0060336014
DASSAULT SYSTEMES SE	0.00 FR0014003TT8
AUCKLAND COUNCIL 071125 PNOTE	0.00
ANTOFAGASTA PLC	0.00 GB0000456144
NEW ZEALAND GOV. 1.75% 15/5/2041	0.00 NZGOVDT541C9
DOVER CORPORATION COM	0.00 US2600031080
WSP GLOBAL INC	0.00 CA92938W2022
ELIA GROUP SA/NV	0.00 BE0003822393
MALAYSIA GOVERNME 3.519% 20/04/2028	0.00 MYBMI2300024
NOVARTIS CAP. 3.80% 18/09/2029	0.00 US66989HAT59
NATL. STORAGE REIT	0.00 AU000000NSR2
EQUINIX EUR. 2 FIN 3.25% 19/05/2029NTS 19/05/2029 DUAL	0.00 XS3073596341
CURR	
LULULEMON ATHLETIC	0.00 US5500211090
RAIFFEISENBANK AS FRN 09/JUN/2028	0.00 XS2348241048
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.00 AU0000018442
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-	0.00 US91282CCB54
2031	
ERICSSON LM - B SHS	0.00 SE0000108656
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.00 JP1103711P74
NOMURA HOLDINGS INC	0.00 JP3762600009
TEVA PHARMACEUTICAL SP ADR	0.00 US8816242098
GARTNER INC CL-A	0.00 US3666511072
LLOYDS BANKING GRP. FRN 28/05/2031	0.00 AU3FN0098950
FORTESCUE LTD ORDINARY FULLY PAID	0.00 AU000000FMG4
METROPOLITAN LIFE GB FRN 11/07/2029	0.00 AU3FN0089405
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.00 US91282CBJ99
PTC INC	0.00 US69370C1009
KOREA HOUSING FIN. FRN 18/06/2030	0.00 AU3FN0099628
GEBERIT AG-REG	0.00 CH0030170408
AMRIZE AG	0.00 CH1430134226
CENTENE CORPORATION	0.00 US15135B1017
VONOVIA SE NPV SUBS RTS DIV CASH	0.00 DE000A1ML7J1
DAIWA HOUSE INDUSTRY JPY	0.00 JP3505000004
HMC UNLISTED GROCERY PTY LTD-AUD	0.00
CK HUTCHISON HOLDINGS LTD	0.00 KYG217651051
QUEENSLAND TSY. 5.00% 21/07/2037	0.00 AU3SG0003064

TOYOTA INDUSTRIES CORPORATION	0.00 JP3634600005
BANCO DE SABADELL SA	0.00 ES0113860A34
PUBLICIS GROUPE	0.00 FR0000130577
4.50% 15/04/2027	0.00 NZGOVDT427C1
ON SEMICONDUCTOR CORPORATION	0.00 US6821891057
EDISON INTERNATIONAL	0.00 US2810201077
SNAM SPA	0.00 IT0003153415
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.00 AU3TB0000135
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00 CA8849038085
MCCORMICK AND COMPANY INC	0.00 US5797802064
TYLER TECHNOLOGIES INC	0.00 US9022521051
ROYAL BANK OF CANADA F2F 18/10/20288 USD	0.00 US78017FZS54
LIFESTYLE COMMUNITIES	0.00 AU000000LIC9
TECK RESOURCES LTD-CLS B	0.00 CA8787422044
JAPAN POST HOLDINGS CO LTD	0.00 JP3752900005
ZOOM VIDEO COMMUNICATIONS INC	0.00 US98980L1017
TERADYNE INC	0.00 US8807701029
MELROSE INDUSTRIES PLC	0.00 GB00BNGDN821
WEST PHARMACEUTICAL SERVICES	0.00 US9553061055
TAPESTRY INC COM USD0.01	0.00 US8760301072
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.00 JP1400081F45
FIRST CITIZENS BCSHS - CL A	0.00 US31946M1036
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.00 JP1300791P79
ALBERTSONS COMPANIES INC	0.00 US0130911037
BANK OF IRELAND GR EUR1	0.00 IE00BD1RP616
EVEREST GROUP LTD	0.00 BMG3223R1088
NEC ELECTRONICS CORP	0.00 JP3164720009
MEXICAN BONOS 8.00% 07/11/2047	0.00 MX0MGO000102
TWILIO INC	0.00 US90138F1021
BNP PARIBAS F2F 11/07/2030	0.00 FR0014007LK5
BOC HONG KONG (HOLDINGS) LIMITED	0.00 HK2388011192
GENMAB AS	0.00 DK0010272202
NATL. GRID	0.00 GB00BDR05C01
FIRSTENERGY CORP USD	0.00 US3379321074
RESTAURANT BRNDS ICOM NPV	0.00 CA76131D1033
US. TSY. INFL. 2.125% I/L 15/02/2041	0.00 US912810QP66
PPL CORPORATION	0.00 US69351T1060
RYANAIR HOLDINGS ORD	0.00 IE00BYTBXV33
STMICROELECTRONICS NV	0.00 NL0000226223
SVENSKA HANDELSBKN SER A NPV	0.00 SE0007100599
TENNET HLDG. 2.125% 17/11/20290000 25	0.00 XS2478299204
HEIMSTADEN BOSTAD 1.375% 24/07/2028/07/2028	0.00 XS2435611244
OTSUKA HLDGS CO NPV	0.00 JP3188220002
RESIMAC PREMIER SERIES 2025-1 1 A FRN 12/09/2056	0.00 AU3FN0097960
SNAP ON INC	0.00 US8330341012
CANADIAN IMPERIAL BA FRN 20/12/2027	0.00 AU3FN0094678
INVITATION HOMES INC	0.00 US46187W1071
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.00 US91282CHK09
METRO FIN. 2025-1 TST. 1 A FRN 15/10/20310000 A	0.00 AU3FN0096616
IHI CORP TEMP	0.00 JP3134800006
NATERA INC	0.00 US6323071042
JAPAN POST BANK CO LTD	0.00 JP3946750001
SIEMENS HEALTHINEERS AG	0.00 DE000SHL1006
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.00 NZGOVDT429C7
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.00 JP1103431G66
CDW CORP	0.00 US12514G1085
ESTEE LAUDER COMPANIES	0.00 US5184391044
MOWI ASA	0.00 NO0003054108
MERCK KGAA	0.00 DE0006599905
CF INDUSTRIES HOLDINGS INC	0.00 US1252691001
MARS 4.80% 1/3/2030	0.00 US571676AY11
FOX CORP	0.00 US35137L1052
CHURCH & DWIGHT CO	0.00 US1713401024
SONY FINANCIAL HOLDINGS INC TEMP	0.00 JP3435350008
BANDAI NAMCO HOLDINGS NPV	0.00 JP3778630008

ASTELLAS PHARMA NPV	0.00 JP3942400007
TRIMBLE INC COM NPV	0.00 US8962391004
RB GLOBAL INC COM NPV	0.00 CA74935Q1072
CORPAY INC COM USD 0.001	0.00 US2199481068
CARREFOUR SA	0.00 FR0000120172
CGI INC	0.00 CA12532H1047
ROCKET LAB CORP	0.00 US7731211089
SK HYNIX 6.25% 17/1/2026	0.00 USY8085FBJ85
CENTRICA PLC	0.00 GB00B033F229
BIOGEN INC	0.00 US09062X1037
A P MOLLER MAERSK AS	0.00 DK0010244425
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.00 US60687YCZ07
MATSUKIYOCOCOKARA AND CO	0.00 JP3869010003
DE VOLKSBANK 4.625% 23/11/2027R100000	0.00 XS2626691906
MEXICAN BONOS 7.75% 13/11/2042	0.00 MX0MGO0000R8
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.00 US91282CGP05
TECHTRONIC INDUSTRIES CO	0.00 HK0669013440
IBERDROLA INTL. 1.825% 31/12/2049	0.00 XS2295333988
PRINCIPAL FINANCIAL GROUP	0.00 US74251V1026
ZIMMER BIOMET HOLDINGS INC	0.00 US98956P1021
NIDEC CORPORATION	0.00 JP3734800000
BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026	0.00 FR001400F794
RELiance INC	0.00 US7595091023
KENNEDY LEWIS SENI	0.00
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.00 IT0005534141
MEDALLION TRUST SERIES 201 1 A1-R FRN 21/01/2052	0.00 AU3FN0093159
CIE DE SAINT-GOBAL 3.75% 29/11/202600000 49 REGS	0.00 XS2723549528
SANTANDER UK 3.00% 12/03/2029	0.00 XS2786381207
NATIONAL GRID PLC 0.25% 01/09/2028	0.00 XS2381853279
MEXICAN BONOS 7.75% 23/11/2034	0.00 MX0MGO0000U2
DOW INC	0.00 US2605571031
AIB GRP. F2F 13/9/2029	0.00 US00135TAD63
SUMITOMO MITSUI TRUST GROUP IN	0.00 JP3892100003
DECKERS OUTDOOR ORD SHS A	0.00 US2435371073
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.00 US91282CAU53
GRACO INC	0.00 US3841091040
REDDIT INC CL A	0.00 US75734B1008
AFFIRM HOLDINGS INC	0.00 US00827B1061
FRESENIUS MEDICAL 2.375% 16/2/2031	0.00 US35805BAB45
WHITBREAD PLC	0.00 GB00B1KJJ408
SBA COMMUNICATIONS COM	0.00 US78410G1040
PETROLIAM NASIONA 7.625% 15/10/2026	0.00 USY68851AK32
ACCOR SA	0.00 FR0000120404
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.00 NZGOVDT551C8
GENUINE PARTS CO USD	0.00 US3724601055
SUNCORP GRP. FRN 27/06/2034	0.00 AU3FN0081386
SUN HUNG KAI PROPERTY HKD	0.00 HK0016000132
AMCOR PLC COM USD	0.00 JE00BJ1F3079
BANCO BPM SPA	0.00 IT0005218380
ICG SENIOR DEBT PARTNERS FUND2PE	0.00
SMC CORP	0.00 JP3162600005
TRADEWEB MARKETS INC	0.00 US8926721064
CHECK POINT SOFTWARE TECH	0.00 IL0010824113
SCHINDLER HOLDING-PART CERT	0.00 CH0024638196
NETHERLANDS GOV. B 2.50% 15/01/2033	0.00 NL0010071189
WATSCO INC	0.00 US9426222009
KOREA INTERNATIONAL 4.51% 10/12/2029	0.00 AU3CB0316420
LINDT & SPRUENGLI AG-PC	0.00 CH0010570767
ARGENTUM NETHERLANDS F2V 01/06/2048	0.00 XS1795323952
BANCA POPOL EMILIA ROMAGNA	0.00 IT0000066123
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.00 MYBMX1100044
KOREA ELEC. POWER 4.875% 31/01/2027000	0.00 USY4907LAJ18
WESTPAC BANKING FRN 16/04/2029	0.00 US961214FU20

SCENTRE GROUP TRUST FRN 31/3/2055	0.00 AU3FN0097184
BNP PARIBAS FRN 23/08/2034	0.00 AU3FN0090353
CAD BNP PARIBAS A/C	0.00
SUMITOMO MITSUI FINL FRN 15/04/20305/04/2030	0.00 US86562MDR88
SGS SA	0.00 CH1256740924
TYSON FOODS INC CLASS A	0.00 US9024941034
HALMA PLC	0.00 GB0004052071
AIRPORT AUTHORITY 4.875% 12/01/2026	0.00 USY000AKAJ65
COMMONWEALTH BANK OF FRN 27/11/20267/11/2026	0.00 US2027A1KV89
NATL. GRID NORTH A 3.15% 03/06/203030	0.00 XS3086253039
NEWCASTLE GREATER MU FRN 21/01/2030	0.00 AU3FN0094827
ROYAL BANK OF CANA 4.65% 27/01/2026	0.00 US780082AD52
GPE BRUXELLES LAM NPV	0.00 BE0003797140
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.00 US05253JAL52
UBER TECHS. 4.50% 15/08/2029	0.00 USU9029YAG53
DYNATRACE INC	0.00 US2681501092
PEPPER RESIDENTIAL SECURIT 41 A1A FRN 12/07/20677	0.00 AU3FN0101457
AUD10000 A1A	
MID-AMERICA APARTMENT COMMUNITIES	0.00 US59522J1034
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.00 AU3CB0234581
LOGITECH INTERNATIONAL SA	0.00 CH0025751329
COLOMBIAN TES 6.00% 28/4/2028	0.00 COL17CT02914
KAO CORPORATION	0.00 JP3205800000
BANK OF AMERICA 3.248% 21/10/2027	0.00 US06051GGA13
JAPAN BANK FOR IN 1.875% 21/07/2026DS 21/07/2026 USD	0.00 US471048AX65
AKZO NOBEL NV	0.00 NL0013267909
KBC GRP. F2F 28/11/2029	0.00 BE0002987684
PFIZER INV. ENTS. 4.45% 19/05/2026	0.00 US716973AB84
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.00 US00774MAV72
ING GROEP F2F 23/05/20298 REGS	0.00 XS2624976077
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552%	0.00 US2027A1KK25
14/03/2027	
KYOCERA CORP	0.00 JP3249600002
UPM KYMMENE CORP	0.00 FI0009005987
GRAB HOLDINGS LTD	0.00 KYG4124C1096
CIP FNDG. PTY 3.026% 16/12/2027	0.00 AU3CB0285310
ING GROEP F2F 12/08/2029	0.00 XS2764264607
STANDARD CHARTERED P F2V 13/05/2031	0.00 XS3068732455
BNP PARIBAS 3.625% 1/9/2029	0.00 FR001400CFW8
TELEFONICA SA	0.00 ES0178430E18
ESSEX PROPERTY TRUST INC	0.00 US2971781057
LYONDELLBASELL INDUSTRIES	0.00 NL0009434992
N/WIDE. B/SOC. 2.375% 16/01/2029	0.00 XS3180073572
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.00 XS2611221032
CARLYLE GROUP INC	0.00 US14316J1088
NORWAY GOV. BD. 1.50% 19/02/2026	0.00 NO0010757925
ROYAL BANK OF CANADA FRN 2/7/2028	0.00 XS2853494602
UK. GILT 1.75% 7/9/2037	0.00 GB00BZB26Y51
HYUNDAI CARD 5.75% 24/04/2029	0.00 XS2798085416
CPPIB CAPITAL INC 1.50% 23/06/2028	0.00 XS2356317177
SECOM CO LTD	0.00 JP3421800008
COMPUTERSHARE LTD	0.00 AU000000CPU5
SINGAPORE EXCHANGE LTD	0.00 SG1J26887955
ZF EUR. FIN. 4.75% 31/01/2029	0.00 XS2757520965
KUBOTA CORPORATION	0.00 JP3266400005
EDP SA	0.00 PTEDP0AM0009
BUNGE GLOBAL SA COM USD0.01	0.00 CH1300646267
FIRSTMAC MTG. FNDG. TST. NO. 4 A1 FRN 18/02/2056LTG	0.00 AU3FN0091799
18/02/2056	
ILLUMINA INC	0.00 US4523271090
NETHERLANDS GOV. B 0.25% 15/07/2029	0.00 NL0013332430
BT GROUP PLC	0.00 GB0030913577

MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M	0.00 MX0MGO0000B2
BONOS	
DOCUSIGN INC	0.00 US2561631068
SUBARU CORP	0.00 JP3814800003
DOMINOS PIZZA INC	0.00 US25754A2015
BANCO SANTANDER F2V 4/10/2032	0.00 XS2393518597
BURLINGTON STORES INC	0.00 US1220171060
US TREASURY N/B 4.12% 15/NOV/2032	0.00 US91282CFV81
UK. GILT 4.50% 7/3/2035	0.00 GB00BT7J0027
JULIUS BAER GROUP LTD	0.00 CH0102484968
ALFA LAVAL AB	0.00 SE0000695876
TRANSUNION	0.00 US89400J1079
INFORMA PLC	0.00 GB00BMJ6DW54
GJENSIDIGE FORSIKR NOK	0.00 NO0010582521
OSK MITSUI OSK LINES LTD	0.00 JP3362700001
PAN AMERICAN SILVER CORP	0.00 CA6979001089
MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028	0.00 XS2238789460
EUR100000	
ASSOCIATED BRITISH FOODS PLC	0.00 GB0006731235
NORDEA BANK ABP F2V 25/2/2029	0.00 XS3009452528
RENTOKIL INITIAL PLC	0.00 GB00B082RF11
INTL FLAVORS & FRAGRANCES USD	0.00 US4595061015
JOHNSON CONTROLS I 5.50% 19/04/2029	0.00 US477921AA87
ORKLA ASA	0.00 NO0003733800
SCENTRE GROUP	0.00 AU000000SCG8
S&P 500 EMINI 2512 F	0.00
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.00 AU0000274706
PAYCOM SOFTWARE INC	0.00 US70432V1026
JERONIMO MARTINS SGPS SA	0.00 PTJMT0AE0001
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.00 NZGOVDT528C6
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.00 BE0000304130
BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN	0.00 US05584KAN81
SNRMTN 18/01/2027 USD REGS	
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.00 NZGOVDT530C2
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.00 NO0010930522
BEST BUY CO INC	0.00 US0865161014
ALEXANDRIA REAL ESTATE EQUITIES	0.00 US0152711091
EPIROC AB	0.00 SE0015658109
LINDE 3.375% 12/06/2029	0.00 XS2634593938
ORACLE 4.45% 26/09/2030	0.00 US68389XDH52
LLOYDS BANKING GROUP F2V 15/12/2031	0.00 XS2351166421
BANCO DE CREDITO D 5.85% 11/01/2029	0.00 US05971V2E48
CREDIT AGRICOLE FRN 16/01/2035	0.00 AU3FN0094819
ROYALTY PHARMA PLC	0.00 GB00BMVP7Y09
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.00 DE000A3LWGF9
CISCO SYS. 4.85% 26/02/2029	0.00 US17275RBR21
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.00 DE0001102507
ENGIE 3.625% 6/12/2026	0.00 FR001400MF78
SMITH & NEPHEW PLC	0.00 GB0009223206
LINDT & SPRUENGLI AG-REG	0.00 CH0010570759
DEUTSCHE BANK AG/NEW F2F 10/01/202973% 10/01/2029	0.00 US25160PAQ00
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028	0.00 US05946KAL52
USD1000	
N/WIDE. B/SOC. 3.00% 03/03/2030	0.00 XS3014215324
NOMURA RESEARCH INSTITUTE LTD	0.00 JP3762800005
AGI FINANCE PTY L 4.832% 25/09/2031	0.00 AU3CB0326262
BOLIDEN ORD SHS	0.00 SE0020050417
WEYERHAEUSER CO USD	0.00 US9621661043
NEUROCRINE BIOSCIENCES INC	0.00 US64125C1099
BOUYGUES	0.00 FR0000120503
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027	0.00 PTBCPHOM0066
EUR100000	
W P CAREY INC	0.00 US92936U1097
EXPEDITORS INTL WASH INC	0.00 US3021301094

GEN. MILLS 5.50% 17/10/2028	0.00 US370334CW20
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27	0.00 XS2322289385
EUR100000 168	
US. TSY. NOTE/BOND 4.75% 15/05/20552055 USD1000	0.00 US912810UK24
BONDS 05/55	
SUNCORP GROUP LTD	0.00 AU000000SUN6
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.00 USY5S5CGAA01
PRO MEDICUS LTD	0.00 AU000000PME8
SVENSKA CELLULOSA AB - B SHARES	0.00 SE0000112724
BANK OF MONTREAL FRN 27/06/2029	0.00 AU3FN0089298
FACTSET RESEARCH SYSTEMS INC	0.00 US3030751057
FINECOBANK BANCO FINECO SPA	0.00 IT0000072170
WARNERMEDIA HLDGS 4.302% 17/1/2030	0.00 XS3099830765
ESSITY AB SER B NPV	0.00 SE0009922164
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.00 US38869PAP99
NORWAY GOV. BD. 2.00% 26/04/2028	0.00 NO0010821598
REGENCY CENTERS CORPORATION	0.00 US7588491032
CARLISLE COS INC	0.00 US1423391002
COCHLEAR LIMITED	0.00 AU000000COH5
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.00 JP1201111968
MIRVAC GRP.	0.00 AU000000MGR9
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000	0.00 XS1843459782
SEC	
ZILLOW GROUP INC	0.00 US98954M2008
HOST HOTELS & RESORTS INC	0.00 US44107P1049
CITIGROUP 4.30% 20/11/2026	0.00 US172967JC62
OLYMPUS CORP	0.00 JP3201200007
AKAMAI TECHNOLOGIES	0.00 US00971T1016
EQT AB	0.00 SE0012853455
SUMITOMO REALTY & DEVELOPMENT CO	0.00 JP3409000001
SOCIETE GENERALE F2F 22/05/2029029	0.00 US83368TCJ51
ALSTOM SA	0.00 FR0010220475
GAMING AND LEISURE P COM	0.00 US36467J1088
KUEHNE & NAGEL INTERNATIONAL AG	0.00 CH0025238863
SS AND C TECHNOLOGIES HOLDINGS	0.00 US78467J1007
THE LINK REAL ESTATE INVESTMENT TRUST	0.00 HK0823032773
COVESTRO AG NPV	0.00 DE000A40KY26
ICPF FINANCE PTY 2.725% 11/10/2030	0.00 AU3CB0283646
THE JM SMUCKER COMPANY	0.00 US8326964058
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.00 XS2001183164
STANDARD CHARTERED F2V 06/07/20277	0.00 USG84228FU76
MONCLER SPA	0.00 IT0004965148
VAT GROUP AG	0.00 CH0311864901
ENTEGRIS INC	0.00 US29362U1043
BANK OF AMERICA F2F 25/04/2029	0.00 US06051GLG28
FIRST ABU DHABI BANK FRN 22/01/20308% 22/01/2030	0.00 XS2979644536
CHUBU ELECTRIC POWER CO INC	0.00 JP3526600006
UNITED STATES TRE 3.625% 30/09/2031/2031 USD Q-2031	0.00 US91282CLM19
TRANSURBAN QUEENSL 4.50% 19/04/2028	0.00 XS1808838434
UNILEVER CAPITAL C 2.75% 22/5/20302030	0.00 XS3081333547
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.00 USQ9194UAG78
AT&T 3.875% 15/01/2026	0.00 US00206RHT23
HANG SENG BANK	0.00 HK0011000095
BMW FIN. 2.625% 20/05/2028	0.00 XS3075491152
TOKYO GAS CO LTD	0.00 JP3573000001
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN	0.00 AU3FN0084703
12/06/2055AUD500000 A-1	
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.00 US9128286T26
HEALTHPEAK PROPERTIES INC	0.00 US42250P1030
HENKEL AG & CO KGAA NON VTG PREF	0.00 DE0006048432
TEVA PHARM. FIN. 4.125% 01/06/2031031	0.00 XS3081797964
SAGE GROUP	0.00 GB00B8C3BL03
MORGAN STANLEY F2F 20/4/2029	0.00 US61747YFD22

NATIONWIDE BUILDI 4.351% 30/09/20304.61% 30/09/2030	0.00 US63861VAP22
HSBC HLDGS. F2F 13/05/2030	0.00 XS3069291196
JPM CCP	0.00
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.00 US233853AT77
LUNDIN GOLD INC	0.00 CA5503711080
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00 AU000000WTC3
US. TSY. NOTE/BON 4.375% 30/11/2028	0.00 US91282CJN20
OBIC CO LTD	0.00 JP3173400007
ADMIRAL GROUP PLC	0.00 GB00B02J6398
UNIBAIL RODAMCO WESTFIELD	0.00 FR0013326246
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.00 FR001400OHF4
PAN PACIFIC INTL HNPV TEMP	0.00 JP3639650005
PANDORA	0.00 DK0060252690
CNH INDUSTRIAL NV COM	0.00 NL0010545661
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.00 JP1400161P53
GS. GRP. 1.25% 7/2/2029	0.00 XS2441552192
HKD BNP PARIBAS A/C	0.00
MBANK F2F 11/09/2027	0.00 XS2680046021
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.00 US912810PT97
UK. GILT 3.75% 29/01/2038	0.00 GB00BQC4R999
CORNING 3.875% 15/05/2026	0.00 XS2621757405
SONOVA HOLDING AG - REG	0.00 CH0012549785
SARTORIUS FINANCE 4.25% 14/9/2026	0.00 XS2678111050
UK. GILT 4.25% 31/07/2034	0.00 GB00BQC82C90
AEGON FNDG. 5.50% 16/04/202704/2027	0.00 USU0158VAA62
JDE PEETS BV	0.00 NL0014332678
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.00 DE000DL19VB0
SMITHS GROUP PLC	0.00 GB00B1WY2338
ATHENE GBL. FNDG. 2.717% 7/1/2029	0.00 US04685A3G46
NEW ZEALAND LOCAL 4.125% 20/03/20280/03/2028	0.00 XS3025937288
STANLEY BLACK & DECKER INC	0.00 US8545021011
EXOR NV	0.00 NL0012059018
CAIXABANK SA 6.87% 25/OCT/2033	0.00 XS2579488201
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.00 US91282CJE21
NATL. AUSTRALIA BANK FRN 11/06/2027	0.00 USQ6535DBT02
WISE CL A ORD SHS	0.00 GB00BL9YR756
BUILDERS FIRSTSOURCE INC	0.00 US12008R1077
OWENS CORNING INC	0.00 US6907421019
EQUITABLE HLDGS IN COM	0.00 US29452E1010
MAGNA INTERNATIONAL INC	0.00 CA5592224011
BUNZL PLC	0.00 GB00B0744B38
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028	0.00 US01309QAA67
USD1000 144A	
AMERICAN HOMES 4 RENT	0.00 US02665T3068
NEXTERA ENERGY CAP. F2V 15/8/2055	0.00 US65339KDE73
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-2031	0.00 US91282CLJ89
OMNICOM GROUP	0.00 US6819191064
NORDSON CORP	0.00 US6556631025
OSAKA GAS CO LTD JPY	0.00 JP3180400008
SWISS PRIME SITE AG	0.00 CH0008038389
HOLOGIC INC	0.00 US4364401012
INSURANCE AUSTRALIA GROUP LIMITED	0.00 AU000000IAG3
WH GROUP LTD	0.00 KYG960071028
BARCLAYS PLC F2F 28/05/2035	0.00 AU3CB0310597
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK N.A.	0.00
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00 AU000000S320
COOPER COS INC COM USD0.10 (P/S)	0.00 US2166485019
CONTINENTAL AG	0.00 DE0005439004
LASERTEC CORP NPV	0.00 JP3979200007
BANQUE FEDERATIVE 0.625% 19/11/2027	0.00 FR0014007PV3
HORMEL FOODS CORPORATION	0.00 US4404521001

UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-2031	0.00 US91282CKW00
SOLVENTUM ORD SHS	0.00 US83444M1018
GFL ENVIRONMENTAL INC	0.00 CA36168Q1046
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.00 AU3CB0278653
LAND SECURITIES GROUP PLC	0.00 GB00BYW0PQ60
MOLINA HEALTHCARE INC	0.00 US60855R1005
CLOROX CO DEL	0.00 US1890541097
AFG 2024-1 TRUST 1 A1L FRN 10/11/2055	0.00 AU3FN0088399
LLOYDS BANKING GRP. FRN 06/03/2030	0.00 AU3FN0085296
BANQUE FEDERATIVE DU FRN 06/01/2031	0.00 AU3FN0099701
DICK'S SPORTING GOODS INC	0.00 US2533931026
GEORGE WESTON LTD	0.00 CA9611485090
WESTPAC BANKING FRN 20/05/2027	0.00 AU3FN0069217
NSW ELECTRICITY NETW FRN 11/03/2055	0.00 AU3FN0096392
ISRAEL DISCOUNT BANK	0.00 IL0006912120
CRIMSON TST. 2025-1 1 A1AU FRN 15/07/2066000 2025-1 A1-AU	0.00 AU3FN0097101
TOYOTA FIN. AUSTRALI FRN 22/01/2030	0.00 AU3FN0094868
BENDIGO & ADELAIDE B FRN 24/10/2028	0.00 AU3FN0092821
NBN FRN 28/08/2027	0.00 AU3FN0090635
GEMINI PRIME TRUST 2025-1 1 A-L FRN 13/09/2056000 2025-1 A-L	0.00 AU3FN0097515
TOYOTA FINANCE AUSTR FRN 17/09/2027	0.00 AU3FN0091682
OLYMPUS 2025-1 TST. 1 A2 FRN 10/10/2056	0.00 AU3FN0095436
ATHENE GLOBAL FUND 4.76% 21/04/2027	0.00 AU3CB0288553
SKANSKA AB	0.00 SE0000113250
BKWT 6 A1-L 6 A1-L FRN 12/12/2056AUD10000 A1-L	0.00 AU3FN0101184
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.00 AU3FN0060729
TORONTO-DOMINION BAN FRN 11/09/2030	0.00 AU3FN0101846
ROYAL BANK OF CANADA FRN 09/09/2031D10000	0.00 AU3FN0101796
OLYMPUS 2025-2 TST. 2 A1L FRN 10/04/2057	0.00 AU3FN0100467
BANK OF NOVA SCOTIA/ FRN 21/03/2031	0.00 AU3FN0096772
ROCHE HOLDING AG	0.00 CH0012032113
FIDELITY NATL FINL FNF GROUP	0.00 US31620R3030
LG ENERGY SOLUTIO 5.375% 02/07/2027	0.00 USY555CGAK82
BOMBARDIER INC CLASS`B`SUB-VTG NPV	0.00 CA0977518616
EPIROC AB SER B NPV POST SPLIT	0.00 SE0015658117
STRAUMANN HLDG	0.00 CH1175448666
C.H. ROBINSON WORLDWIDE INC	0.00 US12541W2098
BLUESCOPE STEEL LIMITED	0.00 AU000000BSL0
REA GROUP LTD	0.00 AU000000REA9
DP WORLD 2.375% 25/09/2026	0.00 XS1883878966
ARENA REIT	0.00 AU000000ARF6
DAIFUKU CO LTD NPV	0.00 JP3497400006
SMURFIT WESTROCK P COM USD0.001	0.00 IE00028FXN24
ALLIANT ENERGY CORP	0.00 US0188021085
BAXTER INTL INC COM	0.00 US0718131099
ROGERS COMMUNICATIONS INC-B	0.00 CA7751092007
COVENTRY BUILDING 3.125% 29/10/2029	0.00 XS2925933413
JB HUNT TRANSPORT SERVICES INC	0.00 US4456581077
NETWORK FIN. PTY 2.25% 11/11/2026	0.00 AU3CB0268035
Cash Adjustment	0.00
LOGICOR FINANCING 4.25% 18/07/2029EUR100000 16	0.00 XS2860968085
ALTAGAS INCOME LTD	0.00 CA0213611001
SEGRO PLC	0.00 GB00B5ZN1N88
BEIERSDORF AG	0.00 DE0005200000
FRESENIUS MEDICAL CARE AG & CO	0.00 DE0005785802
KANSAI ELECTRIC POWER JPY	0.00 JP3228600007
ATKINSREALIS GROUP COM NPV	0.00 CA04764T1049
IDOL 2024-1 TST. 1 A FRN 21/08/2054	0.00 AU3FN0087383
SYENSQO SA NPV	0.00 BE0974464977
AMERICAN FINANCIAL GROUP INC	0.00 US0259321042
PEARSON PLC ORD	0.00 GB0006776081
MERCURY NZ 2.918% 17/11/2028	0.00 AU3CB0284677

TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.00 AU3FN0084414
BUREAU VERITAS SA	0.00 FR0006174348
STOCKLAND TST. 2.30% 24/03/2028	0.00 AU3CB0278893
NEW ZEALAND GOV. 2.50% I/L 20/09/2040	0.00 NZIIBDT005C5
AUSTRALIA & NEW Z 2.478% 04/06/2029SNR 04/06/2029	0.00 XS3041372668
EUR100000	
HONGKONG LAND HOLDINGS LTD	0.00 BMG4587L1090
BIOMARIN PHARMACEUTICAL INC	0.00 US09061G1013
JARDINE MATHESON HOLDINGS LIMITED	0.00 BMG507361001
KLEPIERRE	0.00 FR0000121964
ZEBRA TECHNOLOGIES CORP	0.00 US9892071054
COMMERZBANK F2F 25/03/2029	0.00 DE000CZ439B6
SUMITOMO METAL MINING CO LTD	0.00 JP3402600005
NSW ELECTRICITY N 2.732% 23/04/2029	0.00 AU3CB0279578
US. TSY. NOTE/BON 4.125% 31/07/20312031	0.00 US91282CLD10
PROGRESS 2025-1 TST. 1 A FRN 17/07/2056A	0.00 AU3FN0097028
JACK HENRY & ASSOCIATES INC	0.00 US4262811015
JPM. CHASE F2F 4/2/2032	0.00 US46647PBX33
VERIZON COMMS. 2.10% 22/03/2028	0.00 US92343VGH15
ABN AMRO BANK F2F 22/2/2033100000 290	0.00 XS2558022591
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.00 US64952WEY57
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.00 JP1103471H66
INCYTE CORP	0.00 US45337C1027
KEPPEL LTD	0.00 SG1U68934629
EUROFINS SCIENTIFIC	0.00 FR0014000MR3
COLOPLAST	0.00 DK0060448595
LLOYDS BANKING GRP. FRN 29/08/2034	0.00 AU3FN0090866
CREDABL ABS 2025-1 TST. 1 A FRN 12/10/2056	0.00 AU3FN0098547
ROYAL BANK OF CANADA F2F 23/7/2027	0.00 US78016HZX15
CHARTER HALL LWR 2.656% 17/12/2029	0.00 AU3CB0280956
FISERV 4.75% 15/03/2030	0.00 US337738BM99
BROADCOM 4.60% 15/07/2030	0.00 US11135FCK57
MONDI PLC ORD EUR0.22	0.00 GB00BMWC6P49
SK ON 5.375% 11/5/2026	0.00 XS2612749908
HONG KONG CHINA GA	0.00 HK0003000038
INDONESIA TSY. BD. 7.50% 15/06/2035	0.00 IDG000013509
SGH LIMITED ORDINARY FULLY PAID	0.00 AU0000364754
FUJI ELECTRIC CO LTD	0.00 JP3820000002
VOLVO TSY. 3.125% 26/08/2029UR100000	0.00 XS2887184401
SODEXO	0.00 FR0000121220
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.00 CA135087Q236
SCHRODERS PLC ORD GB	0.00 GB00BP9LHF23
EQUITY LIFESTYLE PROPERTIES INC	0.00 US29472R1086
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.00 MX0MGO0001E4
VOLKSWAGEN BANK 2.75% 19/06/2028	0.00 XS3099828355
VESTEDA FINANCE BV 2.00% 10/07/2026R100000 5	0.00 XS1854166078
FIRSTMAC MTG. FNDG. TST. NO. 1 A1 FRN 26/04/2057500000	0.00 AU3FN0098257
2025-1 A1	
KOREA MIDLAND POWE 1.25% 9/8/2026	0.00 XS2367816076
MEXICAN BONOS 8.50% 18/11/2038	0.00 MX0MGO0000J5
TELENOR ASA	0.00 NO0010063308
COREBRIDGE FINANCIAL ORD	0.00 US21871X1090
SHIONOGI & CO LTD	0.00 JP3347200002
LUNDIN MINING CORP	0.00 CA5503721063
MASCO CORP USD	0.00 US5745991068
SIGMA PHARMACEUTICALS LIMITED ORDINARY FULLY PAID	0.00 AU000000SIG5
SCOUT24 SE	0.00 DE000A12DM80
RIVIAN AUTOMOTIVE INC	0.00 US76954A1034
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.00 US91282CLF67
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.00 US91282CGQ87
EVERGY INC COM NPV	0.00 US30034W1062
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.00 US771196CF76

NATL. GRID NORTH 4.151% 12/9/2027	0.00 XS2680745119
JAMES HARDIE INDUSTRIES PLC	0.00 AU000000JHX1
LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055	0.00 AU3FN0087870
INTERTEK GROUP INC	0.00 GB0031638363
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.00 MX0MGO0000H9
BUNDESREPUBLIK DEU 2.50% 15/02/2035.01	0.00 DE000BU2Z049
UDR INC	0.00 US9026531049
EP INFRA. 1.698% 30/07/20261000 REGS	0.00 XS2034622048
ROTHESAY LIFE 8.0% 30/OCT/2025	0.00 XS1312953596
CROWN HOLDINGS INC	0.00 US2283681060
APOLLO SERIES 2025-1 TRUST 1 A FRN 13/07/2056	0.00 AU3FN0095345
UNIPOL GRUPPO FINANZIARIO SPA	0.00 IT0004810054
QIAGEN ORD SHS	0.00 NL0015002CX3
BANKINTER SA	0.00 ES0113679137
REVVITY INC	0.00 US7140461093
CAMDEN PROPERTY TRUST	0.00 US1331311027
MEDIBANK PRIVATE LIMITED	0.00 AU000000MPL3
BELIMO HOLDING AG CHF0.05 (REGD)	0.00 CH1101098163
KAWASAKI HEAVY INDUSTRIES LTD	0.00 JP3224200000
US. TSY. NOTE/BOND 4.25% 15/05/20352035 USD1000 C-2035	0.00 US91282CNC19
US. TSY. NOTE/BON 3.875% 31/12/2027	0.00 US91282CGC91
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.00 US91282CCS89
TOROMONT INDUSTRIES LTD	0.00 CA8911021050
MARS INC 4.55% 20/04/2028	0.00 US571676AT26
NATWEST MKTS. FRN 23/08/2028	0.00 AU3FN0080586
US. TSY. NOTE/BON 4.625% 15/02/2035/2035 USD100 B-2035	0.00 US91282CMM00
SANTANDER UK GRP. 3.625% 14/1/2026	0.00 XS1345415472
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.00 DE0001102580
AISIN SEIKI CO LTD	0.00 JP3102000001
TALANX AG	0.00 DE000TLX1005
AMUNDI SA	0.00 FR0004125920
AUSTRALIA GOVERNME 4.25% 21/03/2036	0.00 AU0000381832
SCHINDLER-HLDG AG REG	0.00 CH0024638212
RESIMAC BASTILLE TRUST SER 2NC A2 FRN 12/02/2057AUD5000 2025-2NC A2	0.00 AU3FN0101879
US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.00 US91282CKQ32
BANK POLSKA KASA OPIEKI SA .00419% DUE 04/06/2031	0.00 XS3087255611
REPUBLIC OF POLAND 5.00% 25/10/2034034	0.00 PL0000116851
UK. GILT 0.875% 22/10/2029	0.00 GB00BJMHB534
RYOHIN KEIKAKU CO NPV	0.00 JP3976300008
BWP TST. 3.30% 10/04/2026	0.00 AU3CB0262350
NEW ZEALAND GOV. B 4.25% 15/05/2034	0.00 NZGOVDT534C4
HISCOX LTD F2F 11/06/2036	0.00 XS3085134594
CHARTER COMMS. OPE 6.10% 01/06/2029	0.00 US161175CQ56
US. TSY. NOTE/BOND 4.25% 15/11/20344 USD F-2034	0.00 US91282CLW90
VOLKSWAGEN INTL. FIN FRN PERP	0.00 XS3071335478
ICL GROUP LTD	0.00 IL0002810146
CITIBANK NA 5.803% 29/9/2028	0.00 US17325FBB31
QBE INS. GRP. F2V 03/10/2035	0.00 XS3035948762
SOFINA SA	0.00 BE0003717312
MIZUHO FINL. GRP. F2F 28/08/2029	0.00 XS2672744013
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00 NL0014555419
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.00 US912810SL35
JAPAN EXCHANGE GROUP INC	0.00 JP3183200009
US. TSY. NOTE/BON 3.625% 31/08/2027/2027 USD100 BG-2027	0.00 US91282CNV99
SKF AB	0.00 SE0000108227
CAPITAL ONE FINANCIA F2F 1/2/2029	0.00 US14040HCX17
MEXICAN BONOS 7.75% 29/05/2031	0.00 MX0MGO0000P2
SMBC AVIATION CAP. 5.30% 03/04/20299	0.00 USG82296AK33
FUTURES MARGIN-GBP	0.00

UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.00 US91282CHT18
BANCO SANTANDER 5.439% 15/07/2031	0.00 US05964HBG92
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.00 USG82296AG21
METSO CORPORATION	0.00 FI0009014575
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.00 AU3CB0302685
AIRPORT AUTHORITY 4.75% 15/07/2028	0.00 USY000AKAK39
SITC INTERNATIONAL	0.00 KYG8187G1055
CONCORDIA FINANCIAL GROUP LTD	0.00 JP3305990008
MTR CI MTR CI F2V PERPUSD200000 222	0.00 XS3094282269
NEXTERA ENERGY CAP. FRN 17/06/2055	0.00 AU3FN0099594
WHARF REAL ESTATE HKD	0.00 KYG9593A1040
AROUNDTOWN 5.375% 21/03/2029REGS	0.00 XS1964701822
MIZUHO FINL. GRP. FRN 08/07/2031	0.00 US60687YDN67
ACCIONA SA	0.00 ES0125220311
CREDIT AGRICOLE FRN 11/09/2028VAR DTD 11/09/2028	0.00 US22536PAM32
HYATT HOTELS CORP-CL A	0.00 US4485791028
HSBC HLDGS. F2F 13/05/2031	0.00 US404280EW52
ADDTech AB SER B NPV	0.00 SE0014781795
HSBC HLDGS. FRN 19/11/2028	0.00 US404280EK15
SUNCORP-METWAY FRN 24/05/2027	0.00 AU3FN0083135
Income Due - CAD	0.00
MIZUHO FINL. GRP. FRN 13/05/203113/05/2031	0.00 US60687YDK29
IVANHOE MINES LTD COM NPV CL A	0.00 CA46579R1047
INS. AUSTRALIA GRP. FRN 15/06/2037	0.00 AU3FN0096251
PACCAR FINL. 4.00% 26/09/2029	0.00 US69371RT486
BANQUE FEDERATIVE DU FRN 24/05/2027	0.00 AU3FN0088043
MIZUHO BANK LTD/SYDN FRN 19/05/2028	0.00 AU3FN0095816
OLYMPUS 2025-1 TST. 1 A1L FRN 10/10/2056	0.00 AU3FN0095428
NOVA LTD	0.00 IL0010845571
JOHNSON & JOHNSON 2.45% 01/03/2026	0.00 US478160BY94
NBK TIER 2 LTD F2V 24/11/2030	0.00 XS2252513713
INDL. BANK OF KOREA FRN 27/02/2030	0.00 AU3FN0096152
WESTPAC SECURITISATION TST. 2 A FRN 18/08/20568/2056	0.00 AU3FN0092763
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.00 DE0001135432
AMERICA MOVIL 3.00% 30/09/2030	0.00 XS3194135706
CREDIT AGRICOLE VAR 27/05/2031	0.00 US22536PAR29
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.00 US22536PAH47
UNITED MIZRAHI BANK LIMITED	0.00 IL0006954379
ACHMEA BANK 2.50% 25/06/2030	0.00 XS3103624337
SLOVENSKA SPORITELNA F2F 4/10/2028	0.00 AT0000A377W8
NYKREDIT REALKREDIT F2V 29/12/2032032 EUR100000 1	0.00 DK0030507694
BARCLAYS 5.501% 9/8/2028	0.00 US06738EBY05
NIPPON PAINT HOLDINGS CO LTD	0.00 JP3749400002
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.00 US91282CDJ71
NYKREDIT REALKRED 3.625% 24/07/2030	0.00 DK0030523030
FIRSTSERVICE CORP COM NPV	0.00 CA33767E2024
Outstanding Settlement Receipts - GBP	0.00
ERIE INDEMNITY CO	0.00 US29530P1021
SINO LAND CO LTD HKG	0.00 HK0083000502
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.00 XS1960678255
Futures Margin - AUD	0.00
LY CORPORATION	0.00 JP3933800009
MAKITA CORPORATION	0.00 JP3862400003
WEST JAPAN RAILWAY NPV	0.00 JP3659000008
BENTLEY SYSTEMS INC	0.00 US08265T2087
BRENNTAG SE	0.00 DE000A1DAH00
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.00 JP1400141M51
UNIVERSAL HEALTH SERVICES - CLASS B	0.00 US9139031002
NICE LTD	0.00 IL0002730112
MTR CORP	0.00 HK0066009694

UNITED STATES TREA 4.25% 30/11/20262026 USD1000 BL-2026	0.00 US91282CLY56
BOOKING HLDGS. 3.50% 1/3/2029	0.00 XS2776511060
HMC CAPITAL LTD	0.00 AU0000058943
FRESENIUS MEDICAL 3.125% 8/12/2028	0.00 XS3036647694
PANORAMA AUTO TST. 2024-3 3 A FRN 15/09/2032	0.00 AU3FN0091146
EUROGRID 3.075% 18/10/2027	0.00 XS2919679816
RENAULT SA	0.00 FR0000131906
LENDLEASE GRP.	0.00 AU000000LLC3
POWER ASSETS HOLDINGS LIMITED	0.00 HK0006000050
SIEMENS FINANCIER 2.625% 27/5/2029	0.00 XS3078501338
KOBE BUSSAN CO LTD	0.00 JP3291200008
BANK OF AMERICA F2F 7/2/2030	0.00 US06051GHQ55
ZENSHO HOLDINGS CO LTD	0.00 JP3429300001
SAMSARA INC	0.00 US79589L1061
UNITED KINGDOM GIL 1.25% 31/7/2051	0.00 GB00BLH38158
BPCE SA FRN 23/10/2029	0.00 AU3FN0092797
VESTEDA FIN. 4.00% 07/05/2032	0.00 XS2815987834
NATL. AUSTRALIA B 2.723% 27/8/2030	0.00 XS3159209579
FIRSTMAC MTG. FNDG. TST. NO. 1 A2 FRN 26/04/205726/04/2057	0.00 AU3FN0098265
BXP INC	0.00 US1011211018
EISAI CO LTD JPY	0.00 JP3160400002
HENKEL AG & CO KGAA	0.00 DE0006048408
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.00 US91282CBL46
ELISA CORPORATION OYJ-A S	0.00 FI0009007884
ALIGN TECHNOLOGY INC	0.00 US0162551016
OPEN TEXT CORP	0.00 CA6837151068
MINEBEA MITSUMI INC	0.00 JP3906000009
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.00 US91282CBS98
DAIMLER TRUCK FIN 5.125% 25/09/2027	0.00 US233853AY62
SINGAPORE AIRLINES LTD	0.00 SG1V61937297
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.00 JP1201031877
SUZANO AUSTRIA 6.00% 15/01/2029	0.00
AEGON ORD SHS	0.00 BMG0112X1056
ZF FINANCE GMBH 3.75% 21/09/20280000 2	0.00 XS2231331260
JFE HOLDINGS INC	0.00 JP3386030005
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.00 MYBMS1900047
PHONIX FINANCE LTD	0.00 IL0007670123
JAPAN GOVERNMENT T 2.40% 20/03/2055	0.00 JP1300861R49
BIOMERIEUX NPV	0.00 FR0013280286
NETFLIX 3.625% 15/6/2030GS	0.00 XS2072829794
US TREASURY N/B 3.37% 15/MAY/2033	0.00 US91282CHC82
NIPPON SANSO HOLDINGS CORP	0.00 JP3711600001
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.00 XS1418635337
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.00 US91282CAV37
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00 CH0466642201
BALOISE HOLDING-REG	0.00 CH0012410517
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.00 US91282CDY49
HEIMSTADEN BOSTAD 3.75% 02/10/2030	0.00 XS3105178795
ZF FINANCE GMBH 2.25% 03/05/2028000 5	0.00 XS2399851901
MONDAY COM LTD	0.00 IL0011762130
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.00 US91282CCH25
HENSOLDT AG	0.00 DE000HAG0005
CARGILL 2.125% 10/11/2031	0.00 US141781BS20
TEVA PHARM. FIN. N 6.75%01/03/2028	0.00 US88167AAK79
TELE2 AB	0.00 SE0005190238
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.00 DE0001135481
INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100	0.00 IDG000023607
BAYERISCHE MOTOREN WERKE-PFD	0.00 DE0005190037

US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.00 US91282CJJ18
LSEGA FINC. 4.50% 19/10/2028	0.00 XS3182450372
US TREASURY N/B 2.87% 15/MAY/2032	0.00 US91282CEP23
UBS GRP. VAR 11/08/2031	0.00 CH1474856957
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.00 CA135087XG49
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.00 AU3FN0084224
RCI BANQUE 3.375% 26/07/2029	0.00 FR001400U4M6
RAIFFEISEN BANK INTE F2V 18/6/2032	0.00 XS2189786226
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.00 NZGOVDT433C9
US. TSY. NOTE/BON 0.625% 15/8/2030	0.00 US91282CAE12
TRYG AS	0.00 DK0060636678
CANADIAN GOVERNMENT 2.75% 01/05/20275	0.00 CA135087S885
BEIJER REF AB SER B NPV	0.00 SE0015949748
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000CAR3
A P MOLLER-MAERSK B	0.00 DK0010244508
EPH FINC. INTL. 4.625% 02/07/2032	0.00 XS3106539938
LIBERTY MEDIA CORP ORD SHS SERIES C	0.00 US5312297220
FRESENIUS 2.75% 15/09/2029	0.00 XS3178858497
EDENRED	0.00 FR0010908533
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.00 US91282CJZ59
CITIGROUP F2F 05/11/2030	0.00 US17308CC539
HENNES & MAURITZ	0.00 SE0000106270
TIS INC	0.00 JP3104890003
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00 SG1M77906915
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.00 US83368TBQ04
ARKEMA	0.00 FR0010313833
TRELLEBORG AB-B SHS	0.00 SE0000114837
SNAP INC	0.00 US83304A1060
EMPIRE CO LIMITED	0.00 CA2918434077
TELIA COMPANY AB	0.00 SE0000667925
SEVERN TRENT PLC	0.00 GB00B1FH8J72
NISSAN MOTOR CO	0.00 JP3672400003
REPUBLIC OF POLAND 6.00% 25/10/2033033	0.00 PL0000115291
BANK OF IRELAND GRP. F2V 06/12/2032	0.00 XS2528657567
KESKO OYJ-B SHS	0.00 FI0009000202
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.00 US91282CDL28
COOPERATIEVE RABOB 5.25% 14/09/2027	0.00 XS0827563452
AUSTRALIAN GOVERN 4.25% 21/04/2026	0.00 AU000XCLWAI8
US. TSY. NOTE/BON 3.875% 31/07/2030	0.00 US91282CNN73
MITSUBISHI HC CAPITAL INC	0.00 JP3499800005
US. TSY. NOTE/BOND 3.75% 15/04/20282028 USD100 AM-2028	0.00 US91282CMW81
DEUTSCHE BANK F2V 26/2/2029	0.00 XS3008530134
KNORR BREMSE AG	0.00 DE000KBX1006
ASAHI KASEI CORPORATION	0.00 JP3111200006
CAPITALAND INVE NPV	0.00 SGXE62145532
INDUTRADE AB	0.00 SE0001515552
PFIZER NETHERLAND 2.875% 19/05/2029	0.00 XS3019313363
SUMITOMO MITSUI FINL FRN 08/07/20312031	0.00 US86562MDX56
SCENTRE GRP. TST. 2 VAR 24/09/208080 USD200000	0.00 USQ8053LAB01
NEWS CORP	0.00 US65249B1098
CREDIT SUISSE GRP. F2F 1/3/2029	0.00 CH1214797172
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.00 US961214DF70
BNP PARIBAS F2V 24/5/2031	0.00 FR0014003N10
WHARF HOLDINGS LTD HKD	0.00 HK0004000045
BANCO COMERCIAL PORTUGUES SA	0.00 PTBCP0AM0015
US TREASURY N/B 3.5% 15/FEB/2033	0.00 US91282CGM73
CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.00 US13607HVE97
CAIXABANK SA F2F 14/11/2030	0.00
HIKMA PHARMACEUTICALS PLC	0.00 GB00B0LCW083
SEALED AIR 1.573% 15/10/2026D2000	0.00 US81211KAZ30
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00 JP3897700005

IPSEN PROMESSES SA	0.00	FR0010259150
CELLNEX TELECOM 0.75% 20/11/2031	0.00	XS2257580857
AMERICAN NATL. GRP. FRN 01/12/2055	0.00	US025676AR82
ATHORA HOLDING LT 6.625% 16/6/2028	0.00	XS2628821790
MEXICAN BONOS 7.50% 3/6/2027MXN M BONOS	0.00	MX0MGO0000D8
MS. F2F 13/02/2032	0.00	US6174468U61
DESCARTES SYSTEMS GROUP INC	0.00	CA2499061083
Income Due - BRL	0.00	
Income Due - GBP	0.00	
M AND G PRUDENTIAL PLC ORD	0.00	GB00BKFB1C65
SOUTHERN CALIFORNI 5.90% 01/03/2055	0.00	US842400JH78
MS. F2F 18/04/2030	0.00	US61747YFQ35
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.00	US05584KAH14
VERBUND AG	0.00	AT0000746409
AIB GRP. F2V 30/5/2031000 5	0.00	XS2230399441
AZRIELI GROUP	0.00	IL0011194789
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.00	US91282CLC37
DELIVERY HERO SE	0.00	DE000A2E4K43
LIFCO AB SER B NPV	0.00	SE0015949201
IMCD NV	0.00	NL0010801007
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND	0.00	US912810TZ12
02/44		
NITORI CO LTD TEMPORARY CODE	0.00	JP3756100008
VOLVO TSY. 2.625% 20/2/2026	0.00	XS2534276717
YARA INTERNATIONAL ASA	0.00	NO0010208051
HSBC HLDGS. F2F 11/8/2028	0.00	US404280DG12
DR ING HC F PORSCHE AG	0.00	DE000PAG9113
SHIMANO INC	0.00	JP3358000002
SODEXO 5.15% 15/08/2030	0.00	USU8336LAC29
EP INFRASTRUCTURE 1.816% 02/03/2031	0.00	XS2304675791
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.00	AU0000097495
ING GROEP F2V 20/05/2036	0.00	XS3074495444
SARTORIUS STEDIM B EURO.1666	0.00	FR0013154002
US. TSY. NOTE/BOND 4.25% 15/08/2035035 USD E-2035 DUE	0.00	US91282CNT44
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.00	US24422EXB00
TELEPERFORMANCE	0.00	FR0000051807
FRESENIUS 3.50% 15/03/2034	0.00	XS3178858224
LOTUS BAKERIES NV	0.00	BE0003604155
NEXON CO LTD	0.00	JP3758190007
SAPUTO INC	0.00	CA8029121057
DAITO TRUST CONS CO	0.00	JP3486800000
USAA CAPITAL CORP 2.125% 1/5/2030604 2.125%	0.00	US90327QD552
01/05/2030		
SOUTHERN GAS NETWO 3.50% 16/10/2030	0.00	XS2914661843
DEUTSCHE LUFTHANSA AG	0.00	DE0008232125
DCC PLC	0.00	IE0002424939
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.00	US912828ZS21
MBANK SA F2F 27/09/2030	0.00	XS2907137736
ASX LIMITED	0.00	AU0000000ASX7
CREDIT AGRICOLE 3.75% 27/05/2035	0.00	FR001400ZZB1
RANDSTAD NV	0.00	NL0000379121
GETLINK SE	0.00	FR0010533075
SK HYNIX INC 4.25% 11/09/2028	0.00	USY8085FBY52
NATWEST MKTS. 5.41% 17/05/2029	0.00	USG6382G7P18
DANSKE BANK FRN 10/04/2027	0.00	XS2798276270
QPH FIN. PTY 2.30% 29/7/2027	0.00	AU3CB0273365
VOLVO TSY. 3.125% 08/09/2026	0.00	XS2760218185
RAIFFEISEN BANK INTL 3.5% 27/AUG/2031	0.00	XS3166786619
CELLNEX FIN. 0.75% 15/11/20265% 15/11/2026	0.00	XS2300292617
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.00	US35805BAC28
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.00	US91282CBQ33
SPAIN GOV. BD. 2.90% 31/10/2046	0.00	ES00000128C6
DAIWA SECURITIES GROUP INC.	0.00	JP3502200003

HENDERSON LAND DEVELOPMENT CO	0.00 HK0012000102
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP	0.00
PARIBAS	
FRESNILLO PLC	0.00 GB00B2QPKJ12
YAMAHA MOTOR CO	0.00 JP3942800008
BARRY CALLEBAUT AG - REG	0.00 CH0009002962
WPP PLC	0.00 JE00B8KF9B49
APA GROUP	0.00 AU000000APA1
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.00 US9128283F58
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.00 AU3FN0079703
FORTUNE BRANDS HOME AND SECURITY	0.00 US34964C1062
US. TSY. NOTE/BON 2.625% 15/02/2029	0.00 US9128286B18
US. TSY. NOTE/BOND 4.00% 31/05/20300 USD Z-2030	0.00 US91282CNG23
DIETEREN GROUP	0.00 BE0974259880
NATL. AUSTRALIA BANK F2F 03/08/2032	0.00 AU3CB0291284
INDUSTRIVARDEN AB	0.00 SE0000190126
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.00 AU000XCLWAS7
SOUTHERN CALIFORNI 5.25% 15/03/2030	0.00 US842400JJ35
WORLEY FIN SERV PTY LTD 5.86% 13/MAY/2032	0.00 AU3CB0320471
ROYAL BANK OF CANADA FRN 04/02/2031	0.00 US78017DAC20
AGI FIN. PTY FRN 10/7/2030	0.00 AU3FN0079372
COVIVIO	0.00 FR0000064578
NEWCASTLE GREATER MU FRN 14/02/2029	0.00 AU3FN0085023
MS. BANK NA F2F 26/05/202828	0.00 US61690U8B93
HSBC HLDGS. FRN 21/03/2034	0.00 AU3FN0085726
SCENTRE GRP. TST. 1 FRN 10/09/2054	0.00 AU3FN0091567
BANCO SANTANDER FRN 23/01/2029	0.00 AU3FN0084307
BANK OF AMERICA F2F 23/07/2031	0.00 US06051GJF72
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.00 DK0030506886
PLENTI AUTO ABS 2025-1 1 A FRN 12/08/2033A	0.00 AU3FN0093977
BANQUE FEDERATIVE 1.875% 18/06/202918/06/2029	0.00 FR0013425162
EUR100000 487	
CONTACT ENERGY LTD 5.41% 03/DEC/2031	0.00 AU3CB0321966
UK. GILT 4.50% 7/9/2034	0.00 GB00B52WS153
SSE SSE F2V PERP	0.00 XS2195190876
CREDIT AGRICOLE FRN 01/06/2028	0.00 AU3FN0078515
NBN CO LTD 4.15% 16/09/2030	0.00 US62878U2K72
METRO FINANCE 2024-1 TRUST 1 A FRN 17/09/2030	0.00 AU3FN0090536
US TREASURY N/B 1.25% 30/04/2028	0.00 US91282CBZ32
NEMETSCHKE AG	0.00 DE0006452907
TRITON BOND TRUST 2024-1 IN 2 A2 FRN 17/05/2056	0.00 AU3FN0089215
BANCO SANTANDER FRN 06/03/2035	0.00 AU3FN0096376
ETSA UTILITIES FI 4.612% 27/03/2028	0.00 AU3CB0320075
PROGRESS 2025-1 TST. 1 AB FRN 17/07/2056AB	0.00 AU3FN0097036
US. TSY. NOTE/BON 3.125% 15/11/2028	0.00 US9128285M81
NSW PORTS FINANCE 5.042% 19/09/2031	0.00 AU3CB0313591
BARCLAYS F2V 26/03/2037	0.00 XS3034598394
UBS AG/AUSTRALIA FRN 24/11/2026	0.00 AU3FN0083150
ELEMENT FINANCIAL CORP	0.00 CA2861812014
AMERICAN TOWER 1.50% 31/01/20280	0.00 US03027XBJ81
DBS BANK FRN 16/08/2027	0.00 AU3FN0080313
INSURANCE AUSTRALIA FRN 15/06/2038	0.00 AU3FN0102158
NBN 4.75% 28/09/2026	0.00 AU3CB0292597
TRITON TST. 2025-1 IN RESPE 1 A2 FRN 12/03/2057UD500000	0.00 AU3FN0095543
A2	
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.00 AU3FN0055687
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655%	0.00 US74977SDR04
22/08/2028	
NBN 4.20% 14/04/20274/2027	0.00 AU3CB0288397
SHINHAN BANK CO LTD FRN 26/11/2029	0.00 AU3FN0093837
NORFINA FRN 28/07/2028	0.00 AU3FN0100400
COOPERATIEVE RABOBAN FRN 22/05/2026	0.00 AU3FN0078150
US. TSY. NOTE/BON 1.375% 31/10/2028	0.00 US91282CDF59
BARCLAYS PLC FRN 20/05/2027	0.00 AU3FN0060448
ING BANK AUSTRALIA L FRN 15/8/2030	0.00 AU3FN0100806

CANADIAN IMPERIAL BA FRN 21/04/2026	0.00 AU3FN0077574
UTD. O/SEAS. BANK SY FRN 16/03/202626	0.00 AU3FN0076170
KIWIBANK LTD FRN 16/09/2030	0.00 AU3FN0102000
NEW YORK LIFE GBL. F FRN 05/09/2030	0.00 AU3FN0101697
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.00 US91282CCY57
SVENSKA HANDELSBANKE FRN 02/09/2030	0.00 AU3FN0101317
RESIMAC BASTILLE TRUST SER 2NC AB FRN 12/02/2057	0.00 AU3FN0101994
PEPPER RESIDENTIAL SECURITI 41 A2 FRN 12/07/20677	0.00 AU3FN0101465
AUD10000 A2	
AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000	0.00 AU3CB0233856
VICTORIA POWER NETWO FRN 21/04/2026	0.00 AU3FN0059994
METROPOLITAN LIFE GB FRN 01/12/2025	0.00 AU3FN0057451
INCITEC PIVOT 4.30% 18/03/2026	0.00 AU3CB0261576
DEXUS FIN. PTY 4.25% 11/05/2027	0.00 AU3CB0244168
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.00 US91282CCV19
AGL ENERGY LTD 5.34% 30/SEP/2032	0.00 AU3CB0326445
BKW AG	0.00 CH0130293662
DANSKE BANK F2V 13/4/2027	0.00 XS2586741543
ING GROEP F2F 11/9/2034	0.00 US456837BH52
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029	0.00 US91282CKD29
T-MOBILE USA 3.875% 15/04/2030	0.00 US87264ABF12
UNI CHARM CORPORATION	0.00 JP3951600000
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.00 JP1103531K10
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.00 AU3CB0242139
BRISBANE AIRPORT P 3.10% 30/6/2026	0.00 AU3CB0272847
US TREASURY N/B 4.12% 30/NOV/2029	0.00 US91282CMA61
US. TSY. NOTE/BON 4.125% 31/10/2031/2031 USD1000 R-2031	0.00 US91282CLU35
SHINHAN BANK 5.00% 30/08/2028	0.00 AU3CB0256113
US. TSY. NOTE/BOND 4.00% 15/11/2027	0.00 US91282CLX73
SECURITAS AB	0.00 SE0000163594
INTERNATIONAL BANK 3.30% 14/08/2028	0.00 AU3CB0250652
KOMMUNALBANKEN 3.40% 24/07/2028	0.00 AU3CB0250132
PUMA SERIES 2024-1 1 A FRN 23/09/2055	0.00 AU3FN0085999
PACIFIC GAS & ELEC 6.70% 01/04/2053	0.00 US694308KK29
US. TSY. NOTE/BON 3.875% 30/06/2030/2030 USD AA-2030	0.00 US91282CNK35
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00 AU3CB0268548
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.00 JP1051501N14
Income Due - HKD	0.00
REDZED TRUST SERIES 2024-3 3 A1L FRN 09/03/20560000 A-1-L	0.00 AU3FN0092532
UNITED STATES TRE 3.875% 31/05/20277 USD BC-2027	0.00 US91282CNE74
TEMASEK FINANCIAL 1.50% 1/3/20288 EUR150000 15	0.00 XS1373131546
IMUGENE LTD	0.00 AU000000IMU9
US. TSY. NOTE/BON 3.625% 15/08/20282028 USD AR-2028 DUE	0.00 US91282CNU17
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00 AU3CB0239754
US. TSY. NOTE/BON 1.625% 15/08/2029	0.00 US912828YB05
RAKUTEN GROUP INC	0.00 JP3967200001
STORA ENSO OYJ-R SHS	0.00 FI0009005961
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.00 MYBMX0700034
ROCKWOOL ASB SHS	0.00 DK0063855168
SUMITOMO MITSUI FINL F2F 08/07/203108/07/2031	0.00 US86562MDY30
ISUZU MOTORS	0.00 JP3137200006
US. TSY. NOTE/BON 1.625% 15/2/2026	0.00 US912828P469
INDONESIA TSY. BD 8.375% 15/09/2026	0.00 IDG000009507
FORTUM OYJ	0.00 FI0009007132
TFI INTERNATIONAL INC	0.00 CA87241L1094
HEATHROW FNDG. 4.15% 11/10/2028	0.00 XS1891780691
CTS EVENTIM AG AND CO. KGAA	0.00 DE0005470306
UBS GRP. F2F 13/09/2030	0.00 US902613BL18
US. TSY. NOTE/BON 4.625% 15/02/2055/2055 USD100 BONDS 02/55	0.00 US912810UG12

UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.00 US91282CBW01
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.00 US912828V988
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.00 US912828Z948
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.00 US91282CCF68
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00 AU3CB0275253
US. TSY. NOTE/BON 4.375% 31/01/2032/2032 USD100 G-2032	0.00 US91282CMK44
FEDERATION DES CAI 5.25% 26/04/20299	0.00 US31429KAL70
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.00 US9128282R06
RATIONAL AG	0.00 DE0007010803
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.00 US91282CDK45
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026	0.00 US91282CDQ15
DEUTSCHE BANK AG DEUTSCHE BANK AG F2V PERP	0.00 DE000A383J53
KINGFISHER TST. 2025-1 1 A1 FRN 24/10/20562025-1 A1	0.00 AU3FN0100319
INTL. BANK FOR RECON STP 31/07/2033	0.00 XS2884011011
MASTERCARD 4.55% 15/01/2035	0.00 US57636QBC78
AES 5.45% 01/06/2028	0.00 US00130HCH66
SANTANDER UK 3.346% 25/03/20302030	0.00 XS3032020136
ELECTRANET PTY L 2.4737% 15/12/2028	0.00 AU3CB0283034
COLOMBIAN TES 7.50% 26/08/2026	0.00 COL17CT02625
KINDER MORGAN 5.30% 1/12/2034	0.00 US49456BAG68
PPG INDS. 1.20% 15/03/2026	0.00 US693506BU04
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.00 US91282CCW91
US. TSY. NOTE/BOND 4.25% 31/12/20262026 USD100 BM-2026	0.00 US91282CME83
KIKKOMAN CORPORATION JPY	0.00 JP3240400006
MEIJI HOLDINGS CO NPV	0.00 JP3918000005
AMERICAN TOWER 5.25% 15/7/2028	0.00 US03027XCC20
YARA INTL. 4.75% 01/06/2028D2000 144A	0.00 US984851AF24
DWPF FIN. PTY 1.90% 04/08/2028	0.00 AU3CB0282010
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.00 JP1201171A43
NEXTERA ENERGY CAP 2.25% 1/6/2030	0.00 US65339KBR05
AFRICAN DEV. BANK AFRICAN DEV. BANK F2V PERP	0.00 US008281BF39
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.00 US912828Z781
SYSMEX CORP	0.00 JP3351100007
UNILEVER CAP. 4.625% 12/08/2034	0.00 US904764BV84
INFRASTRUTTURE WIR NPV	0.00 IT0005090300
NEW HAMPSHIRE BUSIN ADJ 7/1/2033	0.00 US63609FAC32
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.00 US91282CDW82
POOL CORPORATION	0.00 US73278L1052
AT&T INC 2.9% 04/DEC/2026	0.00 XS1879223565
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.00 US91282CCE93
SOCIETE GENERALE 4.677% 15/6/20276 4.677% 15/06/2027	0.00 US83368TBM99
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.00 JP1103671N74
COLOMBIAN TES 7.25% 18/10/2034	0.00 COL17CT03615
BANCO BPM 6.00% 13/09/202619	0.00 XS2530053789
VOLKSWAGEN BANK 4.625% 3/5/2031	0.00 XS2617457127
POLAND GOV. BD. 1.75% 25/04/2032DS0432	0.00 PL0000113783
M3 INC NPV	0.00 JP3435750009
AEGON F2F 11/04/2048	0.00 US007924AJ23
PG&E REC. FNDG. 5.529% 01/06/2049	0.00 US71710TAJ79
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.00 US91282CEF41
SOCIETE GENERALE F2F 28/09/2029	0.00 FR001400KZQ1
QBE INSURANCE GROUP F2V 17/06/2046	0.00 XS1423722823
US. TSY. NOTE/BON 2.875% 15/05/2028	0.00 US9128284N73

SCREEN HOLDINGS CONPV	0.00 JP3494600004
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.00 JP1103591L73
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.00 US91282CDP32
NETHERLANDS GOV. B 2.50% 15/07/2035	0.00 NL0015002F72
ABN AMRO BANK 4.375% 20/10/2028	0.00 XS2613658710
NESTLE HLDGS. 5.25% 13/3/2026	0.00 USU64106CD47
US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029	0.00 US91282CKP58
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.00 CA45075E1043
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.00 US912828ZN34
EQUINIX EUR. 2 FIN 3.65% 03/09/2033	0.00 XS2892321501
EMS CHEMIE HLDS REG	0.00 CH0016440353
US. TSY. NOTE/BON 4.375% 31/12/20292029 USD100 AH-2029	0.00 US91282CMD01
INDUSTRIVARDEN AB SER C NPV	0.00 SE0000107203
BOLLORE SE	0.00 FR0000039299
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.00 FR001400HI98
VOLKSWAGEN INTL. FIN.FRN PERP049	0.00 XS3071332962
JPM. CHASE F2F 22/7/2030	0.00 US46647PEJ12
GECINA	0.00 FR0010040865
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.00 US91282CHW47
NSW ELECTRICITY N 2.543% 23/9/2030	0.00 AU3CB0274645
VISA 3.125% 15/05/2033	0.00 XS3063724598
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.00 US91282CKR15
GROUPE DES ASSURAN 3.75% 30/04/2029	0.00 FR001400PT38
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00 US853254CG39
US TREASURY N/B 3.62% 31/MAY/2028	0.00 US91282CHE49
CA AUTO BANK SPA/I 2.75% 07/07/20287/07/28 EUR100000 REGS	0.00
US. TSY. NOTE/BON 3.875% 30/04/20300 USD Y-2030	0.00 US91282CMZ13
UNITED STATES TRE 3.875% 15/10/2027/2027 USD1000 AT-2027	0.00 US91282CLQ23
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.00 FR0011883966
SHISEIDO COMPANY LIMITED	0.00 JP3351600006
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050	0.00
VESTEDA FIN. 0.75% 18/10/2031EUR1000 7	0.00
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00 US65339KBW99
UNITED STATES TRE 3.375% 15/09/2027/2027 USD1000 AS-2027	0.00 US91282CLL36
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028	0.00 US91282CBP59
US. TSY. NOTE/BON 0.375% 30/9/2027	0.00 US91282CAL54
NETHERLANDS GOV. B 3.75% 15/01/2042	0.00 NL0009446418
DEUTSCHE BANK F2F 16/06/2029	0.00 DE000A4DFH60
US. TSY. NOTE/BON 1.625% 15/5/2026	0.00 US912828R366
WELLS FARGO FRN 23/07/2029	0.00 XS3127996778
SUN COMMUNITIES OP 4.20% 15/04/2032	0.00 US866677AH07
US TREASURY N/B 2.75% 30/APR/2027	0.00 US91282CEN74
PORSCHE AUTOMOBIL HOLDING SE	0.00 DE000PAH0038
ABN AMRO BANK 2.375% 07/04/2028EUR100000	0.00 XS3045515262
BERRY GBL. 5.50% 15/04/2028	0.00 US08576PAL58
BARCLAYS F2F 25/02/2036	0.00 US06738ECZ60
ORANGE 3.75% 04/09/2037	0.00
UTD. UTILITIES WAT 3.50% 27/02/20332033	0.00 XS3011736108
US. TSY. NOTE/BON 2.875% 15/08/2028	0.00 US9128284V99
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.00 AU3FN0082194
US. TSY. NOTE/BOND 3.75% 15/05/20282028 USD1000 AN-2028	0.00 US91282CND91
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000 BONDS02/2054	0.00 US912810TX63
JAPAN GOVERNMENT 0.005% 20/06/2026	0.00 JP1051481M76

FRENCH REPUBLIC GO 2.00% 25/11/2032	0.00	FR001400BKZ3
DELTA AIR LINES INC	0.00	US2473617023
HPS HLDGS. (AUST) PTY	0.00	
DAI NIPPON PRINTING CO LTD	0.00	JP3493800001
ZALANDO SE NPV	0.00	DE000ZAL1111
SEMCORP INDUSTRIES LIMITED	0.00	SG1R50925390
DNB BANK F2F 05/11/2030	0.00	US23341CAE30
NIBE INDUSTRIER AB SER B NPV	0.00	SE0015988019
REALTY INC. 2.20% 15/06/2028	0.00	US756109BJ21
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.00	NZGOVDT531C0
VENTURE GLOBAL CALCASIEU 6.25% 15/JAN/2030	0.00	US92328MAE30
FRENCH REPUBLIC GO 3.20% 25/05/2035	0.00	FR001400X8V5
UNITED STATES TREA 4.25% 15/01/20282028 USD100 AJ-2028	0.00	US91282CMF58
SGD BNP PARIBAS A/C	0.00	
US. TSY. NOTE/BOND 4.50% 15/11/20544 USD1000 BONDS 11/54	0.00	US912810UE63
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.00	FR001400AIN5
DEUTSCHE TELEKOM 4.375% 21/6/2028	0.00	US25156PBB85
SUNTORY BEVERAGE AND FOOD LTD	0.00	JP3336560002
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.00	US91282CJR34
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53	0.00	US912810TV08
BRIXMOR OPERATING 4.05% 1/7/2030	0.00	US11120VAJ26
US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026	0.00	US91282CLH24
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.00	US91282CEB37
WELLS FARGO F2F 15/09/2036	0.00	US95000U4B65
UNITED STATES TREA 3.50% 30/09/2026	0.00	US91282CLP40
US TREASURY N/B 3.62% 31/AUG/2029	0.00	US91282CLK52
GS. GRP. F2F 25/04/2030	0.00	US38141GA872
NEXTERA ENERGY CAP 4.85% 04/02/2028	0.00	US65339KDG22
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.00	US91282CGZ86
TREND MICRO INCORPORATED	0.00	JP3637300009
EQUINIX EUR. 2 FIN 3.25% 19/05/202929	0.00	XS3073596341
CNA FINANCIAL CORP 3.9% 01/MAY/2029	0.00	US126117AV22
BPCE 5.25% 22/10/2030	0.00	FR001400WKF1
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000 40	0.00	XS2434710799
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.00	FR0013341682
BANK OF AMERICA F2F 20/12/2028	0.00	US06051GHD43
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000 BONDS05/2054	0.00	US912810UA42
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.00	JP1051531N75
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.00	JP1051541NA0
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.00	US91282CCJ80
US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND 08/54	0.00	US912810UC08
JAPAN GOV. TEN YEA 1.40% 20/03/2035	0.00	JP1103781R44
US TREASURY N/B 1.87% 28/FEB/2027	0.00	US91282CEC10
INTL CONS AIRLINE ORD	0.00	ES0177542018
UK. GILT 3.50% 22/01/2045	0.00	GB00BN65R313
US. TSY. NOTE/BON 1.125% 31/10/2026	0.00	US91282CDG33
ORSTED AS	0.00	DK0060094928
BNP PARIBAS FRN 24/02/2028	0.00	FR0014008M24
SARTORIUS AG VORZUG	0.00	DE0007165631
INDONESIA TREASURY 6.50% 15/07/2030000 FR0104	0.00	IDG000024605
UNITED STATES TREA 3.50% 30/09/2029	0.00	US91282CLN91
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.00	JP1103561KA2
RENTOKIL TERMINIX 5.625% 28/04/2035	0.00	US760130AB09
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.00	US91282CES61

BARCLAYS PLC F2F 09/05/2034	0.00 US06738ECG89
US. TSY. NOTE/BON 4.125% 31/10/20292029 USD1000 AF-2029	0.00 US91282CLR06
WELLTOWER 3.10% 15/01/2030	0.00 US95040QAJ31
US. TSY. NOTE/BON 4.125% 31/03/20322 USD J-2032	0.00 US91282CMT52
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.00 US91282CJW29
US TREASURY N/B 3.62% 15/FEB/2053	0.00 US912810TN81
MS. F2F 19/04/2035	0.00 US61747YFR18
US. TSY. NOTE/BON 3.875% 15/07/2028USD AQ-2028 DUE	0.00 US91282CNM90
JPM. CHASE F2F 22/04/2035	0.00 US46647PEH55
NIPPON BUILDING FUND INC	0.00 JP3027670003
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.00 JP1103661N43
FAIRFAX FINANCIAL 6.00% 7/12/2033	0.00 US303901BN18
KAWASAKI KISEN KAI NPV	0.00 JP3223800008
QANTAS AIRWAYS LIMITED	0.00 AU000000QAN2
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.00 US91282CGH88
BLOCK INC. CDI 1 1 FOREIGN EXEMPT NYSE	0.00 AU0000380420
SWATCH GROUP	0.00 CH0012255151
PENSKE TRUCK LEAS 4.40% 01/07/2027/07/2027 USD1000 144A	0.00 US709599BN39
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.00 BE0000338476
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.00 FR0013451507
MITSUBISHI UFJ FINL. F2V 24/04/203624/04/2036 USD	0.00 US606822DL51
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.00 FR0012993103
BANK OF AMERICA F2F 25/10/2035	0.00 US06051GMD87
OTIS WORLDWIDE 2.565% 15/2/2030	0.00 US68902VAK35
LLOYDS BANKING GROUP F2V 2/6/2033	0.00 XS2591847970
THERMO FISHER SCI 5.086% 10/08/203310/08/2033	0.00 US883556CX89
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.00 FR0013286192
RCI BANQUE 4.625% 02/10/2026	0.00 FR001400KXW4
CEMEX SAB DE CEMEX SAB DE FRN PERP	0.00 USP2253TJW01
CREDIT AGRICOLE F2F 09/01/2029	0.00 US22536PAP62
WILMAR INTERNATIONAL LTD	0.00 SG1T56930848
MUENCHENER RUECKVERS F2V 23/5/20423/05/2042 USD1000 144A	0.00 US62582PAA84
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.00 JP1103731Q12
WHITBREAD GRP. 5.50% 31/05/2032	0.00 XS2992313721
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.00 US91282CCR07
STANDARD CHARTERED F2F 10/05/2031R1000 262 REGS	0.00 XS2618731256
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.00 JP1103611M11
YAKULT HONSHA	0.00 JP3931600005
BNP PARIBAS F2F 13/01/2027	0.00 US09659X2N16
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.00 JP1051461M13
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-2026	0.00 US91282CCZ23
CAIXABANK F2F 23/2/2033	0.00 XS2558978883
US BANCORP FRN 15/05/203112 5.351% 15/05/2031	0.00 US91159HJV33
HEALTHPEAK PROPERT 5.25% 15/12/2032	0.00 US42250PAE34
FMG RES. AUGUST 20 4.50% 15/09/2027	0.00 USQ3919KAM38
NORDEA KIINNITYSL 2.375% 04/04/2028	0.00 XS3036080367
CO OPERATIVE BANK HL F2V 19/09/2028	0.00 XS2884724837
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.00 FR0011317783
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.00 US912810SX72
US. TSY. NOTE/BON 4.625% 30/09/20288	0.00 US91282CJA09
US TREASURY N/B 4.5% 31/MAY/2029	0.00 US91282CKT70
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00 AU3FN0080883
CITIGROUP INC F2F 07/05/2031	0.00 US172967QA24
BANCO SANTANDER F2V 15/07/2028	0.00 US05964HBF10
JPM. CHASE F2F 24/01/2036	0.00 US46647PEW23
SONOCO PRODS. 4.60% 01/09/2029	0.00
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.00 US912810TT51

TOHO CO LTD JPY	0.00 JP3598600009
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000	0.00 US912810TG31
BONDS 05/52	
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.00 FR001400PM68
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029	0.00 US91282CEE75
JAPAN GOVERNMENT T 0.90% 20/09/2034	0.00 JP1103761QA5
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.00
US. TSY. NOTE/BOND 4.25% 31/01/2030/2030 USD100 U-2030	0.00 US91282CMG32
US TREASURY N/B 4.25% 30/JUN/2029	0.00 US91282CKX82
LOGICOR FINC. SAR 4.625% 25/07/2028	0.00 XS2753547673
BANQUE FEDERATIVE 4.753% 13/07/202713/07/2027 USD1000 144A	0.00 US06675DCE04
TELUS CORP NON-CANANDIAN	0.00 CA87971M9969
UBS GRP. UBS GRP. FRN PERP	0.00 USH42097FE21
STANDARD CHARTERED F2V 16/11/2028	0.00 USG84228FL77
SALUTE SERIES 2024-1 1 A FRN 15/06/2056	0.00 AU3FN0086344
ABBVIE 4.05% 21/11/2039	0.00 US00287YCA55
ENEL FIN. INTL. 1.875% 12/7/2028	0.00 USN30706VD93
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.00 US91282ZV59
US. TSY. NOTE/BOND 4.00% 15/12/2027	0.00 US91282CMB45
FORD MOTOR CREDIT 4.95% 28/05/2027	0.00 US345397C270
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.00 US91282CKA89
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.00 US91282CHU80
US TREASURY N/B 4.00% 30/06/20322 USD M-2032	0.00 US91282CNJ61
US. TSY. NOTE/BON 4.125% 31/10/2026	0.00 US91282CLS88
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.00 JP1103651N11
CITIGROUP INC F2F 24/01/2036	0.00 US172967PU96
US. TSY. NOTE/BOND 3.75% 30/04/20277 USD BA-2027	0.00 US91282CMY48
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.00 US91282CAY75
DIGITAL INTREPID 1.375% 18/07/2032	0.00 XS2428716000
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026	0.00 US91282CJV46
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.00 US912810ST60
CADILLAC FAIRVIEW PRP TR 4.12% 01/FEB/2029	0.00 US68327LAC00
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.00 FR001400L834
UNITED KINGDOM GI 4.375% 7/3/2028	0.00 GB00BSQNR93
TOPPAN HOLDINGS INC	0.00 JP3629000005
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.00 JP1103541K42
INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096	0.00 IDG000020801
THERMO FISHER SCIE 5.00% 31/01/2029	0.00 US883556DA77
EUROBANK SA F2F 24/09/2030	0.00 XS2904504979
JAPANESE YEN	0.00
BAXTER INTL. 2.272% 1/12/2028	0.00 US071813CP23
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.00 JP1051511N46
TRATON FINANCE LU 3.375% 14/01/2028	0.00 DE000A3L69X8
BANCO SANTANDER SA 3.30% 27/JUN/2029	0.00 US05971KAC36
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.00 US91282CCP41
RAIFFEISENBANK AUSTR F2F 21/05/2029029	0.00 XS3076190324
STORA ENSO 7.25% 15/4/2036144A	0.00 US86210MAC01
US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031	0.00 US91282CKU44
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.00 JP1103641MA8
US TREASURY N/B 2.62% 31/MAY/2027	0.00 US91282CET45
BANCA MEDIOLANUM SPA	0.00 IT0004776628
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.00
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.00 JP1051561P27
KIA 1.75% 16/10/2026	0.00 USY4760JAA17

N/WIDE. B/SOC. F2F 24/7/2032	0.00 XS2866379220
NOMURA HLDGS. 2.172% 14/07/20281000	0.00 US65535HAY53
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.00 FR0000571218
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.00 AU3FN0081790
AT&T INC 3.65% 15/09/2059	0.00 US00206RLV23
CREDIT AGRICOLE F2V 28/08/2033	0.00 FR001400KDS4
NEDERLANDSE GASUNI 3.50% 23/4/2035	0.00 XS3053369982
MS. F2F 16/10/2026I	0.00 US61747YEX94
US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ-2027	0.00 US91282CKZ31
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.00 JP1103521JA8
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.00 US91282CJK80
BANCA MONTE DEI P 3.375% 16/07/203030 3.375% 16/07/2030	0.00 IT0005603367
US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC-2026	0.00 US91282CKS97
GS. GRP. F2F 25/4/2035	0.00 US38141GA955
US TREASURY N/B 4.62% 30/JUN/2026	0.00 US91282CKY65
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.00 JP1103601LA4
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.00 US912810SY55
US. TSY. NOTE/BON 4.375% 31/07/2026	0.00 US91282CLB53
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-2026	0.00 US91282CKB62
US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR-2027	0.00 US91282CLG41
KINGFISHER PLC GBP0.1571	0.00 GB0033195214
GBL. PAYMENTS 4.875% 17/03/2031	0.00 XS2597994065
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026	0.00 US91282CHB00
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.00 JP1103621M43
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.00 FR0014002WK3
ING GROEP F2F 11/09/2027	0.00 US456837BF96
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.00 JP1051581P56
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.00 JP1103631M74
GS. GRP. FRN 28/01/2056	0.00 US38141GC514
ABBVIE 4.80% 15/03/2029	0.00 US00287YDS54
JYSKE BANK A/S F2F 26/10/2028	0.00 XS2615271629
ORSTED A S DKK10 SUBS RTS 02 10 2025	0.00 DK0064307839
ILS BNP PARIBAS A/C	0.00
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00 JP1201201A88
KEYCORP 2.25% 06/04/2027	0.00 US49326EEK55
SG HOLDINGS CO LTD	0.00 JP3162770006
ALLIANZ F2F 25/07/2055	0.00 DE000A4DFLN3
BANCO SANTANDER S 3.375% 11/1/20300000 41	0.00 ES0413900913
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.00
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.00 FR0000187635
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.00 JP1103681NA2
ALIMENTATION COUC 3.625% 13/05/2051USD 144A	0.00 US01626PAQ90
ING GROEP F2V 24/08/2033	0.00 XS2524746687
BPCE SFH 3.375%13/3/2029	0.00 FR001400KLW9
ITALY BUONI POLIEN 5.25% 01/11/2029	0.00 IT0001278511
ZURICH FIN. IRELAND F2V 19/4/20519/04/51 USD200000 57	0.00 XS2283177561
STRYKER 3.375% 11/12/2028	0.00 XS2732952838
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00 AU0000000SHL7
ROYAL BANK OF CANADA FRN 24/08/2085	0.00 US780082AV50
HA SUSTBL. INFRA. 6.75% 15/07/20357/2035	0.00 US40408AAB70
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.00 JP1103571L10
BANCO SANTANDER F2F 18/10/2027	0.00 XS2705604077
UK. GILT 4.375% 7/3/2030	0.00 GB00BSQNRD01
AGEAS SA/NV F2F 02/05/2056	0.00 BE6363767821
DEUTSCHE BANK F2F 12/7/2028	0.00 DE000A383J95
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.00 FR001400FYQ4

JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.00 JP1103581L42
SELP FIN. SARL 3.75% 10/8/2027	0.00 XS2511906310
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.00 FR0013516549
NATL. GRID NORTH 4.061% 03/09/2036	0.00 XS2894931588
BANQUE FEDERATIVE DU F2V 16/6/203232	0.00 FR001400AY79
EQUIFAX 5.10% 1/6/2028	0.00 US294429AW53
HOST HOTELS & RESO 5.70% 01/07/2034	0.00 US441077BB17
CEZ 4.125% 30/04/2033	0.00 XS3040382098
NISSIN FOOD HOLDINGS CO LTD NPV	0.00 JP3675600005
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.00 FR001400NBC6
DE VOLKSBANK NV 3.625% 21/10/2031	0.00 XS2922125344
APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055	0.00 AU3FN0086559
JAPAN GOVERNMENT 0.005% 20/09/2026	0.00 JP1051491MA0
CADENT FIN. 3.75% 16/04/2033UR100000	0.00 XS2801122917
SIX FIN. LUXEMBOUR 3.25% 30/05/2030	0.00 XS3079613850
AXA SA AXA SA F2F PERP	0.00 XS2737652474
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.00 FR0013131877
AMERICAN HONDA FIN 2.85% 27/06/20288	0.00 XS3105982675
PPL ELEC. UTILITIE 4.85% 15/02/2034	0.00 US69351UBC62
SWEDBANK 2.875% 08/02/2030	0.00 XS3067990450
CANADIAN IMPERIAL BA FRN 16/07/2031	0.00 XS3118936452
GS. GRP. F2F 27/01/2032	0.00 US38141GXR00
SVENSKA HANDELSBANKEN AB 4.62% 23/AUG/2032	0.00 XS2523511165
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.00 JP1103691P11
VOLKSWAGEN BANK 3.50% 19/06/2031	0.00 XS3099830419
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.00 JP1201101944
ORANGE 3.50% 19/05/2035	0.00
AUTONATION 4.75% 01/06/2030	0.00 US05329WAQ50
PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.00 US709629AR06
ITALY BUONI POLIEN 6.00% 01/05/2031	0.00 IT0001444378
ACCOR 3.625% 03/09/2032	0.00 FR0014012B88
UK. GILT 1.25% 22/07/2027	0.00 GB00BDRHNP05
BNP PARIBAS F2V 31/03/2032EGS	0.00 FR0014009HA0
METROPOLITAN EDISO 4.30% 15/01/2029	0.00 US591894CC27
SOUTHERN POWER 1.85% 20/6/2026EUR100000 2016B	0.00 XS1435056426
NSTAR ELEC. 1.95% 15/8/2031D2000	0.00 US67021CAR88
TELECOM ITALIA SPA	0.00 IT0003497168
UNITED STATES TRE 4.625% 15/06/2027	0.00 US91282CKV27
US TREASURY N/B 4.12% 31/MAR/2029	0.00 US91282CKG59
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
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.00 FR0013407236
JPM. CHASE F2F 18/05/2028	0.00 XS1615079974
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
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-2026	0.00 US91282CKK61
LOGICOR FINC. SAR 1.625% 15/07/2027	0.00 XS2027364327
US TREASURY N/B 4.5% 31/MAR/2026	0.00 US91282CKH33
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.00 US912810TD00
LA BANQUE POSTALE 1.0% 09/FEB/2028	0.00 FR00140087C4
UK. GILT 0.375% 22/10/2026	0.00 GB00BNNGP668
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.00 FR0013154044
NYKREDIT REALKRED 4.625% 19/01/202929 EUR100000 4	0.00 DK0030512421
BANK OF NOVA SCOTI 4.85% 1/2/2030	0.00 US06417XAP69
M&G F2V 20/10/2048	0.00 XS1888930150
US. TSY. NOTE/BON 4.625% 15/11/2044/2044 USD1000 BOND 11/44	0.00 US912810UF39
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.00 US912810SU34
SEK BNP PARIBAS A/C	0.00

JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.00 JP1103721PA1
PROCTER & GAMBLE 1.2% 30/10/2028	0.00 XS1900752814
INVESTMENT AB LATOUR	0.00 SE0010100958
TENNET HLDG. 1.375% 26/6/2029	0.00 XS1632897929
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.00 US91282CBT71
SOLVAY FIN. AMERIC 5.65% 4/6/2029	0.00 US834423AE54
UNITEDHEALTH GROU 5.625% 15/07/2054SD1000	0.00 US91324PFL13
SK HYNIX 5.50% 16/01/2027	0.00 USY8085FBT67
INDONESIA TSY. BD. 7.00% 15/5/2027	0.00 IDG000009804
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43	0.00 US912810TQ13
NXP BV/NXP FDG/NXP 3.40% 01/05/2030	0.00 US62954HAY45
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.00 JP1103701P43
ING GROEP F2F 18/02/20299 REGS	0.00 XS2258452478
BNP PARIBAS FRN 09/05/2031.085% 09/05/2031	0.00 US09659W3D43
ATMOS ENERGY 2.625% 15/09/20290	0.00 US049560AR65
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
LA MONDIALE SAM F2V 26/1/2047EGS	0.00 XS1556395710
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.00 US912810TB44
NATWEST GRP. F2V 02/03/2027	0.00 US639057AJ71
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00 XS1580239207
BARCLAYS 5.20% 12/05/2026	0.00 US06738EAP07
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
LIBERTY MUTUAL GR 3.875% 26/09/2035	0.00 XS3185662163
US. TSY. NOTE/BON 4.375% 15/05/2040	0.00 US912810QH41
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00 XS2027400063
VERIZON COMMS. 1.25% 08/04/2030R1000 SEC	0.00 XS1979280937
PUBLIC SERV. ELEC. 2.45% 15/01/2030/01/2030 USD2000 N	0.00 US74456QCB05
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.00
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.00 IT0005433690
SANTOS FINANCE LTD 6.87% 19/SEP/2033	0.00 USQ82780AG49
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.00 DE0001102564
TARGA RES. 5.20% 01/07/20272027 USD1000	0.00 US87612KAA07
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.00 US912828U246
SK HYNIX 1.50% 19/1/2026	0.00 USY8085FBA76
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.00 US9128283W81
NEW ZEALAND DOLLAR	0.00
LA MONDIALE SAM F2V 18/1/2048GS	0.00 XS1751476679
GEORGIA-PACIFIC 2.30% 30/4/2030	0.00 US37331NAK72
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.00 GB00BPJJKN53
UNICREDIT F2V 03/06/2032	0.00 US904678AY53
WESTERN MIDSTREAM 5.25% 01/02/2050	0.00 US958667AA50
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.00 AU3FN0085361
JAPAN GOV. TEN YEA 0.80% 20/03/2034	0.00 JP1103741Q44
US. TSY. NOTE/BOND 4.00% 30/04/20322 USD K-2032	0.00 US91282CNA52
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00 US233853AV24
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.00 DE0001102416
BANK OF AMERICA F2F 22/04/2032	0.00 US06051GJT76
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.00 US912810SZ21
US. TSY. NOTE/BON 1.125% 15/8/2040	0.00 US912810SQ22
JAPAN GOV. FIVE YE 0.70% 20/09/2029	0.00 JP1051741QB7
UNITED STATES TRE 3.875% 31/08/2032/2032 USD100 P-2032	0.00 US91282CNW72
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00 AU3FN0083648
US TREASURY N/B 3.25% 30/JUN/2029	0.00 US91282CEV90
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.00 US9128286L99
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.00 JP1103511J74

UK. GILT 1.50% 22/07/2026	0.00 GB00BYZW3G56
NATWEST GROUP PLC 7.41% 06/JUN/2033	0.00 XS2563349765
NUVEEN 5.55% 15/01/2030	0.00 US67080LAC90
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.00 US912810QS06
SERBIA INTL. BD. 6.00% 12/06/2034	0.00 US817477AJ18
CANADIAN GOV. BD. 1.25% 01/06/2030	0.00 CA135087K379
CHARTER COMM OPT L 3.90% 01/06/20522	0.00 US161175CA05
Income Due - TWD	0.00
JAPAN GOV. TEN YEA 1.20% 20/12/2034	0.00 JP1103771R12
RWE FIN. US 6.25% 16/04/2054	0.00 US749983AB83
BANK OF AMERICA F2F 21/07/2032	0.00 US06051GKA66
UK. GILT 0.25% 31/07/2031	0.00 GB00BMGR2809
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.00 JP12009216C0
LEG IMMOBILIEN SE	0.00 DE000LEG1110
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
US. TSY. NOTE/BON 3.125% 31/08/2029	0.00 US91282CFJ53
ITALY BUONI POLIEN 5.00% 01/08/2034	0.00 IT0003535157
AIB GRP. F2F 23/7/2029	0.00 XS2578472339
BUNDESOBLIGATION 0.0% 10/04/2026	0.00 DE0001141836
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.00 FR001400H7V7
SPP-DISTRIBUCIA 1.00% 09/06/2031REGS	0.00 XS2348408514
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53	0.00 US912810TR95
SIG COMBIBLOC GROUP AG	0.00 CH0435377954
SWIRE PACIFIC	0.00 HK0019000162
JD SPORTS FASHION ORD	0.00 GB00BM8Q5M07
MASDAR ABU DHABI 4.875% 21/05/2030	0.00 XS3074432959
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.00 US912810TA60
HUNTINGTON BANCSHARE F2F 8/21/2029	0.00 US446150BC73
TESLA ELEC. VEHICLE TST. 2 1 A4 5.38% 20/02/202920/02/2029	0.00 US881943AE49
LINEAGE OP 5.25% 15/07/20300	0.00 US53567YAA73
CHIBA BANK LTD JPY	0.00 JP3511800009
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00 AU3FN0082608
TRUIST FINL. F2F 30/10/2029	0.00 US89788MAQ50
SEKISUI CHEMICAL CO Y50	0.00 JP3419400001
NEXI SPA ORD	0.00 IT0005366767
EVONIK INDUSTRIES AG	0.00 DE000EVNK013
GS. GRP. GS. GRP. F2V PERP	0.00 US38148BAE83
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.00 FR0014003513
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00 US015857AF21
FRENCH REPUBLIC GO 3.00% 25/11/2034	0.00 FR001400QMF9
UK. GILT 4.75% 07/12/2030	0.00 GB00B24FF097
PROCTER & GAMBLE C 3.25% 2/8/2031	0.00 XS2617256149
SUTTER HEALTH 5.547% 15/08/2053023A	0.00 US86944BAL71
UK. GILT 1.625% 22-OCT-28	0.00 GB00BFX0ZL78
COREBRIDGE GLOBAL 4.25% 21/08/2028	0.00 US00138CBG24
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.00 US912810TJ79
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.00 US912810TC27
BROADCOM 3.187% 15/11/2036	0.00 US11135FBQ37
ELI LILLY 5.50% 12/02/2055	0.00 US532457CY24
Income Due - EUR	0.00
JAPAN GOV. TEN YEA 1.10% 20/6/2034	0.00 JP1103751Q74
UK. GILT 0.375% 22/10/2030	0.00 GB00BL68HH02
HULIC CO LTD	0.00 JP3360800001
NOK BNP PARIBAS A/C	0.00
US. TSY. NOTE/BON 3.125% 15/02/2042	0.00 US912810QU51
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.00 US9128282A70
US. TSY. NOTE/BON 2.375% 15/11/2049	0.00 US912810SK51
US TREASURY N/B 2.37% 15/FEB/2042	0.00 US912810TF57

COMMONWEALTH BANK OF VAR 26/08/2037	0.00 XS3156297213
PACIFIC LIFE GBL. 3.125% 18/06/2031	0.00 XS3095372119
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.00 DE0001102390
CANTOR FITZGERALD 7.20% 12/12/2028	0.00 US138616AM99
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.00 US842400HF31
UNICREDIT F2V 15/01/203200000	0.00 XS2101558307
BANK OF AMERICA F2F 24/10/2026	0.00 US06051GJK67
MITSUBISHI UFJ FIN G F2F 08/06/20276/2027	0.00 XS2349788377
SPAIN GOV. BD. 2.55% 31/10/2032	0.00 ES0000012K61
LYB INTL. FIN. III 5.50% 01/03/2034	0.00 US50249AAM53
ELI LILLY 5.10% 12/02/2035	0.00 US532457CX41
WEIR GRP. 5.35% 06/05/2030	0.00 US94877DAA28
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.00 US912810QN19
BARCLAYS F2V 14/11/2032	0.00 XS2552367687
ANTHEM 3.60% 15/03/2051	0.00 US036752AS28
VIACOM 6.875% 30/04/2036	0.00 US925524AX89
BARCLAYS PLC BARCLAYS PLC F2V PERP	0.00 XS2813323503
US. TSY. NOTE/BON 2.375% 15/05/2027	0.00 US912828X885
JPMORGAN CHASE & CO F2F 23/07/2036	0.00 US46647PFC59
AES F2V 15/01/2055	0.00 US00130HCK95
FRANCE GOV. BD. 4.75% 25/04/2035	0.00 FR0010070060
ALTAGAS F2V 15/10/2054	0.00 US021361AD20
MS. F2F 20/7/2029	0.00 US61747YFF79
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.00 US12513GBG38
BNP PARIBAS FRN 09/05/2029	0.00 US09659X3A85
SPAIN GOV. BD. 2.50% 31/05/2027	0.00 ES0000012M77
JAPAN POST INSURANCE CO LTD	0.00 JP3233250004
WYNNNTON FNDG. TST 5.991% 15/08/2055	0.00 US983197AA24
DELTA AIR LINES SK 4.75% 20/10/2028	0.00 US830867AB33
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.00 JP1051631PB2
FERGUSON FINANCE P 4.50% 24/10/2028SD 144A	0.00 US314890AA22
NORTHERN GAS NETW 6.125% 2/6/2033	0.00 XS2619757185
VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000	0.00 US92277GAN79
UK. GILT 4.00% 22/10/2031	0.00 GB00BPSNBF73
INTESA SANPAOLO SPA F2F 14/03/2029	0.00 XS2598063480
FRENCH REPUBLIC GO 2.40% 24/09/2028	0.00 FR001400XLW2
PROTECTIVE LIFE G 4.803% 05/06/2030	0.00 US74368CCC64
VILLAGE OF DEERFIELD 4% 1/12/2028	0.00 US244415JP13
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.00 JP12011419C6
BPCE F2F 19/10/2034	0.00 US05571AAS42
AMERICAN WATER CAP 5.70% 01/09/2055	0.00 US03040WBG96
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.00 DE0001102622
INDONESIA TSY. BD. 7.00% 15/09/2030	0.00 IDG000013806
200 PARK FNDG. TST 5.74% 15/02/2055	0.00 US901928AA97
AMERCO COM	0.00 US0235865062
TRANSCONTINENTAL G 3.25% 15/5/2030	0.00 US893574AP88
PROLOGIS LP 2.25% 15/APR/2030	0.00 US74340XBM20
WELLTOWER INC 2.05% 15/01/2029	0.00 US95040QAN43
BUNDESobligation 1.30% 15/10/2027.01 .186	0.00 DE0001141869
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN	0.00 AU3FN0083036
18/04/2032/04/2032	
ONE BRYANT PARK TST. 2 OBP A 2.51641% 15/9/2054	0.00 US68236JAA97
ECP TERRA-GEN GROW	0.00
HSBC HLDGS. F2F 13/05/2034	0.00 XS3069291782
COX COMMUNICATIONS 5.70% 06/15/2033USD1000 144A	0.00 US224044CS42
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.00 FR0013250560
PNC BANK NA F2F 13/05/2027	0.00 US69353RFY99
MEDTRONIC 2.95% 15/10/2030	0.00 XS3185369371
KOREA HOUSING FIN 3.714% 11/04/2027	0.00 XS2545732484
FRANCE GOV. BD. 0.25% 25/11/2026	0.00 FR0013200813
US. TSY. NOTE/BOND 4.50% 31/12/2031031 USD100 T-2031	0.00 US91282CMC28
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.00 US912810EY02
VERIZON COMMS. 3.75% 06/08/2037	0.00 XS3144675744

COREBRIDGE GBL. F 5.125% 09/12/2029	0.00 XS3039165983
UK. GILT 0.125% 31/1/2028	0.00 GB00BMBL1G81
SOCIETE GENERALE SA F2V 10/01/2034	0.00 US83368RBS04
BPCE F2F 22/10/2031	0.00 FR001400QIH3
CREDIT AGRICOLE F2V 10/01/203300 21 144A	0.00 US225313AK19
SEMPRA F2V 01/10/2054	0.00 US816851BT54
UK. GILT 4.25% 07/06/2032	0.00 GB0004893086
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.00 US912810QE10
INTERNATIONAL FINA 4.25% 28/2/2028	0.00 XS3091032113
PROTECTIVE LIFE 4.8026% 1/11/2030	0.00 XS3173764054
OMNIS FNDG. TST. 6.722% 15/05/2055	0.00 US68218WAA27
US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031	0.00 US91282CKF76
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
UNITED STATES TRE 4.125% 31/05/2032/2032 USD L-2032	0.00 US91282CNF40
SOGECAP F2F 16/05/2044GS	0.00 FR001400M1X9
UNITED KINGDOM GI 4.125% 22/7/2029	0.00 GB00BQC82B83
ORACLE 3.60% 1/4/2050	0.00 US68389XBX21
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
AVALONBAY COMMUNIT 5.00% 01/08/2035	0.00 US053484AG63
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.00 US37045XDH61
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.00 JP1103441G98
NATWEST GRP. F2V 28/03/2027	0.00 XS1970533219
US TREASURY N/B 3.25% 15/MAY/2042	0.00 US912810TH14
NEXTERA ENERGY CAP 4.85% 30/04/2031	0.00 CA65339KDA57
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
US. TSY. NOTE/BON 1.375% 15/8/2050	0.00 US912810SP49
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.00
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
TEVA PHARM. FIN. N 5.75% 01/12/20302030 USD	0.00 US881937AA41
MS. F2F 24/10/2035	0.00 XS2927570858
US TREASURY N/B 3.87% 15/JAN/2026	0.00
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.00 US19828TAA43
BANK OF MONTREAL F2V 26/05/2084	0.00 US06368LQ586
KIMCO REALTY 2.25% 01/12/2031	0.00 US49446RAY53
SUNNOVA HESTIA II ISSU GRID1 1A 5.63% 20/07/20515.63% 20/07/2051	0.00 US86746FAA21
OTSUKA CORPORATION	0.00 JP3188200004
CHENIERE ENERGY PA 5.95% 6/30/2033	0.00 US16411QAAQ47
GEN. MILLS 3.65% 23/10/2030	0.00 XS2809270072
AXA F2F 07/10/2041	0.00 XS2314312179
AIB GRP. F2F 17/11/2027REGS	0.00 XS2343340852
PFIZER INV. ENTS. 5.30% 19/05/2053	0.00 US716973AG71
US. TSY. NOTE/BON 3.625% 31/08/20302030 USD AC-2030 DUE	0.00 US91282CNX55
CADENT FIN. 5.625% 11/01/2036	0.00 XS2743029923
LLOYDS BANKING GRP. FRN 13/06/20363/06/2036	0.00 US539439BE84
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.00 JP1201861PA6
BANQUE FEDERATIVE 1.00% 16/7/2026	0.00 FR0014005DW1
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.00 US91282CAH43
SENTARA HEALTHCAR 2.927% 1/11/2051	0.00 US81728XAA63
WLB ASSET VI PTE 7.25% 21/12/2027	0.00 XS2723388257
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.00 US9128286X38
US. TSY. NOTE/BON 1.125% 15/5/2040	0.00 US912810SR05

CITY OF NEW YORK 5.828% 1/10/2053	0.00 US64966Q7G98
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026	0.00 US9128287B09
EXPORT DEV CDA 4.75% 05/06/2034	0.00 US30216BKF84
MS. F2F 10/12/2026	0.00 US6174468V45
CLEARINGHOUSE COMM 7.00% 15/10/2030	0.00 US184917AA02
ENT. PRODS. OPERAT 3.70% 31/01/2051	0.00 US29379VBY83
STATE OF OREGON 5.832% 1/5/2045	0.00 US68609UNU50
FRONTIER ISSUER LLC 1 C 11.50% 20/8/20530/08/2053	0.00 US35910EAC84
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.00 US912810SN90
WELLS FARGO COMMERCIAL SVEN A 6.0109% 10/06/2037	0.00 US949937AA46
CDS_IX_CCP CDX.NA.IG.45 1%	0.00
20301220CHASUS33ICEUS2165BYE12	
ONEOK INC 5.65% 1/11/2028	0.00 US682680BJ18
BROADCOM INC 3.419% 15/04/2033	0.00 US11135FBK66
US. TSY. NOTE/BON 1.375% 31/8/2026	0.00 US912828YD60
PUBLIC SERV. ELEC. 3.10% 15/03/2032	0.00 US74456QCJ31
LLOYDS BANKING GROUP F2F 12/04/2028	0.00 XS2430704655
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
US. TSY. NOTE/BON 1.625% 30/11/2026	0.00 US912828YU85
KAISER FOUNDATION HOSPIT 2.81% 01/JUN/2041	0.00 US48305QAF00
ADOBE 4.95% 04/04/2034	0.00 US00724PAG46
FMG RESOURCES AU 6.125% 15/4/2032/04/2032 USD 144A	0.00 US30251GBE61
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00 XS2389757944
AMCOR GRP. FIN. 5.45% 23/05/2029	0.00 US02344BAA44
PROLOGIS LP 5.25% 15/05/2035	0.00 US74340XCR08
CHENIERE ENERGY 5.65% 15/4/2034	0.00 US16411RAN98
REGIONS FINL. F2F 06/09/2035	0.00 US7591EPAV24
CITIBANK NA 4.914% 29/05/2030	0.00 US17325FBP27
HEIMSTADEN BOSTAD 1.625% 13/10/2031	0.00 XS2397252011
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
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.00 US620076BU23
CAIXABANK SA F2V 30/5/20340 36	0.00 XS2630417124
MASTERCARD 4.875% 09/05/2034	0.00 US57636QAZ72
VERIZON COMMUNICAT 5.05% 9/5/2033D1000	0.00 US92343VGT52
AMERICAN MUNICIPAL 6.27% 15/02/2050	0.00 US02765UEQ31
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.00 FR0010371401
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.00 FR0014007L00
PUBLIC FIN. AUTHO 5.292% 1/7/2029	0.00 US74442PG257
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-2029	0.00 US91282CFC01
HSBC HLDGS. F2F 23/5/2033	0.00 XS2621539910
CIF CAPITAL MARKET 4.75% 22/01/202801/2028	0.00 XS2980846518
COMISION FEDERAL D 6.45% 24/01/203524/01/2035 USD 144A	0.00 US200447AP57
SVENSKA HANDELSBA 5.125% 28/05/20275.125% 28/05/2027	0.00 US86959NAQ25
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.00 US744448DA65
CAP. IMPACT PARTN 5.335% 01/08/203008/2030	0.00 US140192AA34
UK. GILT 4.125% 29/01/2027	0.00 GB00BL6C7720
CONNECTICUT LIGHT 4.65% 01/01/202901/2029	0.00 US207597ER21
CITY & COUNTY OF S 5.77% 15/6/2045	0.00 US79773KPV07
EAGLE FUNDING LUXC 5.50% 17/08/2030	0.00 USL2660VAA37
CROWN CASTLE 4.80% 01/09/2028	0.00 US22822VBB62
CENTRAL AMERICAN B 4.75% 24/01/20284.75% 24/01/2028	0.00 US15238RAK86
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00 IT0005365165
FRONTIER ISSUER LLC 1 A2 6.60% 20/8/2053/08/2053	0.00 US35910EAA29
DEUTSCHE BANK F2F 22/12/2028	0.00 XS2303762475

VISTRA VISTRA F2V PERP	0.00 US92840MAC64
HANWHA FUTUREPROOF 4.75% 30/04/20284/2028	0.00 US41090AAA07
MARYLAND ECONOMIC 5.942% 05/31/2057	0.00 US574205HW36
MS. BANK NA F2F 14/07/2028	0.00 US61690U8E33
MARS 4.65% 20/4/2031A	0.00 US571676AU98
FOUNDRY JV HOLDCO 5.90% 25/1/2033	0.00 US350930AG89
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.00 US912828ZE35
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.00 JP1200861647
DAIMLER TRUCKS FIN 2.00% 14/12/2026/2026 USD1000 144A	0.00 US233853AF73
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.00 JP1201681K44
US. TSY. NOTE/BON 3.625% 15/02/2044	0.00 US912810RE01
NHP FOUNDATION/THE 5.85% 01/12/2028	0.00 US62925MAA18
HIKARI TSUSHIN INC	0.00 JP3783420007
WLB ASSET VII PTE 5.88% 30/07/2029EGS	0.00 XS2951812655
FREDDIE MAC MULTICLASS CE P016 A2 VAR 25/09/2033	0.00 US3137HDJU50
LOWE S COS 5.75% 1/7/2053000	0.00 US548661ER45
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
MINNESOTA HOUSING 5.897% 01/08/2049	0.00 US60416UGK51
CARRIER GBL. 4.50% 29/11/2032	0.00 XS2751689048
BBCMS TRUST 2015-SRCH SRCH A2 4.197% 10/08/2035	0.00 US05547HAC51
ICG US CLO 2020-1 LTD 1A ARR FRN 20/01/2035	0.00 US449251AU17
US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100	0.00 US912810UB25
BONDS05/2044	
OPEC FOR INTL. DEV 4.50% 26/1/2026/2026 USD1000 144A	0.00 US683483AA98
US. TSY. NOTE/BON 0.375% 31/7/2027	0.00 US91282CAD39
ASR NEDERLAND ASR NEDERLAND FRN PERP	0.00 XS3011202655
AMGEN 5.65% 2/3/2053	0.00 US031162DT45
WELLS FARGO COMMERCIAL MOR 609M A FRN 15/08/2042	0.00 US95004NAA37
KINDER MORGAN 5.05% 15/02/2046	0.00 US49456BAJ08
WELLS FARGO & CO F2F 15/09/2029	0.00 US95000U4A82
CUMMINS 5.45% 20/02/2054	0.00 US231021AX49
CREDIT AGRICOLE CO 4.57% 25/08/203045 4.57% 25/08/2030	0.00 US22534W5E48
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.00 US771196BY74
UK. GILT 0.50% 31/1/2029	0.00 GB00BLPK7227
NESTLE HOLDINGS INC 4.0% 24/SEP/2048	0.00 US641062AN41
CREDIT AGRICOLE FRN 25/09/20338% 25/09/2033	0.00 US22535WAS61
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.00 DE000BU2Z031
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.00 US91282CKN01
DS SMITH 4.50% 27/07/2030	0.00 XS2654098222
DEUTSCHE BANK DEUTSCHE BANK F2V PERP	0.00 DE000A4DE982
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00 DE0001102531
ZIMMER BIOMET HLD 3.518% 15/12/2032	0.00 XS2875106168
FRENCH REPUBLIC GO 2.70% 25/2/2031	0.00 FR001400Z2L7
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.00 US912810QX90
INTESA SANPAOLO 7.80% 28/11/2053	0.00 US46115HCF29
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.00 JP1103491HC4
AUSTRALIA & NEW ZEAL F2V 03/02/2033/02/2033	0.00 XS2577127967
EUR100000	
COOPERATIEVE RABOBAN F2V 24/02/20272 1.106% 24/02/2027	0.00 US74977RDK77
JPM. CHASE F2F 22/9/2027	0.00 US46647PCP99
RWE FIN. US 5.125% 18/09/2035	0.00 US749983AC66
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.00 US912810FT08
P3 GRP. SARL 4.625% 13/02/2030	0.00 XS2764853425
US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.00 US912810UD80

BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.00
WERFEN SA/SPAIN 4.25% 03/05/2030	0.00 XS2811962195
NBN 4.125% 15/3/2029	0.00 XS2590621103
ALLIANZ F2F 7/9/2038	0.00 DE000A30VTT8
INTL. FIN. FACILIT 1.00% 21/4/20264/2026 USD1000 34 REGS	0.00 XS2333299324
CIGNA 5.60% 15/02/2054	0.00 US125523CW86
VISTRA ZERO OPERATING COMPANY TERM LOAN 30/04/2031	0.00 US92841DAB73
KBC GRP. F2V 25/4/2033	0.00 BE0002914951
CALIFORNIA BUYER 5.625% 15/02/2032	0.00 XS2929941503
AMERICAN TOWER 1.00% 15/1/2032	0.00 XS2227906208
US. TSY. NOTE/BON 3.375% 15/11/2048	0.00 US912810SE91
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.00 CA135087L930
SOCIETE GENERALE F2F 6/12/2030	0.00 FR001400EHG3
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.00 DE0001102341
SAN JOSE FINC. AU 4.662% 1/5/2037	0.00 US798153QF25
JYSKE BANK A/S F2F 06/09/2030	0.00 XS2831594697
LOGICOR FINANCING 4.25% 18/07/2029	0.00 XS2860968085
ERAC USA FIN. 4.50% 15/02/2045	0.00 US26884TAN28
UK. GILT 4.75% 07/12/2038	0.00 GB00B00NY175
NATIONAL RURAL UTILS COOP 4.15% 4.15% 15/DEC/2032	0.00 US637432NZ43
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.00 ES0000012H41
ROCHE HLDGS. 5.489% 13/11/2030	0.00 US771196CG59
BANCO NACIONAL DE CO F2V 11/08/2031144A 2.72% 11/08/2031	0.00 US05973JAA88
DNB BANK F2F 19/7/2028	0.00 XS2652069480
ROYAL BANK OF CANA 1.05% 14/09/2026026 USD1000	0.00 US780082AH66
NEXTERA ENERGY OPE 7.25% 15/01/2029	0.00 US65342QAM42
MIDAMERICAN ENERGY 5.30% 01/02/20552055	0.00 US595620AZ81
MORGAN STANLEY F2F 18/10/2030	0.00 US61747YFU47
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.00 BE0002939206
DEUTSCHE BANK 4.00% 29/11/2027	0.00 DE000A30VQ09
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.00 DE0001102424
PIEDMONT NATURAL G 3.35% 1/6/2050	0.00 US720186AM78
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.00 US912810QL52
INVITATION HOMES O 4.15% 15/04/2032	0.00 US46188BAD47
MARYLAND ECONOMIC 5.433% 31/05/2056	0.00 US574205JJ07
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.00 JP1103481H98
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00 JP1201741LA9
AMERICAN HONDA FIN 3.95% 3/19/2032	0.00 XS3032019476
KBC GRP. KBC GRP. F2V PERP	0.00 BE0390219856
BANK OF IRELAND GRP. F2F 4/7/2031	0.00 XS2643234011
HARLEY-DAVIDSON FI 4.00% 12/3/2030	0.00 XS3000561566
LLOYDS BANKING GROUP F2F 14/05/2032	0.00 XS2815980664
MS. F2F 21/03/2030	0.00 XS2790333707
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
ADIF ALTA VELOCIDA 3.50% 30/07/20290000 REGS	0.00 ES0200002071
ELIA GRP. SA/NV 3.875% 11/6/2031	0.00 BE6352705782
AERCAP IRELAND CAP 3.00% 29/10/2028	0.00 US00774MAW55
SPAIN GOV. BD. 3.55% 31/10/2033	0.00 ES00000012L78
BRITISH TELECOMS. 3.875% 20/01/2034	0.00 XS2839008948
LINDE PLC 3.625% 12/6/2034	0.00 XS2634594076
MOTABILITY OPERAT 3.625% 24/07/2029	0.00 XS2742660157
CITIGROUP F2F 22/9/2028	0.00 XS2536364081
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.00 US912810TS78
CNH INDL. 3.75% 11/6/2031	0.00 XS2829592679
US. TSY. NOTE/BOND 4.00% 31/07/2032USD N-2032 DUE	0.00 US91282CNR87
OMERS FINANCE TRUS 3.50% 19/04/2032	0.00 US68012AF72
MIZUHO FINL. GRP. F2F 27/08/2030	0.00 XS2886269013
STANDARD CHARTERED FRN 17/03/2033	0.00 XS3022397460
GEORGETOWN UNIVER 2.943% 01/04/2050000 2020A	0.00 US37310PAD33

US. TSY. NOTE/BOND 3.00% 15/08/2048	0.00 US912810SD19
KYOWA KIRIN CO LTD	0.00 JP3256000005
ILLINOIS TOOL WOR 3.375% 17/05/2032	0.00 XS2823909903
NOMURA HLDGS. 3.459% 28/05/2030	0.00 XS3066581664
SSE 3.50% 18/03/2032	0.00 XS3027988263
SEMPRA F2V 01/04/2055	0.00 US816851BU28
NBN 3.375% 29/11/2032	0.00 XS3074419006
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.00 US912810SF66
DEUTSCHE BANK AG 4.0% 24/JUN/2032	0.00 DE000DL19WN3
US. TSY. NOTE/BON 4.875% 15/08/2045/2045 USD100 BONDS 08/45	0.00 US912810UN62
BANKINTER F2F 04/02/2033	0.00 ES02136790S7
AMERICA MOVIL SAB 2.875% 07/05/2030USD1000	0.00 US02364WBJ36
SPAIN GOV. BD. 4.70% 30/07/2041	0.00 ES00000121S7
LOUIS DREYFUS FIN. 3.50% 22/10/2031S 22/10/31 EUR100000 REGS	0.00 XS2923451194
EXPERIAN FIN. 3.51% 15/12/2033	0.00 XS2982065018
NTT FIN. 2.906% 16/03/20299	0.00 XS3100081093
ACHMEA BANK 2.625% 15/10/202700000 10	0.00 XS2919192869
ABN AMRO BANK NV 3.00% 01/10/2031	0.00 XS2910610364
LSEG NETHERLANDS 2.75% 20/09/2027	0.00 XS2904651093
REALTY INC. 3.375% 20/06/2031031	0.00 XS3097933744
US. TSY. NOTE/BON 3.875% 31/03/2027/2027 USD100 AZ- 2027	0.00 US91282CMV09
WP CAREY 5.375% 30/06/2034	0.00 US92936UAM18
CANADIAN GOV. BD. 0.25% 1/3/2026	0.00 CA135087L518
CALIFORNIA HEALTH 4.19% 1/6/2037	0.00 US13032UD885
JEFFERIES F2F 06/02/2028	0.00 XS2987635328
ZUERCHER KANTONALBAN FRN 11/09/2031	0.00 CH1471403852
CAIXABANK FRN 26/06/2029	0.00 XS3103589167
AXA 3.375% 31/05/2034	0.00 XS2834471463
CITIGROUP FRN 14/05/2028	0.00 XS2819338091
VIER GAS TRANSPOR 3.375% 11/11/2031	0.00 XS2929985385
BUNDESOBLIGATION 2.40% 19/10/2028.01 .188	0.00 DE000BU25018
CESKA SPORITELNA FRN 09/09/2032	0.00 XS3174780893
CONSERVATION A NO 3.474% 15/12/202915/12/2029 USD 2019	0.00 US20848FAA84
FERROVIE DELLO ST 3.375% 24/06/2032	0.00 XS3101504952
NATWEST MKTS. 6.625% 22/6/2026	0.00 XS2638487566
TDF INFRA. SASU 3.625% 16/12/2030	0.00 FR0014011904
ING GROEP F2V 20/08/2037	0.00 XS3153087559
PROXIMUS SADP 3.75% 08/04/2035	0.00 BE0390211770
SOCIETE GENERALE FRN 02/09/2033	0.00 FR0014012ID6
ROYAL BANK OF CANADA F2F 27/09/2031	0.00 XS3106098380
KON. 8.375% 01/10/203000	0.00 US780641AH94
JPMORGAN CHASE & CO F2F 23/01/2036	0.00 XS2986317506
CESKA SPORITELNA AS 4.57% -FR SNR NPF EMTN 03/07/31	0.00 XS2852933329
EUROGRID 3.732% 18/10/2035	0.00 XS2919680236
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.00 US912810RD28
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.00 DE000BU27006
SPAIN GOV. BD. 0.80% 30/7/2029	0.00 ES0000012K53
ACHMEA BANK 2.50% 06/05/2028	0.00
IBERDROLA INTL. IBERDROLA INTL. F2V PERPUR100000 REGS	0.00 XS2244941063
US. TSY. NOTE/BON 4.375% 15/05/2041	0.00 US912810QQ40
METROPOLITAN LIFE 3.45% 12/18/2026	0.00 US59217GBY44
INTL. DEV. ASC. 2.50% 28/05/2030030	0.00 XS3080786398
HSBC HOLDINGS PLC F2V 22/03/20350 68 REGS	0.00 XS2788605660
BNP PARIBAS FRN 17/09/2033	0.00 FR0014012PH2
UK. GILT 4.25% 07/12/2027	0.00 GB00B16NNR78
FIVE CORNERS FNDG. 2.85% 15/5/20300 USD100000 144A	0.00 US33834DAA28
ONEOK INC 6.05% 1/9/2033	0.00 US682680BL63
ING BELGIUM 2.75% 25/8/2032	0.00 BE0390245141

CAIXABANK SA 1.25% -FRN LT2 EMTN 18/06/31 EUR100000 19	0.00 XS2310118976
LLOYDS BANKING GRP. F2V 09/05/2035	0.00 XS3069338336
BANK OF AMERICA F2F 11/03/2032	0.00 US06051GJP54
NEDERLANDSE GASUN 3.875% 29/04/2044EUR100000 REGS	0.00 XS2806495896
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.00 JP1201131990
AMPRION GMBH 4.00% 30/09/2040	0.00 DE000A460N38
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.00 JP1201121975
CREDIT AGRICOLE ASSU F2V 29/01/2048	0.00 FR0013312154
WOLTERS KLUWER 3.00% 25/09/2030	0.00 XS3101433244
BANK OF AMERICA F2F 25/4/2028	0.00 XS1811435251
PROVINCE OF ONTARI 4.85% 11/06/2035	0.00 US683234C978
KREDITANSTALT FUE 2.625% 10/01/2034	0.00 DE000A352ED1
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
SYSCO 2.40% 15/02/2030	0.00 US871829BK24
ALLIANT ENERGY VAR 01/04/2056	0.00 US018802AF54
UK. GILT 4.375% 31/01/2040	0.00 GB00BQC82D08
AMERICAN WATER CAP 5.25% 3/1/2035	0.00 US03040WBF14
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.00 XS2314246526
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
ITALY BUONI POLIEN 1.65% 01/03/2032	0.00 IT0005094088
CENTURY PLAZA TOWERS 201 CPT A 2.865% 13-11-2039	0.00 US12654YAA73
RAIZEN FUELS FIN. 6.95% 05/03/2054	0.00 USL7909CAD94
DE VOLKSBANK 0.75% 18/05/2027000000 17	0.00 XS1614202049
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.00 JP1201571G68
GS. BANK USA/NEW YOR F2F 21/05/2027	0.00 US38151LAG59
PPL ELEC. UTILITIE 4.15% 15/06/2048048 USD	0.00 US69351UAV52
ZF EUR. FIN. 2.50% 23/10/2027	0.00 XS2010039977
NORDSON 5.60% 15/09/2028	0.00 US655663AA07
UK. GILT 1.00% 31/01/2032	0.00 GB00BM8Z2T38
INTESA SANPAOLO 7.20% 28/11/2033	0.00 US46115HCD70
UK. GILT 4.75% 22/10/2043	0.00 GB00BPJJKP77
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.00 ES00000127A2
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
FASTIGHETS BALDER 1.25% 28/01/2028	0.00 XS3170926441
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.00 JP1201801N46
JOHNSON & JOHNSON 3.60% 26/02/2045	0.00 XS3005215093
AEP TEXAS 5.40% 01/06/2033	0.00 US00108WAR16
ALEXANDRIA REAL ES 5.50% 01/10/20355	0.00 US015271BE86
SOCIETE GENERALE SA F2F 22/05/2031D REGS	0.00 US83368TCH95
NEW YORK STATE ELE 5.05% 15/08/2035	0.00 US649840CX15
POWER FIN. 1.841% 21/9/2028000000	0.00 XS2384373341
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.00 US912810RP57
NORFOLK SOUTHERN 2.30% 15/5/2031000	0.00 US655844CK21
KEURIG DR PEPPER 4.60% 15/05/2030	0.00 US49271VBA70
NATWEST GRP. NATWEST GRP. F2V PERP	0.00 US639057AQ15
UNUM GROUP 4.125% 15/06/2051	0.00 US91529YAR71
US. TSY. NOTE/BON 3.125% 15/05/2048	0.00 US912810SC36
N/WIDE. B/SOC. F2F 07/12/2027	0.00 XS2562898143
P3 GRP. SARL 1.625% 26/01/2029000 2	0.00 XS2436807940
SANTANDER UK GROUP H F2F 15/04/203131	0.00 US80281LAV71
BLACKSTONE PROPERT 1.75% 12/03/2029	0.00 XS2051670300
SIEMENS FINANCIER 3.625% 22/2/2044	0.00 XS2769892600
US. TSY. NOTE/BON 4.375% 15/11/2039	0.00 US912810QD37
ITALY BUONI POLIEN 3.50% 01/03/2030	0.00 IT0005024234
TOPAZ SOLAR FARMS 5.75% 30/9/2039	0.00 US89054XAC92
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00 US797440BW34
MATHER FOUNDATION 2.675% 1/10/20310 2021	0.00 US576722AA04

GS. GRP. F2F 22/04/2032	0.00 US38141GYB49
SUNRUN NEPTUNE ISSUER 2024 1A A 6.27% 01/02/2055NT CL	0.00 US86773CAA53
6.27% 01/02/2055	
ENBW ENERGIE BADEN-WUERTTEMBERG 1.375% 31/8/2081	0.00 XS2381272207
MASTERCARD 1.90% 15/03/2031D2000	0.00 US57636QAS30
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00 AU000XCLWAX7
US. TSY. NOTE/BON 3.875% 15/08/2040	0.00 US912810QK79
CNP ASSURANCES SAC 1.25% 27/1/2029	0.00 FR0014007YA9
BANCO SANTANDER 6.921% 08/08/2033	0.00 US05964HAV78
BUNDESOBLIGATION 2.20% 13/4/2028	0.00 DE000BU25000
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.00 US912810RX81
AIA GROUP LTD F2V 09/09/20330	0.00 XS2356311139
BARCLAYS PLC F2F 13/9/2034	0.00 US06738ECL74
FUT. US LONG BOND(CBT) CBT DEC25	0.00
SPAIN GOV. BD. 5.75% 30/07/2032	0.00 ES0000012411
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-	0.00 US91282CHZ77
2030	
UBS GRP. UBS GRP. F2V PERP	0.00 US902613BF40
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.00
TORONTO-DOMINION 5.423% 10/7/2026D1	0.00 CA89117GK301
SOUTHERN CALIFORNI 2.75% 01/02/2032	0.00 US842400HM81
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.00 DE0001102556
DEMANT A S	0.00 DK0060738599
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.00 DE000BU22015
LLOYDS BANKING GROUP F2V 16/10/2031	0.00 XS3073633722
ITALY BUONI POLIEN 4.00% 01/02/2037	0.00 IT0003934657
COMMONWEALTH EDISO 2.75% 01/09/2051000 131	0.00 US202795JU55
ROYAL BANK OF CANADA F2F 2/8/2030	0.00 US78016HZZ62
SWO USD RCV SOFR 1D PAY 4.4 240426	0.00
CANADIAN IMPERIAL 6.092% 03/10/20333	0.00 US13607LWW98
NY STATE ELECTRIC & GAS 2.15% 01/OCT/2031	0.00 US649840CT03
SPAIN GOV. BD. 3.15% 30/04/2035	0.00 ES0000012067
MERCK 4.15% 18/5/2043	0.00 US58933YAJ47
ITALY BUONI POLIEN 5.00% 1/9/2040	0.00 IT0004532559
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00 IT0005419848
LG ENERGY Solutio 5.875% 02/04/2035	0.00 USY5S5CGAR36
SPAIN GOV. BD. 0.00% 31/01/2026	0.00 ES0000012G91
VIATRIS 2.70% 22/06/2030	0.00 US92556VAD82
US. TSY. NOTE/BON 3.125% 15/2/2043	0.00 US912810QZ49
SPAIN GOV. BD. 0.00% 31/01/2028	0.00 ES0000012I08
UPJOHN FIN. 1.908% 23/06/2032	0.00 XS2193983108
US TREASURY N/B 4.0% 15/NOV/2042	0.00 US912810TM09
NEXI SPA 0.00% 24/02/2028	0.00 XS2305842903
ERP OPERATING 4.95% 15/06/2032	0.00 US26884ABQ58
UK. GILT 3.25% 22/1/2044	0.00 GB00B84Z9V04
VERIZON COMMUNICA 3.875% 01/03/2052	0.00 US92343VGP31
COLGATE-PALMOLIVE 0.30% 10/11/20290000	0.00 XS2405875480
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
IHG FINANCE LLC 3.625% 27/09/2031	0.00 XS2909822517
LLOYDS BANKING GRP. F2F 21/09/2031	0.00 XS2690137299
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00 HK0000093390
HANKYU HANSHIN HOLDINGS NPV	0.00 JP3774200004
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-	0.00 US91282CFZ95
2027	
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.00 DE0001102432
BANCO BILBAO VIZCAYA F2V 13/03/2035	0.00 US05946KAR23
JAPAN GOVERNMENT T 2.50% 20/06/2045	0.00 JP1201931R78
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-	0.00 US91282CJQ50
2030	
NOVARTIS CAP. 4.00% 18/09/2031	0.00 US66989HAU23
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.00 JP12009917C3
KOREA HOUSING FIN 2.765% 02/09/2030	0.00 XS3149806971

TARGA RES. 6.125% 15/05/2055	0.00 US87612GAN16
SPAIN GOV. BD. 1.40% 30/04/2028	0.00 ES0000012B39
T-MOBILE USA 3.00% 15/02/2041	0.00 US87264ABL89
REGS GALAXY PIPELINE ASSETS 2.62% 31/MAR/2036	0.00 XS2249741245
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.00 JP1201701KA5
STARBUCKS 4.45% 15-AUG-49	0.00 US855244AU31
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.00 US91282CGJ45
ORBIA ADVANCE SAB 7.50% 13/05/2035	0.00 USP7S81YBK01
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.00 JP1201551FC0
AT&T INC 4.25% 1/6/2043	0.00 XS0932036154
CANADIAN GOV. BD. 4.00% 01/03/2029	0.00 CA135087Q988
SANTANDER UK GRP. HL F2F 10/1/2029	0.00 US80281LAT26
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EUR0.01	0.00 DE0001102523
INDONESIA TSY. BD. 8.25% 15/05/2029	0.00 IDG000012907
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.00 US91282CJG78
TURKCELL ILETISIM 7.65% 24/01/2032	0.00 XS2981975613
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.00 US912810QB70
NEW YORK STATE DO 5.228% 1/7/2035	0.00 US64985SFE81
FRANCE GOV. BD. 3.25% 25/05/2045	0.00 FR0011461037
BANK OF AMERICA FRN 12/02/2036/02/2036 USD1000 A	0.00 US06051GMQ90
UBS GRP. FRN 09/05/2036	0.00 US902613BQ05
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
BANCO SANTANDER F2V 14/03/2030USD1000	0.00 US05964HBB06
SPAIN GOV. BD. 1.85% 30/07/2035	0.00 ES0000012E69
BANK OF NEW YORK MEL F2F 6/6/2036	0.00 US06406RCJ41
ORLANDO HEALTH OB 5.475% 01/10/20351/10/2035	0.00 US686514AP55
LG ENERGY SOLUTION 5.75% 25/9/2028	0.00 USY5S5CGAB83
KOOKMIN BANK 0.048% 19/10/2026	0.00 XS2393768788
ONE GAS 5.10% 01/04/2029	0.00 US68235PAN87
BANCO BILBAO VIZC 5.381% 13/03/2029029	0.00 US05946KAQ40
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.00 FR0010171975
AMAZON CONSERVATI 6.034% 16/01/2042	0.00 USG0248JAA19
EXPERIAN FIN. 5.25% 17/08/2035/08/2035	0.00 US30217AAD54
AIB GRP. FRN 15/05/2031	0.00 USG0R4HJAK23
NATWEST MARKETS P 5.022% 21/03/2030	0.00 US63906YAP34
BNP PARIBAS F2F 09/01/20308 5.176% 09/01/2030	0.00 US05581KAH41
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.00 US912810QY73
SWEDBANK AB 5.083% 21/05/2030	0.00 USW94239AF24
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.00 US912810FM54
STANDARD CHARTERED P F2V 21/01/202972 5.545% 21/01/2029	0.00 US85325C2D33
ALLIANZ F2V 03/09/2054	0.00 USX10001AD18
WESTERN MIDSTREAM 4.05% 01/02/2030	0.00 US958667AC17
MARRIOTT INTL. MD 5.50% 15/04/2037	0.00 US571903BU68
SPAIN GOV. BD. 1.25% 31/10/2030	0.00 ES0000012G34
BANCO SANTANDER 5.294% 18/08/20277	0.00 US05964HAS40
KIMCO REALTY OP 2.70% 01/10/2030	0.00 US49446RAW97
ORACLE 5.20% 26/09/2035	0.00 US68389XDM48
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.00 MYBMO2000028
BARCLAYS PLC F2F 13/9/2027	0.00 US06738ECJ29
UNICREDIT FRN 16/01/203350000	0.00 IT0005631921
CANADIAN GOV. 0.50% 01/12/20303	0.00 CA135087L443
US. TSY. NOTE/BON 3.125% 15/08/2044	0.00 US912810RH32
ANTOFAGASTA PLC 5.625% 09/09/2035	0.00 USG0399BAC12
MITSUBISHI UFJ FINL. F2V 12/09/2036	0.00 US606822DQ49
NTT FIN. 4.876% 16/07/2030	0.00 US62954WAS44
STADSHYPOTEK 3.125% 4/4/20283 REGS	0.00 XS2607344079
US TREASURY N/B 3.37% 15/AUG/2042	0.00 US912810TK43
NOMURA HLDGS. 4.904% 01/07/2030	0.00 US65535HBZ10
SNAM 5.00% 28/05/2030	0.00 US83304JAA51

LPL HLDGS. 6.75% 17/11/2028000	0.00 US50212YAH71
N/WIDE. B/SOC. 4.85% 27/7/20274.85% 27/07/2027	0.00 US63861VAH06
SPAIN GOV. BD. 0.60% 31/10/2029	0.00 ES0000012F43
KOREA HOUSING FIN 4.625% 24/02/2028	0.00 USY4841MWD73
JAPAN INTERNATIONA 4.25% 22/05/20305/2030	0.00 US47109LAJ35
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-2025	0.00 US91282CBC47
APTIV PLC / APTIV 4.65% 13/09/2029	0.00 US03837AAA88
GALAXY PIPELINE AS 2.94% 30/09/2040	0.00 XS2300197030
BUONI POLIENALI DEL TES 4.4% 01/MAY/2033	0.00 IT0005518128
GOLDMAN SACHS GROUP F2F 23/01/2033	0.00 XS2983840518
US. TSY. NOTE/BON 2.875% 15/8/2045	0.00 US912810RN00
GELF BOND ISSUER 3.625% 27/11/2031	0.00 XS2944926406
TAKEDA PHARM. 5.80% 5/7/2064	0.00 US874060BN56
DTE ELECTRIC CO 3.95% 01/MAR/2049	0.00 US23338VAJ52
VOLKSWAGEN GRP. OF 4.55% 11/09/2028	0.00 US928668CW05
COMCAST CORP 4.65% 15/02/2033	0.00 US20030NEC11
EUROBANK FRN 12/03/2030	0.00 XS2956845262
ERP OPERATING 4.15% 1/12/20282028 USD	0.00 US26884ABK88
EMD FIN. 5.00% 15/10/2035	0.00 US26867LAR15
UK. GILT 4.50% 07/12/2042	0.00 GB00B1VWPJ53
AUSTRALIA & NEW ZE 4.40% 19/5/202619/05/2026	0.00 US052528AK26
KOREA HOUSING FIN 2.742% 05/03/203005/03/2030	0.00 XS2994527351
AGILENT TECHS. 4.75% 09/09/2034	0.00 US00846UAR23
SPAIN GOV. BD. 0.50% 30/04/2030	0.00 ES0000012F76
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.00 JP1300371C98
MEXICO GOV. INTL. 5.375% 22/03/2033	0.00 US91087BBK52
HEALTH CARE SERV. 2.20% 01/06/2030SD1000 144A	0.00 US42218SAF56
LINCOLN NATL. 5.852% 15/3/2034	0.00 US534187BT58
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.00 AU0000087454
ING GROEP F2V 15/08/20340 REGS	0.00 XS2818300407
US. TSY. NOTE/BON 3.125% 15/11/2041	0.00 US912810QT88
GPS BLUE FINC. DA 5.645% 9/11/204144A	0.00 US38403FAA75
PROLOGIS INTL. FN 4.375% 01/07/2036	0.00 XS2847688251
DANSKE BANK A/S F2V 12/09/20314.42% 12/09/2031	0.00
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.00 DE0001102499
SUNNOVA HELIOS XII ISSUER B A 5.30% 22/08/2050.3% 22/08/2050	0.00 US86745YAA29
UTD. O/SEAS. BANK F2V 07/10/20322	0.00 US91127LAH33
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00 CA135087N597
TEVA PHARMACEUTIC 4.375% 09/05/2030	0.00 XS2406607171
SPAIN GOV. BD. 1.40% 30/07/2028	0.00 ES0000012B88
INDONESIA TSY. BD. 7.50% 15/4/2040	0.00 IDG000014101
BROADCOM 4.90% 15/7/2032	0.00 US11135FCL31
FORD MOTOR CREDIT 4.125% 17/08/2027	0.00 US345397A860
DUKE ENERGY PROGRESS LLC 4.0% 01/APR/2052	0.00 US26442UAP93
CVS HEALTH 5.875% 1/6/2053	0.00 US126650DZ02
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.00 DE0001102465
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.00 US912810RM27
OMERS FIN. TST. 4.00% 19/4/2052052	0.00 US682142AH70
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.00 FR0013234333
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.00 CA135087M276
JAPAN GOV. THIRTY 2.20% 20/06/2054	0.00 JP1300831Q70
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.00 US299808AH86
TEVA PHARM. FIN. N 3.75% 09/05/2027	0.00 XS2406607098
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.00 US912810SA79
BANK OF AMERICA CORP F2F 22/7/2027	0.00 US06051GJS93
ITALY BUONI POLIEN 3.85% 1/7/2034	0.00 IT0005584856
HEIMSTADEN BOSTAD 3.75% 10/03/2031	0.00 XS3168266958
UK. GILT 4.25% 07/12/2040	0.00 GB00B6460505
ONCOR ELECTRIC DELIVERY 3.62% 15/JUN/2034	0.00 XS3095367119
MARKEL GRP. 3.45% 07/05/2052	0.00 US570535AX23
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.00 AU0000075681
SPAIN GOV. BD. 5.90% 30/07/2026	0.00 ES00000123C7
CAP. ONE FINL. F2F 26/7/2030	0.00 US14040HGD74

US. TSY. NOTE/BOND 2.75% 15/11/2047	0.00 US912810RZ30
SPAIN GOV. BD. 6.00% 31/01/2029	0.00 ES0000011868
CVC CAPITAL PARTNERS PLC	0.00 JE00BRX98089
SEMPRA VAR 01/04/2056	0.00 US816851BW83
UK. GILT 0.625% 31/7/2035	0.00 GB00BMGR2916
JYSKE BANK FRN 19/11/2031	0.00 XS3075392509
ITALY BUONI POLIEN 3.65% 01/08/2035	0.00 IT0005631590
SPAIN GOV. BD. 3.25% 30/4/2034	0.00 ES0000012M85
HSBC HOLDINGS PLC F2F 17/08/2029	0.00 US404280CV97
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00 BE0000347568
MONDELEZ INTL. 4.625% 03/07/2031	0.00 CA609207BD62
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00 CA135087J397
SIMON PROP. GRP. 2.45% 13/09/2029	0.00 US828807DF17
WILLIAMS COS 5.30% 15/8/2052	0.00 US969457CA67
PROLOGIS LP 4.70% 01/03/2029	0.00 CA74340XCL34
UK. GILT 4.25% 07/03/2036	0.00 GB0032452392
HCA 5.90% 01/06/2053	0.00 US404119CR82
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00 DE000BU2D004
CANADIAN GOV. BD. 2.00% 1/12/2051	0.00 CA135087H722
AMERICAN EXPRESS CO F2F 20/5/2032	0.00 XS3015761458
FORD MOTOR CREDIT 4.00% 13/11/2030	0.00 US345397B363
LENNOX INTL. 5.50% 15/09/202828 USD2000	0.00 US526107AG24
SOUTHERN CALIFORNI 5.20% 1/6/20333 USD1000 ZZ	0.00 US842434CZ32
ITALY BUONI POLIEN 3.35% 01/03/2035	0.00 IT0005358806
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00 IT0005519787
MARS 5.20% 01/03/2035	0.00 US571676BA26
XCEL ENERGY 5.50% 15/03/2034	0.00 US98389BBB53
ITALY BUONI POLIEN 5.00% 01/08/2039	0.00 IT0004286966
NEXTERA ENERGY CAP 5.90% 15/3/205515/03/2055 USD1000	0.00 US65339KDM99
BROADCOM 5.05% 12/7/2029	0.00 US11135FBX87
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.00 US91282CHJ36
SPAIN GOV. BD. 1.30% 31/10/2026	0.00 ES00000128H5
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
JPM. CHASE F2F 23/01/2030	0.00 US46647PEB85
DEUTSCHE BANK NY 3.74% 07/JAN/2033	0.00 US25160PAG28
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.00 JP1201081914
NSTAR ELEC. 4.95% 15/9/2052	0.00 US67021CAT45
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.00 DE0001102408
WILLIAMS COS 4.90% 15/03/20291000	0.00 US88339WAB28
CANADIAN PACIFIC R 3.50% 01/05/20505/2050 USD1000	0.00 US13648TAG22
BUNDESOBLIGATION 0.00% 09/10/2026	0.00 DE0001141844
ITALY BUONI POLIEN 4.75% 01/09/2028	0.00 IT0004889033
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026	0.00 US912828Y958
BRISTOL-MYERS SQUI 4.25% 26/10/2049	0.00 US110122CR72
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00 IT0005416570
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00 IT0005422891
STARWOOD PROP. TST 6.00% 15/04/2030	0.00 US85571BBC81
ITALY BUONI POLIEN 4.20% 01/03/2034	0.00 IT0005560948
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.00 US912810RV26
SANTOS FINANCE LT 3.649% 29/04/2031	0.00 USQ82780AF65
TOLL BROS. FIN. 4.875% 15/3/2027	0.00 US88947EAS90
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.00 US912810QW18
MEXICO GOVERNMENT 4.50% 19/03/2034	0.00 XS3185370973
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00 JP1201401C92
JAPAN GOV. TWO YEA 0.40% 01/10/2026	0.00 JP1024651QA4
US. TSY. NOTE/BON 2.875% 15/11/2046	0.00 US912810RU43
SPAIN GOV. BD. 2.70% 31/10/2048	0.00 ES0000012B47
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00 DE0001135325
OWENS CORNING 3.95% 15/08/2029	0.00 US690742AJ00

SPAIN GOV. BD. 4.90% 30/7/2040	0.00 ES00000120N0
SPAIN GOV. BD. 3.50% 31/5/2029	0.00 ES0000012M51
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00 DE0001102481
NATWEST GRP. FRN 13/05/203030	0.00 XS3069320474
FLORIDA GAS TRANSM 2.30% 01/10/20311 USD1000 144A	0.00 US340711BA72
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00 US912810RT79
US. TSY. NOTE/BON 2.875% 15/05/2043	0.00 US912810RB61
TARGA RES. 5.50% 15/02/2035	0.00 US87612GAK76
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00 US912810PX00
UK. GILT 4.00% 22/1/2060	0.00 GB00B54QLM75
AXA AXA F2V PERP	0.00 XS3085146929
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00 JP1201851P76
UK. GILT 4.25% 12/7/2049	0.00 GB00B39R3707
AUSTRALIA GOVERNME 2.75% 21/11/2027	0.00 AU000XCLWAQ1
BURLINGTON NORTHER 5.20% 15/04/20544/2054 USD1000	0.00 US12189LKB61
COLOMBIA GOVERNMENT 5.00% 19/09/2032	0.00 XS3183159733
Income Due - CNY	0.00
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.00 AU000XCLWAU3
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00 BE0000357666
CHUBB INA HLDGS. 4.90% 15/08/2035	0.00 US171239AM89
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00 NL0000102234
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00 CA135087E679
UK. GILT 4.25% 07/09/2039	0.00 GB00B3KJDS62
IBERDROLA FINANZAS 5.38% 28/11/2030	0.00 AU3CB0315802
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.00 US912810RJ97
PNC FINL. SERVS. GRP FRN 21/07/2036	0.00 US693475CE34
MOTABILITY OPERAT 3.625% 22/01/2033	0.00 XS2978917156
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00 SE0000108847
ITALY BUONI POLIEN 6.50% 01/11/2027	0.00 IT0001174611
SPAIN GOV. BD. 1.45% 31/10/2027	0.00 ES0000012A89
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00 FR001400FTH3
SUNRUN JULIUS ISSUER 2023 2A A1 6.60% 30/01/2059T CL	0.00 US86772JAA16
0.0% 30/01/2059	
KREDITANSTALT FUER 4.40% 12/07/2029	0.00 AU3CB0305845
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00 IT0005544082
PEPSICO 2.875% 15/10/2049	0.00 US713448EP96
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00 DE0001135226
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.00
VERIZON COMMUNICATIONS 1.12% 19/SEP/2035	0.00 XS2320760114
SPAIN GOV. BD. 1.45% 30-APR-29	0.00 ES0000012E51
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00 FR0014009062
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00 FR0013515806
LOGICOR FINC. SARL 3.25% 13-NOV-28	0.00 XS1909057645
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.00 US912810RK60
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.00 US91324PEX69
PARAMOUNT GBL. 4.90% 15/08/2044	0.00 US124857AK99
UK. GILT 1.25% 22/10/2041	0.00 GB00BJQWYH73
PERM. TSB GRP. HLDGS VAR 22/12/2035	0.00 XS3183164220
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.00 JP1201451D66
FRESENIUS MEDICAL 3.00% 1/12/2031/2031 USD1000 144A	0.00 US35805BAE83
ITALY BUONI POLIEN 5.75% 01/02/2033	0.00 IT0003256820
DIGITAL DUTCH FIN 3.875% 15/07/2034	0.00 XS3102229922
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.00 DE0001102457
MSD NETHERLANDS CA 3.75% 30/05/2054	0.00 XS2825486231
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.00 JP1201471DC6
MUTUAL OF OMAHA CO 4.75% 15/10/20295% 15/10/2029	0.00 US62829D2E95
DOMINION ENERGY INC F2V 01/06/2054	0.00 US25746UDU07
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00 NL0010721999
JPM CCP EUR BROKER ACCOUNT	0.00
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.00 JP1201821NA5
UK. GILT 3.75% 22/07/2052	0.00 GB00B6RNH572

CANADIAN GOV. BD. 2.75% 1/9/20308	0.00 CA135087T388
ITALY BUONI POLIEN 3.80% 01/08/2028	0.00 IT0005548315
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00 DE0001102598
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.00 US912810RY64
UK. GILT 4.25% 07/12/2046	0.00 GB00B128DP45
FANNIE MAE POOL 5.00% 1/10/2052	0.00 US31418EJ760
ITALY BUONI POLIEN 3.85% 01/02/2035	0.00 IT0005607970
SPAIN GOV. BD. 3.90% 30/07/2039	0.00 ES0000012L60
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00 JP1201731L76
UNITED STATES TRE 3.875% 30/09/2029	0.00 US91282CFL00
COMCAST CORP 3.25% 01/11/2039	0.00 US20030NCY58
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.00 JP1103501J35
SPAIN GOV. BD. 3.45% 31/10/2034	0.00 ES0000012N35
BANK OF NEW YORK MEL FRN 11/02/20311/02/2031 USD J	0.00 US06406RCB15
PECO ENERGY 4.60% 15/05/2052	0.00 US693304BD82
NETHERLANDS GOV. 0.00% 15/01/2029	0.00 NL0015000LS8
VISA 4.30% 14/12/2045	0.00 US92826CAF95
SPAIN GOV. BD. 3.10% 30/07/2031REGS	0.00 ES0000012N43
SPAIN GOV. BD. 5.15% 31/10/2028	0.00 ES00000124C5
FIFTH THIRD BANCORP F2F 27/7/2029	0.00 US316773DK32
CITIGROUP F2F 01/05/2032	0.00 US172967MY46
AMERICAN EXPRESS CO F2F 20/07/2033	0.00 US025816EK11
COMCAST 3.45% 2/1/2050	0.00 US20030NCZ24
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
ITALY BUONI POLIEN 2.65% 15/06/2028	0.00 IT0005641029
DOMINICAN REPUBLIC 6.60% 01/06/2036	0.00 US25714PEZ71
BANQUE CANTONALE VAUDOISE	0.00 CH0531751755
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00 IT0005514473
ITALY BUONI POLIEN 2.95% 01/09/2038	0.00 IT0005321325
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.00 US015271BC21
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.00 JP1201881Q46
ITALY BUONI POLIEN 2.00% 1/2/2028	0.00 IT0005323032
BUNDESOBLIGATION 2.10% 12/04/2029.01	0.00 DE000BU35025
BUNDESOBLIGATION 2.10% 12/04/2029.01 .189	0.00 DE000BU25026
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00 CA135087R481
ITALY BUONI POLIEN 2.70% 01/10/2030	0.00 IT0005654642
NORTHERN STATES PO 5.65% 15/06/20544	0.00 US665789BC69
FISERV 5.375% 8/21/2028	0.00 US337738BG22
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00 IT0005596470
SPAIN GOV. BD. 1.50% 30/04/2027	0.00 ES00000128P8
ABBVIE 4.875% 15/03/2030	0.00 US00287YDZ97
BUNDESREPUB. DEUTSCHLAND 2.6% 15/AUG/2035	0.00 DE000BU2Z056
SOLAR STAR FNDG. 3.95% 30/6/2035/35 USD100000	0.00 US83416WAB90
AUSTRALIA GOVERNME 0.50% 21/09/2026	0.00 AU0000106411
BANQUE OUEST AFRIC 2.75% 22/01/2033	0.00 XS2288825263
WESTPAC	0.00
SVENSKA HANDELSBANK 3.25% 01/06/2033	0.00 XS2486857431
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00 JP1201661JA3
REALTY INC. 5.125% 15/04/2035	0.00 US756109CT93
GS. GRP. F2F 19/11/2045	0.00 US38141GB862
NATL. BANK OF CAN 5.023% 01/02/2029	0.00 CA63306AHT66
KEYCORP F2F 06/03/2035	0.00 US49326EEP43
METROPOLITAN LIFE 5.00% 10/1/2030	0.00 XS2570858303
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
ELI LILLY 4.90% 12/02/2032	0.00 US532457CW67
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00 CA135087H235
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00 DE0001102440
JOHNSON & JOHNSON 2.25% 1/9/2050	0.00 US478160CS18
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.00 AU0000013740

FMC 5.65% 18/05/2033	0.00 US302491AX31
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00 ES0000012I32
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.00 US912810RQ31
FIRST HORIZON FRN 07/03/2031	0.00 US320517AE51
CK INFRASTRUCTURE	0.00 BMG2178K1009
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00 SE0017832488
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00 IT0005402117
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00 CA135087P329
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.00 JP1300301940
DAVITA INC	0.00 US23918K1088
LOW INC. INV. 3.386% 01/07/2026	0.00 US54750AAA43
DOWLAIS GROUP PLC	0.00 GB00BMWRZ071
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00 IT0005413171
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.00 US912810RS96
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00 ES0000012J15
MCDONALD S 4.107% 21/8/2032	0.00 CA580135CG43
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00 IT0005363111
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00 FR0013404969
ALPHA BANK FRN 23/07/2036	0.00 XS3124434492
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00 IT0005274805
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00 NL0012171458
CHARTER COMM OPT L 3.50% 01/06/2041	0.00 US161175BZ64
UK. GILT 4.25% 7/12/2055	0.00 GB00B06YGN05
COMERICA F2F 30/01/2030	0.00 US200340AW72
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.00 US644188BH66
CVS HEALTH 5.125% 20/07/2045	0.00 US126650CN80
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00 IT0005340929
CHARTER COMMS. OP 6.384% 10/23/2035	0.00 US161175AZ73
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00 DE0001102515
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00 CA135087P998
FRONTIER ISSUER LLC 1 A2 6.19% 20/6/2054A A-2	0.00 US35910EAK01
CCL INDUSTRIES INC	0.00 CA1249003098
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00 DE0001135176
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00 IT0005521981
CITIGROUP F2F 23/7/2036	0.00 XS3086851105
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.00 JP1201301B94
MARS 5.70% 1/5/2055	0.00 US571676BC81
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00 DE0001102473
PHILLIPS EDISON GR 4.95% 15/01/2035	0.00 US71845JAC27
INDONESIA TSY. BD 7.125% 15/06/2038	0.00 IDG000021809
FORTINET 2.20% 15/03/2031	0.00 US34959EAB56
PUGET ENERGY 2.379% 15/06/20282000	0.00 US745310AM41
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.00 JP1300341B39
CITIGROUP F2F 17/03/2033	0.00 US172967NN71
AMGEN 5.60% 2/3/2043	0.00 US031162DS61
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.00 US53079EBJ29
W R BERKLEY 4.00% 12/05/2050	0.00 US084423AU64
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.00 US37045XDW39
ROTHESAY LIFE 7.019% 12/10/2034	0.00 XS2805328601
REPUBLIC OF POLAND 5.00% 25/01/2030	0.00 PL0000117370
MYLAN 5.25% 15/6/2046	0.00 US62854AAP93
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.00 AU0000101792
SPAIN GOV. BD. 2.80% 31/5/2026	0.00 ES0000012L29
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.00 JP1300381D38
APPLE INC 2.7% 05/AUG/2051	0.00 US037833EK23
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00 ES0000012729
CITIGROUP F2F 29/01/2031	0.00 US172967ML25
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00 DE0001102549
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00 JP1201831P14
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00 JP1201511EC7
L&G. GRP. F2V 1/4/2055	0.00 XS3030523644
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

EQUIFAX INC 4.80% 15/09/2029	0.00 US294429AX37
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
BANCO SANTANDER 5.50% 11/06/2029	0.00 XS2837803928
EAST JAPAN RAILWAY 6.21% 2/9/2045	0.00 XS3168197450
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00 AU3TB0000150
ONCOR ELECTRIC DEL 4.15% 1/6/2032	0.00 US68233JCF93
SPAIN GOV. BD. 0.80% 30/07/2027	0.00 ES0000012G26
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00 JP1300361C33
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00 BE0000360694
FISERV INC 4.50% 24/5/2031	0.00 XS2626288257
WESSEX WATER SERV 6.125% 19/9/2034	0.00 XS3025173710
DWR CYMRU FINANCING UK 6.25% 08 6.25% 08/SEP/2037	0.00 XS3172211347
SPAIN GOV. BD. 0.70% 30/04/2032	0.00 ES0000012K20
INTERCONTINENTAL E 5.25% 15/06/2031	0.00 US45866FBA12
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00 IT0004923998
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.00 CA135087Q723
AGEAS SA/NV 4.75% 01/12/2028	0.00 BE6365838190
CENTRAL AMERICAN 4.625% 14/2/2028	0.00 XS2997425637
WESSEX WATER SERVS 6.50% 19/9/2040	0.00 XS3025173983
UK. GILT 1.125% 31/1/2039	0.00 GB00BLPK7334
BAZALGETTE FIN. 5.50% 2/7/2033	0.00 XS3105957131
US. TSY. NOTE/BOND 4.00% 31/03/2030	0.00 US91282CMU26
SOUTHERN CALIFORN 4.125% 01/03/2048	0.00 US842400GK35
SOUTH WEST WATER FIN PLC 5.25% 15/SEP/2031	0.00 XS3172180013
YORKSHIRE WATER F 6.625% 22/7/2040	0.00 XS3121682432
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
NATL. GRID ELECTRI 3.50% 16/10/2026	0.00 XS1893807120
TARGA RES. 4.20% 01/02/2033	0.00 US87612GAA94
JPM. CHASE F2F 1/6/2029	0.00 US46647PCJ30
DAIMLER TRUCK FIN. 2.50% 14/12/2031	0.00 US233853AH30
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00 IT0005383309
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00 FR0013257524
SHERWIN-WILLIAMS 3.30% 15/05/20500	0.00 US824348BM72
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00 JP1300771P16
PEARSON FNDG. 5.375% 12/09/2034	0.00 XS2887786478
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00 IT0005508590
MET LIFE GLOB FNDG 1.55% 07/01/2031TS 07/01/2031	0.00
USD150000	
DELTA AIR LINES 20 2.50% 10/6/2028	0.00 US247361ZW11
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00 IT0005083057
FREDDIE MAC MULTIFAMILY ML12 XUS VAR 25/07/2041	0.00 US35833TAB17
TESCO COR. TSY. S 5.125% 22/05/2034	0.00 XS2824047372
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00 IT0005530032
KINDER MORGAN 5.15% 01/06/2030	0.00 US49456BBB62
FANNIE MAE POOL 3.00% 01/05/2052	0.00 US3140XPDD82
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00 US912828YX25
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00 JP1300331A99
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
PROLOGIS INTERNATI 3.70% 07/10/2034	0.00 XS2908897742
MS. F2F 16/01/2030000 I	0.00 US61747YFK64
ANARAFE SL FRN 18/01/2028N 18/01/2028 EUR100000	0.00
EASTERN POWER NET 5.375% 02/10/2039	0.00 XS2911000235
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00 IT0005580094
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00 FR001400NEF3
MANCHESTER AIRPORT 5.75% 30/9/2042	0.00 XS2804656663
PENSION INSURANCE 4.62% 07/MAY/2031	0.00 XS2170092600
ITALY BUONI POLIEN 3.45% 15/07/2031	0.00 IT0005595803

TRAVELERS COS 5.05% 24/7/2035	0.00 US89417EAT64
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00 JP1201691K75
BURLINGTN NORTH SANTA FE 3.3% 15/SEP/2051	0.00 US12189LBSG59
NATL. GRID ELECTRI 5.35% 10/07/2039	0.00 XS2741906809
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00 JP1300391D69
NORDSON 4.50% 15/12/2029	0.00 US655663AC62
VIER GAS TRANSPOR 4.625% 26/9/2032	0.00 XS2535725159
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00 IT0005500068
SPAIN GOV. BD. 2.70% 31/01/2030	0.00 ES0000012000
FRENCH REPUBLIC GO 3.75% 25/5/2056	0.00
NIAGARA MOHAWK PO 4.647% 03/10/2030	0.00 US653522DT66
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00 NL0015001DQ7
ITALY BUONI POLIEN 3.60% 1/10/2035	0.00 IT0005648149
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00 NL0015001XZ6
FLORIDA GAS TRANSP 5.75% 15/07/2035	0.00 US340711BC39
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00
KINGDOM OF BELGIUM 2.60% 22/10/2030	0.00 BE0000365743
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.00 FR001400QOL3
VIENNA INSURANCE GRP AGW 4.87% 15/JUN/2042	0.00 AT0000A2XST0
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
ENBW INTL. FIN. 4.30% 23/5/2034	0.00 XS2722717555
BUONI POLIENNALI D 1.25% 01/12/20260 REGS	0.00 IT0005210650
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00 IT0005437147
UNION PACIFIC 3.799% 06/04/207100	0.00 US907818FS27
CESKA SPORITELNA FRN 15/01/2030/2030 EUR	0.00 XS2746647036
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00 JP1300751N79
SWO USD RCV SOFR 1D PAY 4.1 020326	0.00
DEUTSCHE BOERSE 3.875% 28/9/2033	0.00 DE000A351ZT4
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00 NL0015001AM2
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
NETFLIX 3.875% 15-NOV-29	0.00 XS1989380172
ITALY BUONI POLIEN 4.30% 01/10/2054	0.00 IT0005611741
WESTERN POWER DIS 3.949% 20/9/2032	0.00 XS2528341766
ENBW INTL. FIN. 3.85% 23/05/2030/05/2030 EUR1000 32	0.00 XS2722717472
ZF EUROPE FINANCE 7.00% 12/06/2030	0.00 XS3091660194
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00 NL0015000RP1
CARRIER GBL. 4.125% 29/05/2028	0.00 XS2751688826
FUTURES MARGIN-JPY	0.00
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00 BE0000341504
TENNET HLDG. TENNET HLDG. F2V PERP	0.00 XS2783649176
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00 JP1201791N14
AUSTRALIAN GOV. 3.00% 21/11/2033	0.00 AU0000217101
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00 JP1201771M76
LOGICOR FINC. SARL 2.75% 15/01/2030	0.00 XS2102293029
AIR CANADA 2017-1 3.30% 15/01/2030A 3.3% 15/07/2031	0.00 US00908PAA57
ICELAND GOV. INTL. 3.50% 21/03/2034	0.00 XS2788435050
SYNOPSIS 5.00% 01/04/2032	0.00 US871607AD97
NBN 3.75% 22/3/2034	0.00 XS2788379472
EUROGRID 3.598% 01/02/2029	0.00 XS2756341314
ITM ENTREPRISES S 4.125% 29/01/2030	0.00 FR001400WTD7
CONTOURGLOBAL POWE 5.00% 28/02/2030	0.00 XS2988562554
AIR CANADA 2020-2 5.25% 01/04/20291/10/2030	0.00 US00909DAA19
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.00 JP1300351B93
KON. PHILIPS 3.75% 31/05/2032	0.00 XS2826712551
MEXICO GOVERNMENT 5.125% 19/03/2038	0.00 XS3185371195
SWISSCOM FIN. 3.50% 29/11/2031	0.00 XS2827696035
BARRY CALLEBAUT SE 4.25% 19/08/2031	0.00 BE6360449621
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.00 BE0390128917

CREDIT AGRICOLE F2F 23/1/2031	0.00	FR001400RMM3
BARRY CALLEBAUT SE 4.00% 14/06/2029	0.00	BE6352800765
PRYSMIAN 3.625% 28/11/2028	0.00	XS2948435743
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00	IT0005494239
BOOKING HOLDINGS 4.125% 9/5/2038	0.00	XS3070032878
ENGIE 4.50% 06/09/2042	0.00	FR001400KHI6
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00	JP1300621K47
SWISS RE SUBORDINATE F2V 26/03/2033	0.00	XS3025207807
AMPRION 3.45% 22/09/2027EGS	0.00	DE000A30VPL3
VERIZON COMMUNICATIONS 2.5% 08/APR/2031	0.00	XS1979281158
SPAIN GOV. BD. 2.35% 30/07/2033	0.00	ES00000128Q6
WOOLWORTHS GRP. 3.75% 25/10/2032	0.00	XS2902763494
NEW YORK LIFE GLO 3.625% 08/06/2035	0.00	XS3090958987
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00	JP1300321A34
SUMITOMO MITSUI F 3.318% 07/10/2031	0.00	XS2903312002
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00	IT0005445306
BANK OF AMERICA F2F 28/01/20318/01/2031 EUR100000	0.00	XS2987772402
CHARTER COMMS. OP 6.484% 23/10/2045	0.00	US161175BA14
PFIZER NETHERLANDS 3.25% 19/05/2032	0.00	XS3019320657
SYENSQO 3.375% 28/05/2031	0.00	BE6365314770
UNICAJA BANCO FRN 30/06/2031	0.00	ES0280907058
RELX FIN. 3.375% 20/3/2033	0.00	XS2779010300
DEUTSCHE BANK F2F 13/02/2031	0.00	DE000A4DE9Y3
VOLKSWAGEN INTL. 4.125% 02/09/2035	0.00	XS3171593661
COMMERZBANK AG F2F 06/06/2030	0.00	DE000CZ45ZU8
LOGICOR FINC. SARL 3.75% 14/7/2032	0.00	XS3112834133
UK. GILT 3.50% 22/07/2068	0.00	GB00BBJNQY21
FTSE 100 IDX 2509 FU	0.00	GB00MP62WC98
PHOENIX GP HLDGS ORD	0.00	GB00BGXQNP29
BANK OF MONTREAL F2F 09/01/2032	0.00	XS3112064947
GSK CAP. 3.125% 28/11/20320000 2	0.00	XS2553817763
CREDIT AGRICOLE IT 3.25% 15/02/2034/2034	0.00	IT0005631491
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.00	JP1300811Q17
UK. GILT 1.75% 22/1/2049	0.00	GB00BFWFPP71
EVONIK INDS. VAR 09/09/2055	0.00	DE000A4DFWV3
IBERDROLA FINANZAS 3.00% 30/09/2031	0.00	XS2909822194
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.00	DE000BU2F009
PROVINCE OF SASKAT 3.25% 24/09/2035	0.00	XS3186899970
SPAIN GOV. BD. 1.00% 31/10/2050	0.00	ES0000012G00
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00	ES0000012I24
BNG BANK 3.375% 02/04/2040	0.00	XS3040591920
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00	JP1201841P46
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00	IT0005467482
JOHNSON & JOHNSON 3.35% 26/02/2037	0.00	XS3005214799
CAIXABANK 3.375% 26/06/2035	0.00	XS3103589670
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.00	JP1024571Q21
UNITEDHEALTH GRP. 2.90% 15/5/2050	0.00	US91324PDZ27
AMPRION 3.85% 27/08/2039	0.00	DE000A383QRO
WP CAREY 3.70% 19/11/2034	0.00	XS2941598786
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.00	XS2225207468
ENGIE 4.25% 6/3/2044	0.00	FR001400OJE3
JAPAN GOV. TWENTY 2.00% 20/12/2044	0.00	JP1201911R15
CANADIAN GOV. BD. 3.25% 01/06/20350	0.00	CA135087S620
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00	DE0001102572
MARS 2.375% 16/07/204044A	0.00	US571676AN55
HUNTINGTON BANCSHARE F2F 02/02/2035	0.00	US446150BD56
MOTOROLA SOLUTIONS 5.55% 15/08/2035	0.00	US620076CC16
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00	JP1201811N77
ALLIANDER NV 3.00% 07/10/2034	0.00	XS2913310095
CANADIAN GOV. 1.50% 01/12/2031	0.00	CA135087N266
SHIMADZU CORP	0.00	JP3357200009
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00	NL0000102317
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00	BE0000335449
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00	JP1300761NA3

MEDTRONIC 4.15% 15/10/2053	0.00 XS2834368453
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00 JP1201461D98
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00 DE0001135366
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00 CA135087M847
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00 JP1201721L45
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.00 JP1201231AC0
APA INFRA. 2.00% 15/07/2030EUR100000 9	0.00 XS2164646304
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00 JP1201751M13
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00 JP1201711L13
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00 JP1201281B64
DELTA AIR LINES 2 3.625% 30/07/2027029 USD AA	0.00 US24736XAA63
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00 CA135087XW98
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00 JP1201671K12
UK. GILT 1.50% 7/22/2047	0.00 GB00BDCHBW80
BUONI POLIENNALI D 0.95% 01/12/2031	0.00 IT0005449969
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00 AU000XCLWAR9
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.00 US969457CN88
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00 JP1300781P48
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00 JP1300801PA2
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.00 US91324PFM95
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00 IT0005370306
FAIRFAX FINANCIAL 5.75% 20/05/2035	0.00 US303901BV34
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00 JP1201491E67
TENNET HLDG. 2.00% 05/06/203415 REGS	0.00 XS1828037827
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00 IT0005170839
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00 AU000XCLWAG2
ITALY BUONI POLIEN 3.45% 1/3/2048	0.00 IT0005273013
CONT. WIND 6.00% 28/2/2033USD100000	0.00 US212168AA64
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00 JP1300691M16
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00 AU000XCLWAM0
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00 JP1201651J76
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
ONEOK 6.25% 15/10/2055	0.00 US682680DD20
ORACLE CORP 5.95% 26/SEP/2055	0.00 US68389XDR35
US. TSY. NOTE/BOND 4.75% 15/08/20552055 USD100 BONDS 08/55	0.00
GEN. MOTORS FINL. 4.90% 06/10/2029	0.00 US37045XEZ50
UK. GILT 6.00% 07/12/2028	0.00 GB0002404191
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00 JP1201501E99
HEIMSTADEN BOSTAD 0.75% 06/09/20299	0.00 XS2384269366
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.00 US655844CU03
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00 BE0000352618
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00 JP1300591J79
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00 IT0005377152
IQVIA 6.25% 01/02/2029	0.00 US46266TAF57
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00 IT0005433195
FORD MOTOR 3.25% 12/02/2032	0.00 US345370DA55
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00 BE0000345547
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00 NL0012818504
TARGA RESOURCES CO 5.65% 15/02/2036	0.00 US87612GAQ47
ITC HOLDINGS CORP 5.65% 09/05/2034	0.00 US465685AT20
EXPEDIA GRP. 5.40% 15/2/2035	0.00 US30212PBL85
ITALY BUONI POLIEN 2.45% 1/9/2033	0.00 IT0005240350
BUONI POLIENNALI DEL TES 3.25% 01/MAR/2038	0.00 IT0005496770
NUTRIEN 5.25% 12/03/2032	0.00 US67077MBF41
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00 NL0013552060
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00 JP13002918A0
KRW BNP PARIBAS A/C	0.00
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00 JP1400101H56
UK. GILT 1.625% 10/22/2054	0.00 GB00BJLR0J16
LOGICOR FINC. SAR 0.875% 14/1/2031	0.00 XS2286012849

CHUBB INA HLDGS. 5.00% 15/03/2034	0.00 US171239AK24
CANADIAN GOV. 1.75% 01/12/2053	0.00 CA135087M680
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00 CA135087F825
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00 AU0000249302
WELLTOWER OP 5.125% 01/07/20351000	0.00 US95041AAG31
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00 JP1201581G90
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00 IT0005162828
FUTURES MARGIN-HKD	0.00
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00 FR0014002JM6
JPM. CHASE F2F 22/4/2031	0.00 US46647PBL94
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00 BE0000320292
SPAIN GOV. BD. 1.20% 31/10/2040	0.00 ES0000012G42
MORGAN STANLEY 5.66% 17/APR/2036	0.00 US61747YGA73
SPAIN GOV. BD. 3.45% 30/07/2066	0.00 ES00000128E2
COMM 2025-167G MORTGA 167G A 5.50268% 10/08/2040	0.00 US12674VAA98
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00 DE0001135085
UTD. AIRLINES 4.375% 15/04/2026	0.00 US90932LAG23
FOX CORP COM	0.00 US35137L2043
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00 US912810FP85
SOUTH COAST BRITIS 4.15% 12/12/205312/12/2053 CAD1	0.00 CA83740TAK30
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026 USD	0.00 US37190AAA79
CITIGROUP INC F2F 13/02/2035	0.00 US172967PG03
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00 IT0001086567
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.00 US303075AA30
BUONI POLIENNALI DEL TES 4.1% 01/FEB/2029	0.00 IT0005566408
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00 JP1201531F68
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00 BE0000349580
NEW YORK LIFE GLOB 4.55% 28/1/2033USD2000 144A	0.00 US64952WEZ23
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00 IT0005582421
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00 IT0005177909
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00 JP1400131L54
TENNET HLDG. 0.875% 16/06/20350000 23	0.00 XS2406569579
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00 JP1300141445
JAPAN GOV. THIRTY 1.80% 20/03/2054	0.00 JP1300821Q49
UK. GILT 1.50% 31/7/2053	0.00 GB00BM8Z2V59
ILLUMINA 4.65% 09/09/2026	0.00 US452327AQ25
BUONI POLIENNALI 0.95% 01/06/2032	0.00 IT0005466013
ITALY BUONI POLIEN 3.45% 15/07/2027	0.00 IT0005599904
FUT. US 10YR NOTE (CBT) CBT DEC25	0.00
BUNDESREPUBLIK DEU 2.90% 15/08/2056.01 REGS	0.00
WESTERN MIDSTREAM 6.15% 1/4/2033	0.00 US958667AE72
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00 IT0005556011
UK. GILT 2.50% 7/22/2065	0.00 GB00BYYMZX75
MORGAN STANLEY F2F 18/01/2036	0.00 US61748UAF93
MERCK 5.15% 17/05/2063	0.00 US58933YBN40
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00 IT0005542797
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00 IT0005240830
DENMARK GOV. BD. 0.50% 15/11/2027	0.00 DK0009923567
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00 FR0014004J31
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00 CA135087WL43
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00 BE0000337460
CANADIAN DOLLAR	0.00
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00 JP1201211A94
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00 JP1300611K15
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00 BE0000354630
ORACLE CORPORATION JAPAN	0.00 JP3689500001
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
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00 BE0000331406
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00 JP1201411CC4

JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00 JP1200931739
SPAIN GOV. BD. 3.50% 31/01/20411/01/2041	0.00 ES0000012075
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00 NL0015031501
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00 BE0000361700
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00 JP13003119A4
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00 JP1200891685
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00 JP1200851630
FANNIE MAE POOL 2.50% 01/02/20522 USD CB2804F	0.00 US3140QNDJ87
PACIFIC GAS & ELEC 4.95% 1/7/2050	0.00 US694308JN86
BUONI POLIENALI D 0.60% 01/08/2031	0.00 IT0005436693
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00 BE0000351602
SPAIN GOV. BD. 3.45% 30/7/2043	0.00 ES0000012K95
FRENCH REPUBLIC GO 3.60% 25/05/204242.	0.00 FR001400WYO4
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00 IT0005561888
AMERICAN INTERNATI 5.45% 07/05/2035	0.00 US026874DX22
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.00 US11135EAA29
ELI LILLY & CO 5.55% 15/10/2055	0.00 US532457DF26
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00 DE0001135069
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00 JP1400121K57
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00 JP1400151N57
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00 IT0005421703
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.00 US53079EBN31
INTEL CORP 4.90% 05/08/2052	0.00 US458140CB48
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00 JP1300701M48
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00 NL0015000B11
TARGA RES. 4.95% 15/04/2052	0.00 US87612GAB77
GEN. MOTORS 5.20% 1/4/2045	0.00 US37045VAJ98
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00 US912810PU60
ENT. PRODS. OPERAT 2.80% 31/01/2030	0.00 US29379VBX01
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00 IT0005398406
LABORATORY CORP OF 4.80% 01/10/20342034	0.00 US50540RBB78
BROOKLYN UNION GA 6.415% 18/07/2054	0.00 US114259AY07
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 GLOBAL 1.375% 15/10/2040/10/2040	0.00 XS2238792332
EUR100000	
UK. GILT 1.625% 22-OCT-71	0.00 GB00BFMCN652
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00 AU0000143901
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00 JP1200971792
JPM. CHASE F2F 22/7/2035	0.00 US46647PEK84
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00 JP1300461F39
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00 AU3TB0000192
NUTRIEN 5.40% 21/6/2034	0.00 US67077MBD92
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00 JP13002717A6
DOW CHEM. 9.40% 15/05/2039	0.00 US260543BY86
RELX CAP. 5.25% 27/03/2035	0.00 US74949LAG77
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00 IT0005438004
NETHERLANDS GOVER 0.00% 15/07/2031	0.00 NL00150006U0
WP CAREY 4.65% 15/7/2030	0.00 US92936UAN90
REGAL REXNORD CORP 6.05% 15/02/2026	0.00 US758750AL75
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00 US912810PW27
FANNIE MAE POOL 4.50% 1/11/2052	0.00 US31418EKT63
US BANCORP F2F 12/6/2034	0.00 US91159HJN17
ONCOR ELEC. DELIVE 4.55% 15/09/2032/2032 USD2000	0.00 US68233JCK88
NEW YORK STATE DO 5.832% 1/7/2055	0.00 US649855FG30
UK. GILT 0.875% 31/01/2046	0.00 GB00BNNGP775
MOTABILITY OPERAT 2.125% 18/1/2042	0.00 XS2431784441
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00 JP1201591GC4
SKYWORKS SOLUTION 1.80% 01/06/2026	0.00 US83088MAK80
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00 IT0005495731
ABBVIE 4.50% 14/05/2035	0.00 US00287YAR09
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00 IT0005538597
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00 JP1300441E92

JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00 JP1201641J38
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00 BE0000336454
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00 JP1201621H91
HOLCIM FIN. US 5.40% 07/04/2035	0.00 US43475RAD89
CITY OF DETROIT M 6.844% 1/5/2028	0.00 US2510936D73
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00 IT0005217390
FANNIE MAE POOL 3.00% 01-04-2052	0.00 US31418ECR99
AMERICAN HOMES 4 R 4.95% 15/06/2030	0.00 US02666TAK34
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00 IT0005425233
KIMCO REALTY OP 1.90% 01/03/2028	0.00 US49446RAX70
FRANCE GOV. BD. 1.75% 25/5/2066	0.00 FR0013154028
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00 JP1201251B37
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00 JP1300731N17
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00 BE0000326356
COX COMMS. 5.45% 01/09/2034	0.00 US224044CU97
ELI LILLY 4.875% 27/02/2053D1000	0.00 US532457CG18
UK. GILT 0.625% 22/10/2050	0.00 GB008MBL1F74
MEDTRONIC GLOBAL HLDGS S C A 1.75% GTD SNR NTS 02/07/2049 EUR1000 SEC	0.00 XS2020671157
CARGILL 4.76% 23/11/2045	0.00 US141781BF09
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00 BE0000356650
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00 JP1300601JA9
CHARTER COMMS. OPE 5.75% 1/4/2048	0.00 US161175BN35
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00 JP1300631K78
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00 JP1300681LA7
HCA 5.75% 01/03/2035	0.00 US404119DB22
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
ABBVIE 5.20% 15/03/2035	0.00 US00287YEA38
KINGDOM OF BELGIUM 2.70% 22/10/20299	0.00 BE0000362716
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.00 US06051GKD06
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00 US694308HR19
HOLCIM FIN. US 4.95% 07/04/2030	0.00 US43475RAC07
PHILLIPS EDISON GR 5.25% 15/08/2032	0.00 US71845JAD00
CHARTER COMMS. OPE 5.85% 1/12/2035	0.00 US161175CS13
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00 JP1201481E36
SWO USD RCV SOFR 1D PAY 4 230226	0.00
MINI TPX IDX 2512 F	0.00
BCE INC	0.00 CA0553487604
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00 AU0000345241
AMERICAN EXPRESS F2F 30/01/2036	0.00 US025816DZ98
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00 CA135087ZS68
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM BARCLAYS	0.00
JAPAN GOV. THIRTY 0.70% 20/9/2051	0.00 JP1300721MA9
FUT PUT NOV 25 T-NOTE OPTION 1115	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
KINGDOM OF BELGIUM 3.10% 22/06/2035	0.00 BE0000363722
COX COMMS. 2.95% 1/10/2050	0.00 US224044CM71
BUNDESREPUBLIK DEU 6.50% 04/07/2027EURO.01 REGS	0.00 DE0001135044
INTEL 3.25% 15/11/2049	0.00 US458140BJ82
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00 JP1300261748
DENMARK GOV. BD. 2.25% 15/11/203301	0.00 DK0009924532
FANNIE MAE POOL 5.50% 1/8/2053	0.00 US31418EU999
CHARTER COMMS. OPE 6.70% 01/12/2055	0.00 US161175CT95
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00 JP1201601H38
W R BERKLEY 3.15% 30/09/2061	0.00 US084423AW21
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00 JP1300431E60
SPAIN GOV. BD. 2.40% 31/05/2028	0.00 ES0000012O59
GEN. MOTORS FINL. 5.80% 07/01/2029	0.00 US37045XEN21
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00 JP1201611H69

KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00 BE0000348574
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00 DK0009924102
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00 BE0000333428
BUNDESREPUBLIK DEU 2.30% 15/2/2033	0.00 DE000BU3Z005
IDEX 4.95% 01/09/2029	0.00 US45167RAJ32
FUT 08 DEC 25 EURX E-SCHATZ	0.00
RPI_CCP USD RCV CPI1D PAY 2.4773% 01-MAY-2030CHASUS33LCHCUK	0.00
CDW CDW FIN. 5.10% 01/03/2030	0.00 US12513GBK40
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00 JP1300571HC4
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00 CA135087YQ12
FISERV 5.25% 11/08/2035	0.00 US337738BQ04
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00 JP1300581J30
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00 JP1201541F90
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
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00 JP1400051C51
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00 JP1400091G59
FANNIE MAE POOL 4.00% 01/10/2052	0.00 US31418EJ505
FUT DEC 25 CBT UL T-BONDS	0.00
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00 JP1300231675
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00 NL0015614579
SWEDISH GOV. 0.75% 12/05/2028060	0.00 SE0009496367
RPI_CCP USD RCV CPI1D PAY 2.5042% 16-DEC-2029CHASUS33LCHCUK	0.00
AEP TEXAS 5.45% 15/05/2029	0.00 US00108WAS98
CONS. EDISON OF NE 4.30% 01/12/2056	0.00 US209111FK46
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00 JP1300541H31
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
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00 JP1201321BC7
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00 SE0017830730
SWEDEN GOV. BD. 3.50% 30/03/2039	0.00 SE0002829192
VERIZON COMMS. 2.55% 21/03/2031	0.00 US92343VGJ70
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00 JP1201361C58
FUT 08 DEC 25 EURX EUR-BUND	0.00
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00 NL0015001RG8
JAPAN GOV. TWENTY 2.20% 20/03/2026	0.00 JP1200871653
FIFTH THIRD BANCORP 4.337% 25 AP 4.33% 25/APR/2033	0.00 US316773DF47
INDONESIA TSY. BD 6.875% 15/07/205400000 FR0102	0.00 IDG000024001
HUARONG FIN. II 0.75% 12/11/2029	0.00 SE0011281922
CHARTER COMMS. OPE 6.65% 01/02/203401/02/2034 USD	0.00 US161175CP73
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00 SE0007125927
BURLINGTON NORTHER 5.80% 15/03/2056	0.00 US12189LBM28
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00 JP1300641KA3
ONCOR ELEC. DELIVE 5.35% 4/1/2035	0.00 US68233JCZ57
ATMOS ENERGY 5.75% 15/10/2052	0.00 US049560AY17
ALLY FINANCIAL INC F2F 17/01/2031	0.00 US02005NBW92
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00 JP1400061D58
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00 JP1300661L47
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00 JP1201441D44
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00 BE0000344532
SAGAX AB	0.00 SE0005127818
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00 SE0013935319
IMUGENE LIMITED OPTION EXPIRING 30 MAR 2026	0.00 AU0000415630
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00 IT0005542359
VERIZON COMMUNICA 2.987% 30/10/2056	0.00 US92343VFW90
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.00 AU000XCLWAR9
UTD. AIRLINES 4.625% 15/04/2029	0.00 US90932LAH06
ELEVANCE HEALTH IN 5.65% 15/06/205400	0.00 US036752BA01
UK. GILT 0.50% 22/10/2061	0.00 GB00BMBL1D50

ONEOK 4.45% 01/09/2049	0.00 US682680AZ68
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00 JP1400021950
VENTURE GBL. CALC 4.125% 15/08/20310.0% 15/08/2031	0.00 US92328MAB90
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00 JP1300531GCO
JAPAN GOV. THIRTY 2.30% 20/06/2035	0.00 JP1300191572
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00 JP1300521G93
HCA 4.625% 15/3/2052	0.00 US404119CL13
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00 JP1400071E55
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00 CA135087C939
ITALY BUONI POLIEN 4.10% 30/04/2046/2046	0.00 IT0005631608
BROADCOM 5.20% 15/07/2035	0.00 US11135FCM14
HEALTH CARE SERV. 5.20% 15/06/2029	0.00 US42218SAK42
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00 US571903BG74
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00 DE0001030757
SIMON PROP. GRP. 5.125% 01/10/20351/10/2035	0.00 US828807EA11
GINNIE MAE II POOL 3.50% 20-04-2052	0.00 US36179W2W70
MORGAN STANLEY F2F 21/01/2033	0.00 US61747YEL56
T-MOBILE USA 2.55% 15/02/2031	0.00 US87264ACB98
SYNCHRONY FINANCIAL F2F 29/07/2029	0.00 US87165BAX10
JAPAN GOVERNMENT T 0.90% 01/09/202776	0.00 JP1024761R95
JAPAN GOV. THIRTY 0.30% 20/06/2046	0.00 JP1300511G61
HOST HOTELS & RESO 2.90% 15/12/2031USD J	0.00 US44107TBA34
AUTOZONE 1.65% 15/1/2031	0.00 US053332BA96
JAPAN GOVERNMENT F 3.10% 20/03/2065	0.00 JP1400181R57
RPI_CCP USD RCV CPI1D PAY 2.4483% 11-DEC-2029CHASUS33LCHCUK	0.00
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00 AU0000300535
ENT. PRODS. OPERAT 5.35% 31/01/20331/01/2033 USD1000	0.00 US29379VCD38
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00 IT0005480980
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00 ES0000012J07
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00 BE0000343526
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00 JP1201561G37
MORGAN STANLEY 3.622% 01/04/2031	0.00 US6174468P76
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00 NZHNZD0230L2
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00 JP1300411DC2
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00 JP1300221643
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00 JP1300501G30
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00 CA135087D358
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00 JP1201261B43
TESLA AUTO LEASE TRUST 202 B A3 6.13% 21/9/20261/09/2026	0.00 US88167QAC06
HCA 5.50% 15-JUN-47	0.00 US404119BV04
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00 JP1300561H93
FUT DEC 25 CBT ULT TNOTE	0.00
BUONI POLIENNALI D 2.15% 01/03/2072	0.00 IT0005441883
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00 JP1400031A58
CIGNA 6.00% 15/01/2056	0.00 US125523DA57
DENMARK GOV. BD. 0.25% 15/11/205201	0.00 DK0009924029
BELGIUM KINGDOM 1.40% 22/06/2053	0.00 BE0000355645
ORACLE CORP 3.85% SNR NTS 15/07/2036 USD2000	0.00 US68389XBH70
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00 DE0001030724
UNITED KINGDOM GI 5.375% 31/1/2056	0.00 GB00BT7J0241
TESLA AUTO LEASE TST. 2023 A A4 5.94% 20/07/2027USD 144A A-4	0.00 US88167PAD06
EASTERN ENERGY GAS 5.65% 15/10/2054	0.00 US27636AAA07
OPT. US 10YR NOTE (CBT)DEC25 PUT 111 10/24/2025	0.00
Income Due - SEK	0.00
CITIGROUP CCP AUD BROKER ACCOUNT	0.00
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00 JP1300151485
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00 BE0000340498
BANK OF AMERICA F2F 04/02/2033	0.00 US06051GKK49
ALLY FINL. FRN 15/05/2029	0.00 US02005NBZ24
MARS 5.00% 1/3/2032	0.00 US571676AZ85

AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00 AU000XCLWAP3
RPI_CCP USD RCV CPI1D PAY 2.5738% 08-JUL-2030CHASUS33LCHCUK	0.00
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
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00 JP1300491FC9
ALEXANDRIA REAL 1.875% 1/2/2033	0.00 US015271AV11
DENMARK GOV. BD. 2.25% 15/11/2035	0.00 DK0009924961
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00 ES0000012H58
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00 SE0004517290
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00 US912810FG86
SWEDEN GOV. BD. 2.25% 11/5/20351066 REGS	0.00 SE0021308541
AMERCO INC	0.00 US0235861004
AUTONATION 5.89% 15/3/2035	0.00 US05329WAT99
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN CHASEBANK N.A. CHASUS33	0.00
RPI_CCP USD RCV CPI1D PAY 2.436% 10-APR-2030CHASUS33LCHCUK	0.00
MXN BNP PARIBAS A/C	0.00
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00 US912810FJ26
AEP TRANSMISSION 5.375% 15/06/2035035	0.00 US00115AAS87
VERIZON COMMS. 5.401% 2/7/2037	0.00 US92343VHA52
VERIZON COMMS. 2.65% 20/11/2040	0.00 US92343VFT61
RPI_CCP USD RCV CPI1D PAY 2.426% 10-APR-2030CHASUS33LCHCUK	0.00
ZOZO INC	0.00 JP3399310006
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00 JP1300481F92
HEALTH CARE SERV. 5.875% 15/06/2054	0.00 US42218SAM08
VERIZON COMMS. 2.355% 15/03/2032	0.00 US92343VGN82
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00 FR0014001NN8
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00 BE0000353624
FUT. ME 10Y CDN BND DEC25	0.00
TOKYU CORP NPV	0.00 JP3574200006
ELI LILLY & CO 5.65% 15/10/2065	0.00 US532457DG09
ZAR BNP PARIBAS A/C	0.00
NORWEGIAN KRONOR	0.00
INVITATION HOMES O 4.95% 15/01/2033	0.00 US46188BAH50
INDONESIA TSY. BD 7.125% 15/06/2043	0.00 IDG000020900
ALPHABET 5.30% 15/05/2065	0.00 US02079KAN72
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00 JP13001614A6
CANADIAN GOV. BD. 4.50% 01/11/2025	0.00 CA135087Q806
CITIGROUP CCP	0.00
TRAVELERS COS 5.70% 24/7/2055	0.00 US89417EAU38
VERIZON COMMUNICAT 2.85% 03/09/2041	0.00 US92343VGL27
AT&T 3.85% 1/6/2060	0.00 US00206RKB77
FUTURES MARGIN-SGD	0.00
ARES CAPITAL EUROP	0.00
HANG MINI 2510 FUT	0.00
HANG LUNG PROPERTIES LIMITED	0.00 HK0101000591
IRS_CCP AUD RCV 2.85% PAY BBSW6M 03-DEC-2034SBSIUS33LCHCUK	0.00
FEE REBATES	0.00
MARS 5.80% 01/05/2065	0.00 US571676BD64
FUT DEC 25 US 2YR T-NOTE	0.00
FUT DEC 25 ME 5Y CDN BOND	0.00
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00 SE0015193313
INTEL 4.10% 11/5/2047	0.00 US458140AY68
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK	0.00
SOFINA SA NPV SR 021025	0.00 BE0970189925
MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT TRUSTPEX	0.00
Income Due - CHF	0.00
CITIGROUP CCP CAD BROKER ACCOUNT	0.00

UNITEDHEALTH GRP. 5.375% 15/04/2054	0.00 US91324PFC14
MEXICAN BONOS 7.50% 03/06/2027	0.00 MX0MGO0000D8
WESTBOURNE YIELD FUNDPE	0.00
VESTIS CORPORATION	0.00 US29430C1027
FUT DEC 25 ME 2Y GVT BOND	0.00
CITIGROUP CCP EUR BROKER ACCOUNT	0.00
CROMWELL PROP. GRP.	0.00 AU000000CMW8
RPI_CCP USD RCV CPI1D PAY 2.6302% 12-SEP-2030CHASUS33LCHCUK	0.00
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00 SE0016102115
FUT DEC 25 SFE 10Y T-BOND	0.00
OIS_CCP JPY RCV 0.6% PAY TONAR1D 08-JUL-2028SBSIUS33LCHCUK	0.00
DANISH KRONE	0.00
CNY BNP PARIBAS A/C	0.00
HUF BNP PARIBAS A/C	0.00
P3 GRP. SARL 3.75% 02/04/2033	0.00 XS3195025054
PLN BNP PARIBAS A/C	0.00
VOLKSWAGEN BANK G 3.125% 02/10/2029	0.00
ELM FOR SWISS PRI 3.125% 01/10/2031	0.00
SWEDISH KRONA	0.00
SINGAPORE DOLLAR	0.00
BUREAU VERITAS 3.375% 01/10/203333	0.00
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00 SG7J60932174
SWISS FRANC	0.00
TITULOS DE TESORER 6.25% 09/07/203609/07/2036	0.00 COL17CT03748
COP1000000 TES	
US. TSY. NOTE/BOND 3.75% 15/4/20262026 USD1000 AM-2026	0.00 US91282CGV72
NEW ISRAELI SHEQEL	0.00
ITALY BUONI POLIEN 4.65% 01/10/2055	0.00
TRY BNP PARIBAS A/C	0.00
TAKEON NZD	0.00
POLISH ZLOTY	0.00
FX OPTIONS	0.00
FRANCE(GOVT OF) 3.5% BDS 25/11/2035 EUR1 144A	0.00 FR0014012IIS
CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE	0.00
INVESTA EXT FDS MG NT ATF	0.00
PRUDENTIAL PLC ELECTRONIC ELECTION ENTL XX	0.00 GB00BTRC9G00
MEXICAN PESO	0.00
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000 A1-A	0.00 AU3FN0069027
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00 AU3FN0058145
INDO RUPIAH	0.00
ABIOMED INC NPV	0.00 US003CVR0169
IDR BNP PARIBAS A/C	0.00
CDS_IX_CCP CDX.NA.IG.44 1%	0.00
20300620CHASUS33ICEEUS2I65BYEH4	
CONSTELLATION SOFT COM STK NPV TEMP	0.00 CA21037X1345
BRL BNP PARIBAS A/C	0.00
US. TSY. NOTE/BON 3.625% 30/09/2030/2030 USD AD-2030	0.00
NETHERLANDS (KINGDOM OF) 3.5% BDS 15/01/2056 EUR1	0.00
MSCI SING 2510 FUT	0.00 SGXDB1912995
IDS FINC. 3.25% 01/10/2029	0.00 XS3190744907
AFG 1 A1-L FRN 10/07/2057A1-L	0.00 AU3FN0100822
SOCIETE GENERALE F2F 03/10/20368 0.0% 03/10/2036	0.00
IDS FINC. 4.00% 01/10/2032	0.00
FUT DEC 25 LIF LONG GILT	0.00
FUT DEC 25 SFE 3Y T-BOND	0.00
ANZ BANK NZ 11AM A/C	0.00
FUT DEC 25 SGX MINI JGB	0.00
RPI_CCP USD RCV CPI1D PAY 2.6612% 23-SEP-2030CHASUS33LCHCUK	0.00

FUT DEC 25 5 YR T NOTE	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO DEUTSCHE	0.00
FUT 08 DEC 25 EURX EUR-BOBL	0.00
CDS_IX_CCP CDX.NA.HY.39 5%	0.00
20271220CHASUS33ICEEUS2I65BRZH6	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN	0.00
CHASE	
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF	0.00
COMMERCE TORONTO CA	
SPI 200 2512 FUT	0.00
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK	0.00
PLC BARCGB5G	
OTC DER CASH COLL COLLATERAL PAY	0.00
CCP CITIGROUP GBP BROKER ACCOUNT	0.00
FUT. EUX EURO-BTP DEC25	0.00
FUT DEC 25 OSE 10Y JGB	0.00
FUT 08 DEC 25 EUR FOAT	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO DEUTSCHE	0.00
BANK AG	
CITIGROUP CCP USD BROKER ACCOUNT	0.00
OTC DERIV CASH COLL BOA	0.00
FUT 08 DEC 25 EURO BUXL BND	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	0.00
CDS_IX_CCP ITRAXX ASIA EX JAPAN 1%	0.00
20300620CHASUS33ICEEUS4ABCAMBN5	
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF	0.00
CANADA ROYCCAT3IMM	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBS	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	0.00
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET	0.00
BOSTON SBOSUS3F	
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	0.00
Outstanding Settlement Payments - EUR	0.00
WESTPAC NZD COLL	0.00
BNZ NZD COLL	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WELLS	0.00
FARGO BANK N.A	
JPM CCP USD BROKER ACCOUNT	0.00
Outstanding Settlement Payments - AUD	-0.02
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG	-0.02
FRANKFURT	
Outstanding Settlement Payments - USD	-0.04
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.05
Outstanding Settlement Payments - NZD	-0.10
FX POSITIONS	-0.58