

Offer name	New Zealand Defence Force KiwiSaver Scheme	Offer number	OFR10278
Fund name	Balanced fund	Fund number	FND35
Period disclosure applies [dd/mm/yyyy]	30/09/2025		
Asset name	% of fund net assets	Security code	
FISHER & PAYKEL HEALTHCARE CORPORATION L		2.03 NZFAPE0001S2	
NVIDIA CORP		1.79 US67066G1040	
APPLE INC		1.65 US0378331005	
MICROSOFT CORP		1.53 US5949181045	
INFRATIL LIMITED		1.36 NZIFTE0003S3	
NEW ZEALAND GOVERNMENT 200429 3.0 GB		1.26 NZGOVDT429C7	
AUCKLAND INTERNATIONAL AIRPORT LTD		1.19 NZAIAE0002S6	
Liquidity Identifier		1.04	
AMAZON COM INC		1.02 US0231351067	
NEW ZEALAND GOVERNMENT 150531 1.50 GB		1.00 NZGOVDT531C0	
NEW ZEALAND GOVERNMENT 150528 0.25 GB		0.98 NZGOVDT528C6	
NEW ZEALAND GOVERNMENT 140433 3.50 GB		0.97 NZGOVDT433C9	
UK. GILT 3.75% 7/3/2027		0.94 GB00BPSNB460	
META PLATFORMS INC		0.93 US30303M1027	
USD BNP PARIBAS A/C		0.92	
NEW ZEALAND GOVERNMENT 150530 4.50 GB		0.89 NZGOVDT530C2	
CONTACT ENERGY LIMITED		0.83 NZCENE0001S6	
ALPHABET INC CAP STK CL A		0.79 US02079K3059	
NEW ZEALAND GOVERNMENT 150437 2.75 GB		0.78 NZGOVDT437C0	
NEW ZEALAND GOVERNMENT 150541 1.75 GB		0.74 NZGOVDT541C9	
THE A2 MILK COMPANY LIMITED		0.73 NZATME0002S8	
NEW ZEALAND GOVERNMENT 150532 2.00 GB		0.72 NZGOVDT532C8	
EBOS GROUP LIMITED		0.71 NZEBOE0001S6	
NZD BNP PARIBAS A/C		0.70	
MAINFREIGHT LIMITED		0.68 NZMFTE0001S9	
MERIDIAN ENERGY LT NPV		0.57 NZMELE0002S7	
BERKSHIRE HATHAWAY INC - CLASS B		0.56 US0846707026	
NEW ZEALAND GOVERNMENT 150534 4.25 GB		0.55 NZGOVDT534C4	
NEW ZEALAND GOVERNMENT 150536 4.25 GB		0.52 NZGOVDT536C9	
SINGAPORE GOV. BD 2.875% 01/09/2030		0.49 SG7U32949426	
SUMMERSET GROUP HOLDINGS LTD		0.46 NZSUME0001S0	
TAIWAN SEMICON MANUFACTURING CO LTD		0.46 TW0002330008	
BROADCOM ORD SHS		0.45 US11135F1012	
NETFLIX INC		0.42 US64110L1061	
UNITED STATES DOLLAR		0.41	
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND		0.41 NZIIBDT003C0	
FREIGHTWAYS GROUP LTD		0.40 NZFREE0001S0	
TENCENT HLDGS LIMITED		0.40 KYG875721634	
TESLA INC		0.39 US88160R1014	
NEW ZEALAND GOVERNMENT 150535 4.50 GB		0.37 NZGOVDT535C1	
ALPHABET INC CAP CL C		0.37 US02079K1079	
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND		0.36 NZIIBDT004C8	
RYMAN HEALTHCARE LTD		0.36 NZRYME0001S4	
MERCURY NZ LIMITED		0.35 NZMRPE0001S2	
HCA HEALTHCARE INC		0.34 US40412C1018	
UK. GILT 4.375% 31/7/2054		0.33 GB00BPSNBB36	
SPARK NEW ZEALAND LIMITED		0.31 NZTELE0001S4	
NEW ZEALAND GOVERNMENT 150554 5.00 GB		0.31 NZGOVDT554C2	
APPLIED MATERIALS US		0.31 US0382221051	
FLETCHER BUILDING LTD		0.30 NZFBUE0001S0	
PRECINCT PROPERTIES NEW ZEALAND LIMITED		0.30 NZAPTE0001S3	
CSX CORP COM		0.30 US1264081035	

NEW ZEALAND GOVERNMENT 150526 0.50 GB	0.30 NZGOVDT526C0
PORT OF TAURANGA LTD	0.30 NZPOTE0003S0
NEW ZEALAND GOVERNMENT 150427 4.50 GB	0.29 NZGOVDT427C1
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.29 US7960508882
UK. GILT 4.50% 7/6/2028	0.29 GB00BMF9LG83
QUALCOMM INC	0.28 US7475251036
JP MORGAN CHASE & CO	0.28 US46625H1005
LOWE'S COS INC	0.27 US5486611073
SHIN-ETSU CHEMICAL NPV	0.26 JP3371200001
NEW ZEALAND GOV. B 4.50% 15/05/2035	0.25 NZGOVDT535C1
US. TSY. INFL. 0.625% I/L 15/1/2026	0.24 US912828N712
Accruals	0.24
UNION PACIFIC CORP	0.23 US9078181081
AMERICAN EXPRESS USD	0.22 US0258161092
THE CIGNA GROUP	0.22 US1255231003
SOFTBANK GROUP CORP	0.22 JP3436100006
NOVO NORDISK ORD SHS CLASS B	0.21 DK0062498333
NEWMONT CORP	0.21 US6516391066
APPLOVIN CORP	0.20 US03831W1080
PERFORMANCE FOOD GROUP CO	0.20 US71377A1034
MASTERCARD INC - CLASS A	0.20 US57636Q1040
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.20 NZLGFDT014C0
150426 1.50 GB	
LVMH MOET HENNESSY VUITTON SE	0.19 FR0000121014
ELEVANCE HEALTH INC	0.19 US0367521038
ADOBE INC COM	0.19 US00724F1012
KONINKLIJKE AHOLD DELHAIZE NV	0.19 NL0011794037
HEWLETT PACKARD CO	0.19 US40434L1052
WELLTOWER INC	0.18 US95040Q1040
INTESA SANPAOLO SPA	0.18 IT0000072618
AMERIPRISE FINANCIAL INC	0.18 US03076C1062
KIWI PROPERTY GROUP LIMITED	0.18 NZKPG0001S9
EQUINIX INC COM	0.17 US29444U7000
ASML HOLDING NV	0.17 NL0010273215
FINECOBANK BANCO FINECO SPA	0.17 IT0000072170
BUNDESOBLIGATION 2.40% 18/04/2030.01 191	0.17 DE000BU25042
UNITED STATES TREA 0.00% 04/12/20252025 USD100	0.17 US912797QS94
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.17 JP1400171Q50
AIA GROUP LTD	0.17 HK0000069689
CHORUS LIMITED ORDINARY FULLY PAID	0.17 NZCNUE0001S2
ORACLE CORP	0.16 US68389X1054
ALIBABA GROUP HOLDING LTD	0.16 KYG017191142
LASERTEC CORP NPV	0.16 JP3979200007
GOODMAN PROPERTY TRUST	0.16 NZCPT0001S9
BOOKING HLDGS INC COM	0.16 US09857L1089
UBER TECHNOLOGIES INC	0.15 US90353T1007
SEAGATE TECH HLDGS	0.15 IE00BKVD2N49
GLOBE LIFE INC	0.15 US37959E1029
LILLY (ELI) & CO USD	0.15 US5324571083
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.15
161025 TBILL	
SAMSUNG ELECTRONICS CO LTD	0.15 KR7005930003
WESTPAC NEW ZEALAND LTD 121225 RCD	0.15
RABOBANK NEW ZEALAND LTD 010526 RCD	0.14
ITOCHU CORP JPY	0.14 JP3143600009
LAM RESEARCH CORP COM USD 0.001 P S	0.14 US5128073062
VISA INC - A	0.14 US92826C8394
SONY CORP	0.14 JP3435000009
WESTPAC NEW ZEALAND LTD 240226 1.439 CB	0.14 NZWNZD0226L9
US. TSY. NOTE/BON 4.875% 31/10/20288	0.14 US91282CJF95
HOME DEPOT INC	0.14 US4370761029
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.13 NZHNZD0001L7
KROGER CO COM	0.13 US5010441013
NEXTERA ENERGY INC	0.13 US65339F1012
PTC INC	0.13 US69370C1009

KINROSS GOLD CORP	0.13 CA4969024047
RECKITT BENCKISER GROUP PLC	0.13 GB00B24CGK77
NASDAQ INC	0.13 US6311031081
HDFC BANK LTD	0.13 US40415F1012
CLOUDFLARE INC	0.13 US18915M1071
SPOTIFY TECHNOLOGY COM	0.13 LU1778762911
BANCO BICAYA ARGENTARIA SA	0.13 ES0113211835
US TREASURY N/B 2.75% 15/AUG/2032	0.13 US91282CFF32
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.13 US912828YS30
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.13 CH0012032048
BANK OF AMERICA CORPORATION	0.12 US0605051046
PALANTIR TECHNOLOGIES INC	0.12 US69608A1088
TOYOTA FINANCE NEW ZEALAND LTD 291025 PNOTE	0.12
STANDARD CHARTERED	0.12 GB0004082847
ASB BANK LTD 281125 RCD	0.12
ASB BANK LTD 081225 RCD	0.12
ISHARES MSCI SAUDI ARABIA ETF	0.12 US46434V4234
UNITED PARCEL SERVICE - B	0.12 US9113121068
SHOPIFY INC COM NPV CL A	0.12 CA82509L1076
CLEAN HARBORS INC	0.12 US1844961078
SEA LTD	0.12 US81141R1005
RABOBANK NEDERLA 160326 FRN	0.12 NZRABDT020C1
RESMED INC	0.12 AU000000RMD6
ARTHUR J GALLAGHER CO	0.11 US3635761097
AERCAP HOLDINGS NV	0.11 NL0000687663
PINDUODUO INC	0.11 US7223041028
COSTCO WHOLESALE CORP	0.11 US22160K1051
CSL LIMITED	0.11 AU000000CSL8
THE WALT DISNEY CO	0.11 US2546871060
US. TSY. NOTE/BON 4.125% 15/08/2044 USD BOND 08/44	0.11 US912810UD80
WASTE CONNECTIONS COM NPV	0.11 CA94106B1013
CONSTELLATION SOFTWARE COM	0.11 CA21037X1006
ENBRIDGE INC	0.11 CA29250N1050
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.11 US912810SW99
SCALES CORP LTD	0.11 NZSCLE0002S8
JOHNSON & JOHNSON COM	0.11 US4781601046
MERCADOLIBRE INC	0.11 US58733R1023
ROBLOX CORPORATION COM CL A ORD SHS	0.11 US7710491033
UNITEDHEALTH GROUP INC COM STK	0.11 US91324P1021
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 190326 RCD	0.11
LINDE PLC	0.11 IE00059YS762
INTACT FINANCIAL CORPORATION	0.11 CA45823T1066
REPUBLIC OF POLA FRN IL 25/08/2036	0.11 PL0000117024
CASH	0.11
ATMOS ENERGY CORP	0.10 US0495601058
US. T-BILL. 0.00% 28/10/20252025 USD100	0.10 US912797RE99
ENGIE	0.10 FR0010208488
SCHWAB (CHARLES) CORP	0.10 US8085131055
INTUITIVE SURGICAL INC	0.10 US46120E6023
BOSTON SCIENTIFIC CORP COM USD	0.10 US1011371077
TRANSUNION	0.10 US89400J1079
SOCIETE GENERALE SA	0.10 FR0000130809
XERO LIMITED ORDINARY FULLY PAID	0.10 NZXROE0001S2
VENTAS INC	0.10 US92276F1003
GOODMAN GROUP	0.10 AU000000GMG2
CISCO SYSTEMS INC	0.10 US17275R1023
NATIONAL GRID	0.10 GB00BDR05C01
ABBVIE INC COM	0.10 US00287Y1091
US. TSY. INFL. 1.875% I/L 15/07/2034.875% 15/07/2034	0.10 US91282CLE92
INTERMEDIATE CAPITAL GROUP PLC	0.10 GB00BYT1DJ19
ANZ BANK NEW ZEALAND WELLINGTON 061025 3.55 TD	0.10
BANK OF NEW ZEALAND LTD 141025 RCD	0.10

ASB BANK LTD 141125 RCD	0.10
ASB BANK LTD 12225 RCD	0.10
WESTPAC NEW ZEALAND LTD 150126 RCD	0.10
WESTPAC NEW ZEALAND LTD 310326 RCD	0.10
ASB BANK LTD 310326 RCD	0.10
Bank of China	0.10
BUNDESSCHATZANWEIS 2.00% 10/12/2026	0.10 DE000BU22072
NU HOLDINGS LTD	0.09 KYG6683N1034
PROLOGIS INC COM	0.09 US74340W1036
EXXON MOBIL CORPORATION	0.09 US30231G1022
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.09 DE000BU2Z023
VICI PROPERTIES INC	0.09 US9256521090
PROCTER & GAMBLE COMPANY	0.09 US7427181091
SIMON PROPERTY GROUP INC USD	0.09 US8288061091
MOLINA HEALTHCARE INC	0.09 US60855R1005
SALESFORCE INC	0.09 US79466L3024
SEMPRA ORD	0.09 US8168511090
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.09 JP1201631HC6
BANK OF CHINA NEW ZEALAND 071025 PNOTE	0.09
CROWN CASTLE INTL CORP	0.09 US22822V1017
AMERICAN ELECTRIC POWER COMPANY INC	0.09 US0255371017
ANZ BANK NEWZEALAND LTD 141125 RCD	0.09
ITALY BUONI POLIEN 3.85% 15/09/2026	0.09 IT0005556011
BHP GROUP LIMITED ORDINARY FULLY PAID	0.09 AU000000BHP4
ELIS SERVICES SA	0.09 FR0012435121
CELLNEX TELECOM SA	0.09 ES0105066007
MEITUAN	0.09 KYG596691041
COUPANG INC COM CL A SHS ORD	0.09 US22266T1097
MTU AERO ENGINES AG	0.08 DE000A0D9PT0
SINGAPORE TELECOMM NPV B L 100	0.08 SG1T75931496
LIFE360 INC	0.08 AU0000045098
GE AEROSPACE	0.08 US3696043013
INDONESIA TSY. BD. 6.50% 15/02/2031	0.08 IDG000015207
NZ EXCHANGE LTD	0.08 NZNZXE0001S7
TE CONNECTIVITY COM USD0.01	0.08 IE000IVNQZ81
AMCOR PLC CDI	0.08 AU000000AMC4
WESTPAC NEW ZEALAND LTD 291225 RCD	0.08
SINGAPORE GOV. BD 2.875% 01/07/2029	0.08 SG3263998209
US. TSY. NOTE/BOND 4.25% 28/02/2027	0.08 US91282CMP31
ICON PLC	0.08 IE0005711209
EXELON CORPORATION	0.08 US30161N1019
WESTPAC NEW ZEALAND LTD 021025 RCD	0.08
CHALLENGER LIMITED	0.08 AU000000CGF5
ELECTROCOMPONENTS PLC	0.08 GB0003096442
US. TSY. NOTE/BOND 3.75% 30/06/20272027 USD100 BD-2027	0.08 US91282CNL18
CHINA CONSTRUCT NZ 281125 4.80 TD	0.08
SILGAN HOLDINGS INC	0.08 US8270481091
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.08 JP1051661Q33
US. TSY. NOTE/BOND 4.25% 15/02/20282028 USD100 AK-2028	0.08 US91282CMN82
AUTOZONE INC	0.08 US0533321024
NAPIER PORT HOLDINGS LTD	0.07 NZNPHE0005S2
KLA TENCOR CORPORATION COM	0.07 US4824801009
HOULIHAN LOKEY INC	0.07 US4415931009
HILTON WORLDWIDE H COM	0.07 US43300A2033
PUBLIC STORAGE	0.07 US74460D1090
FUTURE MARGINS-USD	0.07
WELLINGTON REGIONAL COUNCIL 241125 PNOTE	0.07
ASB BANK LTD 151225 RCD	0.07
SAP AG	0.07 DE0007164600
ADYEN NV	0.07 NL0012969182
AT & T INC	0.07 US00206R1023
POSTS ITALIANE SPA	0.07 IT0003796171
NEW ZEALAND GOV. 2.50% I/L 20/09/2035	0.07 NZIIBDT004C8

ASB BANK LTD 200126 4.12 TD	0.07
MERCK & CO INC NEW COM	0.07 US58933Y1055
NORWAY GOV. BD. 1.375% 19/08/2030	0.07 NO0010875230
AXA	0.07 FR0000120628
SKYCITY ENTERTAINMENT GROUP LIMITED	0.07 NZSKCE0001S2
THERMO FISHER SCIENTIFIC INC	0.07 US8835561023
COCA COLA CO USD	0.07 US1912161007
AFLAC INC	0.07 US0010551028
AUCKLAND COUNCIL 171025 PNOTE	0.07
ESSENTIAL UTILS	0.07 US29670G1022
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID	0.07 AU000000TLX2
DEFERRED	
INTUIT INC	0.07 US4612021034
AMERICAN TWR REIT INC	0.07 US03027X1000
WELLS FARGO & COMPANY	0.07 US9497461015
CMS ENERGY CORP	0.06 US1258961002
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.06 US4592001014
ADVANCED MICRO DEV	0.06 US0079031078
INVITATION HOMES INC	0.06 US46187W1071
CANADIAN NATL RAILWAY CO	0.06 CA1363751027
DOMINION ENERGY INC	0.06 US25746U1097
AMPHENOL ORD SHS CLASS A	0.06 US0320951017
US. TSY. NOTE/BON 0.625% 15/5/2030	0.06 US912828ZQ64
TJX COS INC	0.06 US8725401090
MCKESSON CORP	0.06 US58155Q1031
GE VERNOVA ORS SHS	0.06 US36828A1016
BANCO SANTANDER CENTRAL HISP	0.06 ES0113900J37
XIAOMI CORP	0.06 KYG9830T1067
GOLDMAN SACHS GROUP INC.	0.06 US38141G1040
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-	0.06 US91282CHZ77
2030	
BANK OF NEW ZEALAND	0.06
NEW ZEALAND GOV. 1.75% 15/5/2041	0.06 NZGOVDT541C9
EVERSOURCE ENERGY COM	0.06 US30040W1080
DIGITAL REALTY TRUST INC	0.06 US2538681030
T MOBILE US INC COM	0.06 US8725901040
GENTRACK GROUP LIMITED ORDINARY SHARES	0.06 NZGTKE0002S9
ABBOTT LABS	0.06 US0028241000
AVIVA ORD	0.06 GB00BPQY8M80
HSBC HOLDINGS PLC	0.06 GB0005405286
MALAYSIA GOVERNME 3.519% 20/04/2028	0.06 MYBMI2300024
REDDIT INC CL A	0.06 US75734B1008
HYATT HOTELS CORP-CL A	0.06 US4485791028
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.06 AU0000018442
NOVARTIS AG	0.06 CH0012005267
LAS VEGAS SANDS CORP	0.06 US5178341070
CHEVRON CORP	0.06 US1667641005
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-	0.06 US91282CCB54
2031	
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.06 JP1103711P74
SK HYNIX INC	0.06 KR7000660001
SERKO LTD	0.06 NZSKOE0001S7
MCDONALD'S CORP	0.06 US5801351017
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.06 US91282CBJ99
EURO	0.06
RYANAIR HOLDINGS SPON ADS EACH REP 2 ORD SHS	0.06 US7835132033
AGREE REALTY CORP	0.06 US0084921008
DASSAULT AVIATION EURO.80 (POST SUBDIVISION)	0.06 FR0014004L86
SIEMENS AG NPV EUR	0.06 DE0007236101
BEONE MEDICINES LTD	0.06 CH1391448177
Westpac New Zealand	0.06
NATWEST GROUP PLC ORD	0.06 GB00BM8PJY71
UNITED STATES TRE 3.875% 31/05/20277 USD BC-2027	0.06
ALLIANZ SE-REG	0.06 DE0008404005
Income Due - NZD	0.06

NESTLE SA	0.06 CH0038863350
4.50% 15/04/2027	0.06 NZGOVDT427C1
PG AND E CORP	0.06 US69331C1080
CATERPILLAR INC	0.06 US1491231015
HERMES INTERNATIONAL	0.06 FR0000052292
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.06 AU3TB0000135
PRUDENTIAL PLC	0.06 GB0007099541
CHENIERE ENERGY INC	0.05 US16411R2085
OLD DOMINION FREIGHT LINE INC	0.05 US6795801009
INTEREST RATE SWAPS	0.05
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.05 JP1400081F45
ARISTA NETWORKS INC	0.05 US0404132054
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.05 JP1300791P79
SERVICE CORPORATION INTERNATIONAL	0.05 US8175651046
BNP PARIBAS NOMINEES	0.05
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV	0.05 NZIBDDT016C7
100626 0.75 CB	
ASTRAZENECA PLC	0.05 GB0009895292
US. TSY. NOTE/BON 4.375% 31/07/2026	0.05 US91282CLB53
ROYAL BANK OF CANADA	0.05 CA7800871021
MEXICAN BONOS 8.00% 07/11/2047	0.05 MX0MGO000102
SAMSARA INC	0.05 US79589L1061
US. TSY. NOTE/BOND 3.75% 30/04/20277 USD BA-2027	0.05 US91282CMY48
MITSUBISHI ESTATE	0.05 JP3899600005
DATADOG INC	0.05 US23804L1035
US. TSY. INFL. 2.125% I/L 15/02/2041	0.05 US912810QP66
HON HAI PRECISION INDUSTRY	0.05 TW0002317005
EDP RENOVAVEIS SA	0.05 ES0127797019
KIWIBANK LTD 211125 4.45 TD	0.05
AEGON LTD AMER REGD CERT1 SH EURO.12	0.05 US0076CA1045
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.05 US91282CHK09
AVALONBAY COMMUNITIES INC	0.05 US0534841012
UNIBAIL RODAMCO WESTFIELD	0.05 FR0013326246
WELLS FARGO FRN 23/07/2029	0.05 XS3127996778
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.05 NZGOVDT429C7
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.05 JP1103431G66
AUSTRALIA & NEW Z 2.478% 04/06/2029SNR 04/06/2029	0.05 XS3041372668
EUR100000	
MEDTRONIC PLC	0.05 IE00BTN1Y115
HONG KONG EXCHANGE & CLEAR	0.05 HK0388045442
MITSUBISHI UFJ FINANICAL	0.05 JP3902900004
WATERCARE SERVICES LTD 141025 PNOTE	0.05
TOYOTA FINANCE NEW ZEALAND LTD 221025 PNOTE	0.05
HAMILTON CITY COUNCIL 031125 PNOTE	0.05
DUNEDIN CITY TREASURY 191125 PNOTE	0.05
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.05
031225 TBILL	
BLACKROCK INC	0.05 US09290D1019
RABOBANK NEW ZEALAND LTD 200226 RCD	0.05
VERIZON COMMUNICATIONS	0.05 US92343V1044
MORGAN STANLEY	0.05 US6174464486
PEPSICO INC CAP 2/3	0.05 US7134481081
MEXICAN BONOS 7.75% 13/11/2042	0.05 MX0MGO0000R8
RIO TINTO LIMITED	0.05 AU000000RIO1
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.05 US91282CGP05
DEUTSCHE TELEKOM AG DEM	0.05 DE0005557508
SACYR SA	0.05 ES0182870214
DANAHER CORP	0.05 US2358511028
PFIZER INC COM	0.05 US7170811035
SERVICENOW INC	0.05 US81762P1021
US TREASURY N/B 4.25% 30/JUN/2029	0.05 US91282CKX82
CITIGROUP INC USD	0.05 US1729674242
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.05 IT0005534141
UNITED UTILITIES GROUP PLC	0.05 GB00B39J2M42

MEXICAN BONOS 7.75% 23/11/2034	0.05 MX0MGO0000U2
UNICREDIT SPA	0.05 IT0005239360
VULCAN STEEL AUSTRALIA PTY LTD	0.05 AU0000181984
AIB GROUP PLC	0.05 IE00BF0L3536
ATLASSIAN CL A ORD	0.05 US0494681010
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.05 US91282CAU53
SKY NETWORK TELEVISION LTD	0.05 NZSKTE0001S6
NEXTDC LIMITED ORDINARY FULLY PAID	0.05 AU000000NXT8
CINTAS CORP	0.05 US1729081059
BNP PARIBAS SA	0.05 FR0000131104
MICRON TECHNOLOGY INC USD	0.05 US5951121038
AEROPORTS DE PARIS (ADP)	0.05 FR0010340141
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.05 NZHNZD0008L2
BANK HAPOLIM LTD	0.04 IL0006625771
ONEOK INC	0.04 US6826801036
NETHERLANDS GOV. B 2.50% 15/01/2033	0.04 NL0010071189
SCHNEIDER ELECTRIC SE	0.04 FR0000121972
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.04 MYBMX1100044
AGC INC	0.04 JP3112000009
BREVILLE GROUP LIMITED	0.04 AU000000BRG2
VISTA GROUP INTERNATIONAL LTD	0.04 NZVGLE0003S1
CELLNEX TELECOM 0.75% 20/11/2031	0.04 XS2257580857
EQUITY RESIDENTIAL	0.04 US29476L1070
FORTINET INC COM	0.04 US34959E1091
TOYOTA MOTOR CORP	0.04 JP3633400001
COLOMBIAN TES 6.00% 28/4/2028	0.04 COL17CT02914
KINDER MOR INC DEL COM	0.04 US49456B1017
DELTA ELECTRONICS INC	0.04 TW0002308004
WELLINGTON REGIONAL COUNCIL 101225 PNOTE	0.04
CHINA CONSTRUCTION BANK	0.04 CNE1000002H1
FIRST INDUSTRIAL REALTY TRUST	0.04 US32054K1034
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.04 US91282CAZ41
ABB LTD	0.04 CH0012221716
UNIPOL GRUPPO FINANZIARIO SPA	0.04 IT0004810054
DEXCOM INC	0.04 US2521311074
OMV AG	0.04 AT0000743059
NORWAY GOV. BD. 1.50% 19/02/2026	0.04 NO0010757925
UK. GILT 1.75% 7/9/2037	0.04 GB00BZB26Y51
UBS GROUP AG	0.04 CH0244767585
SHELL PLC ORD EURO.07	0.04 GB00BP6MXD84
TRADE DESK INC	0.04 US88339J1051
mitsui FUDOSAN CO	0.04 JP3893200000
ELI LILLY 4.25% 15/03/2031	0.04 US532457DC94
MGM RESORTS INTERNATIONAL	0.04 US5529531015
TEXAS INSTRUMENTS	0.04 US8825081040
INTERCONTINENTAL EXCHANGE INC	0.04 US45866F1049
XCEL ENERGY INC	0.04 US98389B1008
NETHERLANDS GOV. B 0.25% 15/07/2029	0.04 NL0013332430
KEYSIGHT TECHNOLOGCOM USD	0.04 US49338L1035
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M BONOS	0.04 MX0MGO0000B2
MOTOROLA SOLUTIONS INC	0.04 US6200763075
TOYOTA FINANCE NEW ZEALAND LTD 061125 PNOTE	0.04
US TREASURY N/B 4.12% 15/NOV/2032	0.04 US91282CFV81
UK. GILT 4.50% 7/3/2035	0.04 GB00BT7J0027
VOLKSWAGEN INTL. FIN.049	0.04 XS2342732646
ARKEA PUBLIC SECT 3.111% 28/02/2029UR100000 REGS	0.04 FR00140009E0
WELLINGTON CITY COUNCIL 180226 PNOTE	0.04
S AND P GLOBAL INC COM	0.04 US78409V1044
FISERV INC COM	0.04 US3377381088
ELF BEAUTY INC	0.04 US26856L1035
JPM. CHASE F2F 4/2/2032	0.04 US46647PBX33
UNILEVER PLC	0.04 GB00B10RZP78

SPIRE INC COM USD1	0.04 US84857L1017
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.04 AU0000274706
VESTEDA FIN. 4.00% 07/05/2032	0.04 XS2815987834
CITIBANK NA 5.803% 29/9/2028	0.04 US17325FBB31
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.04 NZGOVDT528C6
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.04 BE0000304130
NEW ZEALAND GOVT 200950 3.25 INFATION INDEXED BOND	0.04 NZIIBDT006C3
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.04 NZGOVDT530C2
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.04 NO0010930522
GS. GRP. F2F 24/10/2029	0.04 US38141GA468
COMCAST CORP	0.04 US20030N1019
NATWEST MKTS. 5.41% 17/05/2029	0.04 USG6382G7P18
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.04 NZHNZD0935L6
DALRYMPLE BAY INFRASTRUCTURE LIMITED ORD STAPLED SECURITIES	0.04 AU0000120628
BRISTOL MYERS SQUIBB COMPANY	0.04 US1101221083
AKER BP 4.00% 29/5/2032	0.04 XS2830454554
BUNDESOBLIGATION 2.10% 12/04/2029.01 .189	0.04 DE000BU25026
ACCENTURE PLC	0.04 IE00B4BNMY34
PROGRESSIVE CORP	0.04 US7433151039
STRYKER CORP	0.04 US8636671013
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.04 DE0001102507
PALO ALTO NETWORKS INC	0.04 US6974351057
IBERDROLA SA	0.04 ES0144580Y14
RED ELECTRICA DE ES	0.04 ES0173093024
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.04 AU000000TCL6
KONINKLIJKE VOPAK NV	0.04 NL0009432491
ALLSTATE CORP	0.04 US0200021014
COMMONWEALTH BANK OF AUSTRALIA	0.04 AU000000CBA7
WESTPAC BANKING CORPORATION	0.04 AU000000WBC1
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.04 NZARXE0001S1
FAST RETAILING CO LTD	0.04 JP3802300008
NETFLIX 3.625% 15/6/2030GS	0.03 XS2072829794
PACIFIC EDGE LTD NPV	0.03 NZPEBE0002S1
AMGEN INC	0.03 US0311621009
BARRICK MINING CORP	0.03 CA06849F1080
BANK CENTRAL ASIA TBK PT	0.03 ID1000109507
HITACHI NPV	0.03 JP3788600009
TYSON FOODS INC CLASS A	0.03 US9024941034
VITAL HEALTHCARE PROPERTY TRUST	0.03 NZCHPE0001S4
AVIO SPA	0.03 IT0005119810
NORWAY GOV. BD. 2.00% 26/04/2028	0.03 NO0010821598
INTEL CORP	0.03 US4581401001
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.03 JP1201111968
PENNON GROUP ORD GBP0.6105	0.03 GB00BNNTLN49
TOYOTA FINANCE NEW ZEALAND LTD 161025 PNOTE	0.03
TOYOTA FINANCE NEW ZEALAND LTD 051125 PNOTE	0.03
DUNEDIN CITY TREASURY 281125 PNOTE	0.03
CHRISTCHURCH CITY HOLDINGS LIMITED 191225 PNOTE	0.03
TERNA SPA	0.03 IT0003242622
BANK OF NOVA SCOTIA/ F2F 14/2/20314/02/2031	0.03 US06418GAQ01
CIE DE FINANCEMEN 2.375% 15/3/2030	0.03 FR001400CM22
GILEAD SCIENCES INC	0.03 US3755581036
SOUTHWESTERN PUBLI 5.30% 15/05/203505/2035	0.03 US845743BY82
FIRSTRAND LTD	0.03 ZAE000066304
OREILLY AUTO NEW COM	0.03 US67103H1077
NINTENDO CO LTD	0.03 JP3756600007
THE TORONTO DOMINION BANK	0.03 CA8911605092
AUTOMATIC DATA PROC.	0.03 US0530151036
TRANE TECHNOLOGIES PLC	0.03 IE00BK9ZQ967
KUBOTA CORPORATION	0.03 JP3266400005
CROWDSTRIKE HOLDINGS INC	0.03 US22788C1053
BHP BILLITON FIN. 3.18% 04/09/2031	0.03 XS3167486789

CAPITAL ONE FINANCIAL CORPORATION	0.03 US14040H1059
UNITED STATES TRE 3.625% 30/09/2031/2031 USD Q-2031	0.03 US91282CLM19
KREDITANSTALT FUER 2.75% 01/10/2027	0.03 DE000A383B10
ESSEX PROPERTY TRUST INC	0.03 US2971781057
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.03 US9128286T26
HISCOX LTD F2F 11/06/2036	0.03 XS3085134594
INCYTE CORP	0.03 US45337C1027
KUWAIT FINANCE HOUSE KSCP	0.03 KW0EQ0100085
MEDIATEK INC	0.03 TW0002454006
US. TSY. NOTE/BON 4.375% 30/11/2028	0.03 US91282CJN20
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.03 FR0014000HF4
HOWMET AEROSPACE I COM USD	0.03 US4432011082
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.03 JP1400161P53
MONCLER SPA	0.03 IT0004965148
BLACKSTONE INC	0.03 US09260D1072
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.03 US912810PT97
UK. GILT 3.75% 29/01/2038	0.03 GB00BQC4R999
UK. GILT 4.25% 31/07/2034	0.03 GB00BQC82C90
RHEINMETALL AG	0.03 DE0007030009
MITSUBISHI UFJ FINL. F2V 17/4/2035.426% 17/04/2035	0.03 US606822DF83
CREDIT SUISSE GRP. F2F 1/3/2029	0.03 CH1214797172
CVS HEALTH CORP	0.03 US1266501006
AENA SME ORD SHS	0.03 ES0105046017
EDP SERVICIOS FIN 3.125% 03/12/2031	0.03 XS3171675393
AIR LIQUIDE	0.03 FR0000120073
MALAYAN BANKING BHD	0.03 MYL11550O000
ING GROEP NV	0.03 NL0011821202
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-2031	0.03 US91282CLJ89
KILROY REALTY CORP	0.03 US49427F1084
DEERE & CO	0.03 US2441991054
BANK OF NEW YORK MELLON CORP	0.03 US0640581007
BANK OF CHINA LTD HK	0.03 CNE1000001Z5
ANALOG DEVICES INCORPORATED COM	0.03 US0326541051
UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-2031	0.03 US91282CKW00
Outstanding Settlement Receipts - USD	0.03
REPSOL SA	0.03 ES0173516115
ROCHE HLDGS. 5.489% 13/11/2030	0.03 US771196CG59
BANK OF AMERICA F2F 25/10/2035	0.03 US06051GMD87
CLP HOLDINGS LIMITED HKD	0.03 HK0002007356
GREATER WELLINGTON REGIONAL COUNCIL 211125 PNOTE	0.03
SUMITOMO MITSUI FINANCIAL GROUP	0.03 JP3890350006
SAINSBURY (J) PLC	0.03 GB00B019KW72
FRESENIUS 3.50% 15/03/2034	0.03 XS3178858224
TAUPO DISTRICT COUNCIL 300126 PNOTE	0.03
GENERALI	0.03 IT0000062072
WHITBREAD GRP. 5.50% 31/05/2032	0.03 XS2992313721
SUMITOMO REALTY & DEVELOPMENT CO	0.03 JP3409000001
BANK OF AMERICA F2F 15/09/2034/09/2034 USD1000 N	0.03 US06051GLU12
LEG IMMOBILIEN SE	0.03 DE000LEG1110
BARCLAYS PLC	0.03 GB0031348658
BANK OF NOVA SCOTIA/ F2F 14/2/2029	0.03 US06418GAP28
TEVA PHARM. FIN. 4.125% 01/06/2031031	0.03 XS3081797964
LEGAL & GENERAL GROUP PLC	0.03 GB0005603997
ENAV SPA	0.03 IT0005176406
MONDELEZ INTERNATIONAL INC	0.03 US6092071058
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.03 CNE1000003G1
DOORDASH INC	0.03 US25809K1051
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.03 AU000000ANZ3
CENCORA INC COM	0.03 US03073E1055
ECOLAB LTD	0.03 US2788651006

BANK OF AMERICA F2F 20/12/2028	0.03 US06051GHD43
CME GROUP INC COM	0.03 US12572Q1058
NEW ZEALAND GOV. 2.50% I/L 20/09/2040	0.03 NZIIBDT005C5
SOUTHERN CO COM USD	0.03 US8425871071
ERG SPA	0.03 IT0001157020
PROSUS NV	0.03 NL0013654783
ROBINHOOD MARKETS INC	0.03 US7707001027
ZURICH FINANCIAL SERVICES	0.03 CH0011075394
ILLINOIS TOOL WORKS	0.03 US4523081093
US. TSY. NOTE/BON 4.125% 31/07/20312031	0.03 US91282CLD10
BP CAP. MKTS. BP CAP. MKTS. F2V PERP	0.03 XS2940455897
SYMBOTIC ORD SHS CLASS A	0.03 US87151X1019
MS. F2F 28/4/2032	0.03 US6174468X01
SIEMENS ENERGY AG	0.03 DE000ENER6Y0
NETEASE INC	0.03 KYG6427A1022
AUTODESK INC	0.03 US0527691069
VECTOR LIMITED	0.03 NZVCTE0001S7
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.03 JP1103471H66
ESSILORLUXOTTICA	0.03 FR0000121667
NIPPON PROLOGIS RE REIT	0.03 JP3047550003
SUN HUNG KAI PROPERTY HKD	0.03 HK0016000132
AGNICO EAGLE MINES	0.03 CA0084741085
AMERICAN HEALTHCARE REIT ORD SHS	0.03 US3981823038
L'OREAL	0.03 FR0000120321
PARKER HANNIFIN CORP	0.03 US7010941042
GIBSON ENERGY INC	0.03 CA3748252069
CHUBB LIMITED ORD	0.03 CH0044328745
TANGER INC	0.03 US8754651060
EP INFRASTRUCTURE 1.816% 02/03/2031	0.03 XS2304675791
ITAU UNIBANCO HOLDING SA	0.03 BRITUBACNPR1
TOKYO ELECTRON LTD JPY	0.03 JP3571400005
NIPPON ELECTRIC GLASS CO LTD	0.03 JP3733400000
INDONESIA TSY. BD. 7.50% 15/06/2035	0.03 IDG000013509
ROCKET LAB CORP	0.03 US7731211089
BIONTECH SE	0.03 US09075V1026
BP P.L.C	0.03 GB0007980591
SNOWFLAKE INC	0.03 US8334451098
TOKIO MARINE HOLDINGS INC	0.03 JP3910660004
WASTE MANAGEMENT INC COM	0.03 US94106L1098
CONSTELLATION ENERGY CORP	0.03 US21037T1097
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.03 CA135087Q236
ROYAL BANK OF CANADA F2F 24/1/2029	0.03 US78017DAA63
MIZUHO FINANCIAL GROUP INC	0.03 JP3885780001
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.03 MX0MGO0001E4
PEXA GROUP LTD PLC	0.03 AU0000158594
MEXICAN BONOS 8.50% 18/11/2038	0.03 MX0MGO0000J5
METROPOLITAN LIFE 3.75% 7/12/2031	0.03 XS2731506841
US BANCORP	0.03 US9029733048
CBRE GROUP INC CLASS A	0.03 US12504L1098
PING AN INSURANCE GROUP OF CHINA LIMITED	0.03 CNE1000003X6
Outstanding Settlement Receipts - HKD	0.03
CITIGROUP F2F 25/01/2033	0.02 US17327CAQ69
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.02 US91282CLF67
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.02 US91282CGQ87
DEUTSCHE BANK F2F 16/06/2029	0.02 DE000A4DFH60
CAPITALAND INTEGRATED COMMERCIAL	0.02 SG1M51904654
VOLKSWAGEN BANK 3.50% 19/06/2031	0.02 XS3099830419
FRESENIUS MEDICAL 2.375% 16/2/2031	0.02 US35805BAB45
GS. GRP. F2F 25/4/2035	0.02 US38141GA955
CARNIVAL 5.75% 15/1/2030	0.02 XS2809222420
RAIFFEISEN BANK INTL 7.37% 20/DEC/2032	0.02 XS2534786590
CHINA CONSTRUCTION BANK NZ LTD 090226 FRN	0.02 NZCCBDT014C9
CHINA INTERNATIONAL CAPITAL CORP	0.02 CNE1000048J0

MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.02 MX0MGO0000H9
BUNDESREPUBLIK DEU 2.50% 15/02/2035.01	0.02 DE000BU2Z049
BROADCOM INC 4.35% 15/02/2030	0.02 US11135FCB58
JD.COM INC	0.02 KYG8208B1014
BANK OF NOVA SCOTI 4.85% 1/2/2030	0.02 US06417XAP69
VERTEX PHARMACEUTICALS INC	0.02 US92532F1003
WELLINGTON REGIONAL COUNCIL 151225 PNOTE	0.02
CADENCE DESIGN SYSTEMS INC	0.02 US1273871087
WELLINGTON CITY COUNCIL 230126 PNOTE	0.02
DBS GROUP HOLDINGS LTD	0.02 SG1L01001701
DUNEDIN CITY TREASURY 270126 PNOTE	0.02
JOBY AVIATION INC	0.02 KYG651631007
BARCLAYS F2V 26/03/2037	0.02 XS3034598394
DIGITALBRIDGE GROU COM	0.02 US25401T6038
RELX PLC	0.02 GB00B2B0DG97
GENESIS ENERGY LTD	0.02 NZGNEE0001S7
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.02 NZGOVDT551C8
MS. F2F 2/3/2029	0.02 XS2595028536
US. TSY. NOTE/BOND 4.25% 15/05/20352035 USD1000 C-2035	0.02 US91282CNC19
US. TSY. NOTE/BON 3.875% 31/12/2027	0.02 US91282CGC91
RIVIAN AUTOMOTIVE INC	0.02 US76954A1034
CA AUTO BANK SPA/I 2.75% 07/07/20287/07/28 EUR100000	0.02 XS3108521124
REGS	
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.02 US91282CCS89
SAMSUNG E AND A CO LTD	0.02 KR7028050003
BROWN & BROWN 5.55% 23/06/2035	0.02 US115236AM30
GS. GRP. F2F 23/04/2029	0.02 US38141GWV21
SANOFI SA	0.02 FR0000120578
US. TSY. NOTE/BON 4.625% 15/02/2035/2035 USD100 B-2035	0.02 US91282CMM00
ROYAL CARIBBEAN GROUP	0.02 LR0008862868
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.02 DE0001102580
VISA INC 3.125% 15/5/2033	0.02 XS3063724598
MIZUHO FINL. GRP. F2F 16/07/2030USD	0.02 US60687YAX76
COLGATE PALMOLIVE	0.02 US1941621039
AUSTRALIA GOVERNME 4.25% 21/03/2036	0.02 AU0000381832
CONOCOPHILLIPS	0.02 US20825C1045
US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.02 US91282CKQ32
SSE PLC	0.02 GB0007908733
REPUBLIC OF POLAND 5.00% 25/10/2034034	0.02 PL0000116851
UK. GILT 0.875% 22/10/2029	0.02 GB00BJMHB534
WILLIAMS COMPANIES INC	0.02 US9694571004
SSE SSE F2V PERP	0.02 XS2195190876
PROPERTY FOR INDUSTRY LTD	0.02 NZPFIE0001S5
NEW ZEALAND GOV. B 4.25% 15/05/2034	0.02 NZGOVDT534C4
SUMITOMO PHARMA CO LTD	0.02 JP3495000006
GRUPO FINANCIERO BANORTE SAB DE CV SER O	0.02 MXP370711014
LLOYDS BANKING GROUP PLC	0.02 GB0008706128
UNION PACIFIC 5.10% 20/02/2035	0.02 US907818GG79
CHUBB INA HLDGS. 5.00% 15/03/2034	0.02 US171239AK24
RYMAN HOSPITALITY PROPERTIES INC	0.02 US78377T1079
AIA GROUP LTDSP ADR	0.02 US0013172053
US. TSY. NOTE/BOND 4.25% 15/11/20344 USD F-2034	0.02 US91282CLW90
JPM. CHASE F2F 22/7/2030	0.02 US46647PE112
MARSH & MCLENNAN COM	0.02 US5717481023
ISHARES MSCI QATAR CAPPED ETF	0.02 US46434V7799
NETHERLANDS GOV. B 0.00% 15/07/2030	0.02 NL0014555419
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.02 US912810SL35
US. TSY. NOTE/BON 3.625% 31/08/2027/2027 USD100 BG-2027	0.02 US91282CNV99
STARBUCKS CORP	0.02 US8552441094
MEXICAN BONOS 7.75% 29/05/2031	0.02 MX0MGO0000P2

UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.02 US91282CHT18
COOPERATIEVE RABOBANK UA 5.71% 21/JAN/2033	0.02 US74977RDU59
POWSZECHNA KASA OS	0.02 PLPKO0000016
BANK OF AMERICA F2F 23/07/2030	0.02 US06051GHV41
MUENCHENER RUECKVER RG-REG	0.02 DE0008430026
SWEDBANK 2.875% 30/4/2029	0.02 XS2930571174
AA BD. 5.50% 31/07/2027	0.02 XS2106054443
DUNEDIN CITY TREASURY 150326 2.90 CB	0.02 NZDCTDT160C9
SYNOPSIS INC	0.02 US8716071076
PENN NATIONAL GAMING INC	0.02 US7075691094
BHP GROUP ORD	0.02 AU000000BHP4
STOCKLAND	0.02 AU000000SGP0
WABTEC STP 15/09/2028	0.02 US960386AM29
GSK PLC	0.02 GB00BN7SWP63
EMERSON ELECTRIC CO	0.02 US2910111044
BROADCOM 3.137% 15/11/2035	0.02 US11135FBP53
TRATON SE	0.02 DE000TRATON7
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.02 DE0001135432
PFIZER INV. ENTS. 5.34% 19/05/2063	0.02 US716973AH54
WEIR GRP. 5.35% 06/05/2030	0.02 US94877DAA28
REPUBLIC SERVICES INC	0.02 US7607591002
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.02 US91282CDJ71
SHERWIN WILLIAMS COM	0.02 US8243481061
3M CO	0.02 US88579Y1010
ZIJIN MINING GROUP CO LTD	0.02 CNE100000502
SANTANDER UK GROUP HLDGS 6.83% 21/NOV/2026	0.02 US80281LAS43
COCA-COLA 5.20% 14/01/2055	0.02 US191216DZ03
MERLIN PROPERTIES SOCIMI SA	0.02 ES0105025003
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.02 JP1400141M51
PAYPAL HOLDINGS INC	0.02 US70450Y1038
BNP PARIBAS F2V 31/03/2032EGS	0.02 FR0014009HA0
BANK OF AMERICA CORP F2F 22/7/2027	0.02 US06051GJS93
VENTURE GLOBAL CALCASIEU 6.25% 15/JAN/2030	0.02 US92328MAE30
ZOETIS INC	0.02 US98978V1035
KBC GRP. F2V 23/9/2031	0.02 US48241FAE43
HYUNDAI CAP. AMERI 4.90% 23/06/2028/06/2028	0.02 US44891CDV28
DEUTSCHE BANK DEUTSCHE BANK F2V PERP	0.02 DE000A383JS3
MACERICH CO	0.02 US5543821012
BANCO SANTANDER 5.439% 15/07/2031	0.02 US05964HBG92
UNITED KINGDOM GIL 1.25% 31/7/2051	0.02 GB00BLH38158
LLOYDS BANKING GROUP F2V 2/6/2033	0.02 XS2591847970
TRAVELERS COS INC / THE	0.02 US89417E1091
HORIZON ROBOTICS INC	0.02 KYG4602S1057
PNC FINANCIAL SERVICES GROUP	0.02 US6934751057
TRIP COM GROUP LTD	0.02 KYG9066F1019
PING AN INSURANCE GROUP CO OF CHINA LTD	0.02 CNE000001R84
BYD CO LTD	0.02 CNE100000296
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.02 US91282CBL46
ACADIA REALTY TRUST	0.02 US0042391096
COMMSCOPE HOLDING COMPANY INC	0.02 US20337X1090
MICROSTRATEGY COM USD0.001 CLASS A	0.02 US5949724083
CISCO SYS. 4.95% 24/02/2032	0.02 US17275RBY71
RLGH FINANCE BERMU 8.25% 17/07/2031	0.02 XS2845154124
EVERSOURCE ENERGY 5.50% 01/01/2034	0.02 US30040WAX65
LUNDIN GOLD INC	0.02 CA5503711080
NETSTREIT CORP	0.02 US64119V3033
ARGOSY PROPERTY LIMITED	0.02 NZARGE0010S7
UNITED STATES TREA 1.25% 31/03/2028/2028 USD1000 J-2028	0.02 US91282CBS98
THE LINK REAL ESTATE INVESTMENT TRUST	0.02 HK0823032773
JPM. CHASE F2F 22/04/2030	0.02 US46647PEG72
WESFARMERS LIMITED	0.02 AU000000WES1
VERTIV HOLDINGS CO	0.02 US92537N1081

JAPAN GOV. TWENTY 2.30% 20/06/2028	0.02 JP1201031877
PUBLIC SERV. ENT. 6.125% 15/10/203315/10/2033 USD1000	0.02 US744573AX43
STANDARD CHARTERED F2F 10/05/2031R1000 262 REGS	0.02 XS2618731256
EQUINIX EUR. 2 FIN 3.65% 03/09/2033	0.02 XS2892321501
US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026	0.02 US91282CLH24
ASB BANK LTD 040526 1.646 CB	0.02 NZABBDG005C5
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.02 MYBMS1900047
COMPAGNIE FINANCIERE RICHEMONT SA	0.02 CH0210483332
CHANNEL INFRASTRUCTURE NZ LTD	0.02 NZNZRE0001S9
JAPAN GOVERNMENT T 2.40% 20/03/2055	0.02 JP1300861R49
P3 GRP. SARL 4.00% 19/04/2032	0.02 XS2901491261
NORFOLK SOUTHERN CORP USD	0.02 US6558441084
US TREASURY N/B 3.37% 15/MAY/2033	0.02 US91282CHC82
BPCE SFH 3.375%13/3/2029	0.02 FR001400KLW9
GROUPE DES ASSURAN 3.75% 30/04/2029	0.02 FR001400PT38
DUNEDIN CITY TREASURY 071025 PNOTE	0.02
GS. GRP. F2F 24/02/2028	0.02 US38141GZK39
CEZ 4.125% 5/9/2031	0.02 XS2894908768
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.02 US91282CAV37
SOUTH WEST WATER FIN PLC 5.25% 15/SEP/2031	0.02 XS3172180013
CANADIAN GOV. BD. 3.25% 1/9/2028	0.02 CA135087Q491
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.02 US91282CDY49
RECRUIT HLDGS CO LNPV	0.02 JP3970300004
DEUTSCHE BANK AG 4.0% 24/JUN/2032	0.02 DE000DL19WN3
KIMCO REALTY OP LL 4.85% 01/03/2035	0.02 US49447BAB99
MOODYS CORPORATION	0.02 US6153691059
VINCI SA	0.02 FR0000125486
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026 USD	0.02 US37190AAA79
REGENERON PHARMACEUTICALS INC	0.02 US75886F1075
SIX FIN. LUXEMBOUR 3.25% 30/05/2030	0.02 XS3079613850
TARGET 4.50% 15/09/2034	0.02 US87612EBS46
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.02 US91282CCH25
CADILLAC FAIRVIEW PRP TR 2.5% 15/OCT/2031	0.02 US68327LAD82
ABN AMRO BANK 2.375% 07/04/2028EUR100000	0.02 XS3045515262
ORANGE 3.75% 04/09/2037	0.02
EXELON 5.60% 15/03/2053	0.02 US30161NBL47
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.02 DE0001135481
CUMMINS INC	0.02 US2310211063
INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100	0.02 IDG000023607
MARRIOTT INTL INCUSD	0.02 US5719032022
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.02 US91282CJJ18
UNITED NATURAL FOODS INC	0.02 US9111631035
CORNING INC	0.02 US2193501051
SHENZHEN INOVANCE TECHNOLOGY LTD	0.02 CNE100000V46
KINROSS GOLD CORP 4.5% 15/07/2027	0.02 US496902AQ09
US TREASURY N/B 2.87% 15/MAY/2032	0.02 US91282CEP23
NIKE INC CL B	0.02 US6541061031
JIANGSU HENGRUI MEDICINE CO LTD	0.02 CNE0000014W7
SKELLERUP HOLDINGS LIMITED	0.02 NZSKXE0001S8
DUKE ENERGY CORP COM	0.02 US26441C2044
Outstanding Settlement Receipts - NZD	0.02
GFL ENVIRON. 6.75% 15/01/2031	0.02 US36168QAQ73
SUEZ SACA 5.00% 3/11/2032000 REGS	0.02 FR001400DQ92
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.02 CA135087XG49
IBERDROLA INTL. IBERDROLA INTL. F2V PERP	0.02 XS2295335413
CHINA TOWER CORP LCNY1 H POST COMP	0.02 CNE100006V65
CHARTER COMMS. OP 6.384% 10/23/2035	0.02 US161175AZ73
CONSUN PHARMACEUTICAL GROUP LTD	0.02 KYG2524A1031
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.02 NZGOVDT433C9

US. TSY. NOTE/BON 0.625% 15/8/2030	0.02
NESTLE HOLDINGS IN 5.00% 12/9/2028REGS	0.02 USU74078CW13
SOLVAY FIN. AMERIC 5.85% 04/06/2034	0.02 US834423AF20
CANADIAN GOVERNMENT 2.75% 01/05/20275	0.02 CA135087S885
ADVANTEST CORP	0.02 JP3122400009
US. TSY. NOTE/BOND 4.75% 15/05/20552055 USD1000	0.02 US912810UK24
BONDS 05/55	
DWR CYMRU FINANCING UK 6.25% 08 6.25% 08/SEP/2037	0.02 XS3172211347
CEZ 4.25% 11/6/2032	0.02 XS2838370414
CARVANA CO	0.02 US1468691027
CREDIT AGRICOLE F2V 28/08/2033	0.02 FR001400KDS4
HOYA CORPORATION JPY	0.02 JP3837800006
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.02 US91282CJZ59
INTERCONTINENTAL HOTELS GROUP PLC	0.02 GB00BHJYC057
KKR AND CO INC	0.02 US48251W1045
NATWEST GROUP PLC 5.11% 23/MAY/2031	0.02 US639057AV00
GS. GRP. F2F 22/04/2032	0.02 US38141GYB49
UK. GILT 1.50% 31/7/2053	0.02 GB00BM8Z2V59
BRIXMOR OPERATING 4.05% 1/7/2030	0.02 US11120VAJ26
REPUBLIC OF POLAND 6.00% 25/10/2033033	0.02 PL0000115291
BHP GROUP LTD NPV	0.02 AU000000BHP4
MARVELL TECHNOLOGY COM	0.02 US5738741041
SANTANDER UK GRP. HL F2F 10/1/2029	0.02 US80281LAT26
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.02 US91282CDL28
BANK OF MONTREAL CAD	0.02 CA0636711016
NYKREDIT REALKRED 4.625% 19/01/202929 EUR100000 4	0.02 DK0030512421
HYUNDAI MOTOR CO LTD	0.02 KR7005380001
GENEREA SAB DE CV	0.02 MX01GE0E0004
AUSTRALIAN GOVERN 4.25% 21/04/2026	0.02 AU000XCLWAI8
ATHENS INTERNATIONAL AIRPORT ORD SHS	0.02 GRS536003007
US. TSY. NOTE/BON 3.875% 31/07/2030	0.02 US91282CNN73
CHIPOTLE MEXICAN GRILL ORD	0.02 US1696561059
ENBRIDGE F2V 27/06/2054	0.02 US29250NCF06
US. TSY. NOTE/BOND 3.75% 15/04/20282028 USD100 AM-2028	0.02 US91282CMW81
LINDE PLC 3.625% 12/6/2034	0.02 XS2634594076
IDEXX LABORATORIES INC	0.02 US45168D1046
NEDERLANDSE GASUNI 3.50% 23/4/2035	0.02 XS3053369982
AIR NEW ZEALAND LTD	0.02 NZAIRE0001S2
BNP PARIBAS 3.97% 06/MAY/2036	0.02 FR001400ZE90
COINBASE GLOBAL INC	0.02 US19260Q1076
FORD MOTOR CREDIT 5.78% 30/4/2030	0.02 XS2892967782
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.02 SG1M77906915
ALNYLAM PHARMACEUTICALS INC	0.02 US02043Q1076
BANK OF AMERICA F2F 21/07/2032	0.02 US06051GKA66
CANADIAN IMPERIAL BA FRN 16/07/2031	0.02 XS3118936452
LEGRAND SA	0.02 FR0010307819
JAPAN REAL ESTATE INVESTMENT TRUST ORD SHS	0.02 JP3027680002
WEA FINANCE LLC 2.87% 15/01/2027	0.02 US92928QAH11
QUANTA SERVICES INC	0.02 US74762E1029
TELEFLEX INC	0.02 US8793691069
US TREASURY N/B 3.5% 15/FEB/2033	0.02 US91282CGM73
DOLLARAMA INC	0.02 CA25675T1075
CARMAX INC	0.02 US1431301027
ATLAS ARTERIA ORDINARY STAPLED SECURITIES	0.02 AU0000013559
AON PLC IE COM CL A	0.02 IE00BLP1HW54
NATIONAL AUSTRALIA BANK LIMITED	0.02 AU000000NAB4
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.02 US37045XDW39
CARDINAL HEALTH INC	0.02 US14149Y1082
SAIC MOTOR CORP LTD	0.02 CNE000000TY6
ENI 5.75% 19/05/2035	0.02 US26874RAQ11
KEYENCE CORP NPV	0.02 JP3236200006

CITIGROUP F2F 13/02/2030	0.02 US172967PF20
CHARTER COMMS. OPE 5.85% 1/12/2035	0.02 US161175CS13
BANCO BRADESCO SA-PREF	0.02 BRBBDACACNPR8
MEXICAN BONOS 7.50% 3/6/2027MXN M BONOS	0.02 MX0MGO0000D8
FERRARI NV COM	0.02 NL0011585146
HARTFORD INSURANCE GROUP INC T	0.02 US4165151048
TENNET HOLDING BV 0.125% 30/11/20320000 18	0.02 XS2262065159
SEMPRA F2V 01/10/2054	0.02 US816851BT54
HSBC HOLDINGS PLC F2F 17/08/2029	0.02 US404280CV97
HEALTHPEAK PROPERT 5.25% 15/12/2032	0.02 US42250PAE34
AEP TEXAS 5.40% 01/06/2033	0.02 US00108WAR16
COMPASS GROUP ORD	0.02 GB00BD6K4575
UNITED STATES TREA 4.25% 30/11/20262026 USD1000 BL- 2026	0.02 US91282CLY56
HECLA MINING CO COM	0.02 US4227041062
DEUTSCHE BAHN FIN 1.875% 24/05/2030	0.02 XS2484327999
CARNIVAL CORP 5.87% 15/JUN/2031	0.02 US143658BZ43
HEARTLAND GROUP HLNPV	0.02 NZHGHE000759
INTESA SANPAOLO 7.20% 28/11/2033	0.02 US46115HCD70
HYUNDAI CAP. AMER 5.275% 24/6/2027	0.02 US44891CDB63
FONTERRA SHAREHOLDER FUND	0.02 NZFSFE000155
GEN. MILLS 3.60% 17/4/2032	0.02 XS3046429711
ORACLE 5.50% 03/08/2035	0.02 US68389XDA00
HUDBAY MINERALS INC	0.02 CA4436281022
FDXEX CORP COM	0.02 US31428X1063
MCDONALD S 3.50% 21/5/2032	0.02 XS3072348405
KT CORPORATION	0.02 US48268K1016
YANGZIJANG SHIPBUILDING NPV	0.02 SG1U76934819
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.02 US91282CLC37
FREEMPORT MCMORAN INC	0.02 US35671D8570
YAMANA GOLD INC 2.63% GTD SNR NTS 15/08/2031 USD1000	0.02 US98462YAF79
BARCLAYS F2V 14/11/2032	0.02 XS2552367687
FMC 5.65% 18/05/2033	0.02 US302491AX31
COMMERZBANK F2V 06/12/20320 REGS	0.02 DE000CZ45W81
MS. F2F 25/01/2034	0.02 XS2548081053
BRITISH STERLING POUND	0.02
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.02 US912810TZ12
NOMURA HLDGS. 2.172% 14/07/20281000	0.02 US65535HAY53
CRITERIA CAIXACORP SA	0.02 ES0140609019
CARLSBERG BREWERIE 5.50% 28/2/2039	0.02 XS3002421389
GBP BNP PARIBAS A/C	0.02
MEDPACE HOLDINGS INC	0.02 US58506Q1094
LIBERTY MUTUAL GR 3.875% 26/09/2035	0.02 XS3185662163
GOLD FIELDS LTD	0.02 ZAE000018123
INVINCIBLE INVESTMENT CORP REIT	0.02 JP3046190009
VERIZON COMMS. 3.75% 06/08/2037	0.02 XS3144675744
DUKE ENERGY 3.75% 01/04/20310	0.02 XS2800020112
RENTOKIL TERMINIX 5.625% 28/04/2035	0.02 US760130AB09
MITSUBISHI HEAVY INDUSTRIES LTD	0.02 JP3900000005
VISTRA CORP	0.02 US92840M1027
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.02 AU0000097495
DIGITAL INTREPID 1.375% 18/07/2032	0.02 XS2428716000
AUSTRALIA & NEW ZEAL F2V 03/02/2033/02/2033	0.02 XS2577127967
EUR100000	
MITSUBISHI CORP	0.02 JP3898400001
FAIRFAX FINANCIAL 6.00% 7/12/2033	0.02 US303901BN18
SONOCO PRODS. 5.00% 01/09/2034	0.02 US835495AS17
VAR ENERGI 6.50% 22/05/2035	0.02 US92212WAG50
CAPITEC BANK HOLDINGS LTD	0.02 ZAE000035861
KDDI CORP	0.02 JP3496400007
ELECTRONIC ARTS INC	0.02 US2855121099
FMG RES. AUGUST 20 4.50% 15/09/2027	0.02 USQ3919KAM38
VOLKSWAGEN FINL. S 6.50% 18/09/2027	0.02 XS2687917018

OCCIDENTAL PETROLE 6.45% 15-09-36	0.02 US674599DF90
MITSUBISHI UFJ FINL. F2V 24/04/203624/04/2036 USD	0.02 US606822DL51
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.02 US912828Z521
CENTURION ACCOMMOD NPV	0.02 SGXC43938841
WELLS FARGO F2F 23/10/20340800 .000001% 31/10/2034	0.02 US95000U3H45
UNITED RENTALS INC	0.02 US9113631090
SAGE GROUP	0.02 GB00B8C3BL03
DEUTSCHE BAHN FIN 1.375% 03/03/2034034	0.02
ING GROEP F2V 20/05/2036	0.02
ELIA GRP. SA/NV 3.875% 11/6/2031	0.02 BE6352705782
NORDEA BANK ABP F2V 25/2/2029	0.02 XS3009452528
SUNCOR ENERGY INC	0.02 CA8672241079
ROPER TECHNOLOGIES INC	0.02 US7766961061
MSCI INC	0.02 US55354G1004
CO OPERATIVE BANK HL F2V 19/09/2028	0.02 XS2884724837
BIOGEN INC	0.02 US09062X1037
SELP FIN. SARL 3.75% 10/8/2027	0.02 XS2511906310
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.02 NZGOVDT531C0
BRITISH TELECOMMUNICATIO 3.75% 03/JAN/2035	0.02 XS3084359036
VAR ENERGI 3.875% 12/3/2031	0.02 XS3019303133
NEW YORK LIFE GBL. 4.60% 5/12/2029	0.02 US64952WFK45
INNOVENT BIOLOGICS INC	0.02 KYG4818G1010
ARCADYAN TECHNOLOGY CORP	0.02 TW0003596003
SWISS RE AG	0.02 CH0126881561
MONSTER BEVERAGE SHS ORD	0.02 US61174X1090
GENERATION DEVELOPMENT GROUP LIMITED ORDINARY	0.02 AU0000005126
FULLY PAID	
ANGLOGOLD ASHANTI ORD USD1	0.02 GB00BRXH2664
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.02 US91282CBQ33
SPAIN GOV. BD. 2.90% 31/10/2046	0.02 ES00000128C6
DANSKE BANK A/S F2V 12/09/20314.42% 12/09/2031	0.02 US23636ABL44
HUATAI SECURITIES CO LTD	0.02 CNE100000LQ8
RENAULT SA 3.87% 30/SEP/2030	0.02 FR0014010DR1
UNICREDIT F2V 15/01/203200000	0.02 XS2101558307
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP	0.02
PARIBAS	
AT&T INC 3.65% 15/09/2059	0.02 US00206RLV23
CARS ALLIANCE AUTO LEASES 1FRV A FRN 21/10/2038	0.02 FR001400KBX8
BANK OF NOVA SCOTIA CAD	0.02 CA0641491075
ING BELGIUM 2.75% 25/8/2032	0.02 BE0390245141
ABN AMRO BANK F2V 03/12/20355	0.02 US00084DBF69
HEIMSTADEN BOSTAD TSY. 1.625% 13/10/2031	0.02 XS2397252011
ORIX JREIT INC	0.02 JP3040880001
VALERO ENERGY CORP	0.02 US91913Y1001
KUAISHOU TECHNOLOGY	0.02 KYG532631028
INDITEX	0.02 ES0148396007
BANCO BILBAO VIZCAYA F2V 15/7/2031	0.02 XS2206805769
TRANSDIGM GROUP INC	0.02 US8936411003
LLOYDS BANKING GROUP F2V 16/10/2031	0.02 XS3073633722
MIDEA GROUP CO LTD	0.02 CNE100001QQ5
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.02 US9128283F58
EUROBANK ERGASIAS SE F2F 30/04/2035	0.02 XS2987792269
HIGHWOODS REALTY 3.05% 15/02/2030/2030 USD2000	0.02 US431282AS12
NXP BV/NXP FDG/NXP 3.15% 01/05/2027	0.02 US62954HAX61
JYSKE BANK F2F 5/5/2029	0.02 XS2931945211
US. TSY. NOTE/BON 2.625% 15/02/2029	0.02 US9128286B18
DNB BANK F2F 05/11/2030	0.01 US23341CAE30
US. TSY. NOTE/BOND 4.00% 31/05/20300 USD Z-2030	0.01 US91282CNG23
HONGKONG LAND HOLDINGS LTD	0.01 BMG4587L1090
AXON ENTERPRISE I COM USD 0.00001	0.01 US05464C1018
BANQUE FEDERATIVE 1.00% 16/7/2026	0.01 FR0014005DW1
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.01 AU000XCLWAS7
AMERICAN NATL. GRP. FRN 01/12/2055	0.01 US025676AR82

CENTENE CORPORATION	0.01 US15135B1017
NATIONAL GRID PLC 3.24% 30/MAR/2034	0.01 XS2486461523
KONINKLIJKE KPN NV	0.01 NL0000009082
HESS 5.60% 15/02/2041	0.01 US42809HAD98
MANULIFE FINANCIAL CORP	0.01 CA56501R1064
Income Due - JPY	0.01
UK. GILT 4.50% 7/9/2034	0.01 GB00B52WS153
ENEL SPA	0.01 IT0003128367
ROCHE HLDGS. 4.909% 8/3/2031	0.01 USU75000CK09
JOHNSON CONTROLS INTERNATIONAL PLC	0.01 IE00BY7QL619
KOREA HOUSING FIN 4.082% 25/9/2027	0.01 XS2678945317
AUCKLAND COUNCIL 071125 PNOTE	0.01
LAND SECURITIES GROUP PLC	0.01 GB00BYW0PQ60
JAPAN POST HOLDINGS CO LTD	0.01 JP3752900005
US TREASURY N/B 1.25% 30/04/2028	0.01 US91282CBZ32
ROSS STORES INC	0.01 US7782961038
CHINA LIFE INSURANCE CO LTD	0.01 CNE1000002L3
US. TSY. NOTE/BON 3.125% 15/11/2028	0.01 US9128285M81
MARSH & MCLENNAN C 4.85% 15/11/2031	0.01 US571748CB69
CARS ALLIANCE AUTO LOANS GE G1V A FRN 18/3/2035	0.01 FR001400FYK7
GENERAL MOTORS CO	0.01 US37045V1008
SVENSKA HANDELSBA 5.125% 28/05/20275.125% 28/05/2027	0.01 US86959NAQ25
BPCE HOME LOANS FCT 2023 1 A FRN 31/10/2057	0.01 FR001400K3K4
POWSZECHNY ZAKLAD UBEZPIECZEN SA	0.01 PLPZU0000011
CELESTICA INC COM NPV	0.01 CA15101Q2071
US. TSY. NOTE/BON 1.375% 31/10/2028	0.01 US91282CDF59
CREDIT AGRICOLE SA	0.01 FR0000045072
HYUNDAI ELEVATOR CO LTD	0.01 KR7017800004
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.01 US91282CCY57
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2035	0.01 US91282CCV19
LONDONMETRIC PROPERTY PLC	0.01 GB00B4WFW713
FUJIKURA LIMITED	0.01 JP3811000003
GOLDMAN SACHS CCP USD BROKER ACCOUNT	0.01
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029	0.01 US91282CKD29
ROCKWELL AUTOMATION INC	0.01 US7739031091
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.01 JP1103531K10
US TREASURY N/B 4.12% 30/NOV/2029	0.01 US91282CMA61
STRIDE STAPLED GRP NPV UNITS	0.01 NZSPGE0001S2
US. TSY. NOTE/BON 4.125% 31/10/2031/2031 USD1000 R-2031	0.01 US91282CLU35
VICI PROPS. 4.95% 15/02/2030	0.01 US925650AC72
COMPAGNIE DE SAINT-GOBAIN	0.01 FR0000125007
DIAMONDBACK ENERGY 5.75% 18/04/2054	0.01 US25278XBA63
FAIR ISAAC CORPORATION	0.01 US3032501047
KOREA HOUSING FIN 0.258% 27/10/20280/2028 EUR100000	0.01 XS2388377827
CAD BNP PARIBAS A/C	0.01
US. TSY. NOTE/BOND 4.00% 15/11/2027	0.01 US91282CLX73
CANADIAN NATURAL R 5.40% 15/12/2034	0.01 US136385BC44
HYUNDAI CAP. AMER 4.875% 01/11/20272 4.875% 01/11/2027	0.01 US44891ADK07
CHINA GAS HOLDINGS LIMITED	0.01 BMG2109G1033
US. TSY. NOTE/BON 3.875% 30/06/2030/2030 USD AA-2030	0.01 US91282CNK35
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.01 JP1051501N14
DELPHINUS 2023-I BV I A FRN 22/3/2102	0.01 XS2617254102
CANADIAN IMP BANK COM NPV	0.01 CA1360691010
E.ON SE	0.01 DE000ENAG999
TRUIST FINL CORP COM	0.01 US89832Q1094
ADIENT PLC	0.01 IE00BD845X29
VOLKSWAGEN BANK 4.625% 3/5/2031	0.01 XS2617457127
US. TSY. NOTE/BON 3.625% 15/08/20282028 USD AR-2028 DUE	0.01 US91282CNU17

VALE SA	0.01 BRVALEACNORO
US. TSY. NOTE/BON 1.625% 15/08/2029	0.01 US912828YB05
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.01 MYBMX0700034
LINEAGE OP 5.25% 15/07/20300	0.01 US53567YAA73
UK. GILT 4.50% 07/12/2042	0.01 GB00B1VWPJ53
OVERSEA-CHINESE BANKING CORP	0.01 SG1S04926220
CREDIT AGRICOLE ASSU F2V 27/09/2048	0.01 FR0013203734
US. TSY. NOTE/BON 1.625% 15/2/2026	0.01 US912828P469
INFINEON TECHNOLOGIES AG	0.01 DE0006231004
RAIFFEISENBANK F2F 5/6/2030	0.01 XS2831757153
INDONESIA TSY. BD 8.375% 15/09/2026	0.01 IDG000009507
NATIONWIDE BUILDI 4.351% 30/09/20304.61% 30/09/2030	0.01 US63861VAP22
3I GROUP PLC	0.01 GB00B1YW4409
BANQUE FEDERATIVE 4.591% 16/10/2028	0.01 US06675DCR17
CHUNGHWA TELECOM CO LTD	0.01 TW0002412004
SAECURE 21 BV 21 A FRN 28/4/2090	0.01 XS2600990605
WP CAREY 5.375% 30/06/2034	0.01 US92936UAM18
VULCAN MATERIALS CO	0.01 US9291601097
BAYER F2V 13/9/2054	0.01 XS2900282133
T-MOBILE USA 3.875% 15/04/2030	0.01 US87264ABF12
US. TSY. NOTE/BON 4.625% 15/02/2055/2055 USD100 BONDS	0.01 US912810UG12
02/55	
JYSKE BANK A/S F2F 06/09/2030	0.01 XS2831594697
LOGICOR FINANCING 4.25% 18/07/2029	0.01 XS2860968085
NEW YORK LIFE GBL. 5.45% 18/09/2026	0.01 US64953BBF40
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-	0.01 US91282CBW01
2026	
LOBLAW COMPANIES LTD	0.01 CA5394811015
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.01 US912828V988
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.01 US912828Z948
WORKDAY INC	0.01 US98138H1014
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-	0.01 US91282CCF68
2026	
SOCIETE GENERALE 4.677% 15/6/20276 4.677% 15/06/2027	0.01 US83368TBM99
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.01 BE0002939206
US. TSY. NOTE/BON 4.375% 31/01/2032/2032 USD100 G-	0.01 US91282CMK44
2032	
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.01 US9128282R06
DEUTSCHE BOERSE AG	0.01 DE0005810055
RIO TINTO PLC ORD	0.01 GB0007188757
N/WIDE. B/SOC. 4.85% 27/7/20274.85% 27/07/2027	0.01 US63861VAH06
DANSKE BANK F2V 13/4/2027	0.01 XS2586741543
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.01 US91282CDK45
UNI PRESIDENT CHINA HOLDINGS LTD	0.01 KYG9222R1065
KEURIG DR PEPPER I 5.15% 15/05/2035USD1000	0.01 US49271VBB53
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-	0.01 US91282CDQ15
2026	
Income Due - USD	0.01
FIRST CAP REAL EST UNIT	0.01 CA31890B1031
BNP PARIBAS FRN 09/05/2029	0.01 US09659X3A85
INTESA SANPAOLO SPA F2F 14/03/2029	0.01 XS2598063480
SOUTHWEST AIRLINE 5.125% 15/06/2027D1000	0.01 US844741BK34
NVIDIA ORD SHS	0.01 US67066G1040
LONDON POWER NETWORKS 3.83% 11/JUN/2037	0.01 XS3090913883
COREBRIDGE GLOBAL 5.20% 12/01/20292024-1	0.01 US00138CAX65
MPLX 5.50% 15/02/2049	0.01 US55336VAT70
ERSTE GRP. BANK F2V 7/6/2033	0.01 AT0000A2YA29
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-	0.01 US91282CJV46
2026	
TOKAI CARBON CO LTD	0.01 JP3560800009
COLOMBIAN TES 7.50% 26/08/2026	0.01 COL17CT02625
NORDDEUTSCHE LANDESBANK 4.37% 10/DEC/2035	0.01

NORFOLK SOUTHERN 5.95% 15/03/20641000	0.01 US655844CU03
KMD BRANDS LIMITED	0.01 NZKMDE0001S3
GLENCORE CAP. FIN. 3.75% 04/02/2032	0.01 XS3081952791
CANADIAN PAC KANS COM NPV	0.01 CA13646K1084
HSBC HLDGS. F2F 13/05/2030	0.01 XS3069291196
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.01 US91282CCW91
ACCTON TECHNOLOGY CORPORATION	0.01 TW0002345006
BELFIUS BANK 3.375% 28/05/2030030	0.01 BE6365319829
GETAC TECHNOLOGY CORP	0.01 TW0003005005
US. TSY. NOTE/BOND 4.25% 31/12/20262026 USD100 BM-2026	0.01 US91282CME83
CELLNEX FIN. 3.50% 22/05/2032	0.01 XS3019300469
KIMCO REALTY OP 1.90% 01/03/2028	0.01 US49446RAX70
AMERICAN HONDA FIN 2.85% 27/06/20288	0.01 XS3105982675
MEDTRONIC 2.95% 15/10/2030	0.01 XS3185369371
JEFFERIES F2F 06/02/2028	0.01 XS2987635328
CANADIAN NATURAL RESOURCES ORD SHS	0.01 CA1363851017
TARGA RES. 5.50% 15/02/2035	0.01 US87612GAK76
KEPPEL DC REIT UNITS	0.01 SG1AF6000009
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.01 JP1201171A43
CIGNA GROUP/THE 4.87% 15/SEP/2032	0.01 US125523CY43
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.01 US912828Z781
QUEST DIAGNOSTICS	0.01 US74834L1008
ELI LILLY 5.10% 12/02/2035	0.01 US532457CX41
ACCOR 3.625% 03/09/2032	0.01 FR0014012B88
RAIFFEISEN BANK INTL 3.5% 27/AUG/2031	0.01
FORD MOTOR CREDIT 4.95% 28/05/2027	0.01 US345397C270
CITIGROUP F2F 29/01/2031	0.01 US172967ML25
FRANCO NEVADA CORP	0.01 CA3518581051
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.01 US91282CDW82
HSBC HOLDINGS PLC F2F 13/05/2030	0.01 XS3069291196
Outstanding Settlement Receipts - KRW	0.01
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.01 US91282CCE93
BULGARIA GOV. INT 4.125% 18/7/2045% 18/07/2045	0.01 XS3124393367
LONDON STOCK EXCHANG	0.01 GB00B0SWJX34
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.01 JP1103671N74
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.01 US12513GBG38
WELLS FARGO F2F 30/10/2030	0.01 US95000U2G70
COLOMBIAN TES 7.25% 18/10/2034	0.01 COL17CT03615
POLAND GOV. BD. 1.75% 25/04/2032DS0432	0.01 PL0000113783
CREDIT AGRICOLE F2V 10/01/203300 21 144A	0.01 US225313AK19
EXPERIAN GROUP LTD	0.01 GB00B19NLV48
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.01 US91282CEF41
US. TSY. NOTE/BON 2.875% 15/05/2028	0.01 US9128284N73
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.01 JP1103591L73
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.01 US91282CDP32
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.01 XS2225207468
NETHERLANDS GOV. B 2.50% 15/07/2035	0.01 NL0015002F72
AVALONBAY COMMUNIT 5.00% 01/08/2035	0.01 US053484AG63
AMERICAN EXPRESS F2F 30/01/2031	0.01 US025816DY24
BANCO DE CHILE	0.01 CLP0939W1081
US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029	0.01 US91282CKP58
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.01 US912828ZN34
NATWEST GRP. F2F 13/5/2036	0.01 XS3069320714
NAVER CORP	0.01 KR7035420009
NXP SEMICONDUCTORS	0.01 NL0009538784
MOTABILITY OPERAT 3.875% 24/01/2034	0.01 XS2742660660

JAPANESE YEN	0.01
PACIFICORP 5.35% 1MTG BDS 01/12/2053 USD1000	0.01 US695114CZ98
Outstanding Settlement Receipts - TWD	0.01
US. TSY. NOTE/BON 4.375% 31/12/20292029 USD100 AH-2029	0.01 US91282CMD01
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.01 AU000XCLWAU3
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.01 FR001400HI98
PEPSICO 4.05% 28/7/2055	0.01 XS3121138211
CONSOLIDATED EDISON INC COM	0.01 US2091151041
VOLVO TSY. 4.75% 15/06/2026	0.01 XS2565900854
TAKEDA PHARMACEUTICAL CO LTD	0.01 JP3463000004
EQUIFAX INC 2.35% SNR NTS 15/09/2031 USD2000	0.01 US294429AT25
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.01 US91282CHW47
PETROLEO BRASILEIRO PETROBRAS SA	0.01 BRPETRACNPR6
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.01 US91282CKR15
CAIXABANK F2F 13/09/2034	0.01 USE2428RAC90
CITIGROUP F2F 20/03/2030	0.01 US172967ME81
CELANESE US HOLDINGS LLC 0.62% 10/SEP/2028	0.01 XS2385114298
US TREASURY N/B 3.62% 31/MAY/2028	0.01 US91282CHE49
US BANCORP F2F 01/02/202902 4.89% 01/02/2029	0.01 US91159HJK77
UNITE GROUP PLC	0.01 GB0006928617
TARGET CORPORATION	0.01 US87612E1064
US. TSY. NOTE/BON 3.875% 30/04/20300 USD Y-2030	0.01 US91282CMZ13
BARCLAYS PLC F2V 14/08/2031	0.01 XS3069319468
UNITED STATES TRE 3.875% 15/10/2027/2027 USD1000 AT-2027	0.01 US91282CLQ23
KB FINANCIAL GROUP INC	0.01 KR7105560007
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.01 FR0011883966
AMERICAN TOWER 5.80% 15/11/2028	0.01 US03027XCE85
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050	0.01
ATLANTIC CITY ELECTRIC CO 2.3% 1MTG BDS 15/03/2031USD2000	0.01 US048303CJ83
TRUIST FINANCIAL CORPORATION TRANCHE # TR 9 5.9% 28/10/2026	0.01 US89788MAJ18
BANK OF AMERICA FRN 12/02/2036/02/2036 USD1000 A	0.01 US06051GMQ90
UNITED STATES TRE 3.375% 15/09/2027/2027 USD1000 AS-2027	0.01 US91282CLL36
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028	0.01 US91282CBP59
AMERICAN INTERNATIONAL GROUP	0.01 US0268747849
ZHENGZHOU COAL MINING MACHINERY GROUP CO LTD	0.01 CNE100001LY0
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.01 US65364UAQ94
CHENIERE ENERGY PA 5.75% 15/8/2034	0.01 US16411QAS03
GRAINGER W W INC	0.01 US3848021040
US. TSY. NOTE/BON 0.375% 30/9/2027	0.01 US91282CAL54
VCL 42 A 42 A FRN 21/3/20300000 A REGS	0.01 XS2820232457
NETHERLANDS GOV. B 3.75% 15/01/2042	0.01 NL0009446418
EPH FINC. INTL. 4.625% 02/07/2032	0.01 XS3106539938
US. TSY. NOTE/BON 1.625% 15/5/2026	0.01 US912828R366
MS. BANK NA F2F 26/05/202828	0.01 US61690U8B93
US TREASURY N/B 2.75% 30/APR/2027	0.01 US91282CEN74
ATHORA HLDG. 5.875% 10/09/2034	0.01 XS2831758474
AMERICAN TOWER 5.20% 15/02/2029	0.01 US03027XCG34
CRH PLC LONDON LISTING	0.01 IE0001827041
TAKE-TWO INTERACTI 5.60% 12/06/2034	0.01 US874054AN97
US. TSY. NOTE/BON 2.875% 15/08/2028	0.01 US9128284V99
PRYSMIAN SPA	0.01 IT0004176001
DEUTSCHE BANK AG (REG)	0.01 DE0005140008
LAFARGEHOLCIM LTD	0.01 CH0012214059
MITSUBISHI UFJ FINL. F2V 12/09/2036	0.01 US606822DQ49
US. TSY. NOTE/BOND 3.75% 15/05/20282028 USD1000 AN-2028	0.01 US91282CND91

NATIONAL BANK OF KUWAIT SAKP	0.01 KW0EQ0100010
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000	0.01 US912810TX63
BONDS02/2054	
JAPAN GOVERNMENT 0.005% 20/06/2026	0.01 JP1051481M76
CELANESE US HLDGS 5.337% 19/1/2029	0.01 XS2497520887
ASPEED TECHNOLOGY INC	0.01 TW0005274005
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.01 FR001400BKZ3
OPAP SA	0.01 GRS419003009
JPM. CHASE F2F 23/10/2034	0.01 US46647PDY97
VERIZON COMMS. 5.401% 2/7/2037	0.01 US92343VHA52
METLIFE INC	0.01 US59156R1086
DEN DANSKE BANK AS DKK	0.01 DK0010274414
INTERNATIONAL CONTAINER TERMINAL SERVICE	0.01 PHY411571011
MITSUMI AND CO NPV	0.01 JP3893600001
DBS BANK LONDON 2.4288% 03/01/2029	0.01 XS3105239928
MARATHON PETROL COM	0.01 US56585A1025
BRAMBLES LIMITED	0.01 AU000000BXB1
FRENCH REPUBLIC GO 3.20% 25/05/2035	0.01 FR001400X8V5
UNITED STATES TREA 4.25% 15/01/20282028 USD100 AJ-2028	0.01 US91282CMF58
STANDARD BANK GROUP	0.01 ZAE000109815
KOMATSU LTD JPY	0.01 JP3304200003
AMETEK INC	0.01 US0311001004
TSY. OF VICTORIA 2.25% 20/11/2034	0.01 AU0000048274
AGRICULTURAL BANK OF CHINA	0.01 CNE100000Q43
MITSUBISHI UFJ FINL. F2V 13/09/202813/09/2028 USD	0.01 US606822CN27
NRG ENERGY INC 2% GTD SNR SEC NTS 02/12/25	0.01 US629377CN02
USD2000144A	
WELLTOWER 3.10% 15/01/2030	0.01 US95040QAJ31
FUT. US LONG BOND(CBT) CBT DEC25	0.01
DANONE	0.01 FR0000120644
CHARTER COMMS. OPE 4.80% 01-03-50	0.01 US161175BT05
US. TSY. NOTE/BOND 4.50% 15/11/20544 USD1000 BONDS 11/54	0.01 US912810UE63
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.01 FR001400AIN5
CORTEVA INC	0.01 US22052L1044
COMMONWEALTH BANK OF VAR 26/08/2037	0.01 XS3156297213
SPP-DISTRIBUCIA 1.00% 09/06/2031REGS	0.01 XS2348408514
GBL. PAYMENTS 4.875% 17/03/2031	0.01 XS2597994065
EOG RESOURCES INC	0.01 US26875P1012
AAREAL BANK F2V 12/12/2034	0.01
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.01 US91282CJR34
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000	0.01 US912810TV08
BONDS 11/53	
DR HORTON INC	0.01 US23331A1097
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.01 US91282CEB37
PAYCHEX INC	0.01 US7043261079
NBN 4.125% 15/3/2029	0.01 XS2590621103
ALLIANZ F2F 7/9/2038	0.01 DE000A30VTT8
UNITED STATES TREA 3.50% 30/09/2026	0.01 US91282CLP40
US TREASURY N/B 3.62% 31/AUG/2029	0.01 US91282CLK52
BANK OF AMERICA F2F 28/01/20318/01/2031 EUR100000	0.01 XS2987772402
ABBVIE 4.05% 21/11/2039	0.01 US00287YCA55
EBAY INC	0.01 US2786421030
KIA CORPORATION	0.01 KR7000270009
WILLIAMS COS 5.15% 15/03/2034D1000	0.01 US88339WAC01
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.01 US91282CGZ86
CRH PUBLIC LIMITED ORD SHS	0.01 IE0001827041
ZIMMER BIOMET HLD 3.518% 15/12/2032	0.01 XS2875106168
HOST HOTELS & RESO 3.50% 15/09/2030USD2000 I	0.01 US44107TAZ93
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.01 FR0013341682
NORDEA BANK ABP	0.01 FI4000297767

VOLKSWAGEN LEASIN 3.875% 11/10/2028028 EUR1000	0.01 XS2745725155
SVENSKA HANDELSBANKEN AB 4.62% 23/AUG/2032	0.01 XS2523511165
TARGET 5.00% 15/4/2035	0.01 US87612EBT29
ADVANCE RES INV REIT	0.01 JP3047160001
SOUTHERN CALIFORNI 5.90% 01/03/2055	0.01 US842400JH78
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000	0.01 US912810UA42
BONDS05/2054	
AIR PROD & CHEMS INC COM USD	0.01 US0091581068
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.01 JP1051531N75
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.01 JP1051541NA0
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.01 US91282CCJ80
GARTNER INC CL-A	0.01 US3666511072
TAMPA ELEC. 4.90% 01/03/2029	0.01 US875127BM30
US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND	0.01 US912810UC08
08/54	
JAPAN GOV. TEN YEA 1.40% 20/03/2035	0.01 JP1103781R44
DAI ICHI LIFE HOLD NPV	0.01 JP3476480003
US TREASURY N/B 1.87% 28/FEB/2027	0.01 US91282CEC10
NATWEST MARKETS P 5.022% 21/03/2030	0.01 US63906YAP34
NEC CORPORATION	0.01 JP3733000008
GLP CAPITAL LP / F 4.00% 15/01/2031USD2000	0.01 US361841AQ25
CITIGROUP INC F2F 24/01/2036	0.01 US172967PU96
UK. GILT 3.50% 22/01/2045	0.01 GB00BN65R313
US. TSY. NOTE/BON 1.125% 31/10/2026	0.01 US91282CDG33
NATL. GRID NORTH 4.061% 03/09/2036	0.01 XS2894931588
MAGNA INTERNATIONA 5.05% 14/03/2029	0.01 US559222BA12
SANTANDER UK 3.346% 25/03/20302030	0.01 XS3032020136
JAPAN GOV. THIRTY 2.20% 20/06/2054	0.01 JP1300831Q70
NOMURA HLDGS. 3.459% 28/05/2030	0.01 XS3066581664
ANHEUSER BUSCH INBEV SA NV	0.01 BE0974293251
UBS SWITZERLAND 3.146% 21/06/2031	0.01 CH1348614111
FASTENAL CO	0.01 US3119001044
NEW YORK STATE DO 5.228% 1/7/2035	0.01 US64985SFE81
SOCIETE GENERALE SA F2F 22/05/20296 5.495% 22/05/2029	0.01 US83368RCH30
INDONESIA TREASURY 6.50% 15/07/2030000 FR0104	0.01 IDG000024605
UNITED STATES TREA 3.50% 30/09/2029	0.01 US91282CLN91
HEIMSTADEN BOSTAD 3.75% 10/03/2031	0.01 XS3168266958
UBS GRP. VAR 11/08/2031	0.01 CH1474856957
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.01 JP1103561KA2
NTT FIN. 2.906% 16/03/20299	0.01 XS3100081093
DUKE ENERGY 3.85% 15/6/2034	0.01 XS2488626883
VIER GAS TRANSPOR 3.375% 11/11/2031	0.01 XS2929985385
ROTHESAY LIFE 7.019% 12/10/2034	0.01 XS2805328601
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.01 US91282CES61
KINDER MORGAN INC 5.0% 01/02/2029	0.01 US494553AD27
CITIGROUP F2F 27/03/2036	0.01 US17327CBA09
US. TSY. NOTE/BON 4.125% 31/10/20292029 USD1000 AF-	0.01 US91282CLR06
2029	
PROXIMUS SADP 3.75% 08/04/2035	0.01 BE0390211770
SOCIETE GENERALE FRN 02/09/2033	0.01 FR0014012ID6
INTESA SANPAOLO 7.80% 28/11/2053	0.01 US46115HCF29
US. TSY. NOTE/BON 4.125% 31/03/20322 USD J-2032	0.01 US91282CMT52
AKER BP 6.00% 13/6/2033	0.01 US00973RAM51
ASR NEDERLAND F2V 7/12/2043	0.01 XS2554581830
NORTHERN GAS NETW 6.125% 2/6/2033	0.01 XS2619757185
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.01 US91282CJW29
SHAFTESBURY CAPITAL PLC	0.01 GB00B62G9D36
LLOYDS BANKING GRP. F2V 09/05/2035	0.01 XS3069338336
SWEDBANK 2.875% 08/02/2030	0.01 XS3067990450
US TREASURY N/B 3.62% 15/FEB/2053	0.01 US912810TN81
AMP LIMITED	0.01 AU000000AMP6
PHILLIPS COM	0.01 US7185461040

US. TSY. NOTE/BON 3.875% 15/07/2028USD AQ-2028 DUE	0.01 US91282CNM90
CRELAN HOME LOAN S 2.50% 09/07/2030	0.01 FR0014011243
ORACLE CORP 5.375% 27/09/2054	0.01 US68389XCU72
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.01 JP1103661N43
CENTERPOINT ENERGY RES CORP 5.25% 01/03/2028	0.01 US15189YAG17
EDWARDS LIFESCIENCES CORP	0.01 US28176E1082
HCA 5.60% 01/04/2034	0.01 US404119CU12
HAMMERSON IRELAND 1.75% 3/6/2027	0.01 XS2344772426
ZSCALER INC	0.01 US98980G1022
VAR ENERGI ASA 5.0% 18/05/2027	0.01 US92212WAA80
UBS GRP. 2.746% 11/02/2033	0.01 US902613AK44
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.01 US620076BU23
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.01 US91282CGH88
VOLKSWAGEN INTL. FIN. VOLKSWAGEN INTL. F2V PERP	0.01 XS2187689380
LOGICOR FINC. SAR 1.625% 15/07/2027	0.01 XS2027364327
CARNIVAL 4.125% 15/07/2031	0.01 XS3111860865
CATENA AB	0.01 SE0001664707
GALAXY PIPELINE AS 2.94% 30/9/2040	0.01 XS2300197030
HYUNDAI CAP. AMERI 4.90% 23/06/20282 5.25% 23/06/2028	0.01 US44891ADV61
OCCIDENTAL PETROL 6.625% 1/9/2030	0.01 US674599ED34
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.01 BE0000338476
GEN. MOTORS FINL. 4.90% 06/10/2029	0.01 US37045XEZ50
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.01 FR0013451507
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.01 FR0012993103
ARGENX SE	0.01 NL0010832176
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.01 FR0013286192
SYNGENTA FIN. 1.25% 10/9/2027	0.01
HYDRO ONE LTD	0.01 CA4488112083
SOUTHERN CALIFORNI 5.70% 1/3/2053	0.01 US842400HV80
TOWER LIMITED	0.01 NZTWRE0011S2
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.01 JP1103731Q12
TC ENERGY CORP	0.01 CA87807B1076
DELL TECHNOLOGIES INC	0.01 US24703L2025
JPM. CHASE F2F 26/04/20284/2028	0.01 US46647PDA12
ERP OPERATING 4.95% 15/06/2032	0.01 US26884ABQ58
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.01 US91282CCR07
COREBRIDGE GBL. F 5.125% 09/12/2029	0.01 XS3039165983
FASTIGHETS BALDER 1.25% 28/01/2028	0.01 XS3170926441
NATIONAL BANK OF CANADA	0.01 CA6330671034
KIMBERLY CLARK CORP	0.01 US4943681035
CAIXABANK F2F 13/09/2027	0.01 US12803RAB06
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.01 JP1103611M11
DEUTSCHE BANK F2V 26/2/2029	0.01 XS3008530134
AGEAS SA/NV 4.75% 01/12/2028	0.01 BE6365838190
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.01 JP1051461M13
TEXAS INSTRUMENTS 5.15% 08/02/2054	0.01 US882508CJ13
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-2026	0.01 US91282CCZ23
BNP PARIBAS F2F 19/11/20356.192% 19/11/2035	0.01 US09659T2D24
GS. BANK USA/NEW YOR F2F 21/05/2027	0.01 US38151LAG59
BANCO SANTANDER F2V 6/10/2026	0.01 XS2450068379
ABBVIE 4.95% 15/3/2031	0.01 US00287YDT38
P3 GRP. SARL 1.625% 26/01/2029000 2	0.01 XS2436807940
LOJAS RENNER SA	0.01 BRLRENACNOR1
NTT INC	0.01 JP3735400008
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.01 FR0011317783
SOGECAP F2F 16/05/2044GS	0.01 FR001400M1X9
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.01 US912810SX72
MONOLITHIC POWER SYSTEMS INC	0.01 US6098391054
ANTHEM 3.60% 15/03/2051	0.01 US036752AS28
BANCA TRANSILVANIA S F2F 30/09/2030	0.01 XS2908597433

US. TSY. NOTE/BON 4.625% 30/09/20288	0.01 US91282CJA09
US TREASURY N/B 4.5% 31/MAY/2029	0.01 US91282CKT70
BANCO SANTANDER 6.921% 08/08/2033	0.01 US05964HAV78
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.01 US912810TT51
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000 BONDS 05/52	0.01 US912810TG31
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.01 FR001400PM68
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J- 2029	0.01 US91282CEE75
JAPAN GOVERNMENT T 0.90% 20/09/2034	0.01 JP1103761QA5
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.01
US. TSY. NOTE/BOND 4.25% 31/01/2030/2030 USD100 U-2030	0.01 US91282CMG32
AIA GROUP LTD F2V 09/09/20330	0.01 XS2356311139
DAIICHI SANKYO COMPANY LIMITED	0.01 JP3475350009
MS. F2F 24/10/2035	0.01 XS2927570858
WAREHOUSES DE PAUWNPV	0.01 BE0974349814
JPMORGAN CHASE & CO F2F 22/04/2031	0.01 US46647PEY88
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.01 US912828ZV59
DUFREY GROUP	0.01 CH0023405456
BANK OF AMERICA F2F 13/02/2031	0.01 US06051GHZ54
US. TSY. NOTE/BOND 4.00% 15/12/2027	0.01 US91282CMB45
AJINOMOTO CO INC JPY	0.01 JP3119600009
CANTOR FITZGERALD LP 4.5% SNR NTS 14/04/2027 USD1000 144A	0.01 US138616AK34
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.01 US91282CKA89
ROLLINS INC	0.01 US7757111049
HEATHROW FUNDING LTD F2F 16/01/2036	0.01 XS2977947105
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.01 US91282CHU80
US TREASURY N/B 4.00% 30/06/20322 USD M-2032	0.01 US91282CNJ61
US. TSY. NOTE/BON 4.125% 31/10/2026	0.01 US91282CLS88
APOLLO GLOBAL MANA COM	0.01 US03769M1062
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.01 JP1103651N11
BLACKSTONE PROP. 1.625% 4/20/2030	0.01 XS2398746144
HSBC HLDGS. F2F 13/5/2034	0.01 XS3069291782
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S- 2027	0.01 US91282CAY75
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.01 US912810ST60
EMD FIN. 5.00% 15/10/2035	0.01 US26867LAR15
ERSTE GROUP BANK AG	0.01 AT0000652011
FAIRFAX FINL HOLDINGS LTD CAD	0.01 CA3039011026
EXPERIAN FINANCE PLC 2.75% GTD SNR NTS 08/03/30 USD1000 144A	0.01 US30217AAC71
NATIONAL GRID PLC 5.75% 16/APR/2032	0.01 XS0627336323
PUBLIC SERV. OF CO 5.15% 15/09/2035	0.01 US744448DC22
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.01 FR001400L834
UNITED KINGDOM GI 4.375% 7/3/2028	0.01 GB00BSQNR93
COX COMMS. 5.45% 01/09/2034	0.01 US224044CU97
ACI WORLDWIDE INC	0.01 US0044981019
MARSH & MCLENNAN C 5.40% 15/03/2055	0.01 US571748CD26
BANK OF AMERICA F2F 22/04/2032	0.01 US06051GJT76
GARMIN ORD	0.01 CH0114405324
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.01 JP1103541K42
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.01 US11133T1034
FORMOSA PETROCHEMICAL CORPORATION	0.01 TW0006505001
TAMPA ELECTRIC CO 2.4% 15/MAR/2031	0.01 US875127BH45
INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096	0.01 IDG000020801
WHEATON PRECIOUS M COM NPV	0.01 CA9628791027
COMPASS GRP. 3.25% 6/2/2031	0.01 XS2758114321
ENNOCONN CORP	0.01 TW0006414006
NASPERS NPV POST REV SPLIT	0.01 ZAE000325783

KOREA HOUSING FIN 2.765% 02/09/2030	0.01 XS3149806971
BOE TECHNOLOGY GROUP CO LTD	0.01 CNE0000016L5
UNITED INTEGRATED SERVICES	0.01 TW0002404001
MS. BANK NA F2F 14/07/2028	0.01 US61690U8E33
NEINOR HOMES SA	0.01 ES0105251005
NEW SOUTH WALES TS 4.25% 20/02/2036	0.01 AU3SG0002728
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.01 JP1051511N46
ASR NEDERLAND ASR NEDERLAND FRN PERP	0.01 XS3011202655
NRG ENERGY INC	0.01 US6293775085
TEMASEK FINANCIAL 1.50% 1/3/20288 EUR150000 15	0.01 XS1373131546
PERM. TSB GRP. HLDGS VAR 22/12/2035	0.01 XS3183164220
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.01 US91282CCP41
ATLAS COPCO AB	0.01 SE0017486889
PROLOGIS INTL. FN 4.375% 01/07/2036	0.01 XS2847688251
US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031	0.01 US91282CKU44
REALTY INCOME CORPORATION	0.01 US7561091049
MITSUBISHI ELECTRIC	0.01 JP3902400005
LG ENERGY SOLUTIO 5.875% 02/04/2035	0.01 USY5S5CGAR36
COREBRIDGE FINL. 5.75% 15/1/2034	0.01 US21871XAS80
ICG US CLO 2020-1 LTD 1A ARR FRN 20/01/2035	0.01 US449251AU17
VIATRIS 2.70% 22/06/2030	0.01 US92556VAD82
MTN GROUP LTD	0.01 ZAE000042164
ZIJIN MINING GROUP ORDINARY SHARES	0.01 CNE100000B24
UPJOHN FIN. 1.908% 23/6/2032	0.01 XS2193983108
PACCAR INC	0.01 US6937181088
ITALGAS SPA	0.01 IT0005211237
ADIDAS AG	0.01 DE000A1EWWW0
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.01 JP1103641MA8
MS. F2F 1/2/2029	0.01 US61747YFA82
US TREASURY N/B 2.62% 31/MAY/2027	0.01 US91282CET45
MACQUARIE GROUP LTD	0.01 AU000000MQG1
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.01 CNE100000593
UBS GROUP AG 4.37% 11/JAN/2031	0.01 CH1236363391
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.01
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.01 JP1051561P27
JPMORGAN CHASE & CO F2F 23/07/2036	0.01 US46647PFC59
CAP. ONE FINL. F2F 26/7/2035	0.01 US14040HDH57
BROADCOM 4.90% 15/7/2032	0.01 US11135FCL31
E SUN FINANCIAL HOLDINGS COMPANY LTD	0.01 TW0002884004
BROADCOM 5.05% 12/7/2029	0.01 US11135FBX87
PUBLIC SERVICE ELECTRIC & GAS CO 1.9% SNR SEC	0.01 US74456QCH74
MTN15/08/2031 USD2000 N	
NUTANIX INC	0.01 US67059N1081
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.01 US11135EAA29
MIRUM PHARMACEUTICALS INC	0.01 US6047491013
KOOKMIN BANK 0.048% 19/10/2026	0.01 XS2393768788
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.01 ES0167050915
AIRBNB INC	0.01 US0090661010
MASTERCARD 4.875% 09/05/2034	0.01 US57636QAZ72
SARTORIUS FINANCE 4.50% 14/9/2032	0.01 XS2676395317
DIAGEO ORD	0.01 GB0002374006
OTIS WORLDWIDE COR COM	0.01 US68902V1070
VERISK ANALYTICS I COM	0.01 US92345Y1064
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.01 FR0000571218
GEORGIA POWER CO 4.7% SNR NTS 15/05/2032	0.01 US373334KQ30
USD10002022A	
NOVARTIS CAP. 4.00% 18/09/2031	0.01 US66989HAU23
BECTON DICKINSON AND COMPANY	0.01 US0758871091
US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ-2027	0.01 US91282CKZ31
ETHIAS 4.75% 07/05/2035	0.01 BE6363869874
P3 GRP. SARL 4.625% 13/02/2030	0.01 XS2764853425

JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.01 JP1103521JA8
GOLDMAN SACHS GROUP F2F 23/01/2033	0.01 XS2983840518
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.01 US91282CJK80
US. TSY. NOTE/BOND 4.25% 15/08/2035035 USD E-2035 DUE	0.01
WILLIAMS COS INC/T 5.60% 15/03/2035	0.01 US969457CP37
GLP CAP. GLP FINC. 3.25% 15/01/2032	0.01 US361841AR08
US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC-2026	0.01 US91282CK597
KOREA HOUSING FIN 3.714% 11/04/2027	0.01 XS2545732484
KOREA HOUSING FIN 2.742% 05/03/203005/03/2030	0.01 XS2994527351
US TREASURY N/B 4.62% 30/JUN/2026	0.01 US91282CKY65
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.01 JP1103601LA4
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.01 US912810SY55
EQUINOR ASA	0.01 NO0010096985
ROYAL CARIBBEAN CR 6.00% 01/02/2033	0.01 US780153BV38
VODAFONE GROUP ORD	0.01 GB00BH4HKS39
ONEOK INC 4.35% GTD SNR NTS 15/03/2029 USD2000	0.01 US682680AW38
VESTA REAL ESTATE CORPORATION SAB DE CV	0.01 US92540K1097
NATL. GRID GAS 1.125% 14/1/2033	0.01 XS2284250284
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-2026	0.01 US91282CKB62
SANY HEAVY EQUIPMENT INTL	0.01 KYG781631059
ADVANCED INFO SERVICE PUBLIC COMPANY LIM	0.01 TH0268010R11
US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR-2027	0.01 US91282CLG41
ORACLE 5.20% 26/09/2035	0.01 US68389XDM48
WESTERN GAS PARTNE 5.50% 15/08/2048	0.01 US958254AL80
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026	0.01 US91282CHB00
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.01 JP1103621M43
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.01 FR0014002WK3
FORD MOTOR CREDIT 4.125% 17/08/2027	0.01 US345397A860
VIPER ENERGY PARTN 5.70% 01/08/2035	0.01 US92764MAB00
VIACOM 6.875% 30/04/2036	0.01 US925524AX89
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.01 JP1051581P56
VEEVA SYSTEMS INC	0.01 US9224751084
COPART INC	0.01 US2172041061
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.01 JP1103631M74
CTP NV	0.01 NL00150006R6
HARLEY-DAVIDSON FI 4.00% 12/3/2030	0.01 XS3000561566
ITM ENTREPRISES S 4.125% 29/01/2030	0.01 FR001400WTD7
GELF BOND ISSUER 3.625% 27/11/2031	0.01 XS2944926406
UNITED OVERSEAS BANK	0.01 SG1M31001969
KON. PHILIPS 3.75% 31/05/2032	0.01 XS2826712551
KOMMUNALKREDIT AUS 4.25% 01/04/2031/2031 EUR100000	0.01 AT0000A3KDQ3
AKER BP 5.80% 1/10/2054	0.01 US00973RAP82
TARGA RES. 6.125% 15/05/2055	0.01 US87612GAN16
SCHLUMBERGER LTD	0.01 AN8068571086
MARS 5.20% 01/03/2035	0.01 US571676BA26
CP ALL PCL NVDR	0.01 TH0737010R15
MS. PRIVATE BANK NA F2F 18/07/20311	0.01 US61776NVG59
STADSHYPOTEK 3.125% 4/4/20283 REGS	0.01 XS2607344079
STATE STREET CORP USD	0.01 US8574771031
FORD MOTOR CREDIT 3.622% 27/07/2028URR	0.01 XS3106098463
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.01 JP1201201A88
HK ELECTRIC INVESTMENTS LTD	0.01 HK0000179108
TENCENT MUSIC ENTERTAINMENT GROUP	0.01 US88034P1093
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.01 FR0013313582
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.01 FR0000187635
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.01 JP1103681NA2
SOUTHERN GAS NETWO 3.50% 16/10/2030	0.01 XS2914661843

AUTONATION 4.75% 01/06/2030	0.01 US05329WAQ50
DOW CHEM. 6.90% 15/5/2053	0.01 US260543DH36
NEW YORK LIFE GLO 3.625% 08/06/2035	0.01 XS3090958987
DANONE 2.947% 02/11/2026	0.01 US23636TAE01
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.01 US91324PFM95
AMPRION 3.875% 05/06/2036	0.01 DE000A4DFUF0
ITALY BUONI POLIEN 5.25% 01/11/2029	0.01 IT0001278511
LOUIS DREYFUS FIN. 3.50% 22/10/2031S 22/10/31	0.01 XS2923451194
EUR100000 REGS	
ACHMEA BANK 2.625% 15/10/202700000 10	0.01 XS2919192869
UK LOGISTICS 2024-2 DAC 2X A FRN 17/2/2035	0.01 XS2945692197
PFIZER NETHERLAND 2.875% 19/05/2029	0.01 XS3019313363
EXPERIAN FIN. 3.51% 15/12/2033	0.01 XS2982065018
INVESTOR AB SER B NPV	0.01 SE0015811963
OTP BANK RT	0.01 HU0000061726
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.01 US771196BY74
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.01 JP1103571L10
UK. GILT 4.375% 7/3/2030	0.01 GB00BSQNRD01
TEVA PHARMS. NE 6.75% 01/03/20281/03/2028 USD200000	0.01 US88167AAK79
COMMERZBANK AG F2F 06/06/2030	0.01 DE000CZ45ZU8
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.01 FR001400FYQ4
WELLS FARGO F2F 25/7/20340798 5.78% 25/07/2034	0.01 US95000U3F88
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.01 JP1103581L42
ACS ACTIVIDADES CONS Y S 3.75% 11/JUN/2030	0.01 XS3029358317
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.01 FR0013516549
MOTIVA INFRAESTR DE MOBILIDADE ORD SHS	0.01 BRMOTVACNOR7
VIPSHOP HLDGS LTD	0.01 US92763W1036
EXTRA SPACE STORAG 2.40% 15/10/2031	0.01 US30225VAQ05
FIDELITY NATL. IN 0.625% 03/12/2025	0.01 XS2085608326
HEIDELBERGCEMENT AG	0.01 DE0006047004
UBS GRP. UBS GRP. FRN PERP	0.01 USH42097FE21
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.01 FR001400NBC6
LEG IMMOBILIEN 0.375% 17/01/20260 6 REGS	0.01 DE000A3MQNN9
PARADE TECHNOLOGIES LTD	0.01 KYG6892A1085
ACHMEA BANK 2.50% 25/06/2030	0.01 XS3103624337
VOLKSWAGEN LEASING 4.75% 25/09/2031	0.01 XS2694874533
BROADCOM 4.60% 15/07/2030	0.01 US11135FCK57
TOURISM HOLDINGS LTD	0.01 NZHELE0001S9
JAPAN GOVERNMENT 0.005% 20/09/2026	0.01 JP1051491MA0
DEUTSCHE BANK AG/NEW F2F 16/11/2027	0.01 US251526CP29
CAPGEMINI SE 3.5% 25/SEP/2034	0.01
BAKER HUGHES COMPANY	0.01 US05722G1004
FOMENTO ECONOMICO MEXICANO SAB DE CV	0.01 MXP320321310
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.01 FR0013131877
ALLIANT ENERGY VAR 01/04/2056	0.01 US018802AF54
ENT. PRODS. OPERAT 4.20% 31-JAN-50	0.01 US29379VBW28
MAGNA INTL. 3.625% 21/05/2031	0.01 XS3070027522
STAR BULK CARRIERS CORP	0.01 MHY8162K2046
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.01 JP1103691P11
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.01 JP1201101944
WELLS FARGO F2F 2/3/20330787 3.35% 02/03/2033	0.01 US95000U2U64
SUN COMMUNITIES OP 4.20% 15/04/2032	0.01 US866677AH07
CREDIT AGRICOLE FRN 25/09/20338% 25/09/2033	0.01 US22535WAS61
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.01 SE0017832488
ITALY BUONI POLIEN 6.00% 01/05/2031	0.01 IT0001444378
SEMPRA VAR 01/04/2056	0.01 US816851BW83
UK. GILT 1.25% 22/07/2027	0.01 GB00BDRHNP05
AMERICAN EXPRESS CO F2F 20/5/2032	0.01 XS3015761458
DE VOLKSBANK 0.75% 18/05/202700000 17	0.01 XS1614202049
SHINHAN FINANCIAL GROUP	0.01 KR7055550008
UNITED STATES TRE 4.625% 15/06/2027	0.01 US91282CKV27
US TREASURY N/B 4.12% 31/MAR/2029	0.01 US91282CKG59
ENTERGY LOUISIANA 3.05% 01/06/2031D	0.01 US29364WAX65
NATWEST GRP. FRN 13/05/203030	0.01 XS3069320474

VESTEDA FIN. 0.75% 18/10/2031EUR1000 7	0.01 XS2398710546
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030	0.01 US91282CJM47
US. TSY. NOTE/BOND 4.50% 15/04/2027	0.01 US91282CKJ98
ZF EUR. FIN. 2.50% 23/10/2027	0.01 XS2010039977
WOLTERS KLUWER	0.01 NL0000395903
IQVIA HOLDINGS INC	0.01 US46266C1053
EMCOR GROUP INC	0.01 US29084Q1004
WESTERN DIGITAL CORP	0.01 US9581021055
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.01 FR0013407236
BANCO BILBAO VIZCAYA - SP ADR	0.01 US05946K1016
NISOURCE INC	0.01 US65473P1057
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01 NZOCAE0002S0
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.01 US91282CBB63
NIBC BANK 1.00% 24/1/2028	0.01 XS1753809141
ONCOR ELECTRIC DELIVERY 3.62% 15/JUN/2034	0.01 XS3095367119
SUMITOMO CORP JPY	0.01 JP3404600003
ALLEGION PLC	0.01 IE00BFRT3W74
US TREASURY N/B 4.75% 15/FEB/2045	0.01 US912810UJ50
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-2026	0.01 US91282CKK61
HD KOREA SHIPBUILDING AND OFFSHORE ENGINEERING CO LTD	0.01 KR7009540006
COGNIZANT TECH SOLUTIONS A	0.01 US1924461023
US TREASURY N/B 4.5% 31/MAR/2026	0.01 US91282CKH33
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.01 US912810TD00
VOLVO AB - B	0.01 SE0000115446
NATL. AUSTRALIA B 2.723% 27/8/2030	0.01 XS3159209579
WELLTOWER 2.75% 15/1/2031	0.01 US95040QAL86
UK. GILT 0.375% 22/10/2026	0.01 GB00BNNGP668
FISERV 5.25% 11/08/2035	0.01 US337738BQ04
WELLS FARGO F2F 22/04/2028	0.01 US95000U3L56
JPY BNP PARIBAS A/C	0.01
SINO BIOPHARMACEUTICAL	0.01 KYG8167W1380
WELLTOWER OP 5.125% 01/07/20351000	0.01 US95041AAG31
JPM. CHASE F2F 1/6/2029	0.01 US46647PCJ30
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.01 FR0013154044
BLOCK INC	0.01 US8522341036
LONZA AG - REG	0.01 CH0013841017
METRO INC - A	0.01 CA59162N1096
US. TSY. NOTE/BON 4.625% 15/11/2044/2044 USD1000 BOND 11/44	0.01 US912810UF39
GS. GRP. F2F 19/11/2045	0.01 US38141GB862
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.01 US912810SU34
ORION OYJ	0.01 FI0009014377
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.01 JP1103721PA1
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.01 US91282CBT71
FOUNDRY JV HOLDCO 6.20% 25/1/2037	0.01 US350930AJ29
TAKE TWO INTERACTIVE SOFTWARE INC	0.01 US8740541094
CHARTER COMMS. OP 5.375% 01/05/2047	0.01 US161175BL78
INDONESIA TSY. BD. 7.00% 15/5/2027	0.01 IDG000009804
BANK OF AMERICA F2F 24/10/2031/10/2031 USD1000 N	0.01 US06051GJL41
WARNER BROS DISCOVERY INC	0.01 US9344231041
BURLINGTON NORTHER 5.50% 15/03/2055	0.01 US12189LBL45
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43	0.01 US912810TQ13
BKWT 6 A1-L 6 A1-L FRN 12/12/2056AUD10000 A1-L	0.01 AU3FN0101184
CF INDS. 4.50% 01/12/2026USD2000	0.01 US12527GAH65
PNC FINL. SERVS. GRP FRN 21/07/2036	0.01 US693475CE34

SIME DARBY BERHAD	0.01 MYL419700009
M & T BANK CORPORATION	0.01 US55261F1049
FIFTH THIRD BANCORP F2F 27/7/2029	0.01 US316773DK32
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.01 JP1103701P43
ALPHABET INC 2.5% 06/MAY/2029	0.01 XS3064418687
GAZTRANSPORT ET TECHNIGAZ SA	0.01 FR0011726835
COMMERZBANK AG NPV	0.01 DE000CBK1001
COMCAST 1.50% 15/2/2031	0.01 US20030NDN84
CREDIT AGRICOLE F2V 29/11/2027	0.01 FR001400E920
AGILENT TECHNOLOGIES INC	0.01 US00846U1016
DELTA AIR LINES SK 4.75% 20/10/2028	0.01 US830867AB33
ALPHABET 3.875% 06/05/2045	0.01 XS3064427837
CARRIER GBL. 5.90% 15/3/2034	0.01 US14448CBC73
MEXICO GOVERNMENT 4.50% 19/03/2034	0.01 XS3185370973
US. TSY. NOTE/BOND 5.00% 15/05/20455 USD BONDS 05/45	0.01 US912810UL07
UK. GILT 3.25% 31/1/2033	0.01 GB00BMV7TC88
ALIMENTATION COUCHE TARD INC	0.01 CA01626P1484
DAIKIN INDUSTRIES	0.01 JP3481800005
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.01 US912810TB44
NEXI SPA 0.00% 24/02/2028	0.01 XS2305842903
CARRIER GLOBAL COR COM	0.01 US14448C1045
SUN LIFE FINANCIAL INC	0.01 CA8667961053
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.01 US912810SH23
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.01 US912810TL26
US. TSY. NOTE/BON 4.375% 15/05/2040	0.01 US912810QH41
ENERGY TRANSFER 6.55% 1/12/2033	0.01 US29273VAU44
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.01 JP1103551K72
PRIMAX ELECTRONICS LTD	0.01 TW0004915004
SOFTBANK CORP	0.01 JP3732000009
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.01 IT0005433690
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.01 DE0001102564
TA CHEN STAINLESS PIPE CO LTD	0.01 TW0002027000
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.01 US912828U246
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.01 US9128283W81
KEURIG DR PEPPER INC	0.01 US49271V1008
FORD MOTOR COMPANY	0.01 US3453708600
ENERGY TRANSFER 6.05% 01/09/2054	0.01 US29273VBB53
JABIL INC	0.01 US4663131039
TENNET HLDG. 0.875% 16/06/20350000 23	0.01 XS2406569579
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.01 GB00BPJJKN53
REPSOL E&P CAP. M 5.976% 16/09/2035	0.01 US76026AAC18
ENTERGY LOUISIANA 5.80% 15/03/2055	0.01 US29364WBOQ6
LAS VEGAS SANDS 5.625% 15/06/2028	0.01 US517834AM90
UBS GRP. 0.65% 10/9/2029	0.01 CH0494734418
COLOMBIA GOVERNMENT 5.00% 19/09/2032	0.01 XS3183159733
POP MART INTERNATIONAL GROUP LTD	0.01 KYG7170M1033
ANHEUSER-BUSCH COS 4.90% 01/02/2046	0.01 US03522AAJ97
JAPAN GOV. TEN YEA 0.80% 20/03/2034	0.01 JP1103741Q44
CHINA MERCHANTS BANK CO LTD	0.01 CNE000001B33
BPCE F2F 30/05/2035	0.01 US05571AAY10
NUTRIEN LTD COM NPV	0.01 CA67077M1086
US. TSY. NOTE/BOND 4.00% 30/04/20322 USD K-2032	0.01 US91282CNA52
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.01 DE0001102416
BASF SE	0.01 DE000BASF111
TURNERS AUTOMOTIVE GROUP LIMITED	0.01 NZVNLE0001S1
GLENCORE PLC	0.01 JE00B4T3BW64
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.01 US912810SZ21
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.01 US299808AH86
US. TSY. NOTE/BON 1.125% 15/8/2040	0.01 US912810SQ22
JAPAN GOV. FIVE YE 0.70% 20/09/2029	0.01 JP1051741QB7
HEIMSTADEN BOSTAD 3.75% 02/10/2030	0.01 XS3105178795

UNITED STATES TRE 3.875% 31/08/2032/2032 USD100 P-2032	0.01 US91282CNW72
US TREASURY N/B 3.25% 30/JUN/2029	0.01 US91282CEV90
MERCEDES-BENZ GROUP AG	0.01 DE0007100000
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.01 US969457CN88
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.01 US9128286L99
BANK LEUMI LE-ISRAEL	0.01 IL0006046119
CANADIAN GOV. 1.75% 01/12/2053	0.01 CA135087M680
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.01 JP1103511J74
UTD. O/SEAS. BANK F2V 07/10/20322	0.01 US91127LAH33
MS. F2F 19/7/2035	0.01 US61747YFT73
UK. GILT 1.50% 22/07/2026	0.01 GB00BYZW3G56
PUBLIC SERVICE ENTERPRISE GROUP INC	0.01 US7445731067
MS & AD INSURANCE GROUP HOLDINGS	0.01 JP3890310000
MS. F2F 13/02/2032	0.01 US6174468U61
KBC GRP. F2V 16/10/2030	0.01 USB5341FAD36
MIZUHO FINL. GRP. FRN 08/07/2036USD1000	0.01 US60687YDM84
UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053	0.01 US91324PES74
LG INNOTEK CO LTD	0.01 KR7011070000
CONSTELLATION ENER 5.75% 15/03/2054	0.01 US210385AF78
BT GROUP PLC	0.01 GB0030913577
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.01 US912810QS06
BARCLAYS F2F 25/02/2036	0.01 US06738ECZ60
ITALY BUONI POLIEN 4.30% 01/10/2054	0.01 IT0005611741
TEXAS EASTERN TRANSMISSION LP 3.5% SNR NTS 15/01/2028	0.01 US882384AD28
USD2000 144A	
BANCO SANTANDER 4.875% 18/10/2031	0.01 XS2705604234
NN GROUP NV	0.01 NL0010773842
CANADIAN GOV. BD. 1.25% 01/06/2030	0.01 CA135087K379
JAPAN PETROLEUM EXPLORATION	0.01 JP3421100003
HUNTINGTON BANCSHARE F2F 02/02/2035	0.01 US446150BD56
JAPAN GOV. TEN YEA 1.20% 20/12/2034	0.01 JP1103771R12
CITIGROUP INC F2F 07/05/2031	0.01 US172967QA24
PURE STORAGE INC	0.01 US74624M1027
ALPHABET INC 3.0% 06/MAY/2033	0.01 XS3064423174
UK. GILT 0.25% 31/07/2031	0.01 GB00BMGR2809
LSEGA FINC. 4.50% 19/10/2028	0.01 XS3182450372
BANK MANDIRI PERS IDR125	0.01 ID1000095003
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.01 JP12009216C0
US. TSY. NOTE/BON 3.375% 15/05/2044	0.01 US912810RG58
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029	0.01 US91282CEM91
AXA AXA F2V PERP	0.01 XS3085146929
EURP. UNION 0.00% 04/07/2031	0.01 EU000A3KSXE1
US. TSY. NOTE/BON 3.125% 31/08/2029	0.01 US91282CFJ53
ITALY BUONI POLIEN 5.00% 01/08/2034	0.01 IT0003535157
BUNDESOBLIGATION 0.0% 10/04/2026	0.01 DE0001141836
MOTABILITY OPERAT 3.625% 22/1/2033	0.01 XS2978917156
TARGA RES. PARTNE 4.875% 1/2/2031	0.01 US87612BBS07
FERGUSON ENTERPRIS USD0.0001	0.01 US31488V1070
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.01 FR001400H7V7
NORTHERN STAR RESOURCES LTD	0.01 AU000000NST8
ENTERGY CORP NEW	0.01 US29364G1031
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53	0.01 US912810TR95
ORIX CORPORATION	0.01 JP3200450009
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.01 US912810TA60
CENTERPOINT ENERGY INC	0.01 US15189T1079
HALLNSTEIN GLASSON HOLDINGS LTD	0.01 NZHLGE0001S4
ALAMOS GOLD INC	0.01 CA0115321089
ORANGE 5.375% 13/01/2042	0.01 US35177PAX50
NOMURA REAL EST MA REIT	0.01 JP3048110005
NEDBANK GROUP LTD	0.01 ZAE000004875
Outstanding Settlement Receipts - BRL	0.01

FRENCH REPUBLIC GO 0.00% 25/02/2027	0.01 FR0014003513
METTLER TOLEDO INTL	0.01 US5926881054
FRENCH REPUBLIC GO 3.00% 25/11/2034	0.01 FR001400QMF9
UK. GILT 4.75% 07/12/2030	0.01 GB00B24FF097
BLACKSTONE PROPERT 1.75% 12/03/2029	0.01 XS2051670300
SAMSUNG SECURITIES CO LTD	0.01 KR7016360000
KEYERA CORP COM	0.01 CA4932711001
KBC GROUP NV	0.01 BE0003565737
JOHNSON & JOHNSON 3.75% 03/03/2047	0.01 US478160CG79
UK. GILT 1.625% 22-OCT-28	0.01 GB00BFX0ZL78
HONDA MOTOR CO LTD	0.01 JP3854600008
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.01 US912810TJ79
FAIRFAX FINANCIAL HLDGS LTD 3.375% SNR NTS 03/03/2031 USD1000	0.01 US303901BJ06
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.01 US912810TC27
E-MART CO LTD	0.01 KR7139480008
DEUTSCHE POST AG	0.01 DE0005552004
ABBVIE 5.50% 15/3/2064	0.01 US00287YDX40
CESKA SPORITELNA AS 4.57% -FR SNR NPF EMTN 03/07/31	0.01 XS2852933329
ZF EUROPE FINANCE 7.00% 12/06/2030	0.01 XS3091660194
YORKSHIRE WATER FINANCE PLC GBP 6.0% 22/JUL/2033	0.01 XS3121682515
LENNAR CORPORATION CLASS A	0.01 US5260571048
ENI SPA	0.01 IT0003132476
JAPAN GOV. TEN YEA 1.10% 20/6/2034	0.01
INM COLONIAL SOCIM EUR	0.01 ES0139140174
CVS HEALTH 4.78% 25/03/2038	0.01 US126650CY46
SOMPO HOLDINGS INC NPV	0.01 JP3165000005
UK. GILT 0.375% 22/10/2030	0.01 GB00BL68HH02
CANADIAN GOV. BD. 2.75% 1/12/2055	0.01
SIRIUSPOINT 7.00% 05/04/2029	0.01 US82969BAA08
PRUDENTIAL FINANCIAL INC	0.01 US7443201022
TENNET HLDG. TENNET HLDG. F2V PERP	0.01 XS2783649176
AMERICAN EXPRESS CO F2F 30/10/2026	0.01 US025816DL03
HAIER SMART HOME C	0.01 CNE1000048K8
PEMBINA PIPELINE	0.01 CA7063271034
US. TSY. NOTE/BON 3.125% 15/02/2042	0.01 US912810QU51
EPH FINC. INTL. 6.651% 13/11/2028	0.01 XS2716891440
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.01 US9128282A70
ARISTOCRAT LEISURE LTD	0.01 AU0000000ALL7
TRAVELERS COS 5.05% 24/7/2035	0.01 US89417EAT64
YUM! BRANDS INC	0.01 US9884981013
AMERICAN HONDA FIN 3.95% 3/19/2032	0.01 XS3032019476
MORTGAGE HOUSE RMBS OSMIUM SE 2 B FRN 15/03/2056FRN 15/03/2056	0.01 AU3FN0090783
US. TSY. NOTE/BON 2.375% 15/11/2049	0.01 US912810SK51
US TREASURY N/B 2.37% 15/FEB/2042	0.01 US912810TF57
NBN 3.75% 22/3/2034	0.01 XS2788379472
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.01 DE0001102390
ENBRIDGE F2V 15/03/2055	0.01 US29250NCG88
BARRY CALLEBAUT SE 4.25% 19/08/2031	0.01 BE6360449621
EUROPEAN UNION 3.75% 12/10/2045S	0.01 EU000A4EA8Y7
STRATTON MORTGAGE FUNDING 202 3 B FRN 25/06/2049	0.01 XS2819830592
CARNIVAL CORP USD	0.01 PA1436583006
SK HYNIX 6.375% 17/01/2028	0.01 USY8085FBK58
N/WIDE. B/SOC. F2V 13/01/2033	0.01 XS2974139292
EUR BNP PARIBAS A/C	0.01
DSV A/S	0.01 DK0060079531
CREDICORP LIMITED	0.01 BMG2519Y1084
BP CAP. MKTS. 5.773% 25/5/2038	0.01 XS2629395612
PHILLIPS EDISON GR 5.75% 15/07/2034	0.01 US71845JAB44
SPAIN GOV. BD. 2.55% 31/10/2032	0.01 ES0000012K61
JYSKE BANK - REG	0.01 DK0010307958

DEUTSCHE EUROSHOP 4.50% 15/10/2030	0.01
PFIZER NETHERLANDS 3.25% 19/05/2032	0.01 XS3019320657
CHUBB INA HLDGS. 4.90% 15/08/2035	0.01 US171239AM89
SYENSQO 3.375% 28/05/2031	0.01 BE6365314770
BPOST SA 3.47% 19/JUN/2032	0.01
COSTAMARE INC	0.01 MHY1771G1026
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.01 US912810QN19
CESKA SPORITELNA FRN 09/09/2032	0.01 XS3174780893
SANFORD LTD	0.01 NZSANE0001S0
ZUERCHER KANTONALBAN FRN 11/09/2031	0.01 CH1471403852
CARREFOUR SA 2.87% 08/DEC/2028	0.01
SYSCO CORPORATION COM	0.01 US8718291078
XCEL ENERGY 5.60% 15/04/2035	0.01 US98389BBE92
CHARTER HALL GROUP	0.01 AU000000CHC0
LOGICOR FINC. SARL 3.75% 14/7/2032	0.01 XS3112834133
AMERICA MOVIL 3.00% 30/09/2030	0.01 XS3194135706
ANGLO AMERICAN ORD	0.01 GB00BTK05J60
EUROGRID 3.732% 18/10/2035	0.01 XS2919680236
BIZLINK HOLDING INC	0.01 KYG114741062
FIRST HORIZON FRN 07/03/2031	0.01 US320517AE51
HUMANA INC	0.01 US4448591028
US. TSY. NOTE/BON 2.375% 15/05/2027	0.01 US912828X885
HL MANDO CO LTD	0.01 KR7204320006
INTL. DISTRIBUTIO 7.375% 14/09/2030	0.01 XS2677642717
JOHNSON & JOHNSON 3.35% 26/02/2037	0.01 XS3005214799
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.01 US06051GKD06
DOW CHEM. 9.40% 15/5/2039	0.01 US260543BY86
FRANCE GOV. BD. 4.75% 25/04/2035	0.01 FR0010070060
FLUTTER ENTERTAINMENT ORD SHS	0.01 IE00BWT6H894
NORTHERN STATES PO 5.65% 15/06/20544	0.01 US665789BC69
AMPRION 3.85% 27/08/2039	0.01 DE000A383QR0
SAAB ORD SHS CLASS B	0.01 SE0021921269
ING GROEP F2F 11/09/2027	0.01 US456837BF96
MS. F2F 21/07/2034	0.01 US61747YFG52
BBVA BANCOMER SA/TEX F2V 18-JAN-33	0.01 USP16259AM84
SPAIN GOV. BD. 2.50% 31/05/2027	0.01 ES0000012M77
ORIENTAL LAND CO LTD	0.01 JP3198900007
SOUTHERN CALIFORNI 4.00% 01/04/2047	0.01 US842400GG23
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.01 JP1051631PB2
ENGIE 4.25% 6/3/2044	0.01 FR001400OJE3
UK. GILT 4.00% 22/10/2031	0.01 GB00BPSNBF73
BNP PARIBAS F2F 13/1/2031	0.01 US09659X2K76
DOWDUPONT 4.725% 15/11/2028	0.01 US26078JAD28
CADENT FIN. 5.625% 11/01/2036	0.01 XS2743029923
FRENCH REPUBLIC GO 2.40% 24/09/2028	0.01 FR001400XLW2
ANGLIAN WATER OSPREY FIN 6.75% 27/AUG/2031	0.01 XS3165250245
NUCOR CORP	0.01 US6703461052
WEC ENERGY GROUP INC	0.01 US92939U1060
KIMCO REALTY CORP	0.01 US49446R1095
ERAC USA FIN. 4.90% 1/5/203300 144A	0.01 US26884TAW27
HELIOS TOWERS PLC	0.01 GB00BJVQC708
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.01 JP12011419C6
UBS 5.65% 11/9/2028	0.01 US902674ZW39
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.01 DE0001102622
HANA FINANCIAL GROUP	0.01 KR7086790003
INDONESIA TSY. BD. 7.00% 15/09/2030	0.01 IDG000013806
ANHEUSER-BUSCH INB 3.95% 22-03-2044	0.01 BE6350704175
THINK TANK RESIDENTIAL SERIES 2 B FRN 10/08/20568/2056	0.01 AU3FN0091237
GIVAUDAN - REG	0.01 CH0010645932
MARTIN MARIETTA MATERIALS	0.01 US5732841060
WESTERN GAS PARTNE 4.75% 15/08/2028	0.01 US958254AK08
BUNDESobligation 1.30% 15/10/2027.01 .186	0.01 DE0001141869
GENERAL MOTORS FIN 3.70% 14/07/2031	0.01 XS2975301438

SUN COMMUNITIES OP 2.70% 15/07/2031	0.01 US866677AE75
NISOURCE 5.85% 1/4/2055	0.01 US65473PAU93
MONGODB INC	0.01 US60937P1066
PROLOGIS INTERNATI 3.70% 07/10/2034	0.01 XS2908897742
CHARTER COMMUN INC COM	0.01 US16119P1084
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.01 FR0013250560
AIB GRP. F2V 30/5/2031000 5	0.01 XS2230399441
AZIMUT HOLDING SPA	0.01 IT0003261697
FRANCE GOV. BD. 0.25% 25/11/2026	0.01 FR0013200813
HEWLETT PACKARD EN 5.00% 15/10/2034	0.01 US42824CBV00
KAJEMA CORP	0.01 JP3210200006
US. TSY. NOTE/BOND 4.50% 31/12/2031031 USD100 T-2031	0.01 US91282CMC28
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.01 US912810EY02
TESCO ORD	0.01 GB00BLGZ9862
FIFTH THIRD BANCORP	0.01 US3167731005
HMC CAPITAL LTD	0.01 AU0000058943
ASSURA FIN PLC 3.0% 19/JUL/2028	0.01 XS1857084542
UK. GILT 0.125% 31/1/2028	0.01 GB00BMBL1G81
TRIAL HOLDINGS INC	0.01 JP3635490000
TARGA RESOURCES IN COM	0.01 US87612G1013
POLSKI KONCERN NAFTOWY	0.01 PLPKN0000018
DOLLAR GENERAL	0.01 US2566771059
UNUM GROUP 4% SNR NTS 15/06/2029 USD2000	0.01 US91529YAN67
RLGH FINANCE BERMUDA LTD 6.75% 02/JUL/2035	0.01 XS3096112688
TELSTRA CORPORATION LIMITED	0.01 AU0000000TLS2
TSY. OF VICTORIA 5.25% 15/09/2038	0.01 AU3SG0002934
UK. GILT 4.25% 07/06/2032	0.01 GB0004893086
GENERAL MOTORS FIN 5.45% 06/09/20349/2034 USD1000	0.01 US37045XFA90
ADATA TECHNOLOGY CO LTD	0.01 TW0003260006
AUTOSTRATE PER L 4.625% 28/02/203602/2036 EUR100000	0.01 XS2775027472
11	
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.01 US912810QE10
BP CAP. MKTS. 1.231% 8/5/2031	0.01 XS1992927902
GALAXY PIPELINE AS 2.94% 30/09/2040	0.01 XS2300197030
EXPEDIA GROUP INC	0.01 US30212P3038
US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031	0.01 US91282CKF76
UNIVERSAL HEALTH SERVICES - CLASS B	0.01 US9139031002
BANCO SANTANDER F2V 14/03/2030USD1000	0.01 US05964HBB06
US. TSY. NOTE/BON 4.125% 30/11/2031/2031 USD1000 S-2031	0.01 US91282CLZ22
SOCIETE GENERALE 5.25% 19/02/20278 5.25% 19/02/2027	0.01 US83368RBZ47
US. TSY. NOTE/BON 4.125% 29/02/2032/2032 USD100 H-2032	0.01 US91282CMR96
UNITED STATES TRE 4.125% 31/05/2032/2032 USD L-2032	0.01 US91282CNF40
UNITED KINGDOM GI 4.125% 22/7/2029	0.01 GB00BQC82B83
UNITED STATES TREA 4.75% 15/11/20432043 USD1000	0.01 US912810TW80
BONDS 11/43	
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.01 US91282CJX02
MS. F2F 21/4/2034	0.01 US61747YFE05
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.01 JP1103441G98
VERIZON COMMUNICA 3.875% 01/03/2052	0.01 US92343VGP31
US TREASURY N/B 3.25% 15/MAY/2042	0.01 US912810TH14
HYUNDAI CAP. AMERI 5.65% 26/6/2026	0.01 US44891CCG69
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.01 US912810EW46
GS. GRP. F2F 23/8/2028	0.01 US38141GZU11
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.01 US91282CFY21
US. TSY. NOTE/BON 1.375% 15/8/2050	0.01 US912810SP49
ELI LILLY 4.75% 12/02/2030	0.01 US532457CV84

FRENCH REPUBLIC GO 4.50% 25/04/2041	0.01
HEWLETT PACKARD ENTERPRISE CO	0.01 US42824C1099
FLORIDA GAS TRANSM 5.75% 15/07/2035	0.01 US340711BC39
ALPHA BANK FRN 23/07/2036	0.01 XS3124434492
ABBVIE 4.875% 15/03/2030	0.01 US00287YDZ97
WESTERN MIDSTREAM 4.05% 01/02/2030	0.01 US958667AC17
US. TSY. NOTE/BON 4.125% 15/6/2026/2026 USD1000 AP-2026	0.01 US91282CHH79
JAPAN GOV. TEN YEA 1.50% 20/06/2035	0.01 JP1103791R75
HANWHA AEROSPACE CO LTD	0.01 KR7012450003
PLAINS ALL AMERICAN PIPELINE LP 3.55% SNR NTS 15/12/2029 USD2000	0.01 US72650RBM34
UNUM GROUP 4.125% 15/06/2051	0.01 US91529YAR71
AUSTRALIAN CAP. TE 5.25% 23/10/2036	0.01 AU3SG0003015
US TREASURY N/B 3.87% 15/JAN/2026	0.01
AOFRIO LTD	0.01 NZWDTE0002S1
ALCON AG	0.01 CH0432492467
NETAPP INC	0.01 US64110D1046
MS. F2F 18/04/2030	0.01 US61747YFQ35
CLARITY PHARMACEUTICALS LTD ORDINARY FULLY PAID	0.01 AU0000165375
HOCHTIEF AG	0.01 DE0006070006
ASSA ABLOY AB	0.01 SE0007100581
VISA 4.30% 14/12/2045	0.01 US92826CAF95
PENSKE TRUCK LEAS 5.55% 01/05/20281/05/2028 USD1000 144A	0.01 US709599BT09
ENERGY TRANSFER 5.55% 15/2/2028	0.01 US29273VAP58
INVESTORE PROPERTY LTD	0.01 NZIPLE0001S3
FANUC CORP NPV	0.01 JP3802400006
NTT FIN. 4.876% 16/07/2030	0.01 US62954WAS44
US. TSY. NOTE/BON 3.625% 31/08/20302030 USD AC-2030 DUE	0.01
BOOKING HLDGS. 3.625% 1/3/2032	0.01 XS2776511730
JBS USA LUX JBS US 3.00% 2/2/2029	0.01 US46590XAN66
PTT OIL AND RETAIL BUSINESS PCL	0.01 THA099010R13
COSTAR GROUP INC COM	0.01 US22160N1090
CITIGROUP F2F 23/7/2036	0.01 XS3086851105
HALEON PLC	0.01 GB00BMX86B70
BARCLAYS PLC F2F 09/05/2034	0.01 US06738ECG89
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.01 JP1201861PA6
XYLEM INC COM	0.01 US98419M1009
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.01 US91282CAH43
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.01 US9128286X38
SYNGENTA FINANCE NV 5.67% 24/04/2048	0.01 USN84413CN61
HCA 5.90% 01/06/2053	0.01 US404119CR82
MARS 5.70% 1/5/2055	0.01 US571676BC81
US. TSY. NOTE/BON 1.125% 15/5/2040	0.01 US912810SR05
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026	0.01 US9128287B09
NEXTERA ENERGY CAP 5.90% 15/3/205515/03/2055 USD1000	0.01 US65339KDM99
WESTERN POWER DIS 3.949% 20/9/2032	0.01 XS2528341766
NORDSON 4.50% 15/12/2029	0.01 US655663AC62
PULTE GROUP INC	0.01 US7458671010
YORKSHIRE WATER FINANCE 6.60% 17/APR/2031	0.01 XS0439817577
EAGLE FUNDING LUXC 5.50% 17/08/2030	0.01 USL2660VAA37
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.01 US912810SN90
ELI LILLY 4.90% 12/02/2032	0.01 US532457CW67
HEALTHPEAK PROPERTIES INC 3% SNR NTS 15/01/2030 USD2000	0.01 US42250PAA12
AMADEUS IT HLDGS	0.01 ES0109067019
VICI PROPERTIES / 5.75% 01/02/2027	0.01 US92564RAJ41
OCCIDENTAL PETROL 8.875% 15/07/20300 USD1000	0.01 US674599EA94
US. TSY. NOTE/BON 1.375% 31/8/2026	0.01 US912828YD60
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026	0.01 US912828YQ73

MARUBENI CORPORATION	0.01 JP3877600001
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.01 US912810QC53
JYSKE BANK FRN 19/11/2031	0.01 XS3075392509
US. TSY. NOTE/BON 1.625% 30/11/2026	0.01 US912828YU85
GS. GRP. F2F 23/04/2031	0.01 US38141GC936
WESTERN POWER DIST 3.53% 20/9/2028	0.01 XS2528341501
CONOCOPHILLIPS CO 5.00% 15/01/2035	0.01 US20826FBL94
SEMPRA F2V 01/04/2055	0.01 US816851BU28
REGIONS FINANCIAL CORP	0.01 US7591EP1005
ITALY BUONI POLIEN 3.35% 1/7/2029	0.01 IT0005584849
KAKAO CORP	0.01 KR7035720002
IHG FIN. 3.375% 10/09/2030	0.01 XS3173575591
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.01 US912810SS87
WILLIAMS COS 4.625% 30/06/2030	0.01 US969457CR92
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.01 FR0010371401
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.01 FR0014007L00
HEWLETT PACKARD EN 5.60% 15/10/2054	0.01 US42824CBW82
ORACLE CORP 5.95% 26/SEP/2055	0.01 US68389XDR35
EUROBANK SA F2F 07/02/2036	0.01 XS2997439935
HYUNDAI MARINE FIRE INC CO	0.01 KR7001450006
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N- 2029	0.01 US91282CFC01
NRG ENERGY 2.45% 02/12/2027D2000	0.01 US629377CP59
UK. GILT 4.125% 29/01/2027	0.01 GB00BL6C7720
AXA SA AXA SA F2F PERP	0.01 XS2737652474
AT&T 3.60% 1/6/2033	0.01 XS3037678789
ITALY BUONI POLIEN 3.00% 01/08/2029	0.01 IT0005365165
DUKE ENERGY CORP NEW 3.1% 15/06/2028	0.01 XS2488626610
DNB BANK ASA	0.01 NO0010161896
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J- 2027	0.01 US912828ZE35
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.01 JP1200861647
DELTA ELECTRONICS THB1 NVDR	0.01 TH0528010R18
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.01 JP1201681K44
US. TSY. NOTE/BON 3.625% 15/02/2044	0.01 US912810RE01
OCCIDENTAL PETROLEUM CORP	0.01 US6745991058
NUTRIEN 5.25% 12/03/2032	0.01 US670777MBF41
AKER BP ASA 5.60% 13/6/2028	0.01 US00973RAL78
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.01 US91282CHF14
BUNDESOBLIGATION 2.50% 11/10/2029.01 190	0.01 DE000BU25034
WABTEC CORP	0.01 US9297401088
MOTOROLA SOLUTIONS 5.55% 15/08/2035	0.01 US620076CC16
BP CAP. MKTS. F2V PERP	0.01 XS2193662728
SWEDBANK AB	0.01 SE0000242455
GE HEALTHCARE HOLDING LLC	0.01 US36266G1076
FRANCE GOVERNMENT 3.50% 25/4/2026	0.01
CITIBANK NA 4.914% 29/05/2030	0.01 US17325FBP27
CITIZENS FINANCIAL GROUP INC	0.01 US1746101054
ALTERITY THERAPEUTICS LIMITED ORDINARY FULLY PAID	0.01 AU0000043945
BRIDGESTONE CORP	0.01 JP3830800003
SYNCHRONY FINANCIAL	0.01 US87165B1035
NOKIA OYJ	0.01 FI0009000681
WASION HOLDINGS LT HKD	0.01 KYG9463P1081
RAYMOND JAMES FINL	0.01 US7547301090
US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100 BONDS05/2044	0.01 US912810UB25
PENTAIR PLC COM	0.01 IE00BLS09M33
US. TSY. NOTE/BON 0.375% 31/7/2027	0.01 US91282CAD39
WESSEX WATER SERV 6.125% 19/9/2034	0.01 XS3025173710
HYUNDAI ELECTRIC ENERGY SYST	0.01 KR7267260008
HUBBELL INC	0.01 US4435106079
BANCO SANTANDER 5.294% 18/08/20277	0.01 US05964HAS40
CAP. ONE FINL. F2F 30/01/2036	0.01 US14040HJD14

UK. GILT 0.50% 31/1/2029	0.01 GB00BLPK7227
WNC CORP	0.01 TW0006285000
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.01 DE000BU22031
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.01 US91282CKN01
BIMBO BAKERIES US 5.375% 09/01/2036	0.01 US09031WAE30
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.01 DE0001102531
OKTA INC	0.01 US6792951054
FRENCH REPUBLIC GO 2.70% 25/2/2031	0.01 FR00140022L7
BANK OF AMERICA F2F 04/02/2033	0.01 US06051GKK49
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.01 US912810QX90
CENOVUS ENERGY INC 3.75% 15/02/20522/2052	0.01 US15135UAX72
ARES MANAGEMNT COR COM	0.01 US03990B1017
UNION CHIMIQUE UCB SA	0.01 BE0003739530
DUPONT DE NEMOURS INC	0.01 US26614N1028
PROTECTIVE LIFE 4.8026% 1/11/2030	0.01 XS3173764054
CONTEMPORARY AMPEREX TECHNOL	0.01 CNE100006WS8
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.01 JP1103491HC4
MICROCHIP TECHNOLOGY INC	0.01 US5950171042
ARCH CAPITAL GROUPCOM	0.01 BMG0450A1053
WILLIS TOWERS WATS COM	0.01 IE00BDB6Q211
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.01 US912810FT08
FIDELITY NATIONAL INFORMATION SERVICES I	0.01 US31620M1062
CENTRAL JAPAN RAILWAY CO	0.01 JP3566800003
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.01 XS2314246526
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.01
ERICSSON LM - B SHS	0.01 SE0000108656
AERCAP IRELAND CAP. F2V 10/3/2055	0.01 US00774MBK09
AFG 2024-1 TRUST 1 A2 FRN 10/11/2055	0.01 AU3FN0088407
MTG. HOUSE RMBS PRIME SERIES 1 B FRN	0.01 AU3FN0087318
15/10/2055AUD500000 B	
INTESA SANPAOLO 7.00% 21/11/2025	0.01 US46115HBU05
YORKSHIRE WATER F 6.625% 22/7/2040	0.01 XS3121682432
US. TSY. NOTE/BON 3.375% 15/11/2048	0.01 US912810SE91
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.01 CA135087L930
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.01 DE0001102341
AT&T INC 3.80% 01/12/2057	0.01 US00206RMN97
ANTA SPORTS PRODUCTS LTD	0.01 KYG040111059
UK. GILT 4.75% 07/12/2038	0.01 GB00B00NY175
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.01 ES0000012H41
NIPPON SHEET GLASS CO	0.01 JP3686800008
SUNWAY CONSTRUCTION GROUP BHD	0.01 MYL52630O0008
EQT CORPORATION	0.01 US26884L1098
OTSUKA HLDGS CO NPV	0.01 JP3188220002
HUBSPOT INC	0.01 US4435731009
SIMCERE PHARMACEUTICAL GROUP LTD	0.01 HK0000658531
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.01 DE0001102424
THAI OIL PCL	0.01 TH0796010R11
S A C I FALABELLA COM ORDINARY SHARES	0.01 CLP3880F1085
OBAYASHI CORPORATION	0.01 JP3190000004
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.01 US912810QL52
DEUTSCHE BANK AG/NEW F2F 07/01/2028	0.01 US25160PAH01
TERUMO CORP	0.01 JP3546800008
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.01 JP1103481H98
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.01 JP1201741LA9
TS FINANCIAL HOLDING CO LTD	0.01 TW0002887007
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.01 US91282CKC46
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.01 DE0001135275
ORACLE 3.60% 1/4/2050	0.01 US68389XBX21
CANADIAN NATURAL RESOURCES	0.01 CA1363851017
SPAIN GOV. BD. 3.55% 31/10/2033	0.01 ES0000012L78
ASR NEDERLAND NV	0.01 NL0011872643
NATWEST GROUP PLC 7.41% 06/JUN/2033	0.01 XS2563349765

UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.01 US912810TS78
AMERICAN EXPRESS CO F2F 20/07/2033	0.01 US025816EK11
W R BERKLEY 4.00% 12/05/2050	0.01 US084423AU64
CONOCOPHILLIPS CO 5.65% 15/01/2065	0.01 US20826FBN50
US. TSY. NOTE/BOND 4.00% 31/07/2032USD N-2032 DUE	0.01 US91282CNR87
BANCO DE CHILE ADR	0.01 US0595201064
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.01 US912810SD19
EQUIFAX INC	0.01 US2944291051
TESCO COR. TSY. S 5.125% 22/05/2034	0.01 XS2824047372
ENDESA SA	0.01 ES0130670112
APA INFRA. 2.00% 15/07/2030EUR100000 9	0.01 XS2164646304
EVEREST REINSURANCE HLDG 3.12% 15/OCT/2052	0.01 US299808AJ43
MS. F2F 16/01/2030000 I	0.01 US61747YFK64
HSBC HOLDINGS PLC 6.36% 16/NOV/2032	0.01 XS2553547444
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.01 US912810SF66
UTAH ACQUISITION S 5.25% 15/6/2046	0.01 US62854AAP93
GENERAL MOTORS FIN 6.10% 07/01/2034/2034 USD1000	0.01 US37045XEP78
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.01 CNE100003662
SPAIN GOV. BD. 4.70% 30/07/2041	0.01 ES0000012157
DIAMONDBACK ENERGY 6.25% 15/3/2033	0.01 US25278XAV10
JPM. CHASE FRN 23/03/2030	0.01 XS2461234622
SANDVIK AB	0.01 SE0000667891
PEARSON PLC ORD	0.01 GB0006776081
CANADIAN GOV. BD. 0.25% 1/3/2026	0.01 CA135087L518
STERIS PLC	0.01 IE00BFY8C754
BUNDESOBLIGATION 2.40% 19/10/2028.01 .188	0.01 DE000BU25018
BANCO BTG PACTUAL UNITS	0.01 BRBPACUNT006
NORTHUMBRIAN WATER FIN 6.37% 28/OCT/2034	0.01 XS2550206333
CHINA RESOURCES LAND LIMITED	0.01 KYG2108Y1052
ORANGE SA	0.01 FR0000133308
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.01 US912810RD28
AEON CO LTD	0.01 JP3388200002
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.01 DE000BU27006
SPAIN GOV. BD. 0.80% 30/7/2029	0.01 ES0000012K53
US. TSY. NOTE/BON 4.375% 15/05/2041	0.01 US912810QQ40
UNITED THERAPEUTICS CORP	0.01 US91307C1027
DUKE ENERGY INDIAN 3.25% 01/10/2049	0.01 US26443TAB26
UK. GILT 4.25% 07/12/2027	0.01 GB00B16NNR78
XPENG INC	0.01 KYG982AW1003
RESONA HOLDINGS INC	0.01 JP3500610005
KINROSS GOLD 6.25% 15/7/2033	0.01 US496902AT48
STANTEC INC	0.01 CA85472N1096
OMEGA HEALTHCARE INVESTORS	0.01 US6819361006
INGERSOLL RAND INC	0.01 US45687V1061
PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.01 US709629AR06
HANNOVER RUECK SE	0.01 DE0008402215
BLUESTONE PRIME 2024-1 TRUST 1 A2 FRN 14/07/2065	0.01 AU3FN0089025
DL E&C CO LTD KRW500	0.01 KR7375500006
SHELL INTERNATIONAL FIN 1.25% 11/NOV/2032	0.01 XS2170386853
IHG FINANCE LLC 3.625% 27/09/2031	0.01 XS2909822517
INTERACTIVE BRO GR COM	0.01 US45841N1072
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.01 JP1201131990
HSBC HOLDINGS PLC F2V 22/03/20350 68 REGS	0.01 XS2788605660
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.01 JP1201121975
NOMURA HOLDINGS INC	0.01 JP3762600009
INTL PAPER CO	0.01 US4601461035
LIFESTYLE COMMUNITIES LIMITED ORDINARY FULLY PAID	0.01 AU000000LIC9
ITAU UNIBANCO HOLDING SA ADR	0.01 US4655621062
UNITED KINGDOM GI 0.875% 31/7/2033	0.01 GB00BM8Z2S21
CITIGROUP F2F 01/05/2032	0.01 US172967MY46
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.01 JP1103451GCO
US. TSY. NOTE/BON 3.625% 15/08/2043	0.01 US912810RC45
MURATA MANUFACTURING CO	0.01 JP3914400001

TOAST INC	0.01 US8887871080
LOGICOR FINC. SARL 3.25% 13-NOV-28	0.01 XS1909057645
UK. GILT 4.375% 31/01/2040	0.01
EQUINIX EUROPE 2 F 4.00% 19/5/2034	0.01 XS3073596770
NATERA INC	0.01 US6323071042
UNIVERSAL MUSIC GROUP NV	0.01 NL0015000IY2
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.01 US912810TU25
US. TSY. NOTE/BON 1.125% 28/2/2027	0.01 US912828ZB95
JPMORGAN CHASE & CO F2F 08/11/2032	0.01 US46647PCR55
VIER GAS TRANSPOR 4.625% 26/9/2032	0.01 XS2535725159
SOUTHERN COPPER CORPORATION	0.01 US84265V1052
ITALY BUONI POLIEN 1.65% 01/03/2032	0.01 IT0005094088
ENN ENERGY HOLDINGS LTD	0.01 KYG3066L1014
JAPAN POST BANK CO LTD	0.01 JP3946750001
HUNTINGTON BANCSHARES INC	0.01 US4461501045
SUMITOMO ELECTRIC	0.01 JP3407400005
MIZUHO FINL. GRP. VAR 08/07/20318/07/2031	0.01
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.01 JP1201571G68
DOLLAR TREE INC	0.01 US2567461080
WSP GLOBAL INC	0.01 CA92938W2022
TDF INFRA. SASU 5.625% 21/7/2028	0.01 FR001400J861
UK. GILT 1.00% 31/01/2032	0.01 GB00BM822T38
LENDLEASE CORPORATION LIMITED	0.01 AU000000LLC3
UK. GILT 4.75% 22/10/2043	0.01 GB00BPJJKP77
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.01 ES000000127A2
DARDEN RESTAURANTS INC	0.01 US2371941053
MEX BONOS DESARR FIX RT 7.5% 26/MAY/2033	0.01 MX0MGO0001D6
UK. GILT 3.75% 22/10/2053	0.01 GB00BPCJD997
MORGAN STANLEY F2F 18/01/2036	0.01 US61748UAF93
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.01 FR001400CMX2
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.01 JP1201801N46
RCI BANQUE F2V 09/10/2034	0.01 FR001400QY14
CONSTELLATION BRANDS INC-A	0.01 US21036P1084
CITIGROUP F2F 17/03/2033	0.01 US172967NN71
QUANTA COMPUTER INC	0.01 TW0002382009
BANK MILLENNIUM SA F2F 25/09/2029	0.01 XS2905432584
CESKA SPORITELNA FRN 15/01/2030/2030 EUR	0.01 XS2746647036
BAYER AG	0.01 DE000BAY0017
NVR INC	0.01 US62944T1051
NIAGARA MOHAWK PO 4.647% 03/10/2030	0.01 US653522DT66
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.01 US912810RP57
NATL. GAS TRANSMIS 4.25% 05/04/2030/30 EUR1000 81	0.01 XS2607040958
REGS	
FERROVIAL SE EUR0.01	0.01 NL0015001FS8
LIBERTY FUNDING PTY LIMITED SR 24-1A CL B FLTG	0.01 AU3FN0088316
RT25/05/2032	
IQVIA 6.25% 01/02/2029	0.01 US46266TAF57
ASICS ORD SHS	0.01 JP3118000003
US. TSY. NOTE/BON 3.125% 15/05/2048	0.01 US912810SC36
INVITATION HOMES O 4.15% 15/04/2032	0.01 US46188BAD47
MICROSOFT CORP 2.525% 01/06/2050	0.01 US594918CC64
AMERICA MOVIL SAB COM SER B NPV	0.01 MX01AM050019
KENVUE INC	0.01 US49177J1025
AT&T INC 4.25% 1/6/2043	0.01 XS0932036154
OKLAHOMA GAS & ELECTRIC CO 3.3% SNR NTS	0.01 US678858BU41
15/03/2030USD2000	
DASSAULT SYSTEMES SE	0.01 FR0014003TT8
US. TSY. NOTE/BON 4.375% 15/11/2039	0.01 US912810QD37
ITALY BUONI POLIEN 3.50% 01/03/2030	0.01 IT0005024234
GEELY AUTOMOBILE HOLDINGS LT	0.01 KYG3777B1032
SNAM 5.00% 28/05/2030	0.01 US83304JAA51
VERISIGN INC	0.01 US92343E1029
BRISTOL-MYERS SQUI 6.40% 15/11/2063	0.01 US110122EC85
VOLKSWAGEN AG	0.01 DE0007664039

AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.01 AU000XCLWAX7
US. TSY. NOTE/BON 3.875% 15/08/2040	0.01 US912810QK79
KE HOLDINGS INC	0.01 KYG5223Y1089
STANDARD CHARTERED P F2V 13/05/2031	0.01 XS3068732455
SYNOPSIS 5.00% 01/04/2032	0.01 US871607AD97
WELLS FARGO & CO F2F 24/04/2034	0.01 US95000U3D31
BUNDESOBLIGATION 2.20% 13/4/2028	0.01 DE000BU25000
TREASURY CORP OF V 2.00% 17/09/2035	0.01 AU3SG0002579
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.01 US912810RX81
ALEXANDRIA REAL ES 2.95% 15/03/2034	0.01 US015271AY59
MEDIOBANCA BANCA DI ITL	0.01 IT0000062957
CK HUTCHISON HOLDINGS LTD	0.01 KYG217651051
SWISSCOM AG	0.01 CH0008742519
ONTARIO (PROVINCE OF) 4.15% 02/DEC/2054	0.01 CA68333ZBA45
GE HEALTHCARE TECH 4.80% 15/01/2031	0.01
SPAIN GOV. BD. 5.75% 30/07/2032	0.01 ES0000012411
SIG COMBIBLOC PURC 3.75% 19/03/2030	0.01 XS3017995518
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.01 BE0390128917
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.01
ENEL FINANCE INTE 3.375% 23/07/20288	0.01 XS2751666426
KAO CORPORATION	0.01 JP3205800000
BANCO DE SABADELL SA	0.01 ES0113860A34
BOOKING HOLDINGS 4.125% 9/5/2038	0.01 XS3070032878
BPCE VAR 19/07/2033VAR DTD 5.748 19/07/2033	0.01 US05583JAM45
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.01 DE0001102556
GODADDY INC	0.01 US3802371076
NEW YORK LIFE GLOB 4.55% 28/1/2033USD2000 144A	0.01 US64952WEZ23
ABN AMRO BANK N V DR EACH REP SHS	0.01 NL0011540547
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.01 DE000BU22015
VOLKSWAGEN INTL. FIN. F2V PERP	0.01 XS1799939027
KERING 3.625% 05/09/2031	0.01 FR001400KHW7
MORGAN STANLEY F2F 21/07/2032	0.01 US61747YED31
AMPRION 3.45% 22/09/2027EGS	0.01 DE000A30VPL3
SWISS LIFE HOLDING AG	0.01 CH0014852781
NBN 3.375% 29/11/2032	0.01 XS3074419006
ITALY BUONI POLIEN 4.00% 01/02/2037	0.01 IT0003934657
XTEP INTERNATIONAL HOLDINGS	0.01 KYG982771092
TDF INFRA. SASU 4.125% 23/10/2031/10/2031	0.01 FR001400TG54
SWO USD RCV SOFR 1D PAY 4.4 240426	0.01
VESTAS WIND SYSTEM	0.01 DK0061539921
VOLKSWAGEN FINL. S 3.25% 19/05/2027	0.01 XS2941360963
SPAIN GOV. BD. 3.15% 30/04/2035	0.01 ES0000012067
ITALY BUONI POLIEN 5.00% 1/9/2040	0.01 IT0004532559
COTERRA ENERGY INC 5.90% 15/02/2055	0.01 US127097AN32
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.01 IT0005419848
M AND G PRUDENTIAL PLC ORD	0.01 GB00BKFB1C65
SPAIN GOV. BD. 0.00% 31/01/2026	0.01 ES0000012G91
CHINA MERCHANTS BANK CO LIMITED	0.01 CNE1000002M1
DEUTSCHE BANK F2F 13/02/2031	0.01 DE000A4DE9Y3
US. TSY. NOTE/BON 3.125% 15/2/2043	0.01 US912810QZ49
SPAIN GOV. BD. 0.00% 31/01/2028	0.01 ES0000012I08
SYSCO 3.75% 01/10/2025	0.01 US871829AZ02
GLOBAL PAYMENTS INC	0.01 US37940X1028
NEXT PLC	0.01 GB0032089863
ENERGY TRANSFER OP 6.25% 15/04/2049	0.01 US29279FAA75
EXTRA SPACE STORAGE INC	0.01 US30225T1025
US TREASURY N/B 4.0% 15/NOV/2042	0.01 US912810TMO9
FORD MOTOR CREDIT 5.73% 05/09/2030	0.01 US345397H485
CAPGEMINI SA	0.01 FR0000125338
CREDIT AGRICOLE IT 3.25% 15/02/2034/2034	0.01 IT0005631491
UK. GILT 3.25% 22/1/2044	0.01 GB00B84Z9V04
CHUGAI PHARMACEUTICAL JPY	0.01 JP3519400000
BANQUE FEDERATIVE 3.25% 17/10/20311	0.01 FR001400T9Q9
BANK OF MONTREAL F2F 09/01/2032	0.01 XS3112064947
PROVINCE OF SASKAT 3.25% 24/09/2035	0.01 XS3186899970

SABRA HEALTHCARE REIT INC	0.01 US78573L1061
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.01 US91282CHR51
US TREASURY N/B 4.0% 31/OCT/2029	0.01 US91282CFT36
UTD. UTILITIES WAT 3.50% 27/02/20332033	0.01 XS3011736108
PACKAGING CORP OF AMERICA	0.01 US6951561090
BARRICK PD AUSTRAL 5.95% 15/10/203915/10/2039	0.01 US06849UAD72
USD1000	
GS. GRP. 4.223% 5/1/2029	0.01 US38141GWZ35
TRACTOR SUPPLY COMPANY	0.01 US8923561067
STORE CAP. 5.40% 30/04/2030	0.01 US862123AA45
IRON MTN INC NEW COM NPV	0.01 US46284V1017
NOMURA HLDGS. 4.904% 01/07/2030	0.01 US65535HBZ10
MITSUBISHI UFJ FINL. F2F 10/6/2031MTN 10/06/31	0.01 XS3089768157
EUR200000 30	
FORD MOTOR CREDIT 5.85% 17/05/2027	0.01 US345397E748
TCL MULTIMEDIA TECHNOLOGY HOLDINGS LIMIT	0.01 KYG8701T1388
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-2027	0.01 US91282CFZ95
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.01 DE0001102432
AMPRION GMBH 4.00% 30/09/2040	0.01 DE000A460N38
CHINATRUST FINANCIAL HOLDING CO LTD	0.01 TW0002891009
JAPAN GOVERNMENT T 2.50% 20/06/2045	0.01 JP1201931R78
TRUSTEES OF COLUM 4.355% 01/10/2035	0.01 US198643AD00
WP CAREY 3.70% 19/11/2034	0.01 XS2941598786
ICICI BANK SPON ADR	0.01 US45104G1040
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.01 US91282CJQ50
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.01 JP12009917C3
DCP MIDSTREAM OPERATING LP 3.25% GTD SNR NTS 15/02/2032 USD1000	0.01 US23311VAK35
VOLKSWAGEN GRP. OF 4.55% 11/09/2028	0.01 US928668CW05
DTE ENERGY CO USD	0.01 US2333311072
WILLIAMS COS INC/T 2.60% 15/03/20311000	0.01 US969457BY52
COMCAST CORP 2.887% 1/11/2051	0.01 US20030NDS71
SPAIN GOV. BD. 1.40% 30/04/2028	0.01 ES0000012B39
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.01 JP1201701KA5
ARCHER DANIELS MIDLAND CO COM STK NPV	0.01 US0394831020
PARTNERS GROUP	0.01 CH0024608827
AMEREN CORP	0.01 US0236081024
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.01 US91282CGJ45
NBN CO LTD 4.15% 16/09/2030	0.01 US62878U2K72
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.01 US303075AA30
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.01 JP1201551FC0
TSINGTAO BREWERY COMPANY LIMITED	0.01 CNE1000004K1
HAIER SMART HOME C A CNY1	0.01 CNE000000CG9
NORTHERN TRUST CORP	0.01 US6658591044
CANADIAN GOV. BD. 4.00% 01/03/2029	0.01 CA135087Q988
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EURO.01	0.01 DE0001102523
INDONESIA TSY. BD. 8.25% 15/05/2029	0.01 IDG000012907
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.01 US91282CJG78
ALPHABET 4.00% 06/05/2054	0.01
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.01 US912810QB70
PINTEREST INC	0.01 US72352L1061
WIHLBORGS FAST. AB NPV	0.01 SE0018012635
FRANCE GOV. BD. 3.25% 25/05/2045	0.01 FR0011461037
SPAIN GOV. BD. 4.20% 31/01/2037	0.01 ES0000012932
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.01 DE0001102606
US. TSY. NOTE/BON 1.625% 30/09/2026	0.01 US912828YG91
AGEAS NPV POST SPLIT	0.01 BE0974264930
ORBIA ADVANCE SAB 7.50% 13/05/2035	0.01 USP7S81YBK01
TURK TELEKOMUNIKASYON AS	0.01 TRETTTLK00013
SPAIN GOV. BD. 1.85% 30/07/2035	0.01 ES0000012E69

SIKA AG	0.01 CH0418792922
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49	0.01 US161175BS22
USD2000	
HYUNDAI DEVELOPMEN KRW5000	0.01 KR7294870001
HUGEL INC	0.01 KR7145020004
HISCOX LTD	0.01 BMG4593F1389
RWE AG	0.01 DE0007037129
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.01 FR0010171975
SERCOMM CORP	0.01 TW0005388003
PUBLIC SERVICE ELECTRIC & GAS CO 4.9% MTN 15/12/2032	0.01 US74456QCK04
USD2000 P	
ERAC USA FIN. 4.50% 15/02/2045	0.01 US26884TAN28
COMCAST 3.75% 1/4/2040	0.01 US20030NDH17
AMERICAN WATER WORKS CO INC	0.01 US0304201033
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.01 US912810QY73
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.01 US912810FM54
WOODSIDE ENERGY GROUP LTD ORDINARY FULLY PAID	0.01 AU0000224040
FIRSTMAC MTG. FNDG. TST. NO. 4 B FRN	0.01 AU3FN0091823
18/02/20568/02/2056	
WELLS FARGO F2F 11/02/2031	0.01 US95000U2J10
AMGEN 5.60% 2/3/2043	0.01 US031162DS61
FUJII FILM HOLDINGS CORP	0.01 JP3814000000
SPAIN GOV. BD. 1.25% 31/10/2030	0.01 ES0000012G34
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.01 MYBMO2000028
CHF BNP PARIBAS A/C	0.01
CANADIAN GOV. 0.50% 01/12/20303	0.01 CA135087L443
US. TSY. NOTE/BON 3.125% 15/08/2044	0.01 US912810RH32
MORGAN STANLEY F2F 18/01/2035	0.01 US61747YFL48
WILL SEMICONDUCTOR CO LTD SHANGHAI	0.01 CNE100002XM8
TECHTRONIC INDUSTRIES CO	0.01 HK0669013440
SKANDINAVISKA ENSKIL SEK	0.01 SE0000148884
PPL CORPORATION	0.01 US69351T1060
US TREASURY N/B 3.37% 15/AUG/2042	0.01 US912810TK43
LPL FINANCIAL HOLDINGS INC	0.01 US50212V1008
NEWDAY FNDG. MASTER ISSUER 3X C FRN 15/11/2032	0.01 XS2909752474
SPAIN GOV. BD. 0.60% 31/10/2029	0.01 ES0000012F43
ILLUMINA 4.65% 09/09/2026	0.01 US452327AQ25
SEVEN AND I HOLDINGS NPV	0.01 JP3422950000
BNP PARIBAS FRN 09/05/2031.085% 09/05/2031	0.01 US09659W3D43
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-	0.01 US91282CBC47
2025	
BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033	0.01 IT0005518128
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.01 AU000000WOW2
SONY FINANCIAL HOLDINGS INC TEMP	0.01 JP3435350008
NORTONLIFELOCK	0.01 US6687711084
HSBC HLDGS. F2V 19/5/2036	0.01 XS3073350269
ROGERS COMMS. 5.30% 15/02/2034	0.01 US775109DF56
US. TSY. NOTE/BON 2.875% 15/8/2045	0.01 US912810RN00
ENERGY TRANSFER LP 4.2% SNR NTS 15/04/2027 USD2000	0.01 US29273RBRK41
MPLX 4.125% 1/3/2027	0.01 US55336VAK61
NUTRIEN 5.40% 21/6/2034	0.01 US67077MBD92
JPMORGAN CHASE & CO. 2.963% -FRN SNR 25/01/2033	0.01 US46647PCU84
USD2000	
VENTURE GLOBAL PLAQUE 6.75% 15/JAN/2036	0.01 US922966AD85
AEP TEX INC 4.7% SNR NTS 15/05/2032 USD1000 K	0.01 US00108WAP59
YARA INTERNATIONAL ASA 3.148% SNR NTS 04/06/2030	0.01 US984851AG07
USD1000 144A	
VERALTO ORD SHS	0.01 US92338C1036
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.01 CA8849038085
NTT FIN. 4.567% 16/07/2027	0.01 US62954WAP05
ASM INTERNATIONAL NV	0.01 NL0000334118
WESSEX WATER SERV 5.125% 31/10/2032	0.01 XS2569776136
INVITATION HOMES O 4.95% 15/01/2033	0.01 US46188BAH50

TELEDYNE TECHNOLOGIES INC	0.01 US8793601050
FORTIS INC	0.01 CA3495531079
HF SINCLAIR 5.50% 01/09/2032	0.01 US403949AT72
VENTURE GLOBAL PLAQUE 6.5% 15/JAN/2034	0.01 US922966AC03
SPAIN GOV. BD. 0.50% 30/04/2030	0.01 ES0000012F76
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.01 JP1300371C98
SAMPO PLC NPV A	0.01 FI4000552500
MEXICO GOVERNMENT 5.125% 19/03/2038	0.01 XS3185371195
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.01 AU0000087454
US. TSY. NOTE/BON 3.125% 15/11/2041	0.01 US912810QT88
ONEOK 6.25% 15/10/2055	0.01 US682680DD20
DIAMONDBACK ENERGY INC	0.01 US25278X1090
LA TROBE FINANCIAL CAPITAL M 3 A2 FRN	0.01 AU3FN0089942
13/11/2055UD500000 A2	
JSC KASPI GLOBAL SPON ADS REP ORDINARY SHARES	0.01 US48581R2058
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.01 DE0001102499
CANADIAN GOV. BD. 2.00% 1/6/2032	0.01 CA135087N597
ASSECO POLAND SA	0.01 PLSOFTB00016
SPAIN GOV. BD. 1.40% 30/07/2028	0.01 ES0000012B88
GS ENGINEERING AND CONSTRUCTION CORP	0.01 KR7006360002
BAYERISCHE MOTOREN WERKE AG	0.01 DE0005190003
INDONESIA TSY. BD. 7.50% 15/4/2040	0.01 IDG000014101
LIVE NATION INC	0.01 US5380341090
ASTELLAS PHARMA NPV	0.01 JP3942400007
GENERAL MILLS INC	0.01 US3703341046
ASHTREAD GROUP PLC	0.01 GB0000536739
JPM. CHASE F2F 24/01/2036	0.01 US46647PEW23
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.01 DE0001102465
PROSUS NV 4.343% 15 JUL 2035 4.34% 15/JUL/2035	0.01 XS3104529048
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.01 US912810RM27
NISOURCE INC 5.25% SNR NTS 15/02/2043 USD1000	0.01 US65473QBB86
NTT FIN. 5.171% 16/07/2032	0.01 US62954WAU99
THE HERSHEY COMPANY	0.01 US4278661081
CELLNEX FIN. 2.00% 15/09/203209/2032 EUR100000 7	0.01 XS2385393587
CBOE GLOBAL MARKET	0.01 US12503M1080
DENSO CORP NPV	0.01 JP3551500006
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.01 FR0013234333
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.01 CA135087M276
CJ ENM CO LTD	0.01 KR7035760008
INFORMA PLC	0.01 GB00BMJ6DW54
RENEW ENERGY GLOBAL PLC	0.01 GB00BNQMPN80
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.01 US912810SA79
ITALY BUONI POLIEN 3.85% 1/7/2034	0.01 IT0005584856
BANDAI NAMCO HOLDINGS NPV	0.01 JP3778630008
SUZUKI MOTOR CORP	0.01 JP3397200001
UK. GILT 4.25% 07/12/2040	0.01 GB00B6460505
STEEL DYNAMICS INC	0.01 US8581191009
ING GROEP 4.625% 6/1/2026	0.01 USN4580HAA51
NITTO DENKO CORPORATION	0.01 JP3684000007
HYUNDAI CAPITAL AM 4.55% 26/09/202929 USD A 144A	0.01 US44891ADG94
SWISS CONFEDERATIO 3.50% 08/04/2033	0.01 CH0015803239
EURP. UNION 3.375% 05/10/2054	0.01 EU000A3K4EY2
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.01 AU0000075681
SPAIN GOV. BD. 5.90% 30/07/2026	0.01 ES00000123C7
ASELSAN ELEKTRONIK SANAY VE TICARET AS ORD SHS	0.01 TRAAEELS91H2
LLOYDS BANKING GRP. FRN 13/06/20363/06/2036	0.01 US539439BE84
RENTOKIL TERMINIX 5.00% 28/04/2030	0.01 US760130AA26
SOFI TECHNOLOGIES INC	0.01 US83406F1021
MS. F2F 19/04/2035	0.01 US61747YFR18
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.01 US912810RZ30
SPAIN GOV. BD. 6.00% 31/01/2029	0.01 ES0000011868
LENNOX INTL INC COM	0.01 US5261071071
DISCO CORPORATION NPV	0.01 JP3548600000
CANON INC	0.01 JP3242800005
CF INDS. 4.95% 01/06/2043	0.01 US12527GAD51

EVERGY METRO INC 4.2% SNR NTS 15/06/2047 USD2000	0.01 US485134BQ27
BILIBILI INC ORD SHS	0.01 KYG1098A1013
CHINA MOLYBDENUM LUOYANG CO LTD	0.01 CNE100000114
CEZ 4.125% 30/04/2033	0.01 XS3040382098
ATLAS COPCO AB SER B NPV (POST SPLIT)	0.01 SE0017486897
ZF NORTH AMERICA 6.875% 14/04/20288	0.01 US98877DAD75
HSBC HLDGS. 4.95% 31/03/2030	0.01 US404280CF48
UK. GILT 0.625% 31/7/2035	0.01 GB00BMGR2916
MARKEL CORPORATION	0.01 US5705351048
ITALY BUONI POLIEN 3.65% 01/08/2035	0.01 IT0005631590
SPAIN GOV. BD. 3.25% 30/4/2034	0.01 ES0000012M85
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.01 BE0000347568
Outstanding Settlement Receipts - EUR	0.01
TAKEDA PHARM. 5.30% 05/07/2034	0.01 US874060BK18
CUBESMART LP 5.12% 01/NOV/2035	0.01 US22966RAK23
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.01 CA135087J397
BROWN BROWN INC	0.01 US1152361010
WEYERHAEUSER CO USD	0.01 US9621661043
TAISEI CORP	0.00 JP3443600006
EXELON 5.125% 15/3/2031	0.00 US30161NBR17
UK. GILT 4.25% 07/03/2036	0.00 GB0032452392
SENDAS DISTRIBUIDORA SA	0.00 BRASAIACNORO
LABCORP HOLDINGS I COM USD0.1	0.00 US5049221055
ATI INC	0.00 US01741R1023
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00 DE000BU2D004
CANADIAN GOV. BD. 2.00% 1/12/2051	0.00 CA135087H722
TARGA RESOURCES CO 5.65% 15/02/2036	0.00 US87612GAQ47
T&D HOLDINGS INC NPV	0.00 JP3539220008
ENI 5.50% 15/05/2034	0.00 US26874RAN89
ITALY BUONI POLIEN 3.35% 01/03/2035	0.00 IT0005358806
PUBLIC SERVICE CO OF COLORADO 4.1% 1MTG BDS 15/06/2048 USD 32	0.00 US744448CQ27
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00 IT0005519787
LLOYDS BANKING GRP. F2V 13/06/2029D1000	0.00 US539439BD02
ITALY BUONI POLIEN 5.00% 01/08/2039	0.00 IT0004286966
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.00 US91282CHJ36
SPAIN GOV. BD. 1.30% 31/10/2026	0.00 ES00000128H5
EURONEXT NV	0.00 NL0006294274
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.00 JP1201051891
JPM. CHASE F2F 7/24/2029	0.00 US46647PDU75
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
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.00 US91324PEX69
YOKOGAWA ELECTRIC JPY	0.00 JP3955000009
CENOVUS ENERGY INC COM NPV	0.00 CA15135U1093
UNITED MIZRAHI BANK LIMITED	0.00 IL0006954379
LINDE 1.625% 31/03/2035	0.00 XS2463961677
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.00 JP1201081914
KERING	0.00 FR0000121485
CINCINNATI FINANCIAL CORP	0.00 US1720621010
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.00 DE0001102408
MPLX 5.40% 15/09/2035	0.00 US55336VCC28
PACIFIC GAS & ELEC 4.95% 1/7/2050	0.00 US694308JN86
GEN. MOTORS FINL. 5.625% 04/04/2032	0.00 US37045XFG60
NETMARBLE GAMES CORP	0.00 KR7251270005
JPMORGAN CHASE & CO F2F 22/04/2032	0.00 US46647PCC86
BUNDESOBLIGATION 0.00% 09/10/2026	0.00 DE0001141844
NOW TRUST SR 24-1 CL B 14/06/2032	0.00 AU3FN0087730
CVS HEALTH 5.125% 20/07/2045	0.00 US126650CN80
MARKEL GRP. 5.00% 05/04/2046	0.00 US570535AQ71
B3 SA BRASIL BOLSA BALCAO	0.00 BRB3SAACNOR6
BRIXMOR OPERATING 4.85% 15/02/2033	0.00 US11120VAP85
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
SINOPEC ENGINEERING GROUP CO LTD	0.00 CNE100001NV2
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00 IT0005416570
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00 IT0005422891
TDK CORPORATION	0.00 JP3538800008
OVINTIV 5.65% 15/5/2028	0.00 US69047QAB86
ITALY BUONI POLIEN 4.20% 01/03/2034	0.00 IT0005560948
RYANAIR HOLDINGS ORD	0.00 IE00BYTBXV33
MAGNA INTERNATIONAL INC	0.00 CA5592224011
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.00 US912810RV26
WR BERKLEY ORD SHS	0.00 US0844231029
PANASONIC HOLDINGS CORP	0.00 JP3866800000
MICHELIN CGDE	0.00 FR001400AJ45
FRESENIUS SE CO KGAA	0.00 DE0005785604
RPM INTERNATIONAL INC	0.00 US7496851038
ANEKA TAMBANG TBK	0.00 ID1000106602
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.00 US912810QW18
FERGUSON ENTERPRISE USD 0.0001	0.00 US31488V1070
ZOOM VIDEO COMMUNICATIONS INC	0.00 US98980L1017
ASIA VITAL COMPONE TWD10	0.00 TW0003017000
BRISCOE GROUP LIMITED ORDINARY SHARES	0.00 NZBGRE0001S4
DOVER CORPORATION COM	0.00 US2600031080
TARGA RES. 5.20% 01/07/20272027 USD1000	0.00 US87612KAA07
NCISOFT CORPORATION	0.00 KR7036570000
WHEATON PRECIOUS METALS CORP COM NPV	0.00 CA9628791027
HD HYUNDAI HEAVY INDUSTRIES CO LTD	0.00 KR7329180004
EXPAND ENERGY CORP USD0.01	0.00 US1651677353
COLOMBIA GOV. INT 8.375% 07/11/2054	0.00 US195325EQ44
WASTE MGT. 5.35% 15/10/2054	0.00 US94106LCF40
TEVA PHARMACEUTIC 4.375% 09/05/2030	0.00 XS2406607171
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00 JP1201401C92
COMCAST 3.999% 01/11/2049	0.00 US20030NCE94
MEDTRONIC GLOBAL 1.375% 15/10/2040/10/2040	0.00 XS2238792332
EUR100000	
ZIFF DAVIS INC	0.00 US48123V1026
AUTO TRADER GROUP PLC	0.00 GB00BVVYFW23
JAPAN GOV. TWO YEA 0.40% 01/10/2026	0.00 JP1024651QA4
TREASURY CORP VICTORIA 3.625% 3.62% 29/SEP/2040	0.00 XS3192255449
YARA INTL. 4.75% 01/06/2028D2000 144A	0.00 US984851AF24
US. TSY. NOTE/BON 2.875% 15/11/2046	0.00 US912810RU43
SPAIN GOV. BD. 2.70% 31/10/2048	0.00 ES0000012B47
PECO ENERGY 4.60% 15/05/2052	0.00 US693304BD82
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00 DE0001135325
SPAIN GOV. BD. 4.90% 30/7/2040	0.00 ES00000120N0
SPAIN GOV. BD. 3.50% 31/5/2029	0.00 ES0000012M51
VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000	0.00 US92277GAN79
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00 DE0001102481
WILLIAMS SONOMA ORD SHS	0.00 US9699041011
CGI INC	0.00 CA12532H1047
DOMINION ENERGY INC 4.7% SNR NTS 01/12/2044 USD 2014D	0.00 US25746UCC18
ENEOS HOLDINGS INC	0.00 JP3386450005
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00 US912810RT79
US. TSY. NOTE/BON 2.875% 15/05/2043	0.00 US912810RB61
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00 US912810PX00
KONE CORPORATION NEW	0.00 FI0009013403
GRUPO CIBEST SAADR	0.00 US40090E1064
BRIXMOR OPERATING 4.125% 15/05/2029/05/2029 USD2000	0.00 US11120VAH69
UK. GILT 4.00% 22/1/2060	0.00 GB00B54QLM75
TAIWAN SEMICONDUCT MANUFACTURING USD	0.00 US8740391003
GEBERIT AG-REG	0.00 CH0030170408
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00 XS2027400063
COGNA EDUCACAO SA NPV	0.00 BR00GACNOR2

JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00 JP1201851P76
UNITEDHEALTH GRP. 3.70% 15/08/2049	0.00 US91324PDU30
ULTA BEAUTY INC COM	0.00 US90384S3031
SANDOZ GROUP ORD SHS	0.00 CH1243598427
SUPER MICRO COMPUTCOM USD 0.001 POST REV SPT	0.00 US86800U3023
UK. GILT 4.25% 12/7/2049	0.00 GB00B39R3707
AUSTRALIA GOVERNME 2.75% 21/11/2027	0.00 AU000XCLWAQ1
GALDERMA GROUP N ORD SHS	0.00 CH1335392721
HEXAGON AB	0.00 SE0015961909
SAMSUNG BIOLOGICS CO LTD	0.00 KR7207940008
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00 BE0000357666
CAP. POWER US HLD 5.257% 01/06/2028028	0.00 US14041TAA60
POWER CORP OF CANADA CAD	0.00 CA7392391016
LINDT & SPRUENGLI AG-REG	0.00 CH0010570759
MPLX 5.00% 01/03/2033	0.00 US55336VBV18
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00 NL0000102234
COMMONWEALTH EDISO 2.75% 01/09/2051000 131	0.00 US202795JU55
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00 CA135087E679
BPCE F2F 19/10/2034	0.00 US05571AAS42
FTA CONSUMO SANTANDER 7 B FRN 20/07/2038	0.00 ES0305855019
HEIMSTADEN BOSTAD 0.75% 6/9/2029	0.00 XS2384269366
UK. GILT 4.25% 07/09/2039	0.00 GB00B3KJDS62
PPG INDUSTRIES INC	0.00 US6935061076
BECTON DICKINSON 1.213% 12/2/2036/02/2036	0.00 XS2298459426
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.00 US912810RJ97
EIFFAGE INC	0.00 FR0000130452
EBARA CORP NPV	0.00 JP3166000004
GBL. PAYMENTS 2.90% 15/11/20310	0.00 US37940XAH52
EXPERIAN FIN. 5.25% 17/08/2035/08/2035	0.00 US30217AAD54
INTESA SANPAOLO S P A SPONSORED ADR	0.00 US46115H1077
CPUK FIN. 6.136% 28/8/2031	0.00 XS2603557674
ITALY BUONI POLIEN 6.50% 01/11/2027	0.00 IT0001174611
JBS USA HLDG. LUX 6.25% 01/03/2056	0.00 US472140AG79
SPAIN GOV. BD. 1.45% 31/10/2027	0.00 ES0000012A89
MARS 5.00% 1/3/2032	0.00 US571676AZ85
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00 FR001400FTH3
ELEVANCE HEALTH IN 5.65% 15/06/205400	0.00 US036752BA01
COCA-COLA 2.50% 15/3/2051	0.00 US191216DC18
AMRIZE AG	0.00 CH1430134226
HEINEKEN NV	0.00 NL0000009165
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00 US5312297550
GREAT WEST LIFE CO	0.00 CA39138C1068
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00 IT0005544082
KELLANOVA	0.00 US4878361082
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00 DE0001135226
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.00 DE0001102614
EMBOTELLADORAS ARCA SA - NOMINATIVE SHAR	0.00 MX01AC100006
KEYCORP FRN 04/04/20315.121% 04/04/2031	0.00 US49326EEQ26
XP INC	0.00 KYG982391099
TRUIST FINL. F2F 24/01/20354/01/2035 USD2000 I	0.00 US89788MAS17
ESTACIO PARTICIPACOES SA	0.00 BRYDUQACNOR3
CYBERARK SOFTWARE LTD	0.00 IL0011334468
FIRSTENERGY CORP USD	0.00 US3379321074
RB GLOBAL INC COM NPV	0.00 CA74935Q1072
SBI HOLDINGS INC NPV	0.00 JP3436120004
SPAIN GOV. BD. 1.45% 30-APR-29	0.00 ES0000012E51
KEYCORP	0.00 US4932671088
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00 FR0014009O62
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00 FR0013515806
DEUTSCHE BANK AG/NEW F2F 10/01/202973% 10/01/2029	0.00 US25160PAQ00
HYUNDAI MOBIS	0.00 KR7012330007
NATL. GAS TRANSMIS 5.50% 4/2/2034	0.00 XS2987788408
VAR ENERGI 5.875% 22/05/2030	0.00 US92212WAF77
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.00 US912810RK60

BERKLEY(W.R.)CORP 4.75% SNR NTS 01/08/2044 USD	0.00 US084423AT91
KRAFT HEINZ CO COM	0.00 US5007541064
UK. GILT 1.25% 22/10/2041	0.00 GB00BJQWYH73
NIPPON YUSEN KK NPV	0.00 JP3753000003
PACIFIC GAS & ELEC 3.95% 01/12/2047	0.00 US694308HY69
DOCUSIGN INC	0.00 US2561631068
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.00 JP1201451D66
ITALY BUONI POLIEN 5.75% 01/02/2033	0.00
ANTOFAGASTA PLC 5.625% 09/09/2035	0.00 USG0399BAC12
CVS HEALTH 5.05% 25/03/2048	0.00 US126650CZ11
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.00 DE0001102457
JBS USA LUX JBS US 5.75% 1/4/2033	0.00 US46590XAY22
INFORMA 3.125% 05/07/2026	0.00 XS1853426895
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.00 JP1201471DC6
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00 NL0010721999
JPM CCP EUR BROKER ACCOUNT	0.00
FIRST SOLAR INC	0.00 US3364331070
VONOVIA SE NPV SUBS RTS DIV CASH	0.00 DE000A1ML7J1
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.00 JP1201821NA5
NEW YORK STATE DO 5.832% 1/7/2055	0.00 US64985SFG30
N/WIDE. B/SOC. 4.00% 14/09/2026	0.00 US63859XAD93
UK. GILT 3.75% 22/07/2052	0.00 GB00B6RNH572
CANADIAN GOV. BD. 2.75% 1/9/20308	0.00 CA135087T388
TWILIO INC	0.00 US90138F1021
ITALY BUONI POLIEN 3.80% 01/08/2028	0.00 IT0005548315
MARRIOTT INTERNATIONAL INC 5% SNR NTS 15/10/2027	0.00 US571903BJ14
USD1000 JJ	
OCCIDENTAL PETROL 5.375% 1/1/2032	0.00 US674599EK76
ONEOK 4.85% 01/02/2049	0.00 US682680BZ59
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00 DE0001102598
KONINKLIJKE PHILIPS NV	0.00 NL0000009538
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.00 US912810RY64
UK. GILT 4.25% 07/12/2046	0.00 GB00B128DP45
ITALY BUONI POLIEN 3.85% 01/02/2035	0.00 IT0005607970
SPAIN GOV. BD. 3.90% 30/07/2039	0.00 ES0000012L60
F5 NETWORKS INC	0.00 US3156161024
T-MOBILE USA 3.00% 15/02/2041	0.00 US87264ABL89
BRISTOL-MYERS SQU 4.625% 15/05/2044	0.00 US110122DH81
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00 JP1201731L76
TYLER TECHNOLOGIES INC	0.00 US9022521051
MEXICO GOV. INTL. 5.375% 22/03/2033	0.00 US91087BBK52
PENSKE TRUCK LEASI 5.75% 24/5/20264/05/2026 USD1000	0.00 US709599BU71
144A	
UNITED STATES TRE 3.875% 30/09/2029	0.00 US91282CFL00
CAPCOM CO LTD	0.00 JP3218900003
CANTOR FITZGERALD 7.20% 12/12/2028	0.00 US138616AM99
ALPHABET 5.30% 15/05/2065	0.00 US02079KAN72
TENNET HLDG. 2.00% 05/06/203415 REGS	0.00 XS1828037827
REGAL REXNORD CORP 6.05% 15/02/2026	0.00 US758750AL75
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.00 JP1103501J35
SPAIN GOV. BD. 3.45% 31/10/2034	0.00 ES0000012N35
NETHERLANDS GOV. 0.00% 15/01/2029	0.00 NL0015000LS8
PENSKE TRUCK LEASI 4.40% 01/07/2027/07/2027 USD1000	0.00 US709599BN39
144A	
BOUYGUES	0.00 FR0000120503
AMERICAN INTERNATI 5.45% 07/05/2035	0.00 US026874DX22
CAP. ONE FINL. F2F 30/10/2031	0.00 US14040HDC60
SPAIN GOV. BD. 3.10% 30/07/2031REGS	0.00 ES0000012N43
DTE ELECTRIC CO 3.7% 15/MAR/2045	0.00 US23338VAE65
SPAIN GOV. BD. 5.15% 31/10/2028	0.00 ES00000124C5
DT MIDSTREAM 5.80% 15/12/2034	0.00 US23345MAD92
WEA FIN. WESTFIELD 4.75% 17/09/2044	0.00
RAIA DROGASIL SA COM NPV	0.00 BRRADLACNORO
ESCO TECHNOLOGIES INC	0.00 US2963151046
DAIWA HOUSE INDUSTRY JPY	0.00 JP3505000004

TEVA PHARMACEUTICAL SP ADR	0.00 US8816242098
NEXTERA ENERGY CA 4.685% 1/9/2027	0.00 US65339KCL26
COREBRIDGE FINL. 3.65% 5/4/2027	0.00 US21871XAD12
DIGITAL DUTCH FIN 3.875% 15/07/2034	0.00 XS3102229922
T ROWE PRICE GROUP	0.00 US74144T1088
BUONI POLIENALI D 2.95% 01/07/2030	0.00 IT0005637399
ITALY BUONI POLIEN 3.25% 15/07/203244A	0.00 IT0005647265
TAPESTRY INC COM USD0.01	0.00 US8760301072
ITALY BUONI POLIEN 3.15% 15/11/2031	0.00 IT0005619546
ITALY BUONI POLIEN 2.65% 15/06/2028	0.00 IT0005641029
WP CAREY 4.65% 15/7/2030	0.00 US92936UAN90
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.00 US015271BC21
WELLS FARGO F2F 30/4/2041	0.00 US95000U2Q52
STANDARD CHARTERED P F2V 21/01/202972 5.545% 21/01/2029	0.00 US85325C2D33
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00 IT0005514473
ITALY BUONI POLIEN 2.95% 01/09/2038	0.00 IT0005321325
SS AND C TECHNOLOGIES HOLDINGS	0.00 US78467J1007
FLORIDA POWER & LI 5.30% 15/06/20342034 USD1000	0.00 US341081GU57
APPLE INC 2.7% 05/AUG/2051	0.00 US037833EK23
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.00 JP1201881Q46
AMERICAN HOMES 4 R 4.95% 15/06/2030	0.00 US02666TAK34
ITALY BUONI POLIEN 2.00% 1/2/2028	0.00 IT0005323032
BUNDESOBLIGATION 2.10% 12/04/2029.01	0.00 DE000BU35025
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00 CA135087R481
INSULET CORP	0.00 US45784P1012
EAST JAPAN RAILWAY JPY	0.00 JP3783600004
PERNOD-RICARD SA	0.00 FR0000120693
ITALY BUONI POLIEN 2.70% 01/10/2030	0.00 IT0005654642
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.00 US53079EBN31
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00 IT0005596470
VERIZON COMMS. 3.40% 22/03/20411000	0.00 US92343VKG44
MORGAN STANLEY F2F 18/10/2030	0.00 US61747YFU47
SPAIN GOV. BD. 1.50% 30/04/2027	0.00 ES00000128P8
BUNDESREPUB. DEUTSCHLAND 2.6% 15/AUG/2035	0.00 DE000BU2Z056
WESTERN MIDSTREAM 5.25% 01/02/2050	0.00 US958667AA50
HALLIBURTON CO	0.00 US4062161017
TECK RESOURCES LTD-CLS B	0.00 CA8787422044
JBS USA LUX SARL / 5.95% 20/04/2035	0.00 US472140AA00
NOVOZYMES A S	0.00 DK0060336014
TRANSCANADA PIPEL 4.625% 01/03/20344 USD1000	0.00 US89352HAM16
BALTIMORE GAS & EL 5.45% 1/6/2035	0.00 US059165ET34
AUSTRALIA GOVERNME 0.50% 21/09/2026	0.00 AU0000106411
QBE INSURANCE GROUP LTD	0.00 AU000000QBE9
DEVON ENERGY CORPORATION	0.00 US25179M1036
RIO TINTO FIN. US 4.875% 14/03/2030	0.00 US76720AAS50
WHITBREAD PLC	0.00 GB00B1KJJ408
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00 JP1201661JA3
VERIZON COMMUNICATIONS 1.12% 19/SEP/2035	0.00 XS2320760114
PUBLICIS GROUPE	0.00 FR0000130577
TRUIST FINL. F2F 30/10/2029	0.00 US89788MAQ50
TENNET HLDG. 1.375% 26/6/2029	0.00 XS1632897929
WIWYNN CORP	0.00 TW0006669005
EVOLUTION MINING LIMITED	0.00 AU000000EVN4
RAIFFEISEN BANK INTE F2V 02/01/2035	0.00 XS2904849879
NESTLE HOLDINGS INC 4.0% 24/SEP/2048	0.00 US641062AN41
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.00 FR001400QOL3
WISTRON CORP	0.00 TW0003231007
HD HYUNDAI INFRACORE CO LTD	0.00 KR7042670000
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00 ES0000012L52
BUNDESOBLIGATION 0.0% 16/APR/2027	0.00 DE0001141851
TENNET HOLDING BV 0.125% 09/12/20270000 20	0.00 XS2348325221
SPAIN GOV. BD. 5.15% 31/10/2044	0.00 ES00000124H4
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00 FR0010870956
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00 CA135087H235

BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00 DE0001102440
EDISON INTERNATIONAL	0.00 US2810201077
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.00 AU0000013740
FURUKAWA ELECTRIC NPV	0.00 JP3827200001
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00 ES0000012132
CHURCH & DWIGHT CO	0.00 US1713401024
UBS GROUP AG 3.75% 11/AUG/2036	0.00 CH1474856965
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00
IDEX 4.95% 01/09/2029	0.00 US45167RAJ32
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.00 US912810RQ31
FUTU HOLDINGS LTD	0.00 US36118L1061
ZURICH FIN. IRELAND F2V 19/4/20519/04/51 USD200000 57	0.00 XS2283177561
HAMBURG COMMERCIAL BA 4.50% 24/7/2028	0.00 DE000HCB0B44
IMPERIAL OIL LTD	0.00 CA4530384086
LOGICOR FINANCING 4.25% 18/07/2029EUR100000 16	0.00 XS2860968085
SBA COMMUNICATIONS COM	0.00 US78410G1040
TORAY INDS INC	0.00 JP3621000003
ON SEMICONDUCTOR CORPORATION	0.00 US6821891057
BANK OF AMERICA CORP 3.59% 21/JUL/2028	0.00 US06051GGR48
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00 IT0005402117
INTEL 4.10% 11/5/2047	0.00 US458140AY68
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00 CA135087P329
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.00 JP1300301940
ARMSTRONG WORLD INDUSTRIES INC	0.00 US04247X1028
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
PETROCHINA CO LTD H	0.00 CNE1000003W8
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00 IT0005363111
TERADYNE INC	0.00 US8807701029
ICON INVS. SIX DA 5.849% 08/05/2029	0.00 US45115AAB08
COLES GROUP LTD	0.00 AU0000030678
INTESA SANPAOLO F2V 20/06/205444A	0.00 US46115HCB15
SNAP ON INC	0.00 US8330341012
BPCE SA F2F 20/01/2034	0.00 FR001400WP90
KH NEOCHEM CO LTD	0.00 JP3277040006
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00 FR0013404969
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00 IT0005274805
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00 NL0012171458
RCI BANQUE FRN 24/03/2037	0.00 FR001400Y5Z1
UK. GILT 4.25% 7/12/2055	0.00 GB00B06YGN05
FORTESCUE LTD ORDINARY FULLY PAID	0.00 AU000000FMG4
CDW CORP	0.00 US12514G1085
ESTEE LAUDER COMPANIES	0.00 US5184391044
GENMAB AS	0.00 DK0010272202
BOC HONG KONG (HOLDINGS) LIMITED	0.00 HK2388011192
MAKEMYTRIP LTD	0.00 MU0295S00016
BROOKLYN UNION GA 6.415% 18/07/2054	0.00 US114259AY07
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00 IT0005340929
DAIMLER TRUCK FIN 5.125% 25/09/2027	0.00 US233853AY62
PHILLIPS 66 4.90% 1/10/2046	0.00 US718547AP73
VONOVIA SE 1.50% 14/6/2041	0.00 DE000A3E5MK0
NEWDAY FUNDING MASTER ISSUER 2X C FRN 7/15/2032	0.00 XS2834467602
BERRY GBL. 5.50% 15/04/2028	0.00 US08576PAL58
RIO TINTO FIN. USA 5.00% 14/03/2032	0.00 US76720AAT34
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00 DE0001102515
INTESA SANPAOLO F2V 21/11/2033	0.00 US46115HBV87
NATL BK OF GREECE EUR	0.00 GRS003003035
CAPITAL ONE FINANZIA F2F 1/2/2029	0.00 US14040HCX17
CARNIVAL 6.125% 15/02/2033	0.00 US143658BX94
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00 DE0001135176
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00 IT0005521981
ANARAFE SL FRN 18/01/2028N 18/01/2028 EUR100000	0.00
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.00 JP1201301B94

SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00 US797440BW34
CORPAY INC COM USD 0.001	0.00 US2199481068
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00 DE0001102473
TARGA RES. 6.125% 15/3/2033	0.00 US87612GAC50
INDONESIA TSY. BD 7.125% 15/06/2038	0.00 IDG000021809
RAIFFEISEN BANK INTE F2V 18/6/2032	0.00 XS2189786226
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.00 JP1300341B39
ZEBRA TECHNOLOGIES CORP	0.00 US9892071054
ERAC USA FIN LLC 4.6% 01/05/2028	0.00 US26884TAV44
EXPEDITORS INTL WASH INC	0.00 US3021301094
DAIMLER TRUCK HOLDING AG	0.00 DE000DTR0CK8
TOYOTA INDUSTRIES CORPORATION	0.00 JP3634600005
TEXAS PACIFIC LD COM USD0.01	0.00 US88262P1021
LOEWS CORP	0.00 US5404241086
COX COMMS. 2.60% 15/06/20316% 15/06/2031	0.00 US224044CN54
REPUBLIC OF POLAND 5.00% 25/01/2030	0.00 PL0000117370
SUMITOMO MITSUI TRUST GROUP IN	0.00 JP3892100003
NTT FIN. 5.502% 16/07/2035	0.00 US62954WAV72
TOYOTA TSUSHO CORP	0.00 JP3635000007
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
FUT DEC 25 CBT UL T-BONDS	0.00
CABOT OIL AND GAS CORP	0.00 US1270971039
AMGEN 5.65% 2/3/2053	0.00 US031162DT45
TREASURY CORP VICT 2.25% 15/09/2033	0.00 AU35G0002504
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00 ES0000012729
BANK PEKAO SA	0.00 PLPEKAO00016
GOLDEN BAR SECURITISATION SR 24-1 CL C FLTG RT	0.00 IT0005611394
22/09/2043	
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.00 US842400HF31
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00 DE0001102549
KRUNGTHAI CARD PCL	0.00 TH0689010R18
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00 JP1201831P14
HCA 5.50% 15-JUN-47	0.00 US404119BV04
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00 JP1201511EC7
TRIMBLE INC COM NPV	0.00 US8962391004
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
CONS. EDISON OF NE 4.30% 01/12/2056	0.00 US209111FK46
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.00 JP1201761M45
AIB GRP. FRN 15/05/2031	0.00 USG0R4HJAK23
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
ANPEC ELECTRONICS CORP	0.00 TW0006138001
JAPAN ELEVATOR SER NPV TEMP	0.00 JP3389510003
TELEFONICA SA	0.00 ES0178430E18
COCA-COLA EUROPACIFIC PARTNERS	0.00 GB00BDCPN049
NIPPON STEEL CORP NPV TEMP	0.00 JP3381000003
NIO INC	0.00 KYG6525F1028
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00 AU3TB0000150
STELLANTIS NV 4.0% 19/MAR/2034	0.00 XS2937308067
JAPAN EXCHANGE GROUP INC	0.00 JP3183200009
DAE FNDG. 3.375% 20/03/2028	0.00 XS2286303495
SPAIN GOV. BD. 0.80% 30/07/2027	0.00 ES0000012G26
AFFIRM HOLDINGS INC	0.00 US00827B1061
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00 JP1300361C33
KRAFT HEINZ FOODS 5.40% 15/03/2035	0.00 US50077LBN55
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00 BE0000360694
SIEMENS FINANCIER 3.625% 22/2/2044	0.00 XS2769892600
ASSURANT INC	0.00 US04621X1081
GENUINE PARTS CO USD	0.00 US3724601055
TARGA RES. 4.20% 01/02/2033	0.00 US87612GAA94
SPAIN GOV. BD. 0.70% 30/04/2032	0.00 ES0000012K20

LULULEMON ATHLETIC	0.00 US5500211090
TENNESSEE GAS PIPE 7.00% 15/10/2028D1000	0.00 US880451AV10
ENERGY TRANSFER OP 5.00% 15/05/2050	0.00 US29278NAR44
APTIV 3.10% 1/12/2051	0.00 US03835VAJ52
ACCENTURE CAPITAL 4.50% 04/10/2034	0.00 US00440KAD54
US. TSY. NOTE/BON 4.875% 15/08/2045/2045 USD100 BONDS	0.00 US912810UN62
08/45	
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00 IT0004923998
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.00 CA135087Q723
RESTAURANT BRNDS ICOM NPV	0.00 CA76131D1033
STMICROELECTRONICS NV	0.00 NL0000226223
NEWMONT CORPORATION	0.00 AU0000297962
HCA 5.75% 01/03/2035	0.00 US404119DB22
UK. GILT 1.125% 31/1/2039	0.00 GB00BLPK7334
CHECK POINT SOFTWARE TECH	0.00 IL0010824113
FORD MOTOR CREDIT 7.35% 06/03/2030	0.00 US345397C684
SEVERN TRENT UTILI 5.25% 4/4/2036	0.00 XS2607194086
US. TSY. NOTE/BOND 4.00% 31/03/2030	0.00 US91282CMU26
MOTOR OIL HELLAS CORINTH REFINERIES SA	0.00 GRS426003000
ALLIANT ENERGY CORP	0.00 US0188021085
INFOSYS LTD	0.00 US4567881085
CANADIAN GOVERNMENT 2.50% 01/08/2027	0.00 CA135087T461
ABBVIE 5.20% 15/03/2035	0.00 US00287YEA38
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.00 JP1300281845
US TREASURY N/B 3.87% 31/DEC/2029	0.00 US91282CGB19
ROGERS COMMUNICATIONS INC-B	0.00 CA7751092007
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00 US912810QA97
EXELIXIS INC	0.00 US30161Q1040
ANHEUSER-BUSCH INB 4.35% 1/6/2040	0.00 US035240AS95
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00 IT0005383309
SMC CORP	0.00 JP3162600005
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00 FR0013257524
COMCAST CORP 5.5% GTD SNR NTS 15/05/2064 USD1000	0.00 US20030NEG25
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00 JP1300771P16
PLAINS ALL AMER PIPELINE 4.7% 15/JAN/2031	0.00 US72650RBR21
ZIMMER BIOMET HOLDINGS INC	0.00 US98956P1021
ASE TECHNOLOGY HOLDING CO LTD	0.00 TW0003711008
SIEMENS HEALTHINEERS AG	0.00 DE000SHL1006
ALIMENTATION COUC 5.267% 12/2/20344	0.00 US01626PAU03
GOLD FIELDS LTD - SPONS ADR	0.00 US38059T1060
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00 IT0005508590
EURP. UNION 3.00% 4/3/2053	0.00 EU000A3K4DY4
PETRONAS DAGANGAN BHD	0.00 MYL56810O001
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00 IT0005083057
FORD MOTOR CREDIT 7.122% 07/11/2033USD200000	0.00 US345397D674
CENTERPOINT ENERGY 4.50% 01/04/2044DS 01/04/2044 USD	0.00 US15189XAN84
X	
SANRIO CO LTD NPV	0.00 JP3343200006
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00 IT0005530032
DEUTSCHE BAHN FIN 1.125% 29/05/2051051	0.00 XS2357951164
BROADCOM INC 3.419% 15/04/2033	0.00 US11135FBK66
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00 US912828YX25
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00 JP1300331A99
ASAHI GROUP HOLDINGS LTD	0.00 JP3116000005
BARCLAYS FRN 25/02/2031	0.00 US06738ECY95
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
FIRST QUANTUM MINERALS LTD	0.00 CA3359341052
TOURMALINE OIL CP COM	0.00 CA89156V1067
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00 IT0005580094
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00 FR001400NEF3
WEST PHARMACEUTICAL SERVICES	0.00 US9553061055
TARGA RES. 4.95% 15/04/2052	0.00 US87612GAB77

ITALY BUONI POLIEN 3.45% 15/07/2031	0.00 IT0005595803
AEP TRANSMISSION CO LLC 2.75% SNR NTS 15/08/2051	0.00 US00115AAN90
USD1000 N	
WATERS CORPORATION	0.00 US9418481035
JEFFERIES FINANCIAL GROUP INC 2.75% 15/10/2032	0.00 US47233JDX37
THAI UNION GROUP	0.00 TH0450010R15
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00 JP1201691K75
JEFFERIES FINANCI 5.875% 21/07/2028	0.00 US47233WBM01
CHINA RESOURCES BE NPV	0.00 HK0291001490
PHARMARESEARCH CO KRW500	0.00 KR7214450009
PIEDMONT NATURAL G 2.50% 15/3/2031	0.00 US720186AN51
CARLYLE GROUP INC	0.00 US14316J1088
SECOM CO LTD	0.00 JP3421800008
DIAMONDBACK ENERGY 5.90% 18/04/2064	0.00 US25278XBB47
MPLX 5.40% 01/04/2035	0.00 US55336VBY56
BANK OF IRELAND GR EUR1	0.00 IE00BD1RP616
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00 JP1300391D69
UNION PACIFIC 5.15% 20/01/20630	0.00 US907818GD49
T-MOBILE USA 5.125% 15/05/2032	0.00 US87264ADS15
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00 IT0005500068
SPAIN GOV. BD. 2.70% 31/01/2030	0.00 ES0000012O00
BARCLAYS FRN 11/08/2046	0.00 US06738EDE23
FRENCH REPUBLIC GO 3.75% 25/5/2056	0.00
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00 NL0015001DQ7
ITALY BUONI POLIEN 3.60% 1/10/2035	0.00 IT0005648149
BANK RAKYAT INDONESIA	0.00 ID1000118201
ATMOS ENERGY 5.75% 15/10/2052	0.00 US049560AY17
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00 NL0015001XZ6
SODEXO 5.15% 15/08/2030	0.00 US833794AC42
CHARTER COMMS. OPE 6.65% 01/02/203401/02/2034 USD	0.00 US161175CP73
POLY PROPERTY SERVICES CO LTD	0.00 CNE100003PV3
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00
KINGDOM OF BELGIUM 2.60% 22/10/2030	0.00 BE0000365743
APTIV PLC NEW ORD USD0.01	0.00 JE008TDN8H13
IHI CORP TEMP	0.00 JP3134800006
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
AMERICAN EXPRESS F2F 30/01/2036	0.00 US025816DZ98
BUONI POLIENNALI D 1.25% 01/12/20260 REGS	0.00 IT0005210650
DEUTSCHE BAHN FIN 1.625% 16/8/2033NTS 16/08/2033	0.00 XS1772374770
EUR1000	
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00 IT0005437147
CAP. ONE FINL. F2F 26/7/2030	0.00 US14040HDG74
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00 JP1300751N79
MCCORMICK AND COMPANY INC	0.00 US5797802064
SWO USD RCV SOFR 1D PAY 4.1 020326	0.00
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
KEYCORP F2F 06/03/2035	0.00 US49326EEP43
STELLANTIS N V	0.00 NL00150001Q9
SK HYNIX INC 4.25% 11/09/2028	0.00 USY8085FBY52
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00 NL0015000RP1
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00 BE0000341504
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00 JP1201791N14
SANTANDER UK GROUP H F2F 22/09/2029D	0.00 US80281LAX38
KAZMUNAYGAS NATL. 6.375% 24/10/2048/10/2048	0.00 XS1807299331
USD200000 15	
FRESENIUS MEDICAL 3.00% 1/12/2031/2031 USD1000 144A	0.00 US35805BAE83
AUSTRALIAN GOV. 3.00% 21/11/2033	0.00 AU0000217101

JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00 JP1201771M76
ORACLE CORP 3.8% SNR NTS 15/11/2037 USD2000	0.00 US68389XBP96
SVENSKA HANDELSBKN SER A NPV	0.00 SE0007100599
COM7 PCL	0.00 TH6678010R15
BANCO BPM SPA	0.00 IT0005218380
ASTRAZENECA PLC SPONS ADR	0.00 US0463531089
SANTANDER UK GRP. HL F2F 22/09/2036D	0.00 US80281LAY11
PRINCIPAL FINANCIAL GROUP	0.00 US74251V1026
SCB X PCL	0.00 THA790010R17
GILDAN ACTIVEWEAR INC	0.00 CA3759161035
FOX CORP	0.00 US35137L1052
VECTOR INC	0.00 JP3835500004
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.00 JP1300351B93
KYOCERA CORP	0.00 JP3249600002
DAIWA SECURITIES GROUP INC.	0.00 JP3502200003
AEP TEXAS 5.45% 15/05/2029	0.00 US00108WAS98
VERIS RESIDENTIAL INC	0.00 US5544891048
DRAFTKINGS HOLDINGS INC	0.00 US26142V1052
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.00 AU000000VCX7
KERRY GROUP PLC-A	0.00 IE0004906560
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00 IT0005494239
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00 JP1300621K47
LOGITECH INTERNATIONAL SA	0.00 CH0025751329
NIDEC CORPORATION	0.00 JP3734800000
SPAIN GOV. BD. 2.35% 30/07/2033	0.00 ES00000128Q6
FIRST CITIZENS BCSHS - CL A	0.00 US31946M1036
CROWN CASTLE 2.10% 01/04/2031	0.00 US22822VAW19
SUN COMMUNITIES INC	0.00 US8666741041
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00 JP1300321A34
CHARTER COMMS. OPE 6.70% 01/12/2055	0.00 US161175CT95
SAECURE 20 BV 20 A FRN 28/4/2093	0.00 XS2321519600
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00 IT0005445306
UBS GROUP CHF0.10 REGD	0.00 CH0244767585
JPMORGAN CHASE & CO F2F 25/07/2033	0.00 US46647PDH64
Income Due - AUD	0.00
MERCK KGAA	0.00 DE0006599905
SOUTHERN GAS CAP. 4.40% 30/5/2047000 2017-A	0.00 US8426EPAC26
BANK OF NINGBO CO LTD	0.00 CNE1000005P7
COX COMMS. 2.95% 1/10/2050	0.00 US224044CM71
UK. GILT 3.50% 22/07/2068	0.00 GB00BBJNQY21
VENTURE GBL. CALC 4.125% 15/08/20310.0% 15/08/2031	0.00 US92328MAB90
RECORDATI SPA - NEW	0.00 IT0003828271
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.00 JP1300811Q17
UK. GILT 1.75% 22/1/2049	0.00 GB00BFWFPP71
DONGSUNG FINETEC CO	0.00 KR7033500000
NEC ELECTRONICS CORP	0.00 JP3164720009
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.00 DE000BU2F009
SPAIN GOV. BD. 1.00% 31/10/2050	0.00 ES0000012G00
EQUITABLE HLDGS IN COM	0.00 US29452E1010
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00 ES0000012I24
UBS GRP. F2F 13/08/2030	0.00 US902613AA61
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00 JP1201841P46
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00 IT0005467482
INPEX CORPORATION	0.00 JP3294460005
ROCHE HLDGS. 1.93% 13/12/2028	0.00 USU75000BW55
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.00 JP1024571Q21
WESTERN GAS PARTNE 4.65% 01/07/2026	0.00 US958254AF13
UTD. AIRLINES 4.375% 15/04/2026	0.00 US90932LAG23
AMPRION 0.625% 23/9/2033EGS	0.00 DE000A3E5VX4
BURLINGTON STORES INC	0.00 US1220171060
JAPAN GOV. TWENTY 2.00% 20/12/2044	0.00 JP1201911R15
CONOCOPHILLIPS 5.7% GTD SNR NTS 15/09/2063 USD1000	0.00 US20826FBH82
CANADIAN GOV. BD. 3.25% 01/06/20350	0.00 CA135087S620

HYUNDAI ROTEM CO	0.00 KR7064350002
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00 DE0001102572
LOGICOR FINC. SAR 0.875% 14/1/2031	0.00 XS2286012849
DOOSAN ENERBILITY	0.00 KR7034020008
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00 JP1201811N77
FLORIDA POWER & LI 3.95% 01/03/2048	0.00 US341081FQ54
CARETRUST REIT INC	0.00 US14174T1079
NATIONAL GRID ELE 1.625% 07/10/2035	0.00 XS2241245203
SOUTHERN CALIFORNI 4.65% 01/10/2043	0.00 US842400FZ13
CANADIAN GOV. 1.50% 01/12/2031	0.00 CA135087N266
REXEL SA	0.00 FR0010451203
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00 NL0000102317
T-MOBILE USA INC 5.25% 15/06/2055	0.00 US87264ADN28
GRACO INC	0.00 US3841091040
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00 BE0000335449
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00 JP1300761NA3
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00 JP1201461D98
ROMANIAN GOV. INTL 5.25% 30/05/2032	0.00 XS2829209720
RED & BLACK AUTO GERMANY 8 UG 8 A FRN 15/9/2030	0.00 XS2385344457
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00 DE0001135366
SNAM SPA	0.00 IT0003153415
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00 CA135087M847
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00 JP1201721L45
CHINA OVERSEAS LAND AND INVESTMENT LIMIT	0.00 HK0688002218
CANADIAN DOLLAR	0.00
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.00 JP1201231AC0
AKER BP 3.10% 15/7/2031	0.00 US55037AAB44
BANCA POPOL EMILIA ROMAGNA	0.00 IT0000066123
WEICHAI POWER CO LTD	0.00 CNE1000004L9
FIDELITY NATL FINL FNF GROUP	0.00 US31620R3030
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00 JP1201751M13
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00 JP1201711L13
NEUROCRINE BIOSCIENCES INC	0.00 US64125C1099
SGS SA	0.00 CH1256740924
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00 JP1201281B64
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
BERKSHIRE HATHAWAY 3.80% 15/07/2048	0.00 US084659AP66
BUONI POLIENNALI D 0.95% 01/12/2031	0.00 IT0005449969
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00 AU0000XCLWAR9
DOW INC	0.00 US2605571031
ORIGIN ENERGY LIMITED	0.00 AU0000000ORG5
FIFTH THIRD BANCORP 4.337% 25 AP 4.33% 25/APR/2033	0.00 US316773DF47
MID-AMERICA APARTMENT COMMUNITIES	0.00 US59522J1034
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00 JP1300781P48
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00 JP1300801PA2
KAZMUNAYGAS NATIONAL CO 3.5% 14/APR/2033	0.00 XS2242422397
ALPHABET INC 5.25% 15/MAY/2055	0.00 US02079KAM99
SINGAPORE TECH ENG SGD	0.00 SG1F60858221
SMITH & NEPHEW PLC	0.00 GB0009223206
BEST BUY CO INC	0.00 US0865161014
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00 IT0005370306
NEW ORIENTAL EDUCA	0.00 KYG6470A1168
GRAB HOLDINGS LTD	0.00 KYG4124C1096
PERMIAN RES. OPERA 6.25% 01/02/2033	0.00 US71424VAB62
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00 JP1201491E67
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00 IT0005170839
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00 AU0000XCLWAG2
ITALY BUONI POLIEN 3.45% 1/3/2048	0.00 IT0005273013
C.H. ROBINSON WORLDWIDE INC	0.00 US12541W2098
CARLISLE COS INC	0.00 US1423391002
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00 JP1300691M16
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00 AU0000XCLWAM0

JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00 JP1201651J76
EVERGY INC COM NPV	0.00 US30034W1062
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00 US015857AF21
BALL CORP COM NPV	0.00 US0584981064
ALEXANDRIA REAL ES 3.00% 18/05/20511	0.00 US015271AX76
KOC HOLDING AS	0.00 TRAKCHOL91Q8
BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026	0.00 IT0005454241
CANADIAN GOV. BD. 3.50% 1/3/2028	0.00 CA135087P576
Outstanding Settlement Receipts - PLN	0.00
OMNICOM GROUP	0.00 US6819191064
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
AVERY DENNISON CO US	0.00 US0536111091
FIBRA UNO ADMINISTRACION SA DE CV	0.00 MXCFFU000001
TUPRAS TURKIYE PETROL RAFINE	0.00 TRATUPRS91E8
INTL FLAVORS & FRAGRANCES USD	0.00 US4595061015
US. TSY. NOTE/BOND 4.75% 15/08/20552055 USD100 BONDS 08/55	0.00 US912810UM89
KINGSPAN GROUP PLC	0.00 IE0004927939
WEA FIN. WESTFIELD 4.75% 17/09/2044NTS 17/09/2044 USD200000	0.00 USU94299AD35
UK. GILT 6.00% 07/12/2028	0.00 GB0002404191
MDA SPACE LTD COM NPV	0.00 CA55293N1096
ESSITY AB SER B NPV	0.00 SE0009922164
MAIRE TECNIMONT SPA	0.00 IT0004931058
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00 JP1201501E99
ENERGY TRANSFER 6.40% 1/12/2030	0.00 US29273VAT70
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.00 US744448DA65
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00 BE0000352618
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00 JP1300591J79
GEN. MOTORS 6.60% 01/04/2036	0.00 US37045VAK61
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00 IT0005377152
BAIDU INC	0.00 KYG070341048
NEXTERA ENERGY CAP. F2V 15/8/2055	0.00 US65339KDE73
W P CAREY INC	0.00 US92936U1097
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00 IT0005433195
RELIANCE INC	0.00 US7595091023
DECKERS OUTDOOR ORD SHS A	0.00 US2435371073
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00 BE0000345547
AMCOR PLC COM USD	0.00 JE00BJ1F3079
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00 NL0012818504
STELLANTIS FIN. U 2.691% 15/09/20311 USD 144A	0.00 US85855CAB63
CF INDUSTRIES HOLDINGS INC	0.00 US1252691001
FRONTDOOR INC	0.00 US35905A1097
DYNATRACE INC	0.00 US2681501092
KONAMI GROUP CORP	0.00 JP3300200007
SCHINDLER-HLDG AG REG	0.00 CH0024638212
CATHAY FINANCIAL HOLDING CO	0.00 TW0002882008
JBS USA LUX JBS US 3.00% 15/5/2032	0.00 US46590XAP15
ITALY BUONI POLIEN 2.45% 1/9/2033	0.00 IT0005240350
BUONI POLIENNALI DEL TES 3.25% 01/MAR/2038	0.00 IT0005496770
BANK OF AMERICA F2F 19/6/2041	0.00 US06051GJE08
TMX GROUP LTD COM NPV	0.00 CA87262K1057
MASCO CORP USD	0.00 US5745991068
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00 NL0013552060
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00 JP13002918A0
EVEREST GROUP LTD	0.00 BMG3223R1088
ENBRIDGE 5.95% 5/4/2054	0.00 US29250NCD57
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00 JP1400101H56
UK. GILT 1.625% 10/22/2054	0.00 GB00BJLR0J16
COMPUTERSHARE LTD	0.00 AU000000CPU5
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00 CA135087F825
PAN AMERICAN SILVER CORP	0.00 CA6979001089

AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00 AU0000249302
ILLUMINA INC	0.00 US4523271090
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00 JP1201581G90
OLYMPUS CORP	0.00 JP3201200007
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00 IT0005162828
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.00 US644188BH66
CELESTICA ORD SHS	0.00 CA15101Q2071
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00 FR0014002JM6
SONOVA HOLDING AG - REG	0.00 CH0012549785
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00 BE0000320292
TELE2 AB	0.00 SE0005190238
FLORIDA POWER & LI 5.60% 15/06/20542054 USD1000	0.00 US341081GV31
SPAIN GOV. BD. 1.20% 31/10/2040	0.00 ES0000012G42
GEORGE WESTON LTD	0.00 CA9611485090
SPAIN GOV. BD. 3.45% 30/07/2066	0.00 ES00000128E2
SANTOS LIMITED	0.00 AU000000STO6
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.00 XS2264978623
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00 DE0001135085
OPEN TEXT CORP	0.00 CA6837151068
NOMURA RESEARCH INSTITUTE LTD	0.00 JP3762800005
TEVA PHARMACEUTICA 3.75% 09/05/20277	0.00 XS2406607098
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00 US912810FP85
MARRIOTT INTL. MD 4.90% 15/04/2029	0.00 US571903BL69
LENOVO GROUP LTD	0.00 HK0992009065
MATSUKIYOCOCOKARA AND CO	0.00 JP3869010003
ALLY FINANCIAL INC F2F 17/01/2031	0.00 US02005NBW92
MORGAN STANLEY 3.622% 01/04/2031	0.00 US6174468P76
CDW CDW FIN. 5.10% 01/03/2030	0.00 US12513GBK40
SMURFIT WESTROCK P COM USD0.001	0.00 IE00028FXN24
GALAXY ENTERTAINMENT GROUP LIMITED	0.00 HK0027032686
INDUSTRIAL BANK CO LTD	0.00 CNE000001QZ7
NEW CHINA LIFE INSURANCE CO LTD	0.00 CNE1000019Y0
CHINA PACIFIC INSURANCE GR H	0.00 CNE1000009Q7
FLOW TRADERS NV	0.00 BMG3602E1084
ELEMENT FINANCIAL CORP	0.00 CA2861812014
ENTEGRIS INC	0.00 US29362U1043
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00 IT0001086567
SYNCHRONY FINANCIAL F2F 29/07/2029	0.00 US87165BAX10
GEA GROUP AG	0.00 DE0006602006
BUONI POLIENALI DEL TES 4.1% 01/FEB/2029	0.00 IT0005566408
UPM KYMMENE CORP	0.00 FI0009005987
EMERA INC	0.00 CA2908761018
Income Due - GBP	0.00
BECTON DICKINSON 1.336% 13/08/2041	0.00 XS2375844656
HYUNDAI CAP. AMERI 4.25% 18/09/2028	0.00 US44891ADZ75
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00 JP1201531F68
HANSOH PHARMACEUTICAL GROUP CO LTD	0.00 KYG549581067
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00 BE0000349580
SHARKNINJA INC COM USD0.0001	0.00 KYG8068L1086
VERIZON COMMS. 2.65% 20/11/2040	0.00 US92343VFT61
NANYA TECHNOLOGY CORPORATION	0.00 TW0002408002
NVENT ELECTRIC PLC COM USD0.01	0.00 IE00BDVJJQ56
JPM. CHASE F2F 23/01/2030	0.00 US46647PEB85
MARCOPOLO SA	0.00 BRPOMOACNPR7
OSAKA GAS CO LTD JPY	0.00 JP3180400008
TOPSPORTS INTERNATIONAL HOLDINGS LTD	0.00 KYG892481041
HALMA PLC	0.00 GB0004052071
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00 IT0005582421
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00 IT0005177909
CROWN CASTLE INTL 2.90% 01/04/2041	0.00 US22822VAX91
SUNCORP GROUP LTD	0.00 AU000000SUN6
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00 JP1400131L54
TOKYO GAS CO LTD	0.00 JP3573000001
TAL EDUCATION GROUP ADR	0.00 US8740801043

JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00 JP1300141445
JAPAN GOV. THIRTY 1.80% 20/03/2054	0.00 JP1300821Q49
ARC RESOURCES COM NPV	0.00 CA00208D4084
HKD BNP PARIBAS A/C	0.00
BUONI POLIENNALI 0.95% 01/06/2032	0.00 IT0005466013
ITALY BUONI POLIEN 3.45% 15/07/2027	0.00 IT0005599904
DESCARTES SYSTEMS GROUP INC	0.00 CA2499061083
INSURANCE AUSTRALIA GROUP LIMITED	0.00 AU000000IAG3
HOLOGIC INC	0.00 US4364401012
DICK'S SPORTING GOODS INC	0.00 US2533931026
BUNDESREPUBLIK DEU 2.90% 15/08/2056.01 REGS	0.00
CHENBRO MICOM CO LTD	0.00 TW0008210006
HENKEL AG & CO KGAA NON VTG PREF	0.00 DE0006048432
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00 IT0005556011
ALFA LAVAL AB	0.00 SE0000695876
UK. GILT 2.50% 7/22/2065	0.00 GB00BYMZ75
ANTOFAGASTA PLC	0.00 GB0000456144
BEIGENE LTD	0.00 US07725L1026
PAN PACIFIC INTL HNPV TEMP	0.00 JP3639650005
SCENTRE GROUP	0.00 AU000000SCG8
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00 IT0005542797
HEALTH CARE SERV. 5.20% 15/06/2029	0.00 US42218SAK42
ROYALTY PHARMA PLC	0.00 GB00BMVP7Y09
NIPPON LIFE INSURANC F2V 23/01/2055	0.00 XS2979680332
GRUPO AEROPORTUARIO DEL SURESTE SAB	0.00 MXP001661018
ZILLOW GROUP INC	0.00 US98954M2008
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00 IT0005240830
DENMARK GOV. BD. 0.50% 15/11/2027	0.00 DK0009923567
MASTEC INC	0.00 US5763231090
TRADEWEB MARKETS INC	0.00 US8926721064
JIANGXI COPPER COMPANY LTD	0.00 CNE1000003K3
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00 FRO014004J31
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00 CA135087WL43
NUTRIEN 5.25% 15/01/2045	0.00 US67077MAS70
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00 BE0000337460
MERCK & CO INC 4.9% SNR NTS 17/05/2044 USD2000	0.00 US58933YBL83
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00 JP1300611K15
ANTHEM 5.10% 15/1/2044	0.00 US94973VBF31
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00 BE0000354630
B2GOLD CORP	0.00 CA11777Q2099
Outstanding Settlement Receipts - IDR	0.00
WIX COM LTD	0.00 IL0011301780
COMERICA F2F 30/01/2030	0.00 US200340AW72
BUILDERS FIRSTSOURCE INC	0.00 US12008R1077
AKZO NOBEL NV	0.00 NL0013267909
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00 ES0000012M93
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00
DOMINOS PIZZA INC	0.00 US25754A2015
JULIUS BAER GROUP LTD	0.00 CH0102484968
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00 JP1200951760
LUNDIN MINING CORP	0.00 CA5503721063
EQT AB	0.00 SE0012853455
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
RENTOKIL INITIAL PLC	0.00 GB00B082RF11
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00 JP1200931739
LIBERTY BROADBAND	0.00 US5303073051
SPAIN GOV. BD. 3.50% 31/01/20411/01/2041	0.00 ES0000012O75
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00 NL0015031501
MEDTRONIC GLOBAL HLDINGS 1.37% 15/10/2040	0.00 XS2238792332
HYUNDAI CAP. AMERI 5.35% 19/3/2029	0.00 US44891ACY10
EVOLUTION AB	0.00 SE0012673267
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
MARRIOTT INTL. MD 3.50% 15/10/2032USD1000 GG	0.00 US571903BF91
OWENS CORNING INC	0.00 US6907421019
PARAMOUNT GBL. 4.90% 15/08/2044	0.00 US124857AK99
SCHINDLER HOLDING-PART CERT	0.00 CH0024638196
EPIROC AB	0.00 SE0015658109
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00 JP1200851630
PACIFICORP 4.125% 15/01/2049	0.00 US695114CT39
BUONI POLIENALI D 0.60% 01/08/2031	0.00 IT0005436693
INTERSTATE POWER & 5.60% 01/10/2055	0.00 US461070AY09
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00 AU000000WTC3
FIRSTSERVICE CORP COM NPV	0.00 CA33767E2024
GRUPO SBF ORD SHS	0.00 BRSEBFGACNOR1
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00 BE0000351602
PRO MEDICUS LTD	0.00 AU000000PME8
HEALTHPEAK PROPERTIES INC	0.00 US42250P1030
NEWMONT NEWCREST F 5.35% 15/3/2034	0.00 US65163LAR06
SPAIN GOV. BD. 3.45% 30/7/2043	0.00 ES0000012K95
DOMINION ENERGY SOUTH CAROLINA INC 5.1% 1MTG BDS 01/06/2065 USD1000	0.00 US837004CJ73
FRENCH REPUBLIC GO 3.60% 25/05/204242.	0.00 FR001400WYO4
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00 IT0005561888
COCA COLA HBC AG ORD	0.00 CH0198251305
WATSCO INC	0.00 US9426222009
IDEX CORP	0.00 US45167R1041
KANSAI ELECTRIC POWER JPY	0.00 JP3228600007
COOPER COS INC COM USD0.10 (P/S)	0.00 US2166485019
ALTAGAS INCOME LTD	0.00 CA0213611001
SHIONOGI & CO LTD	0.00 JP3347200002
OWENS CORNING 5.7% 15/JUN/2034	0.00 US690742AP69
TRANSCONTINENTAL G 3.25% 15/5/2030	0.00 US893574AP88
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00 DE0001135069
JD HEALTH INTERNATIONAL INC	0.00 KYG5074A1004
DSM FIRMENICH AG EURO.01	0.00 CH1216478797
ZHONGJI INNOLIGHT CO LTD	0.00 CNE100001CY9
FRESENIUS MEDICAL CARE AG & CO	0.00 DE0005785802
ISRAEL DISCOUNT BANK	0.00 IL0006912120
BANK OF AMERICA F2F 24/05/20324/05/2032 EUR100000	0.00 XS2345798271
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00 JP1400121K57
ACUITY INC	0.00 US00508Y1029
MARS 3.60% 01/04/203444A	0.00 US571676AC90
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 GR 3.951% 15/10/2050	0.00 US53079EBJ29
BILIBILI INC	0.00 US0900401060
CROWN CASTLE INTL. 2.25% 15/1/2031	0.00 US22822VAT89
HANG SENG BANK	0.00 HK0011000095
EOG RES. 5.95% 15/7/2055	0.00 US26875PBA84
GS. GRP. F2F 27/01/2032	0.00 US38141GXR00
KIMCO REALTY 2.25% 01/12/2031	0.00 US49446GRAY53
DAIFUKU CO LTD NPV	0.00 JP3497400006
ACCOR SA	0.00 FR0000120404
MONOTARO CO LTD	0.00 JP3922950005
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00 JP1300701M48
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00 NL0015000B11
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00 US912810PU60
CLOROX CO DEL	0.00 US1890541097
BROADCOM 5.20% 15/07/2035	0.00 US11135FCM14
NEXANS SA	0.00 FR0000044448
COVESTRO AG NPV	0.00 DE000A40KY26
COCHLEAR LIMITED	0.00 AU000000COH5
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00 IT0005398406

JIANGSU HENGRUI PHARMACEUTIC	0.00 CNE100006XS6
JPM. CHASE F2F 22/04/2035	0.00 US46647PEH55
TELIA COMPANY AB	0.00 SE0000667925
BANCO SANTANDER SA F2V 27/1/2031	0.00 XS2984222989
SMITHS GROUP PLC	0.00 GB00B1WY2338
MR PRICE GROUP	0.00 ZAE000200457
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00 JP1300421E39
SOUTH WEST WATER F 5.75% 11/12/2032	0.00 XS2956847805
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
ORACLE 4.10% 25/03/2061	0.00 US68389XCB91
POOL CORPORATION	0.00 US73278L1052
EDP SA	0.00 PTEDP0AM0009
NORDSON CORP	0.00 US6556631025
PAYCOM SOFTWARE INC	0.00 US70432V1026
UK. GILT 1.625% 22-OCT-71	0.00 GB00BFMCN652
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00 AU0000143901
SAMSUNG C AND T CORPORATION	0.00 KR7028260008
AEROVIRONMENT INC	0.00 US0080731088
MEDTRONIC 4.15% 15/10/2053	0.00 XS2834368453
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00 JP1200971792
TRIPOD TECHNOLOGY CORP	0.00 TW0003044004
GFL ENVIRONMENTAL INC	0.00 CA36168Q1046
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00 JP1300461F39
ALEXANDRIA REAL ES 2.00% 18/05/20322	0.00 US015271AW93
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00 AU3TB0000192
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00 JP3400400002
CARLSBERG AS - B	0.00 DK0010181759
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00 JP13002717A6
LG ELECTRONICS INC	0.00 KR7066570003
CARREFOUR SA	0.00 FR0000120172
REGENCY CENTERS CORPORATION	0.00 US7588491032
WESSEX WATER SERVS 6.50% 19/9/2040	0.00 XS3025173983
SEGRO PLC	0.00 GB00B5ZN1N88
CROWN HOLDINGS INC	0.00 US2283681060
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00 IT0005438004
COUNTRY GARDEN SVC	0.00 KYG2453A1085
THE JM SMUCKER COMPANY	0.00 US8326964058
SUMITOMO FORESTRY CO LTD	0.00 JP3409800004
NETHERLANDS GOVER 0.00% 15/07/2031	0.00 NL00150006U0
PHISON ELECTRONICS CORP	0.00 TW0008299009
ALEXANDRIA REAL ESTATE EQUITIES	0.00 US0152711091
SANTOS FIN. 6.875% 19/09/20333	0.00 US803014AB57
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.00 CA45075E1043
ENTERGY LOUISIANA 4.20% 1/9/2048	0.00 US29364WBB37
SUBARU CORP	0.00 JP3814800003
ADMIRAL GROUP PLC	0.00 GB00B02J6398
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00 US912810PW27
UDR INC	0.00 US9026531049
LYONDELLBASELL INDUSTRIES	0.00 NL0009434992
GAMING AND LEISURE P COM	0.00 US36467J1088
CARGURUS INC	0.00 US1417881091
ORACLE CORP 6.1% 26/SEP/2065	0.00 US68389XDT90
BUREAU VERITAS SA	0.00 FR0006174348
UK. GILT 0.875% 31/01/2046	0.00 GB00BNNGP775
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.00 GB0005405286
KLEPIERRE	0.00 FR0000121964
STRAUMANN HLDG	0.00 CH1175448666
BUNGE GLOBAL SA COM USD0.01	0.00 CH1300646267
CAMDEN PROPERTY TRUST	0.00 US1331311027
AMUNDI SA	0.00 FR0004125920
BXP INC	0.00 US1011211018
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00 JP1201591GC4

WH GROUP LTD	0.00 KYG960071028
BAYER F2V 25/9/2083	0.00 XS2684846806
MPI CORP ORD SHS	0.00 TW0006223001
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00 IT0005495731
APPLE INC 3.75% SNR NTS 12/09/2047 USD2000	0.00 US037833DD98
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00 IT0005538597
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00 JP1300441E92
NEXTERA ENERGY CAP 3.00% 15/1/2052/01/2052 USD1000 60	0.00 US65339KCA60
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00 JP1201641J38
ONCOR ELEC. DELIVE 5.35% 4/1/2035	0.00 US68233JC257
ARDINE MATHESON HOLDINGS LTD	0.00 US4711154025
COLUMBIA PIPELINE 6.036% 15/11/2033033	0.00 US19828TAB26
DKK BNP PARIBAS A/C	0.00
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
INNOCARE PHARMA LTD	0.00 KYG4783B1032
ZTE CORP	0.00 CNE000000TK5
SWISS PRIME SITE AG	0.00 CH0008038389
AMERICAN HOMES 4 R 5.50% 01/02/2034	0.00 US02666TAG22
AGRICULTURAL BANK OF CHINA LTD	0.00 US00850M1027
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00 IT0005217390
FIRST FINANCIAL HOLDINGS CO LTD	0.00 TW0002892007
ATKINSREALIS GROUP COM NPV	0.00 CA04764T1049
JARDINE MATHESON HOLDINGS LIMITED	0.00 BMG507361001
ALIOR BANK SA	0.00 PLALIOR00045
TELENOR ASA	0.00 NO0010063308
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00 IT0005425233
HENNES & MAURITZ	0.00 SE0000106270
SYMRISE AG	0.00 DE000SYM9999
SOLVENTUM ORD SHS	0.00 US83444M1018
FRANCE GOV. BD. 1.75% 25/5/2066	0.00 FR0013154028
VERIZON COMMS. 2.355% 15/03/2032	0.00 US92343VGN82
REALTEK SEMICONDUCTOR CORP	0.00 TW0002379005
ITURAN LOCATION AND CONTROL	0.00 IL0010818685
RAMBUS INC	0.00 US7509171069
LINDT & SPRUENGLI AG-PC	0.00 CH0010570767
AKAMAI TECHNOLOGIES	0.00 US00971T1016
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00 JP1201251B37
FACTSET RESEARCH SYSTEMS INC	0.00 US3030751057
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00 JP1300731N17
TENNET HLDG. 0.50% 9/6/2031	0.00 XS2348325494
VAT GROUP AG	0.00 CH0311864901
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00 BE0000326356
STORE CAP. 2.70% 01/12/2031USD2000	0.00 US862121AD28
NETFLIX 3.875% 15-NOV-29	0.00 XS1989380172
IM FINANCIAL GROUP CO LTD	0.00 KR7139130009
LOGICOR FINC. SAR 4.625% 25/07/2028	0.00 XS2753547673
SOUTHERN CAL EDISO 2.95% 01/02/2051/2051 USD1000 2021A	0.00 US842400GY39
BOLIDEN ORD SHS	0.00 SE0020050417
HONG KONG CHINA GA	0.00 HK0003000038
UK. GILT 0.625% 22/10/2050	0.00 GB00BMBL1F74
POLY REAL ESTATE GROUP CO LTD	0.00 CNE0000001ND1
BAXTER INTL INC COM	0.00 US0718131099
SINGAPORE EXCHANGE LTD	0.00 SG1J26887955
OBIC CO LTD	0.00 JP3173400007
FUJI ELECTRIC CO LTD	0.00 JP3820000002
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00 BE0000356650
INTEL CORP 4.90% 05/08/2052	0.00 US458140CB48
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00 JP1300601JA9
ROCHE HOLDING AG	0.00 CH0012032113
SIGMA PHARMACEUTICALS LIMITED ORDINARY FULLY PAID	0.00 AU0000000SIG5

JACK HENRY & ASSOCIATES INC	0.00 US4262811015
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00 JP1300631K78
ORLANDO HEALTH OB 5.475% 01/10/20351/10/2035	0.00 US686514AP55
BARRY CALLEBAUT SE 4.00% 14/06/2029	0.00 BE6352800765
NUVEEN 5.55% 15/01/2030	0.00 US67080LAC90
WHITECAP RESOURCES INC	0.00 CA96467A2002
HANWHA SYSTEMS CO LTD	0.00 KR7272210006
TOROMONT INDUSTRIES LTD	0.00 CA8911021050
KIRIN HOLDINGS CO LTD	0.00 JP3258000003
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00 JP1300681LA7
BIOMARIN PHARMACEUTICAL INC	0.00 US09061G1013
POWER ASSETS HOLDINGS LIMITED	0.00 HK0006000050
DSV FIN. 3.25% 06/11/2030	0.00 XS2932834604
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00 JP1201431D38
JB HUNT TRANSPORT SERVICES INC	0.00 US4456581077
BEIERSDORF AG	0.00 DE0005200000
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00 BE0000350596
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00 DE0001135143
RAKUTEN GROUP INC	0.00 JP3967200001
FORTUNA CONSUMER LOAN SR 24-2 CL C FLTG RT	0.00 XS2887887748
18/10/2034	
KINGDOM OF BELGIUM 2.70% 22/10/20299	0.00 BE0000362716
ASAHI KASEI CORPORATION	0.00 JP3111200006
VENTAS REALTY LIMITED PARTNERSHIP 3% GTD SNR NTS	0.00 US92277GAU13
15/01/2030 USD2000	
PRIMERICA INC	0.00 US74164M1080
UTD. AIRLINES 4.625% 15/04/2029	0.00 US90932LAH06
JAMES HARDIE INDUSTRIES PLC	0.00 AU000000JHX1
CENTRICA PLC	0.00 GB00B033F229
LYB INTL. FIN. III 5.50% 01/03/2034	0.00 US50249AAM53
WUXI BIOLOGICS CAYMAN INC	0.00 KYG970081173
KINGFISHER PLC GBP0.1571	0.00 GB0033195214
EPIROC AB SER B NPV POST SPLIT	0.00 SE0015658117
BUNZL PLC	0.00 GB00B0744B38
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00 JP1201481E36
EQUITY LIFESTYLE PROPERTIES INC	0.00 US29472R1086
CAIXABANK 3.375% 26/06/2035	0.00 XS3103589670
BOMBARDIER INC CLASS`B`SUB-VTG NPV	0.00 CA0977518616
SANLAM LIMITED	0.00 ZAE000070660
DSV FIN. 3.375% 06/11/2034	0.00 XS2932829356
SIMON PROP. GRP. 5.125% 01/10/20351/10/2035	0.00 US828807EA11
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST	0.00 US4281031058
AMERICAN HOMES 4 RENT	0.00 US02665T3068
CHINA INTERNATIONAL CAPITAL LTD	0.00 CNE100002359
BDO UNIBANK INC	0.00 PHY077751022
SWO USD RCV SOFR 1D PAY 4 230226	0.00
SULZER AG	0.00 CH0038388911
LUXSHARE PRECISION INDUSTRY CO LTD	0.00 CNE100000TP3
MOWI ASA	0.00 NO0003054108
QIAGEN ORD SHS	0.00 NL0015002CX3
AXIS CAPITAL HOLDING	0.00 BMG0692U1099
IMI ORD GBP0.2857	0.00 GB00BGLP8L22
SKANSKA AB	0.00 SE0000113250
MEITEC CORPORATION NPV	0.00 JP3919200000
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00 AU0000345241
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.00 US37045XDH61
SEKISUI HOUSE	0.00 JP3420600003
AEGON ORD SHS	0.00 BMG0112X1056
WEST JAPAN RAILWAY NPV	0.00 JP3659000008
SHANDONG GOLD MINING CO LTD	0.00 CNE1000036N7
CIGNA 6.00% 15/01/2056	0.00 US125523DA57
BANCO SANTANDER CHILE	0.00 CLP1506A1070
TAIWAN SURFACE MOU TWD10	0.00 TW0006278005
FORD MOTOR 3.25% 12/02/2032	0.00 US345370DA55
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00 CA135087ZS68

CAMDEN NATIONAL CORP	0.00 US1330341082
LI AUTO INC	0.00 KYG5479M1050
SEVERN TRENT PLC	0.00 GB00B1FH8J72
ONEOK 4.45% 01/09/2049	0.00 US682680AZ68
FUT. ME 10Y CDN BND DEC25	0.00
KONECRANES OYJ	0.00 FI0009005870
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM	0.00
BARCLAYS	
JAPAN GOV. THIRTY 0.70% 20/9/2051	0.00
TOKAI HOLDINGS CORP	0.00 JP3552260006
CJ CORPORATION	0.00 KR7001040005
NORSK HYDRO ASA	0.00 NO0005052605
FUT PUT NOV 25 T-NOTE OPTION 1115	0.00
REVVITY INC	0.00 US7140461093
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00 JP1300401D91
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00 JP1400111J52
OSK MITSUI OSK LINES LTD	0.00 JP3362700001
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00 JP1300551H61
PANDORA	0.00 DK0060252690
AMERICAN FINANCIAL GROUP INC	0.00 US0259321042
INDUSTRIAS PENOLES SAB DE CV	0.00 MXP554091415
TECHNOLOGY ONE LIMITED	0.00 AU000000TNE8
KINGDOM OF BELGIUM 3.10% 22/06/2035	0.00 BE0000363722
A P MOLLER MAERSK AS	0.00 DK0010244425
PUBLIC SERVICE ELECTRIC 2.7% 01/MAY/2050	0.00 US74456QCD60
SCOUT24 SE	0.00 DE000A12DM80
TINGYI CAYMAN ISLAND HOLDING CO	0.00 KYG8878S1030
METSO CORPORATION	0.00 FI0009014575
JERONIMO MARTINS SGPS SA	0.00 PTJMT0AE0001
LY CORPORATION	0.00 JP3933800009
Outstanding Settlement Receipts - TRY	0.00
BUNDESREPUBLIK DEU 6.50% 04/07/2027EUR0.01 REGS	0.00 DE0001135044
CON EDISON OF NY 4.125% 15/05/2049049 USD2000 2019 A	0.00 US209111FV01
BANK OF AMERICA F2F 11/03/2032	0.00 US06051GJP54
HEINEKEN HOLDING NV	0.00 NL0000008977
NEWS CORP	0.00 US65249B1098
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00 JP1300261748
BROWN & BROWN 6.25% 23/06/2055	0.00 US115236AN13
DENMARK GOV. BD. 2.25% 15/11/203301	0.00 DK0009924532
FOXCONN INDUSTRIAL INTERNET CO LTD	0.00 CNE1000031P3
SILVER ARROW SA COMPARTMENT 15 A FRN 15/2/2030	0.00 XS2594043122
ORKLA ASA	0.00 NO0003733800
COLOPLAST	0.00 DK0060448595
INTERTEK GROUP INC	0.00 GB0031638363
360 DIGITECH INC	0.00 US88557W1018
WISE CL A ORD SHS	0.00 GB00BL9YR756
ALIGN TECHNOLOGY INC	0.00 US0162551016
VERIZON COMMUNICA 2.987% 30/10/2056	0.00 US92343VFW90
CELLNEX FIN. 2.00% 15/02/2033	0.00 XS2300293003
MARKS & SPENCER GROUP	0.00 GB0031274896
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.00 US19828TAA43
INTEL 5.60% 21/2/2054	0.00 US458140CM03
PECO ENERGY CO 1ST & REF MTG BD 3.05% 15/03/2051	0.00 US693304BA44
IVANHOE MINES LTD COM NPV CL A	0.00 CA46579R1047
CTS EVENTIM AG AND CO. KGAA	0.00 DE0005470306
NORIA DE 2024 DE1 C FRN 25/02/2043	0.00 FR001400R8G4
KUEHNE & NAGEL INTERNATIONAL AG	0.00 CH0025238863
ALSTOM SA	0.00 FR0010220475
ASSOCIATED BRITISH FOODS PLC	0.00 GB0006731235
COREBRIDGE FINANCIAL ORD	0.00 US21871X1090
NESTE OYJ	0.00 FI0009013296
GJENSIDIGE FORSIKR NOK	0.00 NO0010582521
CNH INDUSTRIAL NV COM	0.00 NL0010545661
HERITAGE FINANCIAL CORP	0.00 US42722X1063

META PLATFORMS 5.55% 15/08/2064	0.00 US30303M8W51
CARPENTER TECHNOLOGY CORP	0.00 US1442851036
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00 JP1201601H38
ONEOK INC 5.65% 1/11/2028	0.00 US682680BJ18
EASTERN ENERGY GAS 5.65% 15/10/2054	0.00 US27636AAA07
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00 JP1300431E60
JPM. CHASE F2F 22/02/2048	0.00 US46647PAA49
SANWA HOLDINGS CORPORATION	0.00 JP3344400001
ALLY FINL. FRN 15/05/2029	0.00 US02005NBZ24
SPAIN GOV. BD. 2.40% 31/05/2028	0.00 ES0000012O59
REA GROUP LTD	0.00 AU0000000REA9
IMUGENE LTD	0.00 AU0000000IMU9
MS. FRN 29/04/2033	0.00 XS2404028230
MELROSE INDUSTRIES PLC	0.00 GB00BNGDN821
DELTA AIR LINES INC	0.00 US2473617023
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00 JP1201611H69
LOTTERY CORPORATION LIMITED	0.00 AU0000219529
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00 BE0000348574
SKF AB	0.00 SE0000108227
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00 DK0009924102
EISAI CO LTD JPY	0.00 JP3160400002
Income Due - TWD	0.00
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00 BE0000333428
Income Due - BRL	0.00
EXOR NV	0.00 NL0012059018
GLOBAL UNICHIP CORP	0.00 TW0003443008
BUNDESREPUBLIK DEU 2.30% 15/2/2033	0.00 DE000BU3Z005
BE SEMICONDUCTOR EURO	0.00 NL0012866412
RPI_CCP USD RCV CPI1D PAY 2.4773% 01-MAY-2030CHASUS33LCHCUK	0.00
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00 JP1300571HC4
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00 CA135087YQ12
ORSTED F2V 18/02/3021S	0.00 XS2293075680
EMPIRE CO LIMITED	0.00 CA2918434077
REALTY INC. 1.80% 15/03/2033	0.00 US756109BA12
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00 JP1300581J30
EUROFINS SCIENTIFIC	0.00 FR0014000MR3
NITORI CO LTD TEMPORARY CODE	0.00 JP3756100008
Outstanding Settlement Receipts - HUF	0.00
BROADCOM 3.50% 15/02/2041	0.00 US11135FBJ93
TALANX AG	0.00 DE000TLX1005
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00 JP1201541F90
ASTRAZENECA FINANCE LLC 1.2% 28/MAY/2026	0.00 US04636NAA19
AKER BP ASA NOK1	0.00 NO0010345853
FORTUM OYJ	0.00 FI0009007132
COX COMMS. 5.45% 15/09/202815/09/2028	0.00 US224044CR68
BALOISE HOLDING-REG	0.00 CH0012410517
MEDIBANK PRIVATE LIMITED	0.00 AU0000000MPL3
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00
DENMARK GOV. BD. 0.50% 15/11/2029	0.00 DK0009923807
AZRIELI GROUP	0.00 IL0011194789
HORMEL FOODS CORPORATION	0.00 US4404521001
COCA-COLA FEMSA S.UNITS	0.00 MX01KO000002
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00 BE0000358672
GRUPO AEROPORTUARIO DEL CENTRO NORT	0.00 MX01OM000018
SM INVESTMENTS CORPORATION	0.00 PHY806761029
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00 JP1400051C51
ADVANTECH CO LTD	0.00 TW0002395001
ERIE INDEMNITY CO	0.00 US29530P1021
NEMETSCHEK AG	0.00 DE0006452907
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00 JP1400091G59
SRISAWAD CORP PCL	0.00 TH5456010R17
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00 CH0466642201
BELIMO HOLDING AG CHF0.05 (REGD)	0.00 CH1101098163
ALSEA SAB DE CV	0.00 MXP001391012

JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00 JP1300231675
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00 NL0015614579
MERCK 5.15% 17/05/2063	0.00 US58933YBN40
SWEDISH GOV. 0.75% 12/05/2028060	0.00 SE0009496367
DUPONT DE NEMOURS 5.419% 15/11/2048	0.00 US26078JAF75
WILLIAMS COS 5.30% 15/8/2052	0.00 US969457CA67
AUTONATION INC 1.95% SNR NTS 01/08/2028 USD1000	0.00 US05329WAR34
ALEXANDRIA REAL ES 4.75% 15/4/2035	0.00 US015271BA64
BANK OF PHILIPPINE ISLANDS	0.00 PHY0967S1694
CHUNGHWA TELECOM ADR EA REPR 10 ORD TWD10	0.00 US17133Q5027
RPI_CCP USD RCV CPI1D PAY 2.5042% 16-DEC-2029CHASUS33LCHCUK	0.00
NICE LTD	0.00 IL0002730112
Income Due - HKD	0.00
BIOMERIEUX NPV	0.00 FR0013280286
HANMI PHARM CO LTD	0.00 KR7128940004
WELLS FARGO & CO MEDIUM TERM SR NTS TRANCHE 5.013%04/04/2051	0.00 US95000U2M49
HEALTH CARE SERV. 5.875% 15/06/2054	0.00 US42218SAM08
AISIN SEIKI CO LTD	0.00 JP3102000001
KNORR BREMSE AG	0.00 DE000KBX1006
BANKINTER SA	0.00 ES0113679137
INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD	0.00 CNE000000JP5
RENAULT SA	0.00 FR0000131906
HEALTHPEAK OP 2.875% 15/01/20311 USD1000	0.00 US42250PAB94
MAKITA CORPORATION	0.00 JP3862400003
COMMONWEALTH EDISON 2.2% 1MTG BDS 01/03/2030 USD1000 128	0.00 US202795JR27
UNITED AIRLINES HOLDINGS INC	0.00 US9100471096
SVENSKA CELLULOSA AB - B SHARES	0.00 SE0000112724
HIMS & HERS HEALTH ORD SHS CLASS A	0.00 US4330001060
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00 JP1300541H31
ABBVIE 4.70% 14/05/2045	0.00 US00287YAS81
HENKEL AG & CO KGAA	0.00 DE0006048408
VERIZON COMMS. 2.55% 21/03/2031	0.00 US92343VGJ70
ENTAIN PLC	0.00 IM00B5VQMV65
MONDAY COM LTD	0.00 IL0011762130
Outstanding Settlement Receipts - ZAR	0.00
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
SNAP INC	0.00 US83304A1060
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
CIGNA CORP 4.80% 15/7/2046	0.00 US125523CF53
POPULAR INC COM USD6 POST REV SPLIT	0.00 PR7331747001
ZENSHO HOLDINGS CO LTD	0.00 JP3429300001
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00 JP1201361C58
CK ASSET HOLDINGS HK	0.00 KYG2177B1014
PAN AMERICAN SILVER CORPORATION	0.00 CA6979001089
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00 NL0015001RG8
SARTORIUS STEDIM B EURO.1666	0.00 FR0013154002
FOSUN INTERNATIONAL	0.00 HK0656038673
JAPAN GOV. TWENTY 2.20% 20/03/2026	0.00 JP1200871653
MASS INSTITUTE OF TECH 2.98% 01/JUL/2050	0.00 US575718AG63
GOERTEK INC	0.00 CNE100000BP1
NOVA LTD	0.00 IL0010845571
CCP CITIGROUP GBP BROKER ACCOUNT	0.00
CHUBU ELECTRIC POWER CO INC	0.00 JP3526600006
PAGSEGURO DIGITAL LTD	0.00 KYG687071012
INTL CONS AIRLINE ORD	0.00 ES0177542018
TOHO CO LTD JPY	0.00 JP3598600009
SOUTHERN CALIFORN 4.125% 01/03/2048	0.00 US842400GK35
CHINA GOLD INTERNATIONAL RES	0.00 CA16890P1036

LIFCO AB SER B NPV	0.00 SE0015949201
SGH LIMITED ORDINARY FULLY PAID	0.00 AU0000364754
INDONESIA TSY. BD 6.875% 15/07/205400000 FR0102	0.00 IDG000024001
HUARONG FIN. II 0.75% 12/11/2029	0.00 SE0011281922
SOUTHERN CALIFORNI 3.65% 01/02/2050	0.00 US842400GT44
CITIGROUP CCP AUD BROKER ACCOUNT	0.00
MITSUBISHI HC CAPITAL INC	0.00 JP3499800005
HANKYU HANSHIN HOLDINGS NPV	0.00 JP3774200004
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00 SE0007125927
BRENNTAG SE	0.00 DE000A1DAH00
SMURFIT WESTROCK P ORD USD0.001 DI	0.00 IE00028FXN24
WILMAR INTERNATIONAL LTD	0.00 SG1T56930848
DEUTSCHE BAHN FIN GMBH 0.62% 08/DEC/2050	0.00 XS2270142966
NIPPON PAINT HOLDINGS CO LTD	0.00 JP3749400002
M3 INC NPV	0.00 JP3435750009
MARS 2.375% 16/07/204044A	0.00 US571676AN55
AES 5.80% 15/03/2032	0.00 US00130HCM51
GALP ENERGIA SGPS SA-B SHRS	0.00 PTGALOAM0009
FUT 08 DEC 25 EURX EUR-BUND	0.00
SHIMANO INC	0.00 JP3358000002
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00 JP1300641KA3
SECURITAS AB	0.00 SE0000163594
MOLSON COORS BEVERAGE CO	0.00 US60871R2094
NIPPON SANJO HOLDINGS CORP	0.00 JP3711600001
APA GROUP	0.00 AU0000000APA1
TREND MICRO INCORPORATED	0.00 JP3637300009
T-MOBILE USA 4.50% 15/04/2050	0.00 US87264AAZ84
FLUTTER ENTERTAINM ORD	0.00 IE00BWT6H894
CVS HEALTH CORP F2V 10/03/2055	0.00 US126650EH94
BANK ZACHODNI WBK SA	0.00 PLBZ000000044
NEXON CO LTD	0.00 JP3758190007
ZALANDO SE NPV	0.00 DE000ZAL1111
ROCKCHIP ELECTRONICS CO LA	0.00 CNE100003RK2
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00
VIACOM 4.375% 15/3/2043	0.00 US92553PAP71
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00 JP1300661L47
BHP BILLITON FIN. 5.30% 21/02/2035	0.00 US055451BL10
CCL INDUSTRIES INC	0.00 CA1249003098
BENTLEY SYSTEMS INC	0.00 US08265T2087
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00 US694308HR19
AEP TRANSMISSION 5.375% 15/06/2035035	0.00 US00115AAS87
AEP TEXAS 3.45% 15/5/2051	0.00 US00108WAN02
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00 JP1201441D44
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00 BE0000344532
MONDI PLC ORD EUR0.22	0.00 GB00BMWC6P49
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00 SE0013935319
NIPPON BUILDING FUND INC	0.00 JP3027670003
CONCORDIA FINANCIAL GROUP LTD	0.00 JP3305990008
RYOHIN KEIKAKU CO NPV	0.00 JP3976300008
SUMITOMO METAL MINING CO LTD	0.00 JP3402600005
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00 IT0005542359
DAI NIPPON PRINTING CO LTD	0.00 JP3493800001
JDE PEETS BV	0.00 NL0014332678
BEIJER REF AB SER`B`NPV	0.00 SE0015949748
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.00 AU000XCLWAR9
SEKISUI CHEMICAL CO Y50	0.00 JP3419400001
SAPUTO INC	0.00 CA8029121057
SHISEIDO COMPANY LIMITED	0.00 JP3351600006
UK. GILT 0.50% 22/10/2061	0.00 GB00BMBL1D50
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00 AU0000000SHL7
ORSTED A S DKK10 INTERIM 131025 TEMP	0.00 DU0BV2FG45D8
Income Due - CAD	0.00
PHONIX FINANCE LTD	0.00 IL0007670123
MARS INC DEL 4.125% GTD SNR NTS 01/04/54 USD2000 144A	0.00 US571676AG05

SCREEN HOLDINGS CONPV	0.00 JP3494600004
B/ROCK. FNDG. 5.35% 8/1/2055	0.00 US09290DAK72
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00 JP1400021950
NITERRA CO LTD	0.00 JP3738600000
TOPPAN HOLDINGS INC	0.00 JP3629000005
ADDTECH AB SER B NPV	0.00 SE0014781795
IGM FINANCIAL INC	0.00 CA4495861060
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00 JP1300531GCO
JFE HOLDINGS INC	0.00 JP3386030005
TRELLEBORG AB-B SHS	0.00 SE0000114837
JAPAN GOV. THIRTY 2.30% 20/06/2035	0.00 JP1300191572
DCC PLC	0.00 IE0002424939
ULTRAPAR PARTICIPACOM NPV	0.00 BRUGPAACNOR8
CRRC CORPORATION LTD	0.00 CNE100000BGO
KESKO OYJ-B SHS	0.00 FI0009000202
FIRST HORIZON CORP	0.00 US3205171057
DAVITA INC	0.00 US23918K1088
KIMCO REALTY CORP 6.4% SNR NTS 01/03/2034 USD1000	0.00 US49447BAA17
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00 JP1300521G93
SINGAPORE AIRLINES LTD	0.00 SG1V61937297
CONTINENTAL AG	0.00 DE0005439004
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00 JP1400071E55
SWISSQUOTE GROUP HOLDING SA	0.00 CH0010675863
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00 CA135087C939
SITC INTERNATIONAL	0.00 KYG8187G1055
DAITO TRUST CONS CO	0.00 JP3486800000
ISUZU MOTORS	0.00 JP3137200006
AUTONATION INC	0.00 US05329W1027
ITALY BUONI POLIEN 4.10% 30/04/2046/2046	0.00 IT0005631608
ZHEJIANG NHU CO LTD	0.00 CNE000001J84
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00 AU000000S320
BLUESCOPE STEEL LIMITED	0.00 AU000000BSLO
TURKIYE GARANTI BANKASI	0.00 TRAGARAN91N1
TENARIS SA	0.00 LU2598331598
TIS INC	0.00 JP3104890003
EVONIK INDUSTRIES AG	0.00 DE000EVNK013
CITIGROUP F2F 3/6/2031	0.00 US172967MS77
KEPPEL LTD	0.00 SG1U68934629
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00 DE0001030757
ELIA GROUP SA/NV	0.00 BE0003822393
SEIKO EPSON CORP	0.00 US81603X1081
COHERENT CORP COM NPV	0.00 US19247G1076
DELIVERY HERO SE	0.00 DE000A2E4K43
YAMAHA MOTOR CO	0.00 JP3942800008
TFI INTERNATIONAL INC	0.00 CA87241L1094
JAPAN GOVERNMENT T 0.90% 01/09/202776	0.00 JP1024761R95
INDUSTRIVARDEN AB SER C NPV	0.00 SE0000107203
TURKCELL ILETISIM HIZMET AS	0.00 TRATCELL91M1
JAPAN GOV. THIRTY 0.30% 20/06/2046	0.00 JP1300511G61
ICL GROUP LTD	0.00 IL0002810146
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000CAR3
SWEDISH ORPHAN BIOVITRUM PUBL AB	0.00 SE0000872095
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00 JP3897700005
KIKKOMAN CORPORATION JPY	0.00 JP3240400006
MINEBEA MITSUMI INC	0.00 JP3906000009
EDENRED	0.00 FR0010908533
HENDERSON LAND DEVELOPMENT CO	0.00 HK0012000102
MERCK & CO INC 2.35% 24/06/2040	0.00 US58933YBA29
ALBERTSONS COMPANIES INC	0.00 US0130911037
UNI CHARM CORPORATION	0.00 JP3951600000
SYSMEX CORP	0.00 JP3351100007
IMCD NV	0.00 NL0010801007
ELISA CORPORATION OYJ-A S	0.00 FI0009007884

OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN	0.00
IMPERIAL BANK OF COMMERCE	
JAPAN GOVERNMENT F 3.10% 20/03/2065	0.00 JP1400181R57
RPI_CCP USD RCV CPI1D PAY 2.4483% 11-DEC-	0.00
2029CHASUS33LCHCUK	
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00 AU0000300535
FOX CORP COM	0.00 US35137L2043
QANTAS AIRWAYS LIMITED	0.00 AU000000QAN2
ASX LIMITED	0.00 AU000000ASX7
SANDS CHINA LIMITED	0.00 KYG7800X1079
STIFEL FINANCIAL COM USD0.15	0.00 US8606301021
SWEDISH KRONA	0.00
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00 HK0000093390
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00 IT0005480980
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00 ES0000012J07
EMS CHEMIE HLDS REG	0.00 CH0016440353
ELI LILLY & CO 5.65% 15/10/2065	0.00 US532457DG09
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00 BE0000343526
RIO TINTO FIN. USA 5.25% 14/3/2035	0.00 US76720AAU07
LKQ CORP COM	0.00 US5018892084
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00 JP1201561G37
AMERCO COM	0.00 US0235865062
REALTY INC. 2.20% 15/06/2028	0.00 US756109BJ21
UNIQA INSURANCE GROUP AG	0.00 AT0000821103
S&P 500 EMINI 2512 F	0.00
HARBIN ELECTRIC CO LTD	0.00 CNE1000003C0
YARA INTERNATIONAL ASA	0.00 NO0010208051
KAWASAKI HEAVY INDUSTRIES LTD	0.00 JP3224200000
NOK BNP PARIBAS A/C	0.00
SYENSQO SA NPV	0.00 BE0974464977
KEYMED BIOSCIENCES INC	0.00 KYG5252B1023
TRYG AS	0.00 DK0060636678
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00 JP1300411DC2
SODEXO	0.00 FR0000121220
NISSAN MOTOR CO	0.00 JP3672400003
BAYERISCHE MOTOREN WERKE-PFD	0.00 DE0005190037
SARTORIUS AG VORZUG	0.00 DE0007165631
INDUSTRIVARDEN AB	0.00 SE0000190126
TOKYU CORP NPV	0.00 JP3574200006
TELECOM ITALIA SPA	0.00 IT0003497168
ALLY FINANCIAL INC	0.00 US02005N1000
OVINTIV INC COM USD0.01	0.00 US69047Q1022
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00 JP1300221643
BKW AG	0.00 CH0130293662
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00 JP1300501G30
CHINA RESOURCES GAS GROUP LTD	0.00 BMG2113B1081
BANK OF AMERICA CORP F2F 24/01/2036	0.00 US06051GMM86
GPE BRUXELLES LAM NPV	0.00 BE0003797140
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00 CA135087D358
STORA ENSO OYJ-R SHS	0.00 FI0009005961
TELUS CORP NON-CANANDIAN	0.00 CA87971M9969
CK INFRASTRUCTURE	0.00 BMG2178K1009
Income Due - PLN	0.00
SWATCH GROUP	0.00 CH0012255151
CHOICE HOTELS INTERNATIONAL INC	0.00 US1699051066
CITIGROUP CCP	0.00
NIBE INDUSTRIER AB SER B NPV	0.00 SE0015988019
ALEXANDRIA REAL 1.875% 1/2/2033	0.00 US015271AV11
DUPONT DE NEMOURS 5.319% 15/11/2038	0.00 US26078JAE01
INDUTRADE AB	0.00 SE0001515552
MARS 5.80% 01/05/2065	0.00 US571676BD64
Outstanding Settlement Receipts - GBP	0.00
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00 JP1201261B43
GRUPO AEROPORTUARIO DEL CENTRO NORTE SAB DE CV ADR	0.00 US4005011022

MEIJI HOLDINGS CO NPV	0.00 JP3918000005
HULIC CO LTD	0.00 JP3360800001
GETLINK SE	0.00 FR0010533075
WESTPAC	0.00
COREBRIDGE FINL. 4.35% 5/4/2042	0.00 US21871XAK54
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00 JP1300561H93
BUONI POLIENNALI D 2.15% 01/03/2072	0.00 IT0005441883
IPSEN PROMESSES SA	0.00 FR0010259150
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00 JP1400031A58
DENMARK GOV. BD. 0.25% 15/11/205201	0.00 DK0009924029
BELGIUM KINGDOM 1.40% 22/06/2053	0.00 BE0000355645
RATIONAL AG	0.00 DE0007010803
KAWASAKI KISEN KAI NPV	0.00 JP3223800008
ANNALY CAPITAL MGT COM	0.00 US0357108390
INTEL CORP 5.70% 10/02/2053	0.00 US458140CJ73
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00 DE0001030724
UNITED KINGDOM GI 5.375% 31/1/2056	0.00 GB00BT7J0241
EMERA ORD SHS	0.00 CA2908761018
NEW ORIENTAL EDUCASPON ADS EA REP 10 ORD SHS	0.00 US6475812060
RANDSTAD NV	0.00 NL0000379121
BARRY CALLEBAUT AG - REG	0.00 CH0009002962
SK TELECOM	0.00 KR7017670001
OPT. US 10YR NOTE (CBT)DEC25 PUT 111 10/24/2025	0.00
SHIMADZU CORP	0.00 JP3357200009
HENSOLDT AG	0.00 DE000HAG0005
INFRASTRUTTURE WIR NPV	0.00 IT0005090300
GREEN CROSS CORPORTION	0.00 KR7006280002
Income Due - EUR	0.00
ORACLE CORPORATION JAPAN	0.00 JP3689500001
COVIVIO	0.00 FR0000064578
WHARF REAL ESTATE HKD	0.00 KYG9593A1040
IDEMITSU KOSAN CO LTD	0.00 JP3142500002
SINO LAND CO LTD HKG	0.00 HK0083000502
DR ING HC F PORSCHE AG	0.00 DE000PAG9113
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00 JP1300151485
DEUTSCHE LUFTHANSA AG	0.00 DE0008232125
PORSCHE AUTOMOBIL HOLDING SE	0.00 DE000PAH0038
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00 BE0000340498
ALIBABA HEALTH INF	0.00 BMG0171K1018
CHARTER COMMS. OPE 3.70% 1/4/2051	0.00 US161175BV50
PRESS KOGYO CO	0.00 JP3833600004
HIKARI TSUSHIN INC	0.00 JP3783420007
FAIRFAX FINANCIAL 5.75% 20/05/2035	0.00 US303901BV34
CAPITALAND INVE NPV	0.00 SGXE62145532
TELEPERFORMANCE	0.00 FR0000051807
CHINA CONSTRUCION ENGINEERING CORP LTD	0.00 CNE100000F46
ATMOS ENERGY CORP 3.375% SNR NTS 15/09/2049 USD2000	0.00 US049560AS49
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.00
JPMORGAN CHASE	
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00 AU000XCLWAP3
A P MOLLER-MAERSK B	0.00 DK0010244508
SEMCORP INDUSTRIES LIMITED	0.00 SG1R50925390
RPI_CCP USD RCV CPI1D PAY 2.5738% 08-JUL-2030CHASUS33LCHCUK	0.00
ACCIONA SA	0.00 ES0125220311
GEICINA	0.00 FR0010040865
UK. GILT 1.125% 22/10/2073	0.00 GB00BLBDX619
KOBE BUSSAN CO LTD	0.00 JP3291200008
BARRATT REDROW PLC	0.00 GB0000811801
KINGDOM OF BELGIUM 3.45% 22/06/2042	0.00 BE0000364738
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00 BE0000359688
YAKULT HONSHA	0.00 JP3931600005
HANWHA CORPORATION	0.00 KR7000880005
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00 JP1300491FC9

NYL MSCI EMER 2512 F	0.00
KOREA GAS CORPORATION	0.00 KR7036460004
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO LTD	0.00 CNE100000X85
LOTUS BAKERIES NV	0.00 BE0003604155
BROWN FORMAN CORP	0.00 US1156372096
GREAT WALL MOTOR CO LTD	0.00 CNE1000018V8
TRAVELERS COS 5.70% 24/7/2055	0.00 US89417EAU38
DENMARK GOV. BD. 2.25% 15/11/2035	0.00 DK0009924961
MTR CORP	0.00 HK0066009694
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00 ES0000012H58
ELI LILLY & CO 5.55% 15/10/2055	0.00 US532457DF26
DAVIDE CAMPARI MIL	0.00 NL0015435975
BOLLORE SE	0.00 FR0000039299
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00 SE0004517290
ZOZO INC	0.00 JP3399310006
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00 US912810FG86
VERBUND AG	0.00 AT0000746409
ALTERITY THERAPEUTICS LIMITED OPTION EXPIRING 260227	0.00 AU0000392524
DOW CHEM. 5.95% 15/03/2055	0.00 US260543DM21
BRL BNP PARIBAS A/C	0.00
Income Due - CNY	0.00
SPIRAX SARCO ENG ORD	0.00 GB00BWFQGN14
SWEDEN GOV. BD. 2.25% 11/5/20351066 REGS	0.00 SE0021308541
CVC CAPITAL PARTNERS PLC	0.00 JE00BRX98089
Income Due - SGD	0.00
PHOENIX GP HLDGS ORD	0.00 GB00BGXQNP29
CHIBA BANK LTD JPY	0.00 JP3511800009
SINOTRUK HONGKONG LIMITED	0.00 HK3808041546
INVESTOR AB SER A NPV	0.00 SE0015811955
FDJ UNITED	0.00 FR0013451333
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN	0.00
CHASEBANK N.A. CHASUS33	
CANADIAN UTILITIES LTD A	0.00 CA1367178326
RPI_CCP USD RCV CPI1D PAY 2.436% 10-APR-2030CHASUS33LCHCUK	0.00
NISSIN FOOD HOLDINGS CO LTD NPV	0.00 JP3675600005
PUBLIC SERV. ELEC. 3.00% 01/03/2051USD2000 N	0.00 US74456QCG91
SUNTORY BEVERAGE AND FOOD LTD	0.00 JP3336560002
NORTHUMBRIAN WATER FIN 5.62% 29/APR/2033	0.00 XS0159898153
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00 US912810FJ26
ALTEOGEN INC	0.00 KR7196170005
SIG COMBIBLOC GROUP AG	0.00 CH0435377954
FAIRFAX FINANCIAL HLDGS LTD 5.625% SNR NTS 16/08/2032	0.00 US303901BL51
USD1000	
RPI_CCP USD RCV CPI1D PAY 2.426% 10-APR-2030CHASUS33LCHCUK	0.00
SAMSUNG FIRE MARINE INSURANCE	0.00 KR7000810002
KYOWA KIRIN CO LTD	0.00 JP3256000005
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00 JP1300481F92
JAPAN POST INSURANCE CO LTD	0.00 JP3233250004
GRIFOLS SA	0.00 ES0171996087
FUT. US 10YR NOTE (CBT) CBT DEC25	0.00
FUT DEC 25 CBT ULT TNOTE	0.00
MAYVILLE ENGINEERING CO INC	0.00 US5786051079
DIETEREN GROUP	0.00 BE0974259880
SALMAR ASA	0.00 NO0010310956
CHINA OILFIELD SERVICES	0.00 CNE1000002P4
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00 FR0014001NN8
SOUL PATTINSON (WH) LIMITED FPO	0.00 AU000000SOL3
CRRC CORP LIMITED	0.00 CNE100000CP9
OTSUKA CORPORATION	0.00 JP3188200004
UNITEDHEALTH GRP. 5.375% 15/04/2054	0.00 US91324PFC14
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00 BE0000353624

3SBIO INC	0.00 KYG8875G1029
INVESTMENT AB LATOUR	0.00 SE0010100958
ORSTED AS	0.00 DK0060094928
BLOCK INC. CDI 1 1 FOREIGN EXEMPT NYSE	0.00 AU0000380420
ROCKWOOL ASB SHS	0.00 DK0063855168
ARKEMA	0.00 FR0010313833
CDS_IX_CCP ITRAXX EUROPE SERIES 1%	0.00
20351220GOLDUS33ICEEUS2I666VDM4	
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00 NZHNZD0230L2
NEW ZEALAND DOLLAR	0.00
SCHRODERS PLC ORD GB	0.00 GB00BP9LHF23
FUTURES MARGIN-CAD	0.00
SAGAX AB	0.00 SE0005127818
WHARF HOLDINGS LTD HKD	0.00 HK0004000045
ANA HOLDINGS INC	0.00 JP3429800000
ZAR BNP PARIBAS A/C	0.00
NORWEGIAN KRONOR	0.00
FUT DEC 25 5 YR T NOTE	0.00
CENOVUS ENERGY 6.75% 15/11/2039	0.00 US15135UAF66
FUTURES MARGIN-GBP	0.00
INDONESIA TSY. BD 7.125% 15/06/2043	0.00 IDG000020900
REDE D OR SAO LUIZ SA	0.00 BRRDORACNOR8
SOFINA SA	0.00 BE0003717312
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00 JP13001614A6
CANADIAN GOV. BD. 4.50% 01/11/2025	0.00 CA135087Q806
RELX CAP. 5.25% 27/03/2035	0.00 US74949LAG77
JD SPORTS FASHION ORD	0.00 GB00BM8Q5M07
IRS_CCP AUD RCV 2.85% PAY BBSW6M 03-DEC-	0.00
2034SBSIUS33LCHCUK	
HOLMEN AB SER B NPV	0.00 SE0011090018
RPI EUR RCV 2.5% PAY CPTFE1D 21-MAR-2054	0.00
CF INDUSTRIES INC 5.375% 15/03/2044	0.00 US12527GAE35
FUT DEC 25 ME 5Y CDN BOND	0.00
WPP PLC	0.00 JE00B8KF9B49
CIGNA 2.375% 15/03/2031	0.00 US125523CM05
SGD BNP PARIBAS A/C	0.00
CNY BNP PARIBAS A/C	0.00
ZHEJIANG LEAPMOTOR TECHNOLOGY CO LTD	0.00 CNE100005K77
NEXI SPA ORD	0.00 IT0005366767
SG HOLDINGS CO LTD	0.00 JP3162770006
SUNSHINE INSURANCE GROUP CO	0.00 CNE100005MM4
GUSHENGTANG HOLDINGS ORD SHS	0.00 KYG4212K1040
Outstanding Settlement Receipts - MXN	0.00
FUT DEC 25 US 2YR T-NOTE	0.00
NESTLE MALAYSIA BERHAD	0.00 MYL4707O0005
SEK BNP PARIBAS A/C	0.00
S&P TSX IDX 2512	0.00
TOKYO METRO CO LTD	0.00 JP3583900000
C AND A MODAS SA	0.00 BRCEABACNOR1
L E LUNDBERGFORETAGEN AB - B SHARES	0.00 SE0000108847
HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD	0.00 CNE100000JG3
SOUTH32 LTD NPV DI	0.00 AU000000S320
Outstanding Settlement Receipts - PHP	0.00
GCI LIBERTY INCL C	0.00 US36164V8000
MYR BNP PARIBAS A/C	0.00
HIKMA PHARMACEUTICALS PLC	0.00 GB00B0LCW083
CGI INC COM NPV SUB VTG SHS CL A	0.00 CA12532H1047
FLEURY SA	0.00 BRFLRYACNOR5
FUTURES MARGIN-EURO	0.00
CITIGROUP CCP EUR BROKER ACCOUNT	0.00
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00 SE0015193313
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.00 AU000000NSR2
GENTING SINGAPORE LTD	0.00 SGXE21576413
MXN BNP PARIBAS A/C	0.00
TELUS CORPORATION COM NPV	0.00 CA87971M1032

KRW BNP PARIBAS A/C	0.00
ILS BNP PARIBAS A/C	0.00
BANCA MEDIOLANUM SPA	0.00 IT0004776628
DEMANT A S	0.00 DK0060738599
FUT DEC 25 ME 2Y GVT BOND	0.00
Income Due - THB	0.00
Futures Margin - AUD	0.00
MEXICAN BONOS 7.50% 03/06/2027	0.00 MX0MGO0000D8
CLP BNP PARIBAS	0.00
POSTNL NV 4.0% 02/OCT/2030	0.00
SWISS FRANC	0.00
Income Due - SEK	0.00
FUTURES MARGIN-JPY	0.00
FUTURES MARGIN-NZD	0.00
FUT DEC 25 LIF LONG GILT	0.00
Income Due - TRY	0.00
FTSE 100 IDX 2509 FU	0.00 GB00MP62WC98
IMUGENE LIMITED OPTION EXPIRING 30 MAR 2026	0.00 AU0000415630
KEPPEL DC REIT NPV RIGHTS	0.00 DU0BT9Q186R6
RPI_CCP USD RCV CPI1D PAY 2.6302% 12-SEP-2030CHASUS33LCHCUK	0.00
OIS_CCP JPY RCV 0.5% PAY TONAR1D 08-JUL-2027SBSIUS33LCHCUK	0.00
FUT DEC 25 SFE 10Y T-BOND	0.00
MINI TPX IDX 2512 F	0.00
SUMITOMO MITSUI FINL F2F 06/10/2036	0.00 XS3189681011
JAPAN AIRLINES CO LTD	0.00 JP3705200008
P3 GRP. SARL 3.75% 02/04/2033	0.00 XS3195025054
DJ EUR ST50 2512 FU	0.00 DE000C7GEHQ1
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00 SE0016102115
FUTURES MARGIN-HKD	0.00
FUTURES MARGIN-CHF	0.00
TWD BNP PARIBAS A/C	0.00
DANISH KRONE	0.00
VOLKSWAGEN BANK G 3.125% 02/10/2029	0.00
PHP BNP PARIBAS A/C	0.00
PROVINCE OF ALBERTA 4.45% 01/DEC/2054	0.00 CA013051ES23
PROVINCE OF ALBERT 3.10% 01/06/2050	0.00
ROYAL CARIBBEAN C 5.375% 15/01/2036	0.00
ELM FOR SWISS PRI 3.125% 01/10/2031	0.00
PLN BNP PARIBAS A/C	0.00
FINABLR PLC	0.00 GB00BJ7HMMW26
BUREAU VERITAS 3.375% 01/10/203333	0.00
FEE REBATES	0.00
SINGAPORE DOLLAR	0.00
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00 SG7J60932174
TRY BNP PARIBAS A/C	0.00
DIAGEO FINANCE PLC 3.25% 03/10/2032	0.00 XS3198651872
DIAGEO FINANCE PLC 3.75% 03/10/2037	0.00
ESC MNLEHMAN BRTHRS HLDGRR	0.00
5.250%D011207M020612GL ESCROW	
HANG MINI 2510 FUT	0.00
SOFINA SA NPV SR 021025	0.00 BE0970189925
Income Due - CHF	0.00
Income Due - MYR	0.00
TITULOS DE TESORER 6.25% 09/07/203609/07/2036	0.00 COL17CT03748
COP100000 TES	
US. TSY. NOTE/BOND 3.75% 15/4/20262026 USD1000 AM-2026	0.00 US91282CGV72
SIBANYE STILLWATER LTD	0.00 ZAE000259701
NEW ISRAELI SHEQEL	0.00
KT CORP	0.00 KR7030200000
ITALY BUONI POLIEN 4.65% 01/10/2055	0.00
HUF BNP PARIBAS A/C	0.00
POLISH ZLOTY	0.00

FX OPTIONS	0.00
FRANCE(GOVT OF) 3.5% BDS 25/11/2035 EUR1 144A	0.00
PRUDENTIAL PLC ELECTRONIC ELECTION ENTL XX	0.00 GB00BTRC9G00
MEXICAN PESO	0.00
GAZPROM PJSC-SPON ADR	0.00 US3682872078
NK LUKOIL PAO	0.00 US69343P1057
SBERBANK OF RUSSIA DEPOSITARY RECEIPT	0.00 US80585Y3080
CTP N.V EUR0.16 STK DIV 101025	0.00 NL0015002N64
PHOSAGRO PJSC GDR	0.00 US71922G3083
MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY	0.00 US6074091090
NOVATEK PJSC	0.00 US6698881090
CBL CORPORATION LTD TEMP	0.00 NZCBLE0001S6
PHOSAGRO PJSC GDR EACH REPR ORD SHS SPON	0.00 US71922G4073
ABIOMED INC NPV	0.00 US003CVR0169
OPTHEA LIMITED OPTION EXPIRING 300626	0.00 AU0000338162
EQIX RCV SOFR 1D PAY IBOX \$ LI 20-03-26IBOXIG INDEX	0.00
GAZPROM NEFT PJSC	0.00 US36829G1076
CONSTELLATION SOFT COM STK NPV TEMP	0.00 CA21037X1345
COP BNP PARIBAS A/C	0.00
CZK BNP PARIBAS A/C	0.00
OPTHEA LIMITED ORDINARY FULLY PAID	0.00 AU000000OPT2
WYNYARD GROUP LTD TEMP	0.00 NZWYNE0001S2
IDR BNP PARIBAS A/C	0.00
INDO RUPIAH	0.00
TAKEON NZD	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 NL0015002P70
Outstanding Settlement Payments - CAD	0.00
MITSUBISHI UFJ FINL GROUP INC SR CALL NT FXD TO FXD	0.00
4.527% 12/09/2031	
KWD BNP PARIBAS A/C	0.00
HLDG. D INFRASTRU 3.875% 31/01/2031	0.00
SPI 200 2512 FUT	0.00
SWISS MKT IDX 2512 F	0.00 DE000C7GFF47
ALDERMORE GROUP PLC F2V 1/10/2035	0.00
US. TSY. NOTE/BON 3.875% 30/09/2032/2032 USD Q-2032	0.00
JPM CCP	0.00
ANZ BANK NZ 11AM A/C	0.00
IDS FINC. 4.00% 01/10/2032	0.00
RPI USD RCV CPI1D PAY 2.5% 21-MAR-2054	0.00
THB BNP PARIBAS A/C	0.00
FUT 08 DEC 25 EURX E-SCHATZ	0.00
RPI_CCP USD RCV CPI1D PAY 2.6612% 23-SEP-2030CHASUS33LCHCUK	0.00
BARCLAYS CCP	0.00
CITIGROUP CCP CAD BROKER ACCOUNT	0.00
CDS_IX_CCP CDX.NA.IG.45 1%	0.00
20351220GOLDUS33ICEEUS2I65BYE12	
Outstanding Settlement Payments - PLN	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MERRILL LYNCH INTL	0.00
FUT 08 DEC 25 EURX EUR-BOBL	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO DEUTSCHE	0.00
GOLDMAN SACHS CCP EUR BROKER ACCOUNT	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE	0.00
Outstanding Settlement Payments - EUR	0.00
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE TORONTO CA	0.00
Outstanding Settlement Payments - MXN	0.00

Outstanding Settlement Payments - TRY	0.00
Outstanding Settlement Payments - MYR	0.00
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK	0.00
PLC BARCGB5G	
Outstanding Settlement Payments - IDR	0.00
CITIGROUP CCP USD BROKER ACCOUNT	0.00
FUT. EUX EURO-BTP DEC25	0.00
FUT DEC 25 OSE 10Y JGB	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAY	0.00
FUT 08 DEC 25 EUR FOAT	0.00
Outstanding Settlement Payments - ZAR	-0.01
FUT 08 DEC 25 EURO BUXL BND	-0.01
OTC DERIV CASH COLL BOA	-0.01
CDS_IX_CCP CDX.NA.IG.45 1%	-0.01
20301220GOLDUS33ICEEUS2I65BYE12	
OTC DER CASH COLL COLLATERAL PAY	-0.01
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF	-0.01
CANADA ROYCCAT3IMM	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBS	-0.01
Outstanding Settlement Payments - AUD	-0.01
Outstanding Settlement Payments - BRL	-0.01
WESTPAC NZD COLL	-0.01
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	-0.01
Outstanding Settlement Payments - NZD	-0.01
BNZ NZD COLL	-0.01
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET	-0.02
BOSTON SBOSUS3F	
Outstanding Settlement Payments - TWD	-0.02
Outstanding Settlement Payments - KRW	-0.02
MSCI INDIA 2512 FUT	-0.02 DE000C7H17H7
Outstanding Settlement Payments - HKD	-0.02
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	-0.02
JPM CCP USD BROKER ACCOUNT	-0.03
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WELLS	-0.03
FARGO BANK N.A	
Outstanding Settlement Payments - USD	-0.04
Cash Adjustment	-0.08
FX POSITIONS	-0.67