

Offer name	New Zealand Defence Force FlexiSaver	Offer number	OFR10288
Fund name	Scheme		
Period disclosure applies [dd/mm/yyyy]	Mercer Growth fund	Fund number	FND57
Asset name	% of fund net assets	Security code	
FISHER & PAYKEL HEALTHCARE CORPORATION LIMITED	2.67	NZFAPE0001S2	
NVIDIA CORP	2.12	US67066G1040	
APPLE INC	2.00	US0378331005	
MICROSOFT CORP	1.83	US5949181045	
INFRATIL LIMITED	1.79	NZIFTE0003S3	
Liquidity Identifier	1.77		
AUCKLAND INTERNATIONAL AIRPORT LTD	1.58	NZAIAE0002S6	
AMAZON COM INC	1.26	US0231351067	
USD BNP PARIBAS A/C	1.22		
META PLATFORMS INC	1.18	US30303M1027	
CONTACT ENERGY LIMITED	1.09	NZCENE0001S6	
ALPHABET INC CAP STK CL A	1.00	US02079K3059	
THE A2 MILK COMPANY LIMITED	0.97	NZATME0002S8	
EBOS GROUP LIMITED	0.93	NZEBOE0001S6	
NZD BNP PARIBAS A/C	0.91		
MAINFREIGHT LIMITED	0.90	NZMFTE0001S9	
MERIDIAN ENERGY LT NPV	0.75	NZMELE0002S7	
BERKSHIRE HATHAWAY INC - CLASS B	0.75	US0846707026	
SUMMERSET GROUP HOLDINGS LTD	0.61	NZSUME0001S0	
TAIWAN SEMICON MANUFACTURING CO LTD	0.61	TW0002330008	
NEW ZEALAND GOVERNMENT 200429 3.0 GB	0.60	NZGOVDT429C7	
NETFLIX INC	0.57	US64110L1061	
TENCENT HLDGS LIMITED	0.55	KYG875721634	
FREIGHTWAYS GROUP LTD	0.53	NZFREE0001S0	
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE	0.50		
HCA HEALTHCARE INC	0.49	US40412C1018	
BROADCOM ORD SHS	0.49	US11135F1012	
RYMAN HEALTHCARE LTD	0.47	NZRYME0001S4	
NEW ZEALAND GOVERNMENT 150531 1.50 GB	0.47	NZGOVDT531C0	
NEW ZEALAND GOVERNMENT 150528 0.25 GB	0.47	NZGOVDT528C6	
MERCURY NZ LIMITED	0.46	NZMRPE0001S2	
NEW ZEALAND GOVERNMENT 140433 3.50 GB	0.46	NZGOVDT433C9	
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE	0.46		
APPLIED MATERIALS US	0.44	US0382221051	
CSX CORP COM	0.44	US1264081035	
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.43	US7960508882	
TESLA INC	0.43	US88160R1014	
NEW ZEALAND GOVERNMENT 150530 4.50 GB	0.42	NZGOVDT530C2	
SPARK NEW ZEALAND LIMITED	0.41	NZTELE0001S4	
QUALCOMM INC	0.40	US7475251036	
FLETCHER BUILDING LTD	0.40	NZFBUE0001S0	
ALPHABET INC CAP CL C	0.40	US02079K1079	
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.40	NZAPTE0001S3	
PORT OF TAURANGA LTD	0.39	NZPOTE0003S0	
SHIN-ETSU CHEMICAL NPV	0.38	JP3371200001	
LOWE'S COS INC	0.38	US5486611073	
NEW ZEALAND GOVERNMENT 150437 2.75 GB	0.37	NZGOVDT437C0	
UK. GILT 3.75% 7/3/2027	0.36	GB00BPSNB460	
NEW ZEALAND GOVERNMENT 150541 1.75 GB	0.35	NZGOVDT541C9	
INVESTA COMMERCIAL PROPERTY FUNDAFS	0.34		
NEW ZEALAND GOVERNMENT 150532 2.00 GB	0.34	NZGOVDT532C8	
UNION PACIFIC CORP	0.32	US9078181081	
THE CIGNA GROUP	0.31	US1255231003	

SOFTBANK GROUP CORP	0.31 JP3436100006
JP MORGAN CHASE & CO	0.30 US46625H1005
AMERICAN EXPRESS USD	0.30 US0258161092
NEWMONT CORP	0.30 US6516391066
PERFORMANCE FOOD GROUP CO	0.30 US71377A1034
NOVO NORDISK ORD SHS CLASS B	0.29 DK0062498333
APPLOVIN CORP	0.28 US03831W1080
ELEVANCE HEALTH INC	0.28 US0367521038
HEWLETT PACKARD CO	0.27 US40434L1052
KONINKLIJKE AHOLD DELHAIZE NV	0.27 NL0011794037
LVMH MOET HENNESSY VUITTON SE	0.27 FR0000121014
ADOBE INC COM	0.26 US00724F1012
AMERIPRISE FINANCIAL INC	0.26 US03076C1062
NEW ZEALAND GOVERNMENT 150534 4.25 GB	0.26 NZGOVDT534C4
EAGLE POINT DEFENSIVE INCOME PARTNERS LP- AUD	0.26
MCP SECURED PRIVATE DEBT FUND II (FUND)	0.26
INTESA SANPAOLO SPA	0.26 IT0000072618
CASH	0.26
GOODMAN NZ Highbrook Limited Partnership	0.25 DU00GUDMHBNZ
FINECOBANK BANCO FINECO SPA	0.25 IT0000072170
DEXUS WHOLESALE PROPERTY FUND AUUT	0.25
NEW ZEALAND GOVERNMENT 150536 4.25 GB	0.25 NZGOVDT536C9
LASERTEC CORP NPV	0.24 JP3979200007
KIWI PROPERTY GROUP LIMITED	0.24 NZKPGEO001S9
AIA GROUP LTD	0.24 HK0000069689
MASTERCARD INC - CLASS A	0.23 US57636Q1040
CHARTER HALL RETAIL PARTNERSHIP NO. 6PE	0.23
UNITED STATES DOLLAR	0.22
GLOBE LIFE INC	0.22 US37959E1029
PARK SQUARE CAPITAL CREDIT INVESTMENTS SCSP SICAVPE	0.22
ALIBABA GROUP HOLDING LTD	0.22 KYG017191142
CHORUS LIMITED ORDINARY FULLY PAID	0.22 NZCNUE0001S2
SEAGATE TECH HLDGS	0.22 IE00BKVD2N49
BOOKING HLDGS INC COM	0.21 US09857L1089
ASML HOLDING NV	0.21 NL0010273215
GOODMAN PROPERTY TRUST	0.21 NZCPTE0001S9
UBER TECHNOLOGIES INC	0.21 US90353T1007
ITOCHU CORP JPY	0.20 JP3143600009
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.20 NZIIBDT003C0
HDFC BANK LTD	0.19 US40415F1012
PTC INC	0.19 US69370C1009
SAMSUNG ELECTRONICS CO LTD	0.19 KR7005930003
KROGER CO COM	0.19 US5010441013
KINROSS GOLD CORP	0.19 CA4969024047
LAM RESEARCH CORP COM USD 0.001 P S	0.19 US5128073062
NASDAQ INC	0.19 US6311031081
RECKITT BENCKISER GROUP PLC	0.19 GB00B24CGK77
SINGAPORE GOV. BD 2.875% 01/09/2030	0.19 SG7U32949426
AUDAX CREDIT FEEDER FUND LPPE	0.19
SONY CORP	0.19 JP3435000009
ORACLE CORP	0.19 US68389X1054
CLOUDFLARE INC	0.18 US18915M1071
NEXTERA ENERGY INC	0.18 US65339F1012
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.18
SPOTIFY TECHNOLOGY COM	0.18 LU1778762911
STANDARD CHARTERED	0.18 GB0004082847
BANCO BICAYA ARGENTARIA SA	0.18 ES0113211835
NEW ZEALAND GOVERNMENT 150535 4.50 GB	0.18 NZGOVDT535C1
CHURCHILL SENIOR MPD FUND LPPE	0.17
CLEAN HARBORS INC	0.17 US1844961078
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.17 NZIIBDT004C8
AERCAP HOLDINGS NV	0.17 NL0000687663
UNITED PARCEL SERVICE - B	0.17 US9113121068

CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD	0.17
PEMBERTON DEBT FUN D II SCS SICAV-RAIF PEMBERPE	0.17
PINDUODUO INC	0.16 US7223041028
SEA LTD	0.16 US81141R1005
WASTE CONNECTIONS COM NPV	0.16 CA94106B1013
ARTHUR J GALLAGHER CO	0.16 US3635761097
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.16 CH0012032048
CONSTELLATION SOFTWARE COM	0.16 CA21037X1006
ISHARES MSCI SAUDI ARABIA ETF	0.16 US46434V4234
ENBRIDGE INC	0.15 CA29250N1050
BRIDGEPOINT CREDIT	0.15
INTACT FINANCIAL CORPORATION	0.15 CA45823T1066
HOME DEPOT INC	0.15 US4370761029
ATMOS ENERGY CORP	0.15 US0495601058
STONEPEAK ZENO HOLDINGS (CYM) LP - EUR	0.15
SHOPIFY INC COM NPV CL A	0.15 CA82509L1076
TRANSUNION	0.15 US89400J1079
ROBLOX CORPORATION COM CL A ORD SHS	0.15 US7710491033
NEW ZEALAND GOVERNMENT 150554 5.00 GB	0.15 NZGOVDT554C2
ENGIE	0.15 FR0010208488
INFRALEMON SCA	0.15
RESMED INC	0.15 AU000000RMD6
INTERMEDIATE CAPITAL GROUP PLC	0.15 GB00BYT1DJ19
MERCADOLIBRE INC	0.15 US58733R1023
SOCIETE GENERALE SA	0.15 FR0000130809
LILLY (ELI) & CO USD	0.15 US5324571083
SCALES CORP LTD	0.15 NZSCLE0002S8
CSL LIMITED	0.14 AU000000CSL8
NATIONAL GRID	0.14 GB00BDR05C01
THE WALT DISNEY CO	0.14 US2546871060
NEW ZEALAND GOVERNMENT 150526 0.50 GB	0.14 NZGOVDT526C0
HMC WHF NO. 1 PTY LTD - AUDPE	0.14
NEW ZEALAND GOVERNMENT 150427 4.50 GB	0.14 NZGOVDT427C1
BANK OF AMERICA CORPORATION	0.14 US0605051046
NU HOLDINGS LTD	0.14 KYG6683N1034
VISA INC - A	0.14 US92826C8394
BOSTON SCIENTIFIC CORP COM USD	0.14 US1011371077
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.13
INTUITIVE SURGICAL INC	0.13 US46120E6023
SCHWAB (CHARLES) CORP	0.13 US8085131055
MCP REAL ESTATE DE BT FUND (AUD)	0.13
XERO LIMITED ORDINARY FULLY PAID	0.13 NZXROE0001S2
MOLINA HEALTHCARE INC	0.13 US60855R1005
PALANTIR TECHNOLOGIES INC	0.13 US69608A1088
LINDE PLC	0.13 IE00059YS762
BARINGS AUSTRALIAN PRIVATE CREDIT FUND - AUD	0.13
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE	0.13
INCOMEFUND	
CROWN CASTLE INTL CORP	0.13 US22822V1017
SEMPRA ORD	0.13 US8168511090
ELIS SERVICES SA	0.13 FR0012435121
COUPANG INC COM CL A SHS ORD	0.13 US22266T1097
AMERICAN ELECTRIC POWER COMPANY INC	0.13 US0255371017
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.13
UK. GILT 4.375% 31/7/2054	0.12 GB00BPSNBB36
MTU AERO ENGINES AG	0.12 DE000A0D9PT0
SINGAPORE TELECOMM NPV B L 100	0.12 SG1T75931496
MEITUAN	0.12 KYG596691041
ICON PLC	0.12 IE0005711209
UNITEDHEALTH GROUP INC COM STK	0.12 US91324P1021
COSTCO WHOLESALE CORP	0.12 US22160K1051
CISCO SYSTEMS INC	0.12 US17275R1023

EXELON CORPORATION	0.12 US30161N1019
TE CONNECTIVITY COM USD0.01	0.12 IE000IVNQZ81
ELECTROCOMPONENTS PLC	0.11 GB0003096442
SILGAN HOLDINGS INC	0.11 US8270481091
HOULIHAN LOKEY INC	0.11 US4415931009
LIFE360 INC	0.11 AU0000045098
UK. GILT 4.50% 7/6/2028	0.11 GB00BMF9LG83
NZ EXCHANGE LTD	0.11 NZNZXE0001S7
AMCOR PLC CDI	0.11 AU000000AMC4
JOHNSON & JOHNSON COM	0.11 US4781601046
SALESFORCE INC	0.11 US79466L3024
POSTS ITALIANE SPA	0.11 IT0003796171
ADYEN NV	0.10 NL0012969182
AUTOZONE INC	0.10 US0533321024
HILTON WORLDWIDE H COM	0.10 US43300A2033
ESSENTIAL UTILS	0.10 US29670G1022
CHALLENGER LIMITED	0.10 AU000000CGF5
BHP GROUP LIMITED ORDINARY FULLY PAID	0.10 AU000000BHP4
VAUBAN IP ENERGY SOLUTIONS	0.10
ABBVIE INC COM	0.10 US00287Y1091
NAPIER PORT HOLDINGS LTD	0.10 NZNPHE0005S2
KKR QUARTZ CO-INVEST GP LLCPE	0.10
KKR DIVERSIFIED CORE INFRA B SR	0.10
CMS ENERGY CORP	0.10 US1258961002
FUTURE MARGINS-USD	0.10
AFLAC INC	0.10 US0010551028
NEW ZEALAND GOV. B 4.50% 15/05/2035	0.10 NZGOVDT535C1
KLA TENCOR CORPORATION COM	0.09 US4824801009
GIP AQUARIUS FUND SECONDARY	0.09
Accruals	0.09
US. TSY. INFL. 0.625% I/L 15/1/2026	0.09 US912828N712
CELLNEX TELECOM SA	0.09 ES0105066007
AXA	0.09 FR0000120628
SKYCITY ENTERTAINMENT GROUP LIMITED	0.09 NZSKCE0001S2
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.09
CANADIAN NATL RAILWAY CO	0.09 CA1363751027
DOMINION ENERGY INC	0.09 US25746U1097
PROCTER & GAMBLE COMPANY	0.09 US7427181091
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID	0.09 AU000000TLX2
DEFERRED	
EVERSOURCE ENERGY COM	0.09 US30040W1080
AVIVA ORD	0.09 GB00BPQY8M80
RYANAIR HOLDINGS SPON ADS EACH REP 2 ORD SHS	0.09 US7835132033
REDDIT INC CL A	0.09 US75734B1008
DASSAULT AVIATION EURO.80 (POST SUBDIVISION)	0.09 FR0014004L86
GE AEROSPACE	0.09 US3696043013
LAS VEGAS SANDS CORP	0.09 US5178341070
BEONE MEDICINES LTD	0.08 CH1391448177
AT & T INC	0.08 US00206R1023
XIAOMI CORP	0.08 KYG9830T1067
THERMO FISHER SCIENTIFIC INC	0.08 US8835561023
EURO	0.08
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.08
PG AND E CORP	0.08 US69331C1080
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.08
HMC AUSTRALN RETAIL PARTNERSHP - AUD	0.08
MCKESSON CORP	0.08 US58155Q1031
KKR TAURUS CO-INVEST LPPE	0.08
GENTRACK GROUP LIMITED ORDINARY SHARES	0.08 NZGTKE0002S9
SERVICE CORPORATION INTERNATIONAL	0.08 US8175651046
EXXON MOBIL CORPORATION	0.08 US30231G1022
MERCK & CO INC NEW COM	0.08 US58933Y1055
SK HYNIX INC	0.08 KR7000660001
NATWEST GROUP PLC ORD	0.08 GB00BM8PJY71

IIF AUSTRALIA 1 TRUSTPE	0.08
PRUDENTIAL PLC	0.08 GB0007099541
EDP RENOVAVEIS SA	0.08 ES0127797019
SERKO LTD	0.08 NZSKOE0001S7
OLD DOMINION FREIGHT LINE INC	0.08 US6795801009
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.08 NZLGFD014C0
150426 1.50 GB	
INTUIT INC	0.08 US4612021034
CHENIERE ENERGY INC	0.08 US16411R2085
SAMSARA INC	0.08 US79589L1061
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.08
AEGON LTD AMER REGD CERT1 SH EURO.12	0.08 US0076CA1045
AMPHENOL ORD SHS CLASS A	0.08 US0320951017
T MOBILE US INC COM	0.07 US8725901040
SAP AG	0.07 DE0007164600
Income Due - NZD	0.07
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.07
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.07
HERMES INTERNATIONAL	0.07 FR0000052292
CORE INFRASTRUCTURE FUND IV SCA	0.07
SACYR SA	0.07 ES0182870214
DATADOG INC	0.07 US23804L1035
BANCO SANTANDER CENTRAL HISP	0.07 ES0113900J37
TJX COS INC	0.07 US8725401090
UNITED UTILITIES GROUP PLC	0.07 GB00B39J2M42
GE VERNOVA ORS SHS	0.07 US36828A1016
COCA COLA CO USD	0.07 US1912161007
HON HAI PRECISION INDUSTRY	0.07 TW0002317005
AEROPORTS DE PARIS (ADP)	0.07 FR0010340141
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.07
GOODMAN NZ Highbrook Limited Partnership - NZD	0.07
AIB GROUP PLC	0.07 IE00BF0L3536
WELLS FARGO & COMPANY	0.07 US9497461015
ATLASSIAN CL A ORD	0.07 US0494681010
BUNDESOBLIGATION 2.40% 18/04/2030.01 191	0.06 DE000BU25042
HONG KONG EXCHANGE & CLEAR	0.06 HK0388045442
AGC INC	0.06 JP3112000009
ALLIANZ SE-REG	0.06 DE0008404005
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.06 US4592001014
UNITED STATES TREA 0.00% 04/12/20252025 USD100	0.06 US912797QS94
ADVANCED MICRO DEV	0.06 US0079031078
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.06 NZHNZD0001L7
BANK HAPOALIM LTD	0.06 IL0006625771
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.06 JP1400171Q50
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.06
ONEOK INC	0.06 US6826801036
VULCAN STEEL AUSTRALIA PTY LTD	0.06 AU0000181984
ABBOTT LABS	0.06 US0028241000
ARISTA NETWORKS INC	0.06 US0404132054
GOLDMAN SACHS GROUP INC.	0.06 US38141G1040
MGM RESORTS INTERNATIONAL	0.06 US5529531015
UNIPOL GRUPPO FINANZIARIO SPA	0.06 IT0004810054
RIO TINTO LIMITED	0.06 AU000000RIO1
MCDONALD'S CORP	0.06 US5801351017
SKY NETWORK TELEVISION LTD	0.06 NZSKTE0001S6
OMV AG	0.06 AT0000743059
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.06
HSBC HOLDINGS PLC	0.06 GB0005405286
SIEMENS AG NPV EUR	0.06 DE0007236101
ICG AUSTRALIA SENIPE	0.06
NOVARTIS AG	0.06 CH0012005267
RELATED REAL ESTAT E DEBT FUND (CAYMAN) L.P.PE	0.06
MEDTRONIC PLC	0.06 IE00BTN1Y115
DEXCOM INC	0.06 US2521311074

MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.06
TRADE DESK INC	0.06 US88339J1051
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.06
161025 TBILL	
CINTAS CORP	0.06 US1729081059
SPIRE INC COM USD1	0.06 US84857L1017
WESTPAC NEW ZEALAND LTD 121225 RCD	0.06
BREVILLE GROUP LIMITED	0.06 AU000000BRG2
FORTINET INC COM	0.06 US34959E1091
VISTA GROUP INTERNATIONAL LTD	0.06 NZVGLE0003S1
AMERICAN TWR REIT INC	0.06 US03027X1000
KINDER MOR INC DEL COM	0.06 US49456B1017
HYATT HOTELS CORP-CL A	0.06 US4485791028
RABOBANK NEW ZEALAND LTD 010526 RCD	0.06
BNP PARIBAS NOMINEES	0.06
ELF BEAUTY INC	0.06 US26856L1035
DELTA ELECTRONICS INC	0.06 TW0002308004
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.06
KEYSIGHT TECHNOLOGCOM USD	0.06 US49338L1035
UNICREDIT SPA	0.06 IT0005239360
DEUTSCHE TELEKOM AG DEM	0.06 DE0005557508
PEMBERTON ESPD SMA	0.06
BNP PARIBAS SA	0.06 FR0000131104
CHINA CONSTRUCTION BANK	0.06 CNE1000002H1
CATERPILLAR INC	0.06 US1491231015
KONINKLIJKE VOPAK NV	0.05 NL0009432491
XCEL ENERGY INC	0.05 US98389B1008
DANAHER CORP	0.05 US2358511028
RED ELECTRICA DE ES	0.05 ES0173093024
NESTLE SA	0.05 CH0038863350
WESTPAC NEW ZEALAND LTD 240226 1.439 CB	0.05 NZWNZD0226L9
ROYAL BANK OF CANADA	0.05 CA7800871021
ASTRAZENECA PLC	0.05 GB0009895292
PFIZER INC COM	0.05 US7170811035
PENNON GROUP ORD GBP0.6105	0.05 GB00BNNTLN49
US. TSY. NOTE/BON 4.875% 31/10/20288	0.05 US91282CJF95
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED	0.05 AU000000TCL6
SECURITIES	
AVIO SPA	0.05 IT0005119810
BLACKROCK INC	0.05 US09290D1019
DIF VI CO-INVEST PROJECT 3 C.V	0.05
GOODMAN GROUP	0.05 AU000000GMG2
ALTAMIRA CO-INVESTMENT SCA	0.05
MITSUBISHI UFJ FINANCIAL	0.05 JP3902900004
CHEVRON CORP	0.05 US1667641005
TERNA SPA	0.05 IT0003242622
TYSON FOODS INC CLASS A	0.05 US9024941034
MOTOROLA SOLUTIONS INC	0.05 US6200763075
VERIZON COMMUNICATIONS	0.05 US92343V1044
US TREASURY N/B 2.75% 15/AUG/2032	0.05 US91282CFF32
DALRYMPLE BAY INFRASTRUCTURE LIMITED ORD STAPLED	0.05 AU0000120628
SECURITIES	
FISERV INC COM	0.05 US3377381088
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.05 US912828YS30
TOYOTA FINANCE NEW ZEALAND LTD 291025 PNOTE	0.05
ASB BANK LTD 281125 RCD	0.05
ASB BANK LTD 081225 RCD	0.05
INTERCONTINENTAL EXCHANGE INC	0.05 US45866F1049
KUBOTA CORPORATION	0.05 JP3266400005
MORGAN STANLEY	0.05 US6174464486
KKR AQUEDUCT CO-INVEST L.P.PE	0.05
CITIGROUP INC USD	0.05 US1729674242
PEPSICO INC CAP 2/3	0.05 US7134481081
SERVICENOW INC	0.05 US81762P1021
ABB LTD	0.05 CH0012221716

AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.05 NZARXE0001S1
ALLSTATE CORP	0.05 US0200021014
KSL CAPITAL PARTNERS CV I	0.05
INCYTE CORP	0.05 US45337C1027
BANK CENTRAL ASIA TBK PT	0.05 ID1000109507
PACIFIC EDGE LTD NPV	0.05 NZPEBE0002S1
SCHNEIDER ELECTRIC SE	0.05 FR0000121972
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.05
RABOBANK NEDERLA 160326 FRN	0.05 NZRABDT020C1
VITAL HEALTHCARE PROPERTY TRUST	0.05 NZCHPE0001S4
MONCLER SPA	0.05 IT0004965148
FAST RETAILING CO LTD	0.05 JP3802300008
UBS GROUP AG	0.04 CH0244767585
BARRICK MINING CORP	0.04 CA06849F1080
MICRON TECHNOLOGY INC USD	0.04 US5951121038
FIRSTRAND LTD	0.04 ZAE000066304
AXIUM INFRASTRUCTUPE	0.04
AENA SME ORD SHS	0.04 ES0105046017
BRISTOL MYERS SQUIBB COMPANY	0.04 US1101221083
ENAV SPA	0.04 IT0005176406
KUWAIT FINANCE HOUSE KSCP	0.04 KW0EQ0100085
MEDIATEK INC	0.04 TW0002454006
SAINSBURY (J) PLC	0.04 GB00B019KW72
CLP HOLDINGS LIMITED HKD	0.04 HK0002007356
WELLTOWER INC	0.04 US95040Q1040
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.04 US912810SW99
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 190326 RCD	0.04
ERG SPA	0.04 IT0001157020
TOYOTA MOTOR CORP	0.04 JP3633400001
REPSOL SA	0.04 ES0173516115
US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.04 US912810UD80
COMCAST CORP	0.04 US20030N1019
Outstanding Settlement Receipts - USD	0.04
MALAYAN BANKING BHD	0.04 MYL11550O0000
GIBSON ENERGY INC	0.04 CA3748252069
LEGAL & GENERAL GROUP PLC	0.04 GB0005603997
REPUBLIC OF POLA FRN IL 25/08/2036	0.04 PL0000117024
SYMBOTIC ORD SHS CLASS A	0.04 US87151X1019
TEXAS INSTRUMENTS	0.04 US8825081040
BANK OF CHINA LTD HK	0.04 CNE1000001Z5
ANZ BANK NEW ZEALAND WELLINGTON 061025 3.55 TD	0.04
GENERALI	0.04 IT0000062072
NIPPON ELECTRIC GLASS CO LTD	0.04 JP3733400000
IBERDROLA SA	0.04 ES0144580Y14
UNILEVER PLC	0.04 GB00B10RZP78
WESTPAC BANKING CORPORATION	0.04 AU000000WBC1
BIONTECH SE	0.04 US09075V1026
BANK OF NEW ZEALAND LTD 141025 RCD	0.04
S AND P GLOBAL INC COM	0.04 US78409V1044
ASB BANK LTD 141125 RCD	0.04
ASB BANK LTD 12225 RCD	0.04
STRYKER CORP	0.04 US8636671013
WESTPAC NEW ZEALAND LTD 150126 RCD	0.04
NINTENDO CO LTD	0.04 JP3756600007
US. TSY. INFL. 1.875% I/L 15/07/2034.875% 15/07/2034	0.04 US91282CLE92
ASB BANK LTD 310326 RCD	0.04
WESTPAC NEW ZEALAND LTD 310326 RCD	0.04
TRANE TECHNOLOGIES PLC	0.04 IE00BK9ZQ967
OREILLY AUTO NEW COM	0.04 US67103H1077
Bank of China	0.04
PALO ALTO NETWORKS INC	0.04 US6974351057
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.04 CNE1000003G1

US. T-BILL. 0.00% 28/10/2025	2025 USD100	0.04 US912797RE99
HOWMET AEROSPACE I COM	USD	0.04 US4432011082
HITACHI NPV		0.04 JP3788600009
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND		0.04
PROGRESSIVE CORP		0.04 US7433151039
ROCKET LAB CORP		0.04 US7731211089
JOBY AVIATION INC		0.04 KYG651631007
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM		0.04
JPMORGAN CHASE		
NETEASE INC		0.04 KYG6427A1022
ARDIAN INFRASTRUCTURE TSH FUNDPE		0.04
ACCENTURE PLC		0.04 IE00B4BNMY34
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01		0.04 DE000BU22023
VECTOR LIMITED		0.04 NZVCTE0001S7
ING GROEP NV		0.03 NL0011821202
ITAU UNIBANCO HOLDING SA		0.03 BRITUBACNPR1
BANK OF CHINA NEW ZEALAND 071025 PNOTE		0.03
ANZ BANK NEWZEALAND LTD 141125 RCD		0.03
CENCORA INC COM		0.03 US03073E1055
SHELL PLC ORD EURO.07		0.03 GB00BP6MXD84
CROWDSTRIKE HOLDINGS INC		0.03 US22788C1053
BANK OF NEW YORK MELLON CORP		0.03 US0640581007
BUNDESSCHATZANWEIS 2.00% 10/12/2026		0.03 DE000BU22072
CVS HEALTH CORP		0.03 US1266501006
SUMITOMO PHARMA CO LTD		0.03 JP3495000006
AUTOMATIC DATA PROC.		0.03 US0530151036
RIVIAN AUTOMOTIVE INC		0.03 US76954A1034
AIA GROUP LTDSP ADR		0.03 US0013172053
US. T-BILL. 0.00% 28/11/2025	2025 USD100	0.03 US912797NL78
JAPAN GOV. TWENTY 0.60% 20/12/2037		0.03 JP1201631HC6
BARCLAYS PLC		0.03 GB0031348658
PING AN INSURANCE GROUP OF CHINA LIMITED		0.03 CNE1000003X6
PEXA GROUP LTD PLC		0.03 AU0000158594
Outstanding Settlement Receipts - HKD		0.03
INTEL CORP		0.03 US4581401001
VICUNA HOLDINGS LIMITED - EUR		0.03
GILEAD SCIENCES INC		0.03 US3755581036
ITALY BUONI POLIEN 3.85% 15/09/2026		0.03 IT0005556011
AMGEN INC		0.03 US0311621009
RHEINMETALL AG		0.03 DE0007030009
THE TORONTO DOMINION BANK		0.03 CA8911605092
CHINA INTERNATIONAL CAPITAL CORP		0.03 CNE1000048J0
WESTPAC NEW ZEALAND LTD 291225 RCD		0.03
PENN NATIONAL GAMING INC		0.03 US7075691094
JD.COM INC		0.03 KYG8208B1014
CAPITAL ONE FINANCIAL CORPORATION		0.03 US14040H1059
TRATON SE		0.03 DE000TRATON7
ECOLAB LTD		0.03 US2788651006
SSE PLC		0.03 GB0007908733
MONDELEZ INTERNATIONAL INC		0.03 US6092071058
INDONESIA TSY. BD. 6.50% 15/02/2031		0.03 IDG000015207
CBRE GROUP INC CLASS A		0.03 US12504L1098
GENESIS ENERGY LTD		0.03 NZGNEE0001S7
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID		0.03 AU000000ANZ3
SAMSUNG E AND A CO LTD		0.03 KR7028050003
AUTODESK INC		0.03 US0527691069
SINGAPORE GOV. BD 2.875% 01/07/2029		0.03 SG3263998209
ILLINOIS TOOL WORKS		0.03 US4523081093
US. TSY. NOTE/BOND 4.25% 28/02/2027		0.03 US91282CMP31
WESTPAC NEW ZEALAND LTD 021025 RCD		0.03
SUMITOMO MITSUI FINANCIAL GROUP		0.03 JP3890350006
BLACKSTONE INC		0.03 US09260D1072
GRUPO FINANCIERO BANORTE SAB DE CV SER O		0.03 MXP370711014
SIEMENS ENERGY AG		0.03 DE000ENER6Y0
HORIZON ROBOTICS INC		0.03 KYG4602S1057

PROPERTY FOR INDUSTRY LTD	0.03 NZPFIE0001S5
ISHARES MSCI QATAR CAPPED ETF	0.03 US46434V7799
DEERE & CO	0.03 US2441991054
CHINA CONSTRUCT NZ 281125 4.80 TD	0.03
COMMONWEALTH BANK OF AUSTRALIA	0.03 AU000000CBA7
COMMSCOPE HOLDING COMPANY INC	0.03 US20337X1090
DOORDASH INC	0.03 US25809K1051
POWSZECHNA KASA OS	0.03 PLPKO0000016
AIR LIQUIDE	0.03 FR0000120073
SNOWFLAKE INC	0.03 US8334451098
ANALOG DEVICES INCORPORATED COM	0.03 US0326541051
TOKYO ELECTRON LTD JPY	0.03 JP3571400005
OMNES CO-INVEST TA G - EUR	0.03
BHP GROUP ORD	0.03 AU000000BHP4
LUNDIN GOLD INC	0.03 CA5503711080
PROSUS NV	0.03 NL0013654783
CME GROUP INC COM	0.03 US12572Q1058
TOKIO MARINE HOLDINGS INC	0.03 JP3910660004
WELLINGTON REGIONAL COUNCIL 241125 PNOTE	0.03
AGNICO EAGLE MINES	0.03 CA0084741085
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.03 JP1051661Q33
ASB BANK LTD 151225 RCD	0.03
US BANCORP	0.03 US9029733048
US. TSY. NOTE/BOND 4.25% 15/02/20282028 USD100 AK-2028	0.03 US91282CMN82
CHINA TOWER CORP LCN1 H POST COMP	0.03 CNE100006V65
ZIJIN MINING GROUP CO LTD	0.03 CNE100000502
UNITED NATURAL FOODS INC	0.03 US9111631035
MIZUHO FINANCIAL GROUP INC	0.03 JP3885780001
SOUTHERN CO COM USD	0.03 US8425871071
ASB BANK LTD 200126 4.12 TD	0.03
ROBINHOOD MARKETS INC	0.03 US7707001027
COLGATE PALMOLIVE	0.03 US1941621039
US. TSY. NOTE/BOND 3.75% 30/06/20272027 USD100 BD-2027	0.03 US91282CNL18
ZURICH FINANCIAL SERVICES	0.03 CH0011075394
BP P.L.C	0.03 GB0007980591
CONSUN PHARMACEUTICAL GROUP LTD	0.03 KYG2524A1031
NEW ZEALAND GOV. 2.50% I/L 20/09/2035	0.03 NZIIBDT004C8
ATHENS INTERNATIONAL AIRPORT ORD SHS	0.03 GRS536003007
TRIP COM GROUP LTD	0.03 KYG9066F1019
PING AN INSURANCE GROUP CO OF CHINA LTD	0.03 CNE000001R84
AUCKLAND COUNCIL 171025 PNOTE	0.03
BYD CO LTD	0.03 CNE100000296
ESSILORLUXOTTICA	0.03 FR0000121667
PARKER HANNIFIN CORP	0.03 US7010941042
WASTE MANAGEMENT INC COM	0.03 US94106L1098
NORWAY GOV. BD. 1.375% 19/08/2030	0.03 NO0010875230
BHP GROUP LTD NPV	0.03 AU000000BHP4
ARGOSY PROPERTY LIMITED	0.03 NZARGE0010S7
ATLAS ARTERIA ORDINARY STAPLED SECURITIES	0.03 AU0000013559
LLOYDS BANKING GROUP PLC	0.03 GB0008706128
CHANNEL INFRASTRUCTURE NZ LTD	0.03 NZNZRE0001S9
CHUBB LIMITED ORD	0.03 CH0044328745
DBS GROUP HOLDINGS LTD	0.03 SG1L01001701
L'OREAL	0.03 FR0000120321
CONSTELLATION ENERGY CORP	0.03 US21037T1097
GOODMAN GRP.	0.03 AU000000GMG2
TELEFLEX INC	0.03 US8793691069
CARMAX INC	0.03 US1431301027
SHENZHEN INOVANCE TECHNOLOGY LTD	0.03 CNE100000V46
JIANGSU HENGRUI MEDICINE CO LTD	0.03 CNE0000014W7
REPUBLIC SERVICES INC	0.02 US7607591002
INTERCONTINENTAL HOTELS GROUP PLC	0.02 GB00BHJYC057
HECLA MINING CO COM	0.02 US4227041062

SKELLERUP HOLDINGS LIMITED	0.02 NZSKXE0001S8
Outstanding Settlement Receipts - NZD	0.02
PROLOGIS INC COM	0.02 US74340W1036
RELX PLC	0.02 GB00B2B0DG97
HUDBAY MINERALS INC	0.02 CA4436281022
ROYAL CARIBBEAN GROUP	0.02 LR0008862868
WILLIAMS COMPANIES INC	0.02 US9694571004
CADENCE DESIGN SYSTEMS INC	0.02 US1273871087
MEDPACE HOLDINGS INC	0.02 US58506Q1094
BANK OF NEW ZEALAND	0.02
VERTEX PHARMACEUTICALS INC	0.02 US92532F1003
US. TSY. NOTE/BON 0.625% 15/5/2030	0.02 US912828ZQ64
PAYPAL HOLDINGS INC	0.02 US70450Y1038
HYUNDAI MOTOR CO LTD	0.02 KR7005380001
GENEREA SAB DE CV	0.02 MX01GE0E0004
YANGZIJIAN SHIPBUILDING NPV	0.02 SG1U76934819
KOOKMIN BANK 2.625% 29/09/2029	0.02 XS3168711193
VICUNA HOLDINGS LI MITED - EUR	0.02
ZOETIS INC	0.02 US98978V1035
AIR NEW ZEALAND LTD	0.02 NZAIRE0001S2
NEW ZEALAND GOV. 1.75% 15/5/2041	0.02 NZGOVDT541C9
VERTIV HOLDINGS CO	0.02 US92537N1081
MALAYSIA GOVERNME 3.519% 20/04/2028	0.02 MYBBI2300024
SAIC MOTOR CORP LTD	0.02 CNE000000TY6
MUENCHENER RUECKVER RG-REG	0.02 DE0008430026
TRAVELERS COS INC / THE	0.02 US89417E1091
BANCO BRADESCO SA-PREF	0.02 BRBBDCACNPR8
Westpac New Zealand	0.02
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.02 AU0000018442
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-	0.02 US91282CCB54
2031	
EMERSON ELECTRIC CO	0.02 US2910111044
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.02 JP1103711P74
DBS BANK LONDON 2.4288% 03/01/2029	0.02 XS3105239928
TENNET HOLDING BV 0.125% 09/12/20270000 20	0.02 XS2348325221
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.02 US91282CBJ99
GSK PLC	0.02 GB00BN7SWP63
SANOFI SA	0.02 FR0000120578
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-	0.02 US91282CHZ77
2030	
HEARTLAND GROUP HLNPV	0.02 NZHGHE0007S9
KT CORPORATION	0.02 US48268K1016
FONTERRA SHAREHOLDER FUND	0.02 NZF5FE0001S5
SAGE GROUP	0.02 GB00B8C3BL03
STARBUCKS CORP	0.02 US8552441094
MARSH & MCLENNAN COM	0.02 US5717481023
EQUINIX INC COM	0.02 US29444U7000
CHINA GAS HOLDINGS LIMITED	0.02 BMG2109G1033
GOLD FIELDS LTD	0.02 ZAE000018123
SYNOPTIS INC	0.02 US8716071076
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.02 NZHNZD0008L2
CARVANA CO	0.02 US1468691027
4.50% 15/04/2027	0.02 NZGOVDT427C1
SHERWIN WILLIAMS COM	0.02 US8243481061
HOYA CORPORATION JPY	0.02 JP3837800006
CAPITEC BANK HOLDINGS LTD	0.02 ZAE000035861
REGENERON PHARMACEUTICALS INC	0.02 US75886F1075
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.02 AU3TB0000135
ADIENT PLC	0.02 IE00BD845X29
CUMMINS INC	0.02 US2310211063
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV	0.02 NZIBDDT016C7
100626 0.75 CB	
WESFARMERS LIMITED	0.02 AU000000WES1
3M CO	0.02 US88579Y1010
MSTB03- WEST PAC	0.02

DOLLARAMA INC	0.02 CA25675T1075
UNITED STATES TRE 3.875% 31/05/20277 USD BC-2027	0.02 US91282CNE74
NORFOLK SOUTHERN CORP USD	0.02 US6558441084
MARRIOTT INTL INCUSD	0.02 US5719032022
BIOGEN INC	0.02 US09062X1037
INNOVENT BIOLOGICS INC	0.02 KYG4818G1010
PNC FINANCIAL SERVICES GROUP	0.02 US6934751057
ARCADYAN TECHNOLOGY CORP	0.02 TW0003596003
DEXUS WHOLESALE SHOPPINGAFS	0.02
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.02 JP1400081F45
ANGLOGOLD ASHANTI ORD USD1	0.02 GB00BRXH2664
HUATAI SECURITIES CO LTD	0.02 CNE100000LQ8
HARTFORD INSURANCE GROUP INC T	0.02 US4165151048
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.02 JP1300791P79
NVIDIA ORD SHS	0.02 US67066G1040
TOKAI CARBON CO LTD	0.02 JP3560800009
GENERATION DEVELOPMENT GROUP LIMITED ORDINARY	0.02 AU0000005126
FULLY PAID	
KUAISHOU TECHNOLOGY	0.02 KYG532631028
CARDINAL HEALTH INC	0.02 US14149Y1082
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.02
MIDEA GROUP CO LTD	0.02 CNE100001QQ5
KIWIBANK LTD 211125 4.45 TD	0.02
CENTENE CORPORATION	0.02 US15135B1017
RECRUIT HLDGS CO LNPV	0.02 JP3970300004
INTEREST RATE SWAPS	0.02
MEXICAN BONOS 8.00% 07/11/2047	0.02 MX0MGO000102
MICROSTRATEGY COM USD0.001 CLASS A	0.02 US5949724083
CORNING INC	0.02 US2193501051
JAPAN POST HOLDINGS CO LTD	0.02 JP3752900005
CHIPOTLE MEXICAN GRILL ORD	0.02 US1696561059
BUZZARD MIDSTREAM	0.02
KONINKLIJKE KPN NV	0.02 NL0000009082
IDEXX LABORATORIES INC	0.02 US45168D1046
US. TSY. INFL. 2.125% I/L 15/02/2041	0.02 US912810QP66
CONOCOPHILLIPS	0.02 US20825C1045
LEGRAND SA	0.02 FR0010307819
VINCI SA	0.02 FR0000125486
CHINA LIFE INSURANCE CO LTD	0.02 CNE1000002L3
POWSZECHNY ZAKLAD UBEZPIECZEN SA	0.02 PLPZU0000011
US. TSY. NOTE/BON 4.375% 31/07/2026	0.02 US91282CLB53
HYUNDAI ELEVATOR CO LTD	0.02 KR7017800004
WATERCARE SERVICES LTD 141025 PNOTE	0.02
TOYOTA FINANCE NEW ZEALAND LTD 221025 PNOTE	0.02
HAMILTON CITY COUNCIL 031125 PNOTE	0.02
DUNEDIN CITY TREASURY 191125 PNOTE	0.02
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.02
031225 TBILL	
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.02 US91282CHK09
RABOBANK NEW ZEALAND LTD 200226 RCD	0.02
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN	0.02
CRITERIA CAIXACORP SA	0.02 ES0140609019
MOODYS CORPORATION	0.02 US6153691059
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.02 NZGOVDT429C7
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.02 JP1103431G66
US. TSY. NOTE/BOND 3.75% 30/04/20277 USD BA-2027	0.02 US91282CMY48
STRIDE STAPLED GRP NPV UNITS	0.02 NZSPGE0001S2
AUSTRALIAN CAP. TE 4.75% 23/10/2030	0.02 AU3SG0003106
VALE SA	0.02 BRVALEACNORO
CREDIT AGRICOLE SA	0.02 FR0000045072
CHUNGHWA TELECOM CO LTD	0.02 TW0002412004
ADVANTEST CORP	0.02 JP3122400009
TASMANIAN PUBLIC F 5.25% 23/01/2036	0.02 AU3SG0003130
FUJIKURA LIMITED	0.02 JP3811000003

CELESTICA INC COM NPV	0.02 CA15101Q2071
ALNYLAM PHARMACEUTICALS INC	0.02 US02043Q1076
ACCTON TECHNOLOGY CORPORATION	0.02 TW0002345006
UNI PRESIDENT CHINA HOLDINGS LTD	0.02 KYG9222R1065
KBC GRP. F2V 16/10/2030	0.02 US48241FAD69
DIGITAL REALTY TRUST INC	0.02 US2538681030
MEXICAN BONOS 7.75% 13/11/2042	0.02 MX0MGO0000R8
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.02 US91282CGP05
TREASURY BILL 0.0% 06/NOV/2025	0.02 US912797QP55
FDXEX CORP COM	0.02 US31428X1063
WELLS FARGO FRN 23/07/2029	0.02 XS3127996778
GETAC TECHNOLOGY CORP	0.02 TW0003005005
NIKE INC CL B	0.02 US6541061031
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.02 IT0005534141
KMD BRANDS LIMITED	0.02 NZKMDE0001S3
TREASURY CORP OF V 4.75% 15/9/2036	0.02 AU3SG0002710
QUANTA SERVICES INC	0.02 US74762E1029
AUSTRALIA & NEW Z 2.478% 04/06/2029SNR 04/06/2029	0.02 XS3041372668
EUR100000	
COINBASE GLOBAL INC	0.02 US19260Q1076
MSCI INC	0.02 US55354G1004
MARVELL TECHNOLOGY COM	0.02 US5738741041
QUEENSLAND TSY. 4.50% 22/8/2035	0.02 AU3CB0296580
COMPASS GROUP ORD	0.02 GB00BD6K4575
Outstanding Settlement Receipts - KRW	0.02
NEW ZEALAND GOVT 200950 3.25 INFATION INDEXED BOND	0.02 NZIIBDT006C3
MEXICAN BONOS 7.75% 23/11/2034	0.02 MX0MGO00000U2
STOCKLAND	0.02 AU000000SGP0
ELECTRONIC ARTS INC	0.02 US2855121099
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.02 NZHNZD0935L6
BANCO DE CHILE	0.02 CLP0939W1081
FERRARI NV COM	0.02 NL0011585146
NAVER CORP	0.02 KR7035420009
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.02 US91282CAU53
FREEMPORT MCMORAN INC	0.02 US35671D8570
Outstanding Settlement Receipts - TWD	0.02
LOBLAW COMPANIES LTD	0.02 CA5394811015
KDDI CORP	0.02 JP3496400007
US TREASURY N/B 4.25% 30/JUN/2029	0.02 US91282CKX82
PETROLEO BRASILEIRO PETROBRAS SA	0.02 BRPETRACNPR6
QUEST DIAGNOSTICS	0.02 US74834L1008
KB FINANCIAL GROUP INC	0.02 KR7105560007
CRELAN HOME LOAN S 2.50% 09/07/2030	0.02 FR0014011243
KOREA HOUSING FIN 4.082% 25/09/2027	0.02 XS2678945317
ZHENGZHOU COAL MINING MACHINERY GROUP CO LTD	0.02 CNE100001LY0
KKR AND CO INC	0.02 US48251W1045
NETHERLANDS GOV. B 2.50% 15/01/2033	0.02 NL0010071189
FAIR ISAAC CORPORATION	0.02 US3032501047
COMPAGNIE FINANCIERE RICHEMONT SA	0.02 CH0210483332
17CAPITAL STRATEGI	0.02
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.02 MYBMX1100044
AON PLC IE COM CL A	0.02 IE00BLP1HW54
SIMON PROPERTY GROUP INC USD	0.02 US8288061091
ROPER TECHNOLOGIES INC	0.02 US7766961061
WELLINGTON REGIONAL COUNCIL 101225 PNOTE	0.02
KEYENCE CORP NPV	0.02 JP3236200006
NATIONAL BANK OF KUWAIT SAKP	0.02 KW0EQ0100010
GBP BNP PARIBAS A/C	0.02
SUNCOR ENERGY INC	0.02 CA8672241079
ASPEED TECHNOLOGY INC	0.02 TW0005274005
OPAP SA	0.02 GRS419003009
MONSTER BEVERAGE SHS ORD	0.02 US61174X1090

COLOMBIAN TES 6.00% 28/4/2028	0.02 COL17CT02914
INTERNATIONAL CONTAINER TERMINAL SERVICE	0.02 PHY411571011
STANDARD BANK GROUP	0.02 ZAE000109815
AGRICULTURAL BANK OF CHINA	0.02 CNE100000Q43
DUKE ENERGY CORP COM	0.02 US26441C2044
SWISS RE AG	0.02 CH0126881561
KIA CORPORATION	0.02 KR7000270009
ROCKWELL AUTOMATION INC	0.02 US7739031091
VISTRA CORP	0.02 US92840M1027
E.ON SE	0.02 DE000ENAG999
CRH PUBLIC LIMITED ORD SHS	0.02 IE0001827041
VULCAN MATERIALS CO	0.02 US9291601097
ACI WORLDWIDE INC	0.02 US0044981019
VALERO ENERGY CORP	0.02 US91913Y1001
NORWAY GOV. BD. 1.50% 19/02/2026	0.02 NO0010757925
CELLNEX TELECOM 0.75% 20/11/2031	0.02 XS2257580857
UNITED RENTALS INC	0.02 US9113631090
AXON ENTERPRISE I COM USD 0.00001	0.02 US05464C1018
OVERSEA-CHINESE BANKING CORP	0.02 SG1S04926220
DUFRI GROUP	0.02 CH0023405456
UK. GILT 1.75% 7/9/2037	0.02 GB00BZB26Y51
ROSS STORES INC	0.02 US7782961038
TOYOTA FINANCE NEW ZEALAND LTD 061125 PNOTE	0.02
CITIBANK NA 5.803% 29/9/2028	0.02 US17325FBB31
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.02
MANULIFE FINANCIAL CORP	0.02 CA56501R1064
Income Due - JPY	0.02
WELLINGTON CITY COUNCIL 180226 PNOTE	0.02
INDITEX	0.02 ES0148396007
ITALGAS SPA	0.02 IT0005211237
NETHERLANDS GOV. B 0.25% 15/07/2029	0.02 NL0013332430
BANK OF MONTREAL CAD	0.02 CA0636711016
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M	0.02 MX0MGO0000B2
BONOS	
MIRUM PHARMACEUTICALS INC	0.02 US6047491013
AMP LIMITED	0.01 AU000000AMP6
BRAMBLES LIMITED	0.01 AU000000BXB1
GARTNER INC CL-A	0.01 US3666511072
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.01 US91282CAZ41
PRYSMIAN SPA	0.01 IT0004176001
US TREASURY N/B 4.12% 15/NOV/2032	0.01 US91282CFV81
UK. GILT 4.50% 7/3/2035	0.01 GB00BT7J0027
HK ELECTRIC INVESTMENTS LTD	0.01 HK0000179108
DEN DANSKE BANK AS DKK	0.01 DK0010274414
INFINEON TECHNOLOGIES AG	0.01 DE0006231004
CONSOLIDATED EDISON INC COM	0.01 US2091151041
COMPAGNIE DE SAINT-GOBAIN	0.01 FR0000125007
TOWER LIMITED	0.01 NZTWRE0011S2
HYDRO ONE LTD	0.01 CA4488112083
ELI LILLY 4.25% 15/03/2031	0.01 US532457DC94
LOJAS RENNER SA	0.01 BRLRENACNOR1
MOTIVA INFRAESTR DE MOBILIDADE ORD SHS	0.01 BRMOTVACNOR7
NATIONAL AUSTRALIA BANK LIMITED	0.01 AU000000NAB4
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.01 AU0000274706
3I GROUP PLC	0.01 GB00B1YW4409
GENERAL MOTORS CO	0.01 US37045V1008
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.01 NZGOVDT528C6
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.01 BE0000304130
DEUTSCHE BOERSE AG	0.01 DE0005810055
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.01 NZGOVDT530C2
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.01 NO0010930522
WORKDAY INC	0.01 US98138H1014
DAI ICHI LIFE HOLD NPV	0.01 JP3476480003
VOLKSWAGEN INTL. FIN.049	0.01 XS2342732646

ARKEA PUBLIC SECT 3.111% 28/02/2029UR100000 REGS	0.01 FR00140009E0
FORMOSA PETROCHEMICAL CORPORATION	0.01 TW0006505001
ENNOCONN CORP	0.01 TW0006414006
NASPERS NPV POST REV SPLIT	0.01 ZAE000325783
FRANCO NEVADA CORP	0.01 CA3518581051
KOMATSU LTD JPY	0.01 JP3304200003
BOE TECHNOLOGY GROUP CO LTD	0.01 CNE0000016L5
UNITED INTEGRATED SERVICES	0.01 TW0002404001
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.01 DE0001102507
TRUIST FINL CORP COM	0.01 US89832Q1094
BANCO BILBAO VIZCAYA - SP ADR	0.01 US05946K1016
EXPERIAN GROUP LTD	0.01 GB00B19NLV48
TAKEDA PHARMACEUTICAL CO LTD	0.01 JP3463000004
FRESENIUS MEDICAL 2.375% 16/2/2031	0.01 US35805BAB45
JPM. CHASE F2F 4/2/2032	0.01 US46647PBX33
MITSUBISHI HEAVY INDUSTRIES LTD	0.01 JP3900000005
MTN GROUP LTD	0.01 ZAE000042164
ZIJIN MINING GROUP ORDINARY SHARES	0.01 CNE100000B24
MITSUBISHI CORP	0.01 JP3898400001
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.01 CNE100000593
VESTEDA FIN. 4.00% 07/05/2032	0.01 XS2815987834
E SUN FINANCIAL HOLDINGS COMPANY LTD	0.01 TW0002884004
TOYOTA FINANCE NEW ZEALAND LTD 161025 PNOTE	0.01
PUBLIC SERVICE ENTERPRISE GROUP INC	0.01 US7445731067
TOYOTA FINANCE NEW ZEALAND LTD 051125 PNOTE	0.01
DUNEDIN CITY TREASURY 281125 PNOTE	0.01
CHRISTCHURCH CITY HOLDINGS LIMITED 191225 PNOTE	0.01
TARGET CORPORATION	0.01 US87612E1064
ROLLINS INC	0.01 US7757111049
GS. GRP. F2F 24/10/2029	0.01 US38141GA468
GAZTRANSPORT ET TECHNIGAZ SA	0.01 FR0011726835
NATWEST MKTS. 5.41% 17/05/2029	0.01 USG6382G7P18
AMERICAN INTERNATIONAL GROUP	0.01 US0268747849
BUNDESOBLIGATION 2.10% 12/04/2029.01 .189	0.01 DE000BU25026
SANY HEAVY EQUIPMENT INTL	0.01 KYG781631059
ADVANCED INFO SERVICE PUBLIC COMPANY LIM	0.01 TH0268010R11
AKER BP 4.00% 29/5/2032	0.01 XS2830454554
LONDON STOCK EXCHANG	0.01 GB00B0SWJX34
TENCENT MUSIC ENTERTAINMENT GROUP	0.01 US88034P1093
NORWAY GOV. BD. 2.00% 26/04/2028	0.01 NO0010821598
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.01 JP1201111968
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.01 ES0167050915
ZSCALER INC	0.01 US98980G1022
GRAINGER W W INC	0.01 US3848021040
CP ALL PCL NVDR	0.01 TH0737010R15
BANK OF NOVA SCOTIA CAD	0.01 CA0641491075
MACQUARIE BANK LTD 4.37% 17/JUL/2030	0.01 AU3CB0323806
TRANSDIGM GROUP INC	0.01 US8936411003
OTP BANK RT	0.01 HU0000061726
LAFARGEHOLCIM LTD	0.01 CH0012214059
CORTEVA INC	0.01 US22052L1044
AIRSERVICES AUSTRA 3.25% 15/05/2026	0.01 AU3CB0237444
VIPSHOP HLDGS LTD	0.01 US92763W1036
PARADE TECHNOLOGIES LTD	0.01 KYG6892A1085
NXP SEMICONDUCTORS	0.01 NL0009538784
CAD BNP PARIBAS A/C	0.01
NUTANIX INC	0.01 US67059N1081
NETFLIX 3.625% 15/6/2030GS	0.01 XS2072829794
FOMENTO ECONOMICO MEXICANO SAB DE CV	0.01 MXP320321310
EBAY INC	0.01 US2786421030
AJINOMOTO CO INC JPY	0.01 JP3119600009
STAR BULK CARRIERS CORP	0.01 MHY8162K2046
TOURISM HOLDINGS LTD	0.01 NZHELE0001S9
ORION OYJ	0.01 FI0009014377

HD KOREA SHIPBUILDING AND OFFSHORE ENGINEERING CO LTD	0.01 KR7009540006
UNITED STATES TRE 3.625% 30/09/2031/2031 USD Q-2031	0.01 US91282CLM19
ENEL SPA	0.01 IT0003128367
JOHNSON CONTROLS INTERNATIONAL PLC	0.01 IE00BY7QL619
METLIFE INC	0.01 US59156R1086
SHINHAN FINANCIAL GROUP	0.01 KR7055550008
VENTAS INC	0.01 US92276F1003
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.01 US9128286T26
JAPAN PETROLEUM EXPLORATION	0.01 JP3421100003
PAYCHEX INC	0.01 US7043261079
DR HORTON INC	0.01 US23331A1097
NTT INC	0.01 JP3735400008
TUI TOPCO LIMITED - INTEREST BEARING LOAN	0.01
NEC CORPORATION	0.01 JP3733000008
TEVA PHARM. FIN. 4.125% 01/06/2031031	0.01 XS3081797964
AMETEK INC	0.01 US0311001004
BANK OF NOVA SCOTIA/ F2F 14/2/20314/02/2031	0.01 US06418GAQ01
CIE DE FINANCEMEN 2.375% 15/3/2030	0.01 FR001400CM22
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01 NZOCAE0002S0
US. TSY. NOTE/BON 4.375% 30/11/2028	0.01 US91282CJN20
SINO BIOPHARMACEUTICAL	0.01 KYG8167W1380
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.01 FR001400OHF4
SOUTHWESTERN PUBLI 5.30% 15/05/203505/2035	0.01 US845743BY82
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.01 US11133T1034
ALLEGION PLC	0.01 IE00BFRT3W74
CANADIAN IMP BANK COM NPV	0.01 CA1360691010
VODAFONE GROUP ORD	0.01 GB00BH4HKS39
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.01 JP1400161P53
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.01 US912810PT97
BHP BILLITON FIN. 3.18% 04/09/2031	0.01 XS3167486789
UK. GILT 3.75% 29/01/2038	0.01 GB00BQC4R999
SIME DARBY BERHAD	0.01 MYL41970O009
UK. GILT 4.25% 31/07/2034	0.01 GB00BQC82C90
ERSTE GROUP BANK AG	0.01 AT0000652011
EQUINOR ASA	0.01 NO0010096985
KREDITANSTALT FUER 2.75% 01/10/2027	0.01 DE000A383B10
KIMBERLY CLARK CORP	0.01 US4943681035
GPT	0.01 AU000000GPT8
NORDEA BANK ABP	0.01 FI4000297767
RIO TINTO PLC ORD	0.01 GB0007188757
NATIONAL BANK OF CANADA	0.01 CA6330671034
HISCOX LTD F2F 11/06/2036	0.01 XS3085134594
PRIMAX ELECTRONICS LTD	0.01 TW0004915004
GREATER WELLINGTON REGIONAL COUNCIL 211125 PNOTE	0.01
TA CHEN STAINLESS PIPE CO LTD	0.01 TW0002027000
TAUPO DISTRICT COUNCIL 300126 PNOTE	0.01
NRG ENERGY INC	0.01 US6293775085
JYSKE BANK - REG	0.01 DK0010307958
UNITED STATES TRE 3.75% 31/08/20312031 USD1000 P-2031	0.01 US91282CLJ89
CANADIAN PAC KANS COM NPV	0.01 CA13646K1084
NEXTDC	0.01 AU000000NXT8
POP MART INTERNATIONAL GROUP LTD	0.01 KYG7170M1033
DAIICHI SANKYO COMPANY LIMITED	0.01 JP3475350009
CHINA MERCHANTS BANK CO LTD	0.01 CNE000001B33
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.01 NZGOVDT551C8
METRO INC - A	0.01 CA59162N1096
CANADIAN NATURAL RESOURCES ORD SHS	0.01 CA1363851017
UNITED STATES TRE 4.25% 30/06/20312031 USD1000 M-2031	0.01 US91282CKW00
FAIRFAX FINL HOLDINGS LTD CAD	0.01 CA3039011026

TURNERS AUTOMOTIVE GROUP LIMITED	0.01 NZVNLE0001S1
mitsubishi UFJ FINL. F2V 17/4/2035.426% 17/04/2035	0.01 US606822DF83
GARMIN ORD	0.01 CH0114405324
ARGENX SE	0.01 NL0010832176
LG INNOTEK CO LTD	0.01 KR7011070000
CREDIT SUISSE GRP. F2F 1/3/2029	0.01 CH1214797172
NEW YORK LIFE GBL. F FRN 24/07/2029	0.01 AU3FN0089843
EDWARDS LIFESCIENCES CORP	0.01 US28176E1082
SVENSK EXPORTKRED 4.625% 28/11/20251/2025 USD G	0.01 US87031CAH60
NISOURCE INC	0.01 US65473P1057
CAISSE D AMORTISSE 4.00% 25/01/202601/2026 USD1000 35	0.01 XS2580310246
REGS	
OVERSEA-CHINESE BANK FRN 08/03/2027	0.01 AU3FN0085312
Income Due - USD	0.01
BANK MANDIRI PERS IDR125	0.01 ID1000095003
MONOLITHIC POWER SYSTEMS INC	0.01 US6098391054
SCENTRE GRP.	0.01 AU000000SCG8
EDP SERVICIOS FIN 3.125% 03/12/2031	0.01 XS3171675393
DEV. BANK OF JAPAN 3.25% 28/04/202727 USD1000 GG26	0.01 XS2470975033
AZIMUT HOLDING SPA	0.01 IT0003261697
ADIDAS AG	0.01 DE000A1EWWWO
DELL TECHNOLOGIES INC	0.01 US24703L2025
TRIAL HOLDINGS INC	0.01 JP3635490000
BELFIUS BANK 3.375% 28/05/2030030	0.01 BE6365319829
KEYERA CORP COM	0.01 CA4932711001
NEDBANK GROUP LTD	0.01 ZAE000004875
Outstanding Settlement Receipts - BRL	0.01
HALLENSTEIN GLASSON HOLDINGS LTD	0.01 NZHLGE0001S4
SAMSUNG SECURITIES CO LTD	0.01 KR7016360000
E-MART CO LTD	0.01 KR7139480008
ROCHE HLDGS. 5.489% 13/11/2030	0.01 US771196CG59
BANK OF AMERICA F2F 25/10/2035	0.01 US06051GMD87
OTIS WORLDWIDE COR COM	0.01 US68902V1070
CRH PLC LONDON LISTING	0.01 IE0001827041
VERISK ANALYTICS I COM	0.01 US92345Y1064
HAIER SMART HOME C	0.01 CNE1000048K8
DEUTSCHE BANK AG (REG)	0.01 DE0005140008
HOCHTIEF AG	0.01 DE0006070006
UNITED OVERSEAS BANK	0.01 SG1M31001969
FRESENIUS 3.50% 15/03/2034	0.01 XS3178858224
NEW ZEALAND GOV. 2.50% I/L 20/09/2040	0.01 NZIIBDT005C5
WHITBREAD GRP. 5.50% 31/05/2032	0.01 XS2992313721
BANK OF AMERICA F2F 15/09/2034/09/2034 USD1000 N	0.01 US06051GLU12
BT GROUP PLC	0.01 GB0030913577
MITSUI AND CO NPV	0.01 JP3893600001
MARATHON PETROL COM	0.01 US56585A1025
US. TSY. NOTE/BON 4.125% 31/07/20312031	0.01 US91282CLD10
CREDICORP LIMITED	0.01 BMG2519Y1084
BRITISH STERLING POUND	0.01
DANONE	0.01 FR0000120644
HEIDELBERGCEMENT AG	0.01 DE0006047004
COSTAMARE INC	0.01 MHY1771G1026
BANK OF NOVA SCOTIA/ F2F 14/2/2029	0.01 US06418GAP28
EOG RESOURCES INC	0.01 US26875P1012
ALAMOS GOLD INC	0.01 CA0115321089
VOLKSWAGEN FINL. 3.875% 10/9/2030	0.01 XS2837886287
STATE STREET CORP USD	0.01 US8574771031
BIZLINK HOLDING INC	0.01 KYG114741062
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.01 JP1103471H66
HL MANDO CO LTD	0.01 KR7204320006
SANFORD LTD	0.01 NZSANE0001S0
NN GROUP NV	0.01 NL0010773842
EMCOR GROUP INC	0.01 US29084Q1004

IQVIA HOLDINGS INC	0.01 US46266C1053
AIR PROD & CHEMS INC COM USD	0.01 US0091581068
ATLAS COPCO AB	0.01 SE0017486889
JPY BNP PARIBAS A/C	0.01
JABIL INC	0.01 US4663131039
WASION HOLDINGS LT HKD	0.01 KYG9463P1081
BANK OF AMERICA F2F 20/12/2028	0.01 US06051GHD43
INDONESIA TSY. BD. 7.50% 15/06/2035	0.01 IDG000013509
HANA FINANCIAL GROUP	0.01 KR7086790003
ASPEN GROUP LTD/AUSTRALIA	0.01 AU000000APZ8
ANHEUSER BUSCH INBEV SA NV	0.01 BE0974293251
HYUNDAI ELECTRIC ENERGY SYST	0.01 KR7267260008
FASTENAL CO	0.01 US3119001044
NIBC BANK 3.50% 05/06/2030806	0.01 XS3087726595
WOLTERS KLUWER	0.01 NL0000395903
VICINITY CENTRES	0.01 AU000000VCX7
COGNIZANT TECH SOLUTIONS A	0.01 US1924461023
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.01 CA135087Q236
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.01 MX0MGO0001E4
BP CAP. MKTS. BP CAP. MKTS. F2V PERP	0.01 XS2193661324
CHINA CONSTRUCTION BANK NZ LTD 090226 FRN	0.01 NZCCBDT014C9
MS. F2F 28/4/2032	0.01 US6174468X01
MEXICAN BONOS 8.50% 18/11/2038	0.01 MX0MGO0000J5
ING GROEP FRN 17/08/2031	0.01 XS3002547563
SUMITOMO CORP JPY	0.01 JP3404600003
TUI TOPCO LIMITED - ORDINARY SHARES	0.01
POLSKI KONCERN NAFTOWY	0.01 PLPKN0000018
NIPPON SHEET GLASS CO	0.01 JP3686800008
PHILLIPS COM	0.01 US7185461040
PROLOGIS INTL. FND 1.75% 15/03/2028TN 15/03/28	0.01 XS1789176846
EUR125000 4	
WELLINGTON REGIONAL COUNCIL 151225 PNOTE	0.01
ADATA TECHNOLOGY CO LTD	0.01 TW0003260006
WELLINGTON CITY COUNCIL 230126 PNOTE	0.01
DUNEDIN CITY TREASURY 270126 PNOTE	0.01
COMMERZBANK AG NPV	0.01 DE000CBK1001
CANADIAN NATURAL RESOURCES	0.01 CA1363851017
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.01 US91282CLF67
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.01 US91282CGQ87
FERGUSON ENTERPRIS USD0.0001	0.01 US31488V1070
EP INFRASTRUCTURE 1.816% 02/03/2031	0.01 XS2304675791
NORTHERN STAR RESOURCES LTD	0.01 AU000000NST8
AIRSERVICES AUSTRA 5.00% 15/05/2031	0.01 AU3CB0309938
HANWHA AEROSPACE CO LTD	0.01 KR7012450003
TC ENERGY CORP	0.01 CA87807B1076
LLOYDS BANKING GRP. 4.5% 11/1/2029	0.01 XS2569069375
M & T BANK CORPORATION	0.01 US55261F1049
PTT OIL AND RETAIL BUSINESS PCL	0.01 THA099010R13
COPART INC	0.01 US2172041061
NORDEA BANK ABP F2V 25/2/2029	0.01 XS3009452528
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.01 MX0MGO0000H9
KIMCO REALTY CORP	0.01 US49446R1095
AOFRIO LTD	0.01 NZWDTE0002S1
BUNDESREPUBLIK DEU 2.50% 15/02/2035.01	0.01 DE000BU2Z049
CLARITY PHARMACEUTICALS LTD ORDINARY FULLY PAID	0.01 AU0000165375
TELSTRA CORPORATION LIMITED	0.01 AU000000TLS2
INVESTORE PROPERTY LTD	0.01 NZIPLE0001S3
OMEGA HEALTHCARE INVESTORS	0.01 US6819361006
BANK OF AMERICA F2F 09/05/2029	0.01 US06051GMT30
METTLER TOLEDO INTL	0.01 US5926881054
DAIKIN INDUSTRIES	0.01 JP3481800005
ROYAL BANK OF CANADA F2F 24/1/2029	0.01 US78017DAA63
STANDARD CHARTERED B FRN 30/08/2027	0.01 AU3FN0090874

BENDIGO & ADELAIDE B FRN 28/11/2029	0.01 AU3FN0094165
EXPORT-IMPORT BANK O FRN 26/06/2026	0.01 AU3FN0079117
KAJEMA CORP	0.01 JP3210200006
METROPOLITAN LIFE 3.75% 7/12/2031	0.01 XS2731506841
AUSTRALIA & NEW ZEAL FRN 21/05/202727	0.01 XS2822525205
KAKAO CORP	0.01 KR7035720002
UNIVERSAL HEALTH SERVICES - CLASS B	0.01 US9139031002
US. TSY. NOTE/BOND 4.25% 15/05/20352035 USD1000 C-2035	0.01 US91282CNC19
US. TSY. NOTE/BON 3.875% 31/12/2027	0.01 US91282CGC91
HYUNDAI MARINE FIRE INC CO	0.01 KR7001450006
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.01 US91282CCS89
APOLLO GLOBAL MANA COM	0.01 US03769M1062
CITIGROUP F2F 25/01/2033	0.01 US17327CAQ69
NUTRIEN LTD COM NPV	0.01 CA67077M1086
BLOCK INC	0.01 US8522341036
SUN LIFE FINANCIAL INC	0.01 CA8667961053
ENEL F2V PERP	0.01 XS2312744217
DELTA ELECTRONICS THB1 NVDR	0.01 TH0528010R18
AGILENT TECHNOLOGIES INC	0.01 US00846U1016
DEUTSCHE BANK F2F 16/06/2029	0.01 DE000A4DFH60
VOLKSWAGEN BANK 3.50% 19/06/2031	0.01 XS3099830419
GS. GRP. F2F 25/4/2035	0.01 US38141GA955
CARNIVAL 5.75% 15/1/2030	0.01 XS2809222420
US. TSY. NOTE/BON 4.625% 15/02/2035/2035 USD100 B-2035	0.01 US91282CMM00
RAIFFEISEN BANK INTL 7.37% 20/DEC/2032	0.01 XS2534786590
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.01 DE0001102580
PURE STORAGE INC	0.01 US74624M1027
CENTERPOINT ENERGY INC	0.01 US15189T1079
WHEATON PRECIOUS M COM NPV	0.01 CA9628791027
CITIGROUP FRN 04/03/2029	0.01 US17327CAW38
VEEVA SYSTEMS INC	0.01 US9224751084
AUSTRALIA GOVERNME 4.25% 21/03/2036	0.01 AU0000381832
WNC CORP	0.01 TW0006285000
MS & AD INSURANCE GROUP HOLDINGS	0.01 JP3890310000
ALTERITY THERAPEUTICS LIMITED ORDINARY FULLY PAID	0.01 AU0000043945
BROADCOM INC 4.35% 15/02/2030	0.01 US11135FCB58
BANK OF NOVA SCOTIA/ F2F 15/09/2028	0.01 US06418GAU13
US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.01 US91282CKQ32
BANK OF NOVA SCOTI 4.85% 1/2/2030	0.01 US06417XAP69
BANCA TRANSILVANIA F2F 27/04/20277/04/27 EUR1000	0.01 XS2616733981
REPUBLIC OF POLAND 5.00% 25/10/2034034	0.01 PL0000116851
UK. GILT 0.875% 22/10/2029	0.01 GB00BJMHB534
CONTEMPORARY AMPEREX TECHNOL	0.01 CNE100006WS8
NEW ZEALAND GOV. B 4.25% 15/05/2034	0.01 NZGOVDT534C4
ORIX CORPORATION	0.01 JP3200450009
PEMBINA PIPELINE	0.01 CA7063271034
REALTY INCOME CORPORATION	0.01 US7561091049
MITSUBISHI ELECTRIC	0.01 JP3902400005
BARCLAYS F2V 26/03/2037	0.01 XS3034598394
DUNEDIN CITY TREASURY 150326 2.90 CB	0.01 NZDCTDT160C9
US. TSY. NOTE/BOND 4.25% 15/11/20344 USD F-2034	0.01 US91282CLW90
BANK LEUMI LE-ISRAEL	0.01 IL0006046119
PACCAR INC	0.01 US6937181088
LENNAR CORPORATION CLASS A	0.01 US5260571048
ANTA SPORTS PRODUCTS LTD	0.01 KYG040111059
MACQUARIE GROUP LTD	0.01 AU000000MQG1
SUNWAY CONSTRUCTION GROUP BHD	0.01 MYL52630O0008
SIMCERE PHARMACEUTICAL GROUP LTD	0.01 HK0000658531
THAI OIL PCL	0.01 TH0796010R11
MS. F2F 2/3/2029	0.01 XS2595028536
S A C I FALABELLA COM ORDINARY SHARES	0.01 CLP3880F1085

NETHERLANDS GOV. B 0.00% 15/07/2030	0.01 NL0014555419
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.01 US912810SL35
US. TSY. NOTE/BON 3.625% 31/08/2027/2027 USD100 BG-2027	0.01 US91282CNV99
TS FINANCIAL HOLDING CO LTD	0.01 TW0002887007
CA AUTO BANK SPA/I 2.75% 07/07/20287/07/28 EUR100000	0.01 XS3108521124
REGS	
SAAB ORD SHS CLASS B	0.01 SE0021921269
KEURIG DR PEPPER INC	0.01 US49271V1008
AIRBNB INC	0.01 US0090661010
MEXICAN BONOS 7.75% 29/05/2031	0.01 MX0MGO0000P2
ASR NEDERLAND NV	0.01 NL0011872643
NATWEST MKTS. 5.022% 21/03/2030	0.01 USG6382RGF94
MITSUBISHI ESTATE	0.01 JP3899600005
DIAGEO ORD	0.01 GB0002374006
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.01 US91282CHT18
SABRA HEALTHCARE REIT INC	0.01 US78573L1061
BANCO DE CHILE ADR	0.01 US0595201064
BROWN & BROWN 5.55% 23/06/2035	0.01 US115236AM30
BECTON DICKINSON AND COMPANY	0.01 US0758871091
WESTERN DIGITAL CORP	0.01 US9581021055
GS. GRP. F2F 23/04/2029	0.01 US38141GWV21
KBC GROUP NV	0.01 BE0003565737
KOREA ELEC. POWER 4.75% 13/02/2028	0.01 USY4907LAL63
VISA INC 3.125% 15/5/2033	0.01 XS3063724598
MIZUHO FINL. GRP. F2F 16/07/2030USD	0.01 US60687YAX76
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.01 CNE100003662
CAPITALAND INTEGRATED COMMERCIAL	0.01 SG1M51904654
SOMPO HOLDINGS INC NPV	0.01 JP3165000005
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR10002023-6	0.01 XS2606297864
TORONTO-DOMINION BAN FRN 17/12/2029	0.01 US89115A3D29
BANCO BTG PACTUAL UNITS	0.01 BRBPACUNT006
HYUNDAI CAPITAL AMER FRN 24/06/2027EGS	0.01 US44891CDE03
ATHORA NETHERLANDS F2V 31/08/2032	0.01 XS2468390930
AUSNET SERVS. HLD 1.625% 11/03/2081	0.01 XS2308313860
CHINA RESOURCES LAND LIMITED	0.01 KYG2108Y1052
ARISTOCRAT LEISURE LTD	0.01 AU000000ALL7
XPENG INC	0.01 KYG982AW1003
SSE SSE F2V PERP	0.01 XS3095384809
SCHLUMBERGER LTD	0.01 AN8068571086
DL E&C CO LTD KRW500	0.01 KR7375500006
SEVERN TRENT	0.01 GB00B1FH8J72
INGENIA COMMUNITIES GRP.	0.01 AU000000INA9
UNION PACIFIC 5.10% 20/02/2035	0.01 US907818GG79
CHUBB INA HLDGS. 5.00% 15/03/2034	0.01 US171239AK24
OBAYASHI CORPORATION	0.01 JP3190000004
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.01 DE0001135432
PEARSON PLC ORD	0.01 GB0006776081
ENDESA SA	0.01 ES0130670112
ITAU UNIBANCO HOLDING SA ADR	0.01 US4655621062
JPM. CHASE F2F 22/7/2030	0.01 US46647PEJ12
HISCOX LTD	0.01 BMG4593F1389
SOUTHERN COPPER CORPORATION	0.01 US84265V1052
ENN ENERGY HOLDINGS LTD	0.01 KYG3066L1014
INVESTOR AB SER B NPV	0.01 SE0015811963
NATIONWIDE BUILDI 4.351% 30/09/20304.61% 30/09/2030	0.01 US63861VAP22
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.01 US91282CDJ71
NATWEST MKTS. 3.00% 03/09/2030	0.01 XS3170277530
OKTA INC	0.01 US6792951054
N/WIDE. B/SOC. 5.127% 29/07/20295.127% 29/07/2029	0.01 US63861VAK35

COOPERATIEVE RABOBANK UA 5.71% 21/JAN/2033	0.01 US74977RDU59
QUANTA COMPUTER INC	0.01 TW0002382009
HSBC HLDGS. F2F 13/05/2030	0.01 XS3069291196
BAKER HUGHES COMPANY	0.01 US05722G1004
BANK OF AMERICA F2F 23/07/2030	0.01 US06051GHV41
KOREA DEV. BANK/T 1.375% 25/04/2027	0.01 US500630DN56
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.01 JP1400141M51
AMERICA MOVIL SAB COM SER B NPV	0.01 MX01AM050019
EUR BNP PARIBAS A/C	0.01
SWEDBANK 2.875% 30/4/2029	0.01 XS2930571174
AA BD. 5.50% 31/07/2027	0.01 XS2106054443
GEELY AUTOMOBILE HOLDINGS LT	0.01 KYG3777B1032
mitsui fudosan co	0.01 JP3893200000
JYSKE BANK A/S 0.25% 17/FEB/2028	0.01 XS2409134371
KE HOLDINGS INC	0.01 KYG5223Y1089
JSC KASPI GLOBAL SPON ADS REP ORDINARY SHARES	0.01 US48581R2058
CHARTER COMMUN INC COM	0.01 US16119P1084
WABTEC STP 15/09/2028	0.01 US960386AM29
ASB BANK LTD 040526 1.646 CB	0.01 NZABBDG005C5
BROADCOM 3.137% 15/11/2035	0.01 US11135FBP53
VOLVO AB - B	0.01 SE0000115446
PFIZER INV. ENTS. 5.34% 19/05/2063	0.01 US716973AH54
ORIENTAL LAND CO LTD	0.01 JP3198900007
UNITED KINGDOM GIL 1.25% 31/7/2051	0.01 GB00BLH38158
M AND G PRUDENTIAL PLC ORD	0.01 GB00BKFB1C65
WEIR GRP. 5.35% 06/05/2030	0.01 US94877DAA28
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.01 US05964HAQ83
MONGODB INC	0.01 US60937P1066
XTEP INTERNATIONAL HOLDINGS	0.01 KYG982771092
DUNEDIN CITY TREASURY 071025 PNOTE	0.01
LONZA AG - REG	0.01 CH0013841017
CHARTER HALL GRP.	0.01 AU000000CHCO
CARNIVAL CORP USD	0.01 PA1436583006
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.01 US91282CBL46
CHINA MERCHANTS BANK CO LIMITED	0.01 CNE1000002M1
TAKE TWO INTERACTIVE SOFTWARE INC	0.01 US8740541094
SANTANDER UK GROUP HLDGS 6.83% 21/NOV/2026	0.01 US80281LAS43
MEDIOBANCA BANCA DI ITL	0.01 IT0000062957
PUBLIC STORAGE	0.01 US74460D1090
COCA-COLA 5.20% 14/01/2055	0.01 US191216DZ03
WARNER BROS DISCOVERY INC	0.01 US9344231041
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.01 US91282CBS98
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.01 JP1201031877
NOVARTIS CAP. 3.80% 18/09/2029	0.01 US66989HAT59
TCL MULTIMEDIA TECHNOLOGY HOLDINGS LIMIT	0.01 KYG8701T1388
EQUINIX EUR. 2 FIN 3.25% 19/05/2029NTS 19/05/2029 DUAL	0.01 XS3073596341
CURR	
CHINATRUST FINANCIAL HOLDING CO LTD	0.01 TW0002891009
RAIFFEISENBANK AS FRN 09/JUN/2028	0.01 XS2348241048
PENTAIR PLC COM	0.01 IE00BLS09M33
Outstanding Settlement Receipts - EUR	0.01
BNP PARIBAS F2V 31/03/2032EGS	0.01 FR0014009HA0
ICICI BANK SPON ADR	0.01 US45104G1040
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.01 MYBMS1900047
JAPAN GOVERNMENT T 2.40% 20/03/2055	0.01 JP1300861R49
NETAPP INC	0.01 US64110D1046
EXPEDIA GROUP INC	0.01 US30212P3038
BANK OF AMERICA CORP F2F 22/7/2027	0.01 US06051GJS93
US TREASURY N/B 3.37% 15/MAY/2033	0.01 US91282CHC82
VENTURE GLOBAL CALCASIEU 6.25% 15/JAN/2030	0.01 US92328MAE30
RWE	0.01 DE0007037129
DOLLAR GENERAL	0.01 US2566771059
HUMANA INC	0.01 US4448591028
STANTEC INC	0.01 CA85472N1096

KBC GRP. F2V 23/9/2031	0.01 US48241FAE43
ALIMENTATION COUCHE TARD INC	0.01 CA01626P1484
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.01 US91282CAV37
TSINGTAO BREWERY COMPANY LIMITED	0.01 CNE1000004K1
HAIER SMART HOME C A CNY1	0.01 CNE000000CG9
CARRIER GLOBAL COR COM	0.01 US14448C1045
PRUDENTIAL FINANCIAL INC	0.01 US7443201022
ATI INC	0.01 US01741R1023
HYUNDAI CAP. AMERI 4.90% 23/06/2028/06/2028	0.01 US44891CDV28
LLOYDS BANKING GRP. FRN 28/05/2031	0.01 AU3FN0098950
DEUTSCHE BANK DEUTSCHE BANK F2V PERP	0.01 DE000A383JS3
METROPOLITAN LIFE GB FRN 11/07/2029	0.01 AU3FN0089405
FIFTH THIRD BANCORP	0.01 US3167731005
KOREA HOUSING FIN. FRN 18/06/2030	0.01 AU3FN0099628
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.01 US91282CDY49
BANCO SANTANDER 5.439% 15/07/2031	0.01 US05964HBG92
REGIONS FINANCIAL CORP	0.01 US7591EP1005
US. TSY. NOTE/BOND 3.75% 31/08/2026/2026 USD BG-2026	0.01 US91282CLH24
SOFTBANK CORP	0.01 JP3732000009
TURK TELEKOMUNIKASYON AS	0.01 TRETTLK00013
LLOYDS BANKING GROUP F2V 2/6/2033	0.01 XS2591847970
PULTE GROUP INC	0.01 US7458671010
HYUNDAI DEVELOPMEN KRW5000	0.01 KR7294870001
NUCOR CORP	0.01 US6703461052
HUGEL INC	0.01 KR7145020004
SERCOMM CORP	0.01 TW0005388003
DNB BANK ASA	0.01 NO0010161896
FORD MOTOR COMPANY	0.01 US3453708600
FANUC CORP NPV	0.01 JP3802400006
US TSY. N/B 1.25% 30/06/2028/2028 USD1000 M-2028	0.01 US91282CCH25
CITIZENS FINANCIAL GROUP INC	0.01 US1746101054
CISCO SYS. 4.95% 24/02/2032	0.01 US17275RBY71
RLGH FINANCE BERMU 8.25% 17/07/2031	0.01 XS2845154124
SWEDBANK AB	0.01 SE0000242455
EVERSOURCE ENERGY 5.50% 01/01/2034	0.01 US30040WAX65
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.01 DE0001135481
INDONESIA TSY. BD 6.625% 15/02/2034/000000 FR0100	0.01 IDG000023607
QUEENSLAND TSY. 5.00% 21/07/2037	0.01 AU3SG0003064
WILL SEMICONDUCTOR CO LTD SHANGHAI	0.01 CNE100002XM8
US. TSY. NOTE/BOND 4.50% 11/15/2033/033 USD1000 F-2033	0.01 US91282CJJ18
BASF SE	0.01 DE000BASF111
TOAST INC	0.01 US8887871080
US TREASURY N/B 2.87% 15/MAY/2032	0.01 US91282CEP23
JPM. CHASE F2F 22/04/2030	0.01 US46647PEG72
GLENCORE PLC	0.01 JE00B4T3BW64
TRANSURBAN GRP.	0.01 AU000000TCL6
SONY FINANCIAL HOLDINGS INC TEMP	0.01 JP3435350008
SES	0.01 LU0088087324
PUBLIC SERV. ENT. 6.125% 15/10/2033/15/10/2033 USD1000	0.01 US744573AX43
STANDARD CHARTERED F2F 10/05/2031/1000 262 REGS	0.01 XS2618731256
WHEATON PRECIOUS METALS CORP COM NPV	0.01 CA9628791027
EQUINIX EUR. 2 FIN 3.65% 03/09/2033	0.01 XS2892321501
MERCEDES-BENZ GROUP AG	0.01 DE0007100000
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.01 CA135087XG49
ZIFF DAVIS INC	0.01 US48123V1026
P3 GRP. SARL 4.00% 19/04/2032	0.01 XS2901491261
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.01 NZGOVDT433C9
CHARTER HALL PRIME OFFICE FUND	0.01
BPCE SFH 3.375%13/3/2029	0.01 FR001400KLW9
GROUPE DES ASSURAN 3.75% 30/04/2029	0.01 FR001400PT38

US. TSY. NOTE/BON 0.625% 15/8/2030	0.01
GS. GRP. F2F 24/02/2028	0.01 US38141GZK39
CEZ 4.125% 5/9/2031	0.01 XS2894908768
SOUTH WEST WATER FIN PLC 5.25% 15/SEP/2031	0.01 XS3172180013
CANADIAN GOVERNMENT 2.75% 01/05/20275	0.01 CA135087S885
ASSECO POLAND SA	0.01 PLSOFTB00016
GS ENGINEERING AND CONSTRUCTION CORP	0.01 KR7006360002
CANADIAN GOV. BD. 3.25% 1/9/2028	0.01 CA135087Q491
OTSUKA HLDGS CO NPV	0.01 JP3188220002
US. TSY. NOTE/BOND 4.75% 15/05/20552055 USD1000	0.01 US912810UK24
BONDS 05/55	
ROYAL BANK OF CANADA F2F 18/10/20288 USD	0.01 US78017FZS54
DEUTSCHE BANK AG 4.0% 24/JUN/2032	0.01 DE000DL19WN3
EDISON INTL.	0.01 US2810201077
HANNOVER RUECK SE	0.01 DE0008402215
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.01 US91282CJZ59
TAIWAN SEMICONDUCT MANUFACTURING USD	0.01 US8740391003
KIMCO REALTY OP LL 4.85% 01/03/2035	0.01 US49447BAB99
ENTERGY CORP NEW	0.01 US29364G1031
CENTRAL JAPAN RAILWAY CO	0.01 JP3566800003
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026	0.01 US37190AAA79
USD	
UTD. UTLS. GRP.	0.01 GB00B39J2M42
CJ ENM CO LTD	0.01 KR7035760008
SIX FIN. LUXEMBOUR 3.25% 30/05/2030	0.01 XS3079613850
TARGET 4.50% 15/09/2034	0.01 US87612EBS46
UNITED THERAPEUTICS CORP	0.01 US91307C1027
ASICS ORD SHS	0.01 JP3118000003
BKWTL 6 A1-L 6 A1-L FRN 12/12/2056AUD10000 A1-L	0.01 AU3FN0101184
RENEW ENERGY GLOBAL PLC	0.01 GB00BNQMPN80
CADILLAC FAIRVIEW PRP TR 2.5% 15/OCT/2031	0.01 US68327LAD82
ABN AMRO BANK 2.375% 07/04/2028EUR100000	0.01 XS3045515262
EMERA INC	0.01 CA2908761018
ERICSSON LM - B SHS	0.01 SE0000108656
ORANGE 3.75% 04/09/2037	0.01
EXELON 5.60% 15/03/2053	0.01 US30161NBL47
NOKIA OYJ	0.01 FI0009000681
HUBSPOT INC	0.01 US4435731009
ABN AMRO BANK N V DR EACH REP SHS	0.01 NL0011540547
ASELSAN ELEKTRONIK SANAY VE TICARET AS ORD SHS	0.01 TRAASELS91H2
KINROSS GOLD CORP 4.5% 15/07/2027	0.01 US496902AQ09
REPUBLIC OF POLAND 6.00% 25/10/2033033	0.01 PL0000115291
AGEAS NPV POST SPLIT	0.01 BE0974264930
SYNCHRONY FINANCIAL	0.01 US87165B1035
STANDARD CHARTERED P F2V 13/05/2031	0.01 XS3068732455
TERUMO CORP	0.01 JP3546800008
SWISSCOM AG	0.01 CH0008742519
HONDA MOTOR CO LTD	0.01 JP3854600008
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.01 US91282CDL28
YOKOGAWA ELECTRIC JPY	0.01 JP3955000009
DANSKE BANK F2V 13/4/2027	0.01 XS2586741543
BILIBILI INC ORD SHS	0.01 KYG1098A1013
DEUTSCHE POST AG	0.01 DE0005552004
CHINA MOLYBDENUM LUOYANG CO LTD	0.01 CNE100000114
AUSTRALIAN GOVERN 4.25% 21/04/2026	0.01 AU000XCLWAI8
BRIDGESTONE CORP	0.01 JP3830800003
RAIFFEISEN BANK INTL 3.5% 27/AUG/2031	0.01
US. TSY. NOTE/BON 3.875% 31/07/2030	0.01 US91282CNN73
ENI SPA	0.01 IT0003132476
GFL ENVIRON. 6.75% 15/01/2031	0.01 US36168QAQ73
SUEZ SACA 5.00% 3/11/2032000 REGS	0.01 FR001400DQ92
EBARA CORP NPV	0.01 JP3166000004
IBERDROLA INTL. IBERDROLA INTL. F2V PERP	0.01 XS2295335413
INTESA SANPAOLO S P A SPONSORED ADR	0.01 US46115H1077

US. TSY. NOTE/BOND 3.75% 15/04/20282028 USD100 AM-2028	0.01 US91282CMW81
CHARTER COMMS. OP 6.384% 10/23/2035	0.01 US161175AZ73
HUBBELL INC	0.01 US4435106079
CK HUTCHISON HOLDINGS LTD	0.01 KYG217651051
NESTLE HOLDINGS IN 5.00% 12/9/2028REGS	0.01 USU74078CW13
SOLVAY FIN. AMERIC 5.85% 04/06/2034	0.01 US834423AF20
YUM! BRANDS INC	0.01 US9884981013
PINNACLE WEST CAPITAL CORP	0.01 US7234841010
HEWLETT PACKARD ENTERPRISE CO	0.01 US42824C1099
SENDAS DISTRIBUIDORA SA	0.01 BRASAIACNORO
CHF BNP PARIBAS A/C	0.01
PORTLAND GEN. ELEC.	0.01 US7365088472
DWR CYMRU FINANCING UK 6.25% 08 6.25% 08/SEP/2037	0.01 XS3172211347
BNP PARIBAS F2F 11/07/2030	0.01 FR0014007LK5
CEZ 4.25% 11/6/2032	0.01 XS2838370414
CREDIT AGRICOLE F2V 28/08/2033	0.01 FR001400KDS4
DSV A/S	0.01 DK0060079531
NATWEST GROUP PLC 5.11% 23/MAY/2031	0.01 US639057AV00
GS. GRP. F2F 22/04/2032	0.01 US38141GYB49
UK. GILT 1.50% 31/7/2053	0.01 GB00BM8Z2V59
TENNET HLDG. 2.125% 17/11/20290000 25	0.01 XS2478299204
HEIMSTADEN BOSTAD 1.375% 24/07/2028/07/2028	0.01 XS2435611244
US TREASURY N/B 3.5% 15/FEB/2033	0.01 US91282CGM73
NETMARBLE GAMES CORP	0.01 KR7251270005
NATERA INC	0.01 US6323071042
CHARTER HALL RET. REIT	0.01 AU000000CQR9
JAPAN POST BANK CO LTD	0.01 JP3946750001
RESONA HOLDINGS INC	0.01 JP3500610005
RESIMAC PREMIER SERIES 2025-1 1 A FRN 12/09/2056	0.01 AU3FN0097960
B3 SA BRASIL BOLSA BALCAO	0.01 BRB3SAACNOR6
SYSCO CORPORATION COM	0.01 US8718291078
SINOPEC ENGINEERING GROUP CO LTD	0.01 CNE100001NV2
BRIXMOR OPERATING 4.05% 1/7/2030	0.01 US11120VAJ26
ANGLO AMERICAN ORD	0.01 GB00BTK05J60
NOMURA HOLDINGS INC	0.01 JP3762600009
STERIS PLC	0.01 IE00BFY8C754
SUMITOMO ELECTRIC	0.01 JP3407400005
CANADIAN IMPERIAL BA FRN 20/12/2027	0.01 AU3FN0094678
SSE	0.01 GB0007908733
ANEKA TAMBANG TBK	0.01 ID1000106602
MEXICAN BONOS 7.50% 3/6/2027MXN M BONOS	0.01 MX0MGO0000D8
SANTANDER UK GRP. HL F2F 10/1/2029	0.01 US80281LAT26
KENNEDY LEWIS SENI	0.01
NYKREDIT REALKRED 4.625% 19/01/202929 EUR100000 4	0.01 DK0030512421
METRO FIN. 2025-1 TST. 1 A FRN 15/10/20310000 A	0.01 AU3FN0096616
FLUTTER ENTERTAINMENT ORD SHS	0.01 IE00BWT6H894
ASIA VITAL COMPONE TWD10	0.01 TW0003017000
NCSOFT CORPORATION	0.01 KR7036570000
HD HYUNDAI HEAVY INDUSTRIES CO LTD	0.01 KR7329180004
ENBRIDGE F2V 27/06/2054	0.01 US29250NCF06
INTL PAPER CO	0.01 US4601461035
NVR INC	0.01 US62944T1051
DOLLAR TREE INC	0.01 US2567461080
AMERICAN NATL. GRP. FRN 01/12/2055	0.01 US025676AR82
LINDE PLC 3.625% 12/6/2034	0.01 XS2634594076
BRISCOE GROUP LIMITED ORDINARY SHARES	0.01 NZBGRE0001S4
WEC ENERGY GROUP INC	0.01 US92939U1060
GODADDY INC	0.01 US3802371076
NEDERLANDSE GASUNI 3.50% 23/4/2035	0.01 XS3053369982
MARS 4.80% 1/3/2030	0.01 US571676AY11
CONSTELLATION BRANDS INC-A	0.01 US21036P1084
BNP PARIBAS 3.97% 06/MAY/2036	0.01 FR001400ZE90

ESCO TECHNOLOGIES INC	0.01 US2963151046
UNITED STATES TREA 4.25% 30/11/20262026 USD1000 BL-2026	0.01 US91282CLY56
FORD MOTOR CREDIT 5.78% 30/4/2030	0.01 XS2892967782
GIVAUDAN - REG	0.01 CH0010645932
MARTIN MARIETTA MATERIALS	0.01 US5732841060
VOLKSWAGEN AG	0.01 DE0007664039
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.01 US91282CLC37
GRUPO CIBEST SAADR	0.01 US40090E1064
BANK OF AMERICA F2F 21/07/2032	0.01 US06051GKA66
NORTONLIFELOCK	0.01 US6687711084
BANCO DE SABADELL SA	0.01 ES0113860A34
HUNTINGTON BANCSHARES INC	0.01 US4461501045
CANADIAN IMPERIAL BA FRN 16/07/2031	0.01 XS3118936452
DEUTSCHE BANK F2V 26/2/2029	0.01 XS3008530134
WEA FINANCE LLC 2.87% 15/01/2027	0.01 US92928QAH11
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.01 US912810TZ12
GLOBAL PAYMENTS INC	0.01 US37940X1028
COGNA EDUCACAO SA NPV	0.01 BR0000000000
DARDEN RESTAURANTS INC	0.01 US2371941053
TESCO ORD	0.01 GB00BLGZ9862
KAO CORPORATION	0.01 JP3205800000
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.01 US37045XDW39
TARGA RESOURCES IN COM	0.01 US87612G1013
CENTURIA INDUSTRIAL REIT	0.01 AU0000000000
PACKAGING CORP OF AMERICA	0.01 US6951561090
ENI 5.75% 19/05/2035	0.01 US26874RAQ11
SK HYNIX 6.25% 17/1/2026	0.01 USY8085FBJ85
SAMSUNG BIOLOGICS CO LTD	0.01 KR7207940008
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.01 AU0000097495
CITIGROUP F2F 13/02/2030	0.01 US172967PF20
CHARTER COMMS. OPE 5.85% 1/12/2035	0.01 US161175CS13
BROADCOM 4.60% 15/07/2030	0.01 US111335FCK57
DE VOLKSBANK 4.625% 23/11/2027R100000	0.01 XS2626691906
ICG SENIOR DEBT PARTNERS FUND2PE	0.01
IBERDROLA INTL. 1.825% 31/12/2049	0.01 XS2295333988
TENNET HOLDING BV 0.125% 30/11/20320000 18	0.01 XS2262065159
VESTAS WIND SYSTEM	0.01 DK0061539921
SEMPRA F2V 01/10/2054	0.01 US816851BT54
AUTO TRADER GROUP PLC	0.01 GB00BVYVFW23
HSBC HOLDINGS PLC F2F 17/08/2029	0.01 US404280CV97
HEALTHPEAK PROPERT 5.25% 15/12/2032	0.01 US42250PAE34
AEP TEXAS 5.40% 01/06/2033	0.01 US00108WAR16
DEUTSCHE BAHN FIN 1.875% 24/05/2030	0.01
TAISEI CORP	0.01 JP3443600006
VERISIGN INC	0.01 US92343E1029
CARNIVAL CORP 5.87% 15/JUN/2031	0.01 US143658BZ43
INTESA SANPAOLO 7.20% 28/11/2033	0.01 US46115HCD70
NEXT PLC	0.01 GB0032089863
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.01 US912828ZS21
HYUNDAI CAP. AMER 5.275% 24/6/2027	0.01 US44891CDB63
BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026	0.01 FR001400F794
ALCON AG	0.01 CH0432492467
ASSA ABLOY AB	0.01 SE0007100581
GEN. MILLS 3.60% 17/4/2032	0.01 XS3046429711
MEDALLION TRUST SERIES 201 1 A1-R FRN 21/01/2052	0.01 AU3FN0093159
FURUKAWA ELECTRIC NPV	0.01 JP3827200001
ORACLE 5.50% 03/08/2035	0.01 US68389XDA00
CIE DE SAINT-GOBAL 3.75% 29/11/202600000 49 REGS	0.01 XS2723549528
SANTANDER UK 3.00% 12/03/2029	0.01 XS2786381207
PINTEREST INC	0.01 US72352L1061
COSTAR GROUP INC COM	0.01 US22160N1090
HALEON PLC	0.01 GB00BMX86B70
EMBOTELLADORAS ARCA SA - NOMINATIVE SHAR	0.01 MX01AC100006

MCDONALD S 3.50% 21/5/2032	0.01 XS3072348405
XYLEM INC COM	0.01 US98419M1009
XP INC	0.01 KYG982391099
NATIONAL GRID PLC 0.25% 01/09/2028	0.01 XS2381853279
ESTACIO PARTICIPACOES SA	0.01 BRYDUQACNOR3
VICI PROPERTIES INC	0.01 US9256521090
YAMANA GOLD INC 2.63% GTD SNR NTS 15/08/2031 USD1000	0.01 US98462YAF79
BARCLAYS F2V 14/11/2032	0.01 XS2552367687
FMC 5.65% 18/05/2033	0.01 US302491AX31
COMMERZBANK F2V 06/12/20320 REGS	0.01 DE000CZ45W81
AIB GRP. F2F 13/9/2029	0.01 US00135TAD63
MS. F2F 25/01/2034	0.01 XS2548081053
AMADEUS IT HLDGS	0.01 ES0109067019
NOMURA HLDGS. 2.172% 14/07/20281000	0.01 US65535HAY53
HYUNDAI MOBIS	0.01 KR7012330007
INFORMA PLC	0.01 GB00BMJ6DW54
CARLSBERG BREWERIE 5.50% 28/2/2039	0.01 XS3002421389
T&D HOLDINGS INC NPV	0.01 JP3539220008
MARUBENI CORPORATION	0.01 JP3877600001
ARMSTRONG WORLD INDUSTRIES INC	0.01 US04247X1028
LIBERTY MUTUAL GR 3.875% 26/09/2035	0.01 XS3185662163
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.01 NZGOVDT531C0
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.01 US91282CBQ33
SPAIN GOV. BD. 2.90% 31/10/2046	0.01 ES00000128C6
DASSAULT SYSTEMES SE	0.01 FR0014003TT8
VERIZON COMMS. 3.75% 06/08/2037	0.01 XS3144675744
DUKE ENERGY 3.75% 01/04/20310	0.01 XS2800020112
RENTOKIL TERMINIX 5.625% 28/04/2035	0.01 US760130AB09
KH NEOCHEM CO LTD	0.01 JP3277040006
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP	0.01
PARIBAS	
AUCKLAND COUNCIL 071125 PNOTE	0.01
DIGITAL INTREPID 1.375% 18/07/2032	0.01 XS2428716000
AUSTRALIA & NEW ZEAL F2V 03/02/2033/02/2033	0.01 XS2577127967
EUR100000	
FAIRFAX FINANCIAL 6.00% 7/12/2033	0.01 US303901BN18
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.01 US9128283F58
SONOCO PRODS. 5.00% 01/09/2034	0.01 US835495AS17
EXELON CORP	0.01 US30161N1019
VAR ENERGI 6.50% 22/05/2035	0.01 US92212WAG50
PETROLIAM NASIONA 7.625% 15/10/2026	0.01 USY68851AK32
US. TSY. NOTE/BON 2.625% 15/02/2029	0.01 US9128286B18
US. TSY. NOTE/BOND 4.00% 31/05/20300 USD Z-2030	0.01 US91282CNG23
OCCIDENTAL PETROLEUM CORP	0.01 US6745991058
FMG RES. AUGUST 20 4.50% 15/09/2027	0.01 USQ3919KAM38
VOLKSWAGEN FINL. S 6.50% 18/09/2027	0.01 XS2687917018
OCCIDENTAL PETROLE 6.45% 15-09-36	0.01 US674599DF90
MITSUBISHI UFJ FINL. F2V 24/04/203624/04/2036 USD	0.01 US606822DL51
WABTEC CORP	0.01 US9297401088
MAGNA INTERNATIONAL INC	0.01 CA5592224011
GE HEALTHCARE HOLDING LLC	0.01 US36266G1076
SUNCORP GRP. FRN 27/06/2034	0.01 AU3FN0081386
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.01 AU000XCLWAS7
TECHTRONIC INDUSTRIES CO	0.01 HK0669013440
WELLS FARGO F2F 23/10/20340800 .000001% 31/10/2034	0.01 US95000U3H45
ASTELLAS PHARMA NPV	0.01 JP3942400007
RAYMOND JAMES FINL	0.01 US7547301090
DEUTSCHE BAHN FIN 1.375% 03/03/2034034	0.01 XS2451376219
ING GROEP F2V 20/05/2036	0.01 XS3074495444
ELIA GRP. SA/NV 3.875% 11/6/2031	0.01 BE6352705782
RAIA DROGASIL SA COM NPV	0.01 BRRADLACNORO
KOREA INTERNATIONAL 4.51% 10/12/2029	0.01 AU3CB0316420

CO OPERATIVE BANK HL F2V 19/09/2028	0.01 XS2884724837
UK. GILT 4.50% 7/9/2034	0.01 GB00B52WS153
ARGENTUM NETHERLANDS F2V 01/06/2048	0.01 XS1795323952
SELP FIN. SARL 3.75% 10/8/2027	0.01 XS2511906310
EURONEXT NV	0.01 NL0006294274
KOREA ELEC. POWER 4.875% 31/01/2027000	0.01 USY4907LAJ18
WESTPAC BANKING FRN 16/04/2029	0.01 US961214FU20
SCENTRE GROUP TRUST FRN 31/3/2055	0.01 AU3FN0097184
BRITISH TELECOMMUNICATIO 3.75% 03/JAN/2035	0.01 XS3084359036
BNP PARIBAS FRN 23/08/2034	0.01 AU3FN0090353
ARES MANAGEMNT COR COM	0.01 US03990B1017
UNION CHIMIQUE UCB SA	0.01 BE0003739530
VAR ENERGI 3.875% 12/3/2031	0.01 XS3019303133
NEW YORK LIFE GBL. 4.60% 5/12/2029	0.01 US64952WFK45
DUPONT DE NEMOURS INC	0.01 US26614N1028
NITTO DENKO CORPORATION	0.01 JP3684000007
SUMITOMO MITSUI FINL FRN 15/04/20305/04/2030	0.01 US86562MDR88
MICROCHIP TECHNOLOGY INC	0.01 US5950171042
ARCH CAPITAL GROUPCOM	0.01 BMG0450A1053
WILLIS TOWERS WATS COM	0.01 IE00BDB6Q211
US TREASURY N/B 1.25% 30/04/2028	0.01 US91282CBZ32
FIDELITY NATIONAL INFORMATION SERVICES I	0.01 US31620M1062
AIRPORT AUTHORITY 4.875% 12/01/2026	0.01 USY000AKAJ65
COMMONWEALTH BANK OF FRN 27/11/20267/11/2026	0.01 US2027A1KV89
US. TSY. NOTE/BON 3.125% 15/11/2028	0.01 US9128285M81
NATL. GRID NORTH A 3.15% 03/06/203030	0.01 XS3086253039
NEWCASTLE GREATER MU FRN 21/01/2030	0.01 AU3FN0094827
ROYAL BANK OF CANA 4.65% 27/01/2026	0.01 US780082AD52
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.01 US05253JAL52
UBER TECHS. 4.50% 15/08/2029	0.01 USU9029YAG53
US. TSY. NOTE/BON 1.375% 31/10/2028	0.01 US91282CDF59
PEPPER RESIDENTIAL SECURIT 41 A1A FRN 12/07/20677	0.01 AU3FN0101457
AUD10000 A1A	0.01
DANSKE BANK A/S F2V 12/09/20314.42% 12/09/2031	0.01 US91282CCY57
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.01 FR0014010DR1
RENAULT SA 3.87% 30/SEP/2030	0.01 US91282CCV19
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.01 AU3CB0234581
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.01 XS2101558307
UNICREDIT F2V 15/01/203200000	0.01 AU0000113136
HOMEEO DAILY NEEDS REIT	0.01 US26884L1098
EQT CORPORATION	0.01 US00206RLV23
AT&T INC 3.65% 15/09/2059	0.01 FR001400KBX8
CARS ALLIANCE AUTO LEASES 1FRV A FRN 21/10/2038	0.01 BE0390245141
ING BELGIUM 2.75% 25/8/2032	0.01 JP3389510003
JAPAN ELEVATOR SER NPV TEMP	0.01 US91282CKD29
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029	
BANK OF AMERICA 3.248% 21/10/2027	0.01 US06051GGA13
ABN AMRO BANK F2V 03/12/20355	0.01 US00084DBF69
HEIMSTADEN BOSTAD TSY. 1.625% 13/10/2031	0.01 XS2397252011
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.01 JP1103531K10
US TREASURY N/B 4.12% 30/NOV/2029	0.01 US91282CMA61
JAPAN BANK FOR IN 1.875% 21/07/2026DS 21/07/2026 USD	0.01 US471048AX65
BANCO BILBAO VIZCAYA F2V 15/7/2031	0.01 XS2206805769
KBC GRP. F2F 28/11/2029	0.01 BE0002987684
US. TSY. NOTE/BON 4.125% 31/10/2031/2031 USD1000 R-2031	0.01 US91282CLU35
PFIZER INV. ENTS. 4.45% 19/05/2026	0.01 US716973AB84
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.01 US00774MAV72
LLOYDS BANKING GROUP F2V 16/10/2031	0.01 XS3073633722
ING GROEP F2F 23/05/20298 REGS	0.01 XS2624976077
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552% 14/03/2027	0.01 US2027A1KK25

EUROBANK ERGASIAS SE F2F 30/04/2035	0.01 XS2987792269
HIGHWOODS REALTY 3.05% 15/02/2030/2030 USD2000	0.01 US431282AS12
US. TSY. NOTE/BOND 4.00% 15/11/2027	0.01 US91282CLX73
NXP BV/NXP FDG/NXP 3.15% 01/05/2027	0.01 US62954HAX61
ASSURANT INC	0.01 US04621X1081
JYSKE BANK F2F 5/5/2029	0.01 XS2931945211
LENNOX INTL INC COM	0.01 US5261071071
WIWYNN CORP	0.01 TW0006669005
US. TSY. NOTE/BON 3.875% 30/06/2030/2030 USD AA-2030	0.01 US91282CNK35
DNB BANK F2F 05/11/2030	0.01 US23341CAE30
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.01 AU000000WOW2
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.01 JP1051501N14
EQUIFAX INC	0.01 US2944291051
UNITED MIZRAHI BANK LIMITED	0.01 IL0006954379
BANQUE FEDERATIVE 1.00% 16/7/2026	0.01 FR0014005DW1
WISTRON CORP	0.01 TW0003231007
HD HYUNDAI INFRACORE CO LTD	0.01 KR7042670000
CIP FNDG. PTY 3.026% 16/12/2027	0.01 AU3CB0285310
US. TSY. NOTE/BON 3.625% 15/08/20282028 USD AR-2028	0.01 US91282CNU17
DUE	
ING GROEP F2F 12/08/2029	0.01 XS2764264607
ACHMEA BANK 2.50% 25/06/2030	0.01 XS3103624337
DEUTSCHE BANK AG/NEW F2F 10/01/202973% 10/01/2029	0.01 US25160PAQ00
US. TSY. NOTE/BON 1.625% 15/08/2029	0.01 US912828YB05
BNP PARIBAS 3.625% 1/9/2029	0.01 FR001400CFW8
SANDVIK AB	0.01 SE0000667891
NATIONAL GRID PLC 3.24% 30/MAR/2034	0.01 XS2486461523
WEYERHAEUSER CO USD	0.01 US9621661043
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.01 MYBMX0700034
US. TSY. NOTE/BON 1.625% 15/2/2026	0.01 US912828P469
INDONESIA TSY. BD 8.375% 15/09/2026	0.01 IDG000009507
HESS 5.60% 15/02/2041	0.01 US42809HAD98
ORANGE SA	0.01 FR0000133308
ROCHE HLDGS. 4.909% 8/3/2031	0.01 USU75000CK09
AEON CO LTD	0.01 JP3388200002
BANDAI NAMCO HOLDINGS NPV	0.01 JP3778630008
KOREA HOUSING FIN 4.082% 25/9/2027	0.01 XS2678945317
GREAT WEST LIFECO	0.01 CA39138C1068
EXELIXIS INC	0.01 US30161Q1040
US. TSY. NOTE/BON 4.625% 15/02/2055/2055 USD100 BONDS	0.01 US912810UG12
02/55	
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-	0.01 US91282CBW01
2026	
INGERSOLL RAND INC	0.01 US45687V1061
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.01 US912828V988
STEEL DYNAMICS INC	0.01 US8581191009
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.01 US912828Z948
NATL. AUSTRALIA B 2.723% 27/8/2030	0.01 XS3159209579
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-	0.01 US91282CCF68
2026	
INTERACTIVE BRO GR COM	0.01 US45841N1072
MARSH & MCLENNAN C 4.85% 15/11/2031	0.01 US571748CB69
CARS ALLIANCE AUTO LOANS GE G1V A FRN 18/3/2035	0.01 FR001400FYK7
SVENSKA HANDELSBA 5.125% 28/05/20275.125% 28/05/2027	0.01 US86959NAQ25
US. TSY. NOTE/BON 4.375% 31/01/2032/2032 USD100 G-	0.01 US91282CMK44
2032	
BPCE HOME LOANS FCT 2023 1 A FRN 31/10/2057	0.01 FR001400K3K4
N/WIDE. B/SOC. 2.375% 16/01/2029	0.01 XS3180073572
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.01 US9128282R06
MURATA MANUFACTURING CO	0.01 JP3914400001
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.01 US91282CDK45

PERM. TSB GRP. HLDGS F2V 25/4/2028	0.01 XS2611221032
PETROCHINA CO LTD H	0.01 CNE1000003W8
GOLD FIELDS LTD - SPONS ADR	0.01 US38059T1060
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026	0.01 US91282CDQ15
UNIVERSAL MUSIC GROUP NV	0.01 NL0015000IY2
ROYAL BANK OF CANADA FRN 2/7/2028	0.01 XS2853494602
GOLDMAN SACHS CCP USD BROKER ACCOUNT	0.01
HYUNDAI CARD 5.75% 24/04/2029	0.01 XS2798085416
WHITBREAD PLC	0.01 GB00B1KJJ408
RPM INTERNATIONAL INC	0.01 US7496851038
COLOMBIAN TES 7.50% 26/08/2026	0.01 COL17CT02625
MAKEMYTRIP LTD	0.01 MU0295S00016
CPPIB CAPITAL INC 1.50% 23/06/2028	0.01 XS2356317177
WSP GLOBAL INC	0.01 CA92938W2022
VICI PROPS. 4.95% 15/02/2030	0.01 US925650AC72
UK. GILT 4.50% 07/12/2042	0.01 GB00B1VWPJ53
CAPCOM CO LTD	0.01 JP3218900003
DIAMONDBACK ENERGY 5.75% 18/04/2054	0.01 US25278XBA63
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.01 US91282CCW91
KOREA HOUSING FIN 0.258% 27/10/20280/2028 EUR100000	0.01 XS2388377827
US. TSY. NOTE/BOND 4.25% 31/12/20262026 USD100 BM-2026	0.01 US91282CME83
CANADIAN NATURAL R 5.40% 15/12/2034	0.01 US136385BC44
ZF EUR. FIN. 4.75% 31/01/2029	0.01 XS2757520965
HYUNDAI CAP. AMER 4.875% 01/11/20272 4.875% 01/11/2027	0.01 US44891ADK07
NATL BK OF GREECE EUR	0.01 GRS003003035
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026	0.01 US91282CJV46
DELPHINUS 2023-I BV I A FRN 22/3/2102	0.01 XS2617254102
EIFFAGE INC	0.01 FR0000130452
BAYER AG	0.01 DE000BAY0017
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.01 JP1201171A43
FERROVIAL SE EUR0.01	0.01 NL0015001FS8
FIRSTMAC MTG. FNDG. TST. NO. 4 A1 FRN 18/02/2056LTG 18/02/2056	0.01 AU3FN0091799
VOLKSWAGEN BANK 4.625% 3/5/2031	0.01 XS2617457127
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.01 US912828Z781
KENVUE INC	0.01 US49177J1025
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.01 US91282CDW82
LINEAGE OP 5.25% 15/07/20300	0.01 US53567YAA73
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.01 US91282CCE93
CREDIT AGRICOLE ASSU F2V 27/09/2048	0.01 FR0013203734
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.01 JP1103671N74
RAIFFEISENBANK F2F 5/6/2030	0.01 XS2831757153
COLOMBIAN TES 7.25% 18/10/2034	0.01 COL17CT03615
POLAND GOV. BD. 1.75% 25/04/2032DS0432	0.01 PL0000113783
AGREE REALTY CORP	0.01 US0084921008
BANQUE FEDERATIVE 4.591% 16/10/2028	0.01 US06675DCR17
SAECURE 21 BV 21 A FRN 28/4/2090	0.01 XS2600990605
SUZUKI MOTOR CORP	0.00 JP3397200001
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.00 US91282CEF41
WP CAREY 5.375% 30/06/2034	0.00 US92936UAM18
LOGICOR FINANCING 4.25% 18/07/2029EUR100000 16	0.00 XS2860968085
US. TSY. NOTE/BON 2.875% 15/05/2028	0.00 US9128284N73
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.00 JP1103591L73
BAYER F2V 13/9/2054	0.00 XS2900282133

US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.00 US91282CDP32
T-MOBILE USA 3.875% 15/04/2030	0.00 US87264ABF12
JYSKE BANK A/S F2F 06/09/2030	0.00 XS2831594697
LOGICOR FINANCING 4.25% 18/07/2029	0.00 XS2860968085
NEW YORK LIFE GBL. 5.45% 18/09/2026	0.00 US64953BBF40
NETHERLANDS GOV. B 2.50% 15/07/2035	0.00 NL0015002F72
US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029	0.00 US91282CKP58
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.00 US91282ZN34
BANCO SANTANDER F2V 4/10/2032	0.00 XS2393518597
BANK PEKAO SA	0.00 PLPEKAO00016
SOCIETE GENERALE 4.677% 15/6/20276 4.677% 15/06/2027	0.00 US83368TBM99
SBI HOLDINGS INC NPV	0.00 JP3436120004
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.00 BE0002939206
US. TSY. NOTE/BON 4.375% 31/12/20292029 USD100 AH-2029	0.00 US91282CMD01
N/WIDE. B/SOC. 4.85% 27/7/20274.85% 27/07/2027	0.00 US63861VAH06
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.00 FR001400HI98
KRUNGTHAI CARD PCL	0.00 TH0689010R18
KEURIG DR PEPPER I 5.15% 15/05/2035USD1000	0.00 US49271VBB53
SWISS LIFE HOLDING AG	0.00 CH0014852781
ENEOS HOLDINGS INC	0.00 JP3386450005
BNP PARIBAS FRN 09/05/2029	0.00 US09659X3A85
INTESA SANPAOLO SPA F2F 14/03/2029	0.00 XS2598063480
SOUTHWEST AIRLINE 5.125% 15/06/2027D1000	0.00 US844741BK34
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.00 US91282CHW47
LONDON POWER NETWORKS 3.83% 11/JUN/2037	0.00 XS3090913883
COREBRIDGE GLOBAL 5.20% 12/01/20292024-1	0.00 US00138CAX65
HEIMSTADEN BOSTAD 3.75% 02/10/2030	0.00 XS3105178795
MPLX 5.50% 15/02/2049	0.00 US55336VAT70
ERSTE GRP. BANK F2V 7/6/2033	0.00 AT0000A2YA29
PFIZER NETHERLAND 2.875% 19/05/2029	0.00 XS3019313363
ANPEC ELECTRONICS CORP	0.00 TW00006138001
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.00 US91282CKR15
NORDDEUTSCHE LANDESBANK 4.37% 10/DEC/2035	0.00
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.00 US655844CU03
US TREASURY N/B 3.62% 31/MAY/2028	0.00 US91282CHE49
MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028	0.00 XS2238789460
EUR100000	
GLENCORE CAP. FIN. 3.75% 04/02/2032	0.00 XS3081952791
EXTRA SPACE STORAGE INC	0.00 US30225T1025
NIO INC	0.00 KYG6525F1028
CAPGEMINI SA	0.00 FR0000125338
JAPANESE YEN	0.00
CHUGAI PHARMACEUTICAL JPY	0.00 JP3519400000
US. TSY. NOTE/BON 3.875% 30/04/20300 USD Y-2030	0.00 US91282CMZ13
UNITED STATES TRE 3.875% 15/10/2027/2027 USD1000 AT-2027	0.00 US91282CLQ23
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.00 FR0011883966
CELLNEX FIN. 3.50% 22/05/2032	0.00 XS3019300469
KIMCO REALTY OP 1.90% 01/03/2028	0.00 US49446RAX70
NIPPON YUSEN KK NPV	0.00 JP3753000003
AMERICAN HONDA FIN 2.85% 27/06/20288	0.00 XS3105982675
TRACTOR SUPPLY COMPANY	0.00 US8923561067
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.00
USDSBOSUS3B 31/12/2050	
MEDTRONIC 2.95% 15/10/2030	0.00 XS3185369371
IRON MTN INC NEW COM NPV	0.00 US46284V1017
JEFFERIES F2F 06/02/2028	0.00 XS2987635328
TARGA RES. 5.50% 15/02/2035	0.00 US87612GAK76
CGI INC	0.00 CA12532H1047

CIGNA GROUP/THE 4.87% 15/SEP/2032	0.00 US125523CY43
ELI LILLY 5.10% 12/02/2035	0.00 US532457CX41
UNITED STATES TRE 3.375% 15/09/2027/2027 USD1000 AS-2027	0.00 US91282CLL36
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028	0.00 US91282CBP59
ACCOR 3.625% 03/09/2032	0.00 FR0014012B88
LSEGA FINC. 4.50% 19/10/2028	0.00 XS3182450372
JOHNSON CONTROLS I 5.50% 19/04/2029	0.00 US477921AA87
ZOOM VIDEO COMMUNICATIONS INC	0.00 US98980L1017
FORD MOTOR CREDIT 4.95% 28/05/2027	0.00 US345397C270
VECTOR INC	0.00 JP3835500004
CITIGROUP F2F 29/01/2031	0.00 US172967ML25
US. TSY. NOTE/BON 0.375% 30/9/2027	0.00 US91282CAL54
HSBC HOLDINGS PLC F2F 13/05/2030	0.00 XS3069291196
NETHERLANDS GOV. B 3.75% 15/01/2042	0.00 NL0009446418
BULGARIA GOV. INT 4.125% 18/7/2045% 18/07/2045	0.00 XS3124393367
VERIS RESIDENTIAL INC	0.00 US5544891048
AVALONBAY COMMUNITIES INC	0.00 US0534841012
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.00 US12513GBG38
WELLS FARGO F2F 30/10/2030	0.00 US95000U2G70
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.00 AU000XCLWAU3
US. TSY. NOTE/BON 1.625% 15/5/2026	0.00 US912828R366
DTE ENERGY CO USD	0.00 US2333311072
US TREASURY N/B 2.75% 30/APR/2027	0.00 US91282CEN74
CREDIT AGRICOLE F2V 10/01/203300 21 144A	0.00 US225313AK19
CONS. EDISON	0.00 US2091151041
ARCHER DANIELS MIDLAND CO COM STK NPV	0.00 US0394831020
PARTNERS GROUP	0.00 CH0024608827
MOTOR OIL HELLAS CORINTH REFINERIES SA	0.00 GRS426003000
AMEREN CORP	0.00 US0236081024
INFOSYS LTD	0.00 US4567881085
US. TSY. NOTE/BON 2.875% 15/08/2028	0.00 US9128284V99
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.00 XS2225207468
NORTHERN TRUST CORP	0.00 US6658591044
BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN	0.00 US05584KAN81
SNRMTN 18/01/2027 USD REGS	
AVALONBAY COMMUNIT 5.00% 01/08/2035	0.00 US053484AG63
AMERICAN EXPRESS F2F 30/01/2031	0.00 US025816DY24
NATWEST GRP. F2F 13/5/2036	0.00 XS3069320714
US. TSY. NOTE/BOND 3.75% 15/05/20282028 USD1000 AN-2028	0.00 US91282CND91
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000 BONDS02/2054	0.00 US912810TX63
AMERICA MOVIL 3.00% 30/09/2030	0.00 XS3194135706
MOTABILITY OPERAT 3.875% 24/01/2034	0.00 XS2742660660
FUTU HOLDINGS LTD	0.00 US36118L1061
UBS GROUP CHF0.10 REGD	0.00 CH0244767585
JAPAN GOVERNMENT 0.005% 20/06/2026	0.00 JP1051481M76
TORAY INDS INC	0.00 JP3621000003
PACIFICORP 5.35% 1MTG BDS 01/12/2053 USD1000	0.00 US695114CZ98
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.00 FR001400BKZ3
KEYCORP	0.00 US4932671088
ASE TECHNOLOGY HOLDING CO LTD	0.00 TW0003711008
SIKA AG	0.00 CH0418792922
PEPSICO 4.05% 28/7/2055	0.00 XS3121138211
LINDE 3.375% 12/06/2029	0.00 XS2634593938
ORACLE 4.45% 26/09/2030	0.00 US68389XDH52
VOLVO TSY. 4.75% 15/06/2026	0.00 XS2565900854
EQUIFAX INC 2.35% SNR NTS 15/09/2031 USD2000	0.00 US294429AT25
RWE AG	0.00 DE0007037129
LLOYDS BANKING GROUP F2V 15/12/2031	0.00 XS2351166421
PETRONAS DAGANGAN BHD	0.00 MYL56810O001
BANCO DE CREDITO D 5.85% 11/01/2029	0.00 US05971V2E48
AMERICAN WATER WORKS CO INC	0.00 US0304201033

CREDIT AGRICOLE FRN 16/01/2035	0.00 AU3FN0094819
CAIXABANK F2F 13/09/2034	0.00 USE2428RAC90
WOODSIDE ENERGY GROUP LTD ORDINARY FULLY PAID	0.00 AU0000224040
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.00 DE000A3LWGF9
BOUYGUES	0.00 FR0000120503
CITIGROUP F2F 20/03/2030	0.00 US172967ME81
FRENCH REPUBLIC GO 3.20% 25/05/2035	0.00 FR001400X8V5
CISCO SYS. 4.85% 26/02/2029	0.00 US17275RBR21
CELANESE US HOLDINGS LLC 0.62% 10/SEP/2028	0.00 XS2385114298
UNITED STATES TREA 4.25% 15/01/20282028 USD100 AJ-2028	0.00 US91282CMF58
US BANCORP F2F 01/02/202902 4.89% 01/02/2029	0.00 US91159HJK77
ENGIE 3.625% 6/12/2026	0.00 FR001400MF78
FUJI FILM HOLDINGS CORP	0.00 JP3814000000
DOCUSIGN INC	0.00 US2561631068
BARCLAYS PLC F2V 14/08/2031	0.00 XS3069319468
US. TSY. NOTE/BOND 4.50% 15/11/20544 USD1000 BONDS 11/54	0.00 US912810UE63
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.00 FR001400AIN5
AMERICAN TOWER 5.80% 15/11/2028	0.00 US03027XCE85
SKANDINAVISKA ENSKIL SEK	0.00 SE0000148884
PPL CORPORATION	0.00 US69351T1060
NEXTERA ENERGY CAP. F2V 15/8/2055	0.00 US65339KDE73
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028 USD1000	0.00 US05946KAL52
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.00 US91282CJR34
LPL FINANCIAL HOLDINGS INC	0.00 US50212V1008
N/WIDE. B/SOC. 3.00% 03/03/2030	0.00 XS3014215324
AGI FINANCE PTY L 4.832% 25/09/2031	0.00 AU3CB0326262
ATLANTIC CITY ELECTRIC CO 2.3% 1MTG BDS 15/03/2031USD2000	0.00 US048303CI83
TRUIST FINANCIAL CORPORATION TRANCHE # TR 9 5.9% 28/10/2026	0.00 US89788MAJ18
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53	0.00 US912810TV08
SEVEN AND I HOLDINGS NPV	0.00 JP3422950000
BANK OF AMERICA FRN 12/02/2036/02/2036 USD1000 A	0.00 US06051GMQ90
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.00 US91282CEB37
UNITED STATES TREA 3.50% 30/09/2026	0.00 US91282CLP40
US TREASURY N/B 3.62% 31/AUG/2029	0.00 US91282CLK52
CARETRUST REIT INC	0.00 US14174T1079
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.00 US65364UAQ94
CHENIERE ENERGY PA 5.75% 15/8/2034	0.00 US16411QAS03
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027 EUR100000	0.00 PTBCPHOM0066
THAI UNION GROUP	0.00 TH0450010R15
VCL 42 A 42 A FRN 21/3/20300000 A REGS	0.00 XS2820232457
VERALTO ORD SHS	0.00 US92338C1036
GEN. MILLS 5.50% 17/10/2028	0.00 US370334CW20
EPH FINC. INTL. 4.625% 02/07/2032	0.00 XS3106539938
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00 CA8849038085
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.00 US91282CGZ86
MS. BANK NA F2F 26/05/202828	0.00 US61690U8B93
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27 EUR100000 168	0.00 XS2322289385
CHINA RESOURCES BE NPV	0.00 HK0291001490
PHARMARESEARCH CO KRW500	0.00 KR7214450009
ASM INTERNATIONAL NV	0.00 NL0000334118
KOREA HOUSING FIN 3.714% 11/04/2027	0.00 XS2545732484
TELEDYNE TECHNOLOGIES INC	0.00 US8793601050
FORTIS INC	0.00 CA3495531079
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.00 FR0013341682

SAMPO PLC NPV A	0.00 FI4000552500
ATHORA HLDG. 5.875% 10/09/2034	0.00 XS2831758474
AMERICAN TOWER 5.20% 15/02/2029	0.00 US03027XCG34
TAKE-TWO INTERACTI 5.60% 12/06/2034	0.00 US874054AN97
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000	0.00 US912810UA42
BONDS05/2054	
DIAMONDBACK ENERGY INC	0.00 US25278X1090
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.00 JP1051531N75
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.00 JP1051541NA0
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.00 US91282CCJ80
MITSUBISHI UFJ FINL. F2V 12/09/2036	0.00 US606822DQ49
BAYERISCHE MOTOREN WERKE AG	0.00 DE0005190003
US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND	0.00 US912810UC08
08/54	
TWILIO INC	0.00 US90138F1021
JAPAN GOV. TEN YEA 1.40% 20/03/2035	0.00 JP1103781R44
LIVE NATION INC	0.00 US5380341090
US TREASURY N/B 1.87% 28/FEB/2027	0.00 US91282CEC10
GENERAL MILLS INC	0.00 US3703341046
CELANESE US HLDGS 5.337% 19/1/2029	0.00 XS2497520887
BANK RAKYAT INDONESIA	0.00 ID1000118201
ASHTAD GROUP PLC	0.00 GB0000536739
BANK OF MONTREAL FRN 27/06/2029	0.00 AU3FN0089298
UK. GILT 3.50% 22/01/2045	0.00 GB00BN65R313
US. TSY. NOTE/BON 1.125% 31/10/2026	0.00 US91282CDG33
JPM. CHASE F2F 23/10/2034	0.00 US46647PDY97
VERIZON COMMS. 5.401% 2/7/2037	0.00 US92343VHA52
POLY PROPERTY SERVICES CO LTD	0.00 CNE100003PV3
THE HERSHEY COMPANY	0.00 US4278661081
CBOE GLOBAL MARKET	0.00 US12503M1080
DENSO CORP NPV	0.00 JP3551500006
WARNERMEDIA HLDGS 4.302% 17/1/2030	0.00 XS3099830765
INDONESIA TREASURY 6.50% 15/07/2030000 FR0104	0.00 IDG000024605
UNITED STATES TREA 3.50% 30/09/2029	0.00 US91282CLN91
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.00 US38869PAP99
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.00 JP1103561KA2
TSY. OF VICTORIA 2.25% 20/11/2034	0.00 AU0000048274
MITSUBISHI UFJ FINL. F2V 13/09/202813/09/2028 USD	0.00 US606822CN27
NRG ENERGY INC 2% GTD SNR SEC NTS 02/12/25	0.00 US629377CN02
USD2000144A	
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.00 US91282CES61
WELLTOWER 3.10% 15/01/2030	0.00 US95040QAJ31
US. TSY. NOTE/BON 4.125% 31/10/20292029 USD1000 AF-	0.00 US91282CLR06
2029	
CHARTER COMMS. OPE 4.80% 01-03-50	0.00 US161175BT05
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000	0.00 XS1843459782
SEC	
US. TSY. NOTE/BON 4.125% 31/03/20322 USD J-2032	0.00 US91282CMT52
COMMONWEALTH BANK OF VAR 26/08/2037	0.00 XS3156297213
FUT. US LONG BOND(CBT) CBT DEC25	0.00
SPP-DISTRIBUCIA 1.00% 09/06/2031REGS	0.00 XS2348408514
GBL. PAYMENTS 4.875% 17/03/2031	0.00 XS2597994065
SOFI TECHNOLOGIES INC	0.00 US83406F1021
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.00 US91282CJW29
CITIGROUP 4.30% 20/11/2026	0.00 US172967JC62
AAREAL BANK F2V 12/12/2034	0.00 DE000AAR0439
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.00 US60687YCZ07
SERAYA SENTIENT LP	0.00
US TREASURY N/B 3.62% 15/FEB/2053	0.00 US912810TN81
US. TSY. NOTE/BON 3.875% 15/07/2028USD AQ-2028 DUE	0.00 US91282CNM90
SOCIETE GENERALE F2F 22/05/2029029	0.00 US83368TCJ51
DISCO CORPORATION NPV	0.00 JP3548600000

JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.00 JP1103661N43
CANON INC	0.00 JP3242800005
NBN 4.125% 15/3/2029	0.00 XS2590621103
ALLIANZ F2F 7/9/2038	0.00 DE000A30VTT8
BANK OF AMERICA F2F 28/01/20318/01/2031 EUR100000	0.00 XS2987772402
COM7 PCL	0.00 TH6678010R15
ABBVIE 4.05% 21/11/2039	0.00 US00287YCA55
JAPAN GOV. THIRTY 2.20% 20/06/2054	0.00 JP1300831Q70
ATLAS COPCO AB SER' B' NPV (POST SPLIT)	0.00 SE0017486897
SCB X PCL	0.00 THA790010R17
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.00 US91282CGH88
WILLIAMS COS 5.15% 15/03/2034D1000	0.00 US88339WAC01
MARKEL CORPORATION	0.00 US5705351048
ZIMMER BIOMET HLD 3.518% 15/12/2032	0.00 XS2875106168
HOST HOTELS & RESO 3.50% 15/09/2030USD2000 I	0.00 US44107TAZ93
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.00 BE0000338476
NATL. STORAGE REIT	0.00 AU000000NSR2
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.00 FR0013451507
VOLKSWAGEN LEASIN 3.875% 11/10/2028028 EUR1000	0.00 XS2745725155
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.00 FR0012993103
SVENSKA HANDELSBANKEN AB 4.62% 23/AUG/2032	0.00 XS2523511165
TARGET 5.00% 15/4/2035	0.00 US87612EBT29
ICPF FINANCE PTY 2.725% 11/10/2030	0.00 AU3CB0283646
AIB GRP. F2V 30/5/2031000 5	0.00 XS2230399441
BROWN BROWN INC	0.00 US1152361010
SOUTHERN CALIFORNI 5.90% 01/03/2055	0.00 US842400JH78
CAPITAL ONE FINANCIA F2F 1/2/2029	0.00 US14040HCX17
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.00 FR0013286192
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.00 XS2001183164
LABCORP HOLDINGS I COM USD0.1	0.00 US5049221055
TAMPA ELEC. 4.90% 01/03/2029	0.00 US875127BM30
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.00 JP1103731Q12
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.00 US91282CCR07
MS. F2F 18/04/2030	0.00 US61747YFQ35
MDA SPACE LTD COM NPV	0.00 CA55293N1096
STANDARD CHARTERED F2V 06/07/20277	0.00 USG84228FU76
NATWEST MARKETS P 5.022% 21/03/2030	0.00 US63906YAP34
MAIRE TECNIMONT SPA	0.00 IT0004931058
GLP CAPITAL LP / F 4.00% 15/01/2031USD2000	0.00 US361841AQ25
CITIGROUP INC F2F 24/01/2036	0.00 US172967PU96
NATL. GRID NORTH 4.061% 03/09/2036	0.00 XS2894931588
MAGNA INTERNATIONA 5.05% 14/03/2029	0.00 US559222BA12
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.00 JP1103611M11
SANTANDER UK 3.346% 25/03/20302030	0.00 XS3032020136
NOMURA HLDGS. 3.459% 28/05/2030	0.00 XS3066581664
BANK OF NINGBO CO LTD	0.00 CNE1000005P7
UBS SWITZERLAND 3.146% 21/06/2031	0.00 CH1348614111
BANK OF AMERICA F2F 25/04/2029	0.00 US06051GLG28
FIRST ABU DHABI BANK FRN 22/01/20308% 22/01/2030	0.00 XS2979644536
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.00 JP1051461M13
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-2026	0.00 US91282CCZ23
NEW YORK STATE DO 5.228% 1/7/2035	0.00 US64985SFE81
SOCIETE GENERALE SA F2F 22/05/20296 5.495% 22/05/2029	0.00 US83368RCH30
ELIA GROUP SA/NV	0.00 BE0003822393
DONGSUNG FINETEC CO	0.00 KR7033500000
TRANSURBAN QUEENSL 4.50% 19/04/2028	0.00 XS1808838434
CENOVUS ENERGY INC COM NPV	0.00 CA15135U1093
UNILEVER CAPITAL C 2.75% 22/5/20302030	0.00 XS3081333547
KERING	0.00 FR0000121485
CINCINNATI FINANCIAL CORP	0.00 US1720621010
HEIMSTADEN BOSTAD 3.75% 10/03/2031	0.00 XS3168266958

UBS GRP. VAR 11/08/2031	0.00 CH1474856957
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.00 USQ9194UAG78
AT&T 3.875% 15/01/2026	0.00 US00206RHT23
NTT FIN. 2.906% 16/03/20299	0.00 XS3100081093
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.00 FR0011317783
FRONTDOOR INC	0.00 US35905A1097
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.00 US912810SX72
DUKE ENERGY 3.85% 15/6/2034	0.00 XS2488626883
US. TSY. NOTE/BON 4.625% 30/09/20288	0.00 US91282CJA09
US TREASURY N/B 4.5% 31/MAY/2029	0.00 US91282CKT70
BMW FIN. 2.625% 20/05/2028	0.00 XS3075491152
VIER GAS TRANSPOR 3.375% 11/11/2031	0.00 XS2929985385
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN 12/06/2055AUD500000 A-1	0.00 AU3FN0084703
JAPAN EXCHANGE GROUP INC	0.00 JP3183200009
ROTHESAY LIFE 7.019% 12/10/2034	0.00 XS2805328601
KINDER MORGAN INC 5.0% 01/02/2029	0.00 US494553AD27
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.00 AU000000VCX7
CITIGROUP F2F 27/03/2036	0.00 US17327CBA09
EVOLUTION MINING LIMITED	0.00 AU000000EVN4
PROXIMUS SADP 3.75% 08/04/2035	0.00 BE0390211770
SOCIETE GENERALE FRN 02/09/2033	0.00 FR0014012ID6
INTESA SANPAOLO 7.80% 28/11/2053	0.00 US46115HCF29
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.00 US912810TT51
TDK CORPORATION	0.00 JP3538800008
AKER BP 6.00% 13/6/2033	0.00 US00973RAM51
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000 BONDS 05/52	0.00 US912810TG31
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.00 FR001400PM68
RYANAIR HOLDINGS ORD	0.00 IE00BYTBXV33
ASR NEDERLAND F2V 7/12/2043	0.00 XS2554581830
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J- 2029	0.00 US91282CEE75
NORTHERN GAS NETW 6.125% 2/6/2033	0.00 XS2619757185
JAPAN GOVERNMENT T 0.90% 20/09/2034	0.00 JP1103761QA5
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.00
US. TSY. NOTE/BOND 4.25% 31/01/20302030 USD100 U-2030	0.00 US91282CMG32
WR BERKLEY ORD SHS	0.00 US0844231029
LLOYDS BANKING GRP. F2V 09/05/2035	0.00 XS3069338336
MORGAN STANLEY F2F 20/4/2029	0.00 US61747YFD22
SANRIO CO LTD NPV	0.00 JP3343200006
SWEDBANK 2.875% 08/02/2030	0.00 XS3067990450
PANASONIC HOLDINGS CORP	0.00 JP3866800000
MICHELIN CGDE	0.00 FR001400AJ45
FRESENIUS SE CO KGAA	0.00 DE0005785604
ORACLE CORP 5.375% 27/09/2054	0.00 US68389XCU72
CENTERPOINT ENERGY RES CORP 5.25% 01/03/2028	0.00 US15189YAG17
HYUNDAI ROTEM CO	0.00 KR7064350002
HMC UNLISTED GROCERY PTY LTD-AUD	0.00
HCA 5.60% 01/04/2034	0.00 US404119CU12
HAMMERSON IRELAND 1.75% 3/6/2027	0.00 XS2344772426
VAR ENERGI ASA 5.0% 18/05/2027	0.00 US92212WAA80
UBS GRP. 2.746% 11/02/2033	0.00 US902613AK44
DOOSAN ENERBILITY	0.00 KR7034020008
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.00 US233853AT77
JPM CCP	0.00
FERGUSON ENTERPRISE USD 0.0001	0.00 US31488V1070
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.00 US912828ZV59
DOVER CORPORATION COM	0.00 US2600031080
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.00 US620076BU23
RECORDATI SPA - NEW	0.00 IT0003828271

US. TSY. NOTE/BOND 4.00% 15/12/2027	0.00 US91282CMB45
EXPAND ENERGY CORP USD0.01	0.00 US1651677353
VOLKSWAGEN INTL. FIN. VOLKSWAGEN INTL. F2V PERP	0.00 XS2187689380
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.00 US91282CKA89
LOGICOR FINC. SAR 1.625% 15/07/2027	0.00 XS2027364327
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.00 US91282CHU80
US TREASURY N/B 4.00% 30/06/20322 USD M-2032	0.00 US91282CNJ61
CARNIVAL 4.125% 15/07/2031	0.00 XS3111860865
US. TSY. NOTE/BON 4.125% 31/10/2026	0.00 US91282CLS88
GALAXY PIPELINE AS 2.94% 30/9/2040	0.00 XS2300197030
HYUNDAI CAP. AMERI 4.90% 23/06/20282 5.25% 23/06/2028	0.00 US44891ADV61
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.00 JP1103651N11
OCCIDENTAL PETROL 6.625% 1/9/2030	0.00 US674599ED34
Income Due - AUD	0.00
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.00 US91282CAY75
GEN. MOTORS FINL. 4.90% 06/10/2029	0.00 US37045XEZ50
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.00 US912810ST60
SYNGENTA FIN. 1.25% 10/9/2027	0.00
CELESTICA ORD SHS	0.00 CA15101Q2071
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.00 FR001400L834
UNITED KINGDOM GI 4.375% 7/3/2028	0.00 GB00BSQNR93
WILLIAMS SONOMA ORD SHS	0.00 US9699041011
SOUTHERN CALIFORNIA 5.70% 1/3/2053	0.00 US842400HV80
GS. GRP. 1.25% 7/2/2029	0.00 XS2441552192
JPM. CHASE F2F 26/04/20284/2028	0.00 US46647PDA12
ERP OPERATING 4.95% 15/06/2032	0.00 US26884ABQ58
COREBRIDGE GBL. F 5.125% 09/12/2029	0.00 XS3039165983
CHINA OVERSEAS LAND AND INVESTMENT LIMIT	0.00 HK0688002218
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.00 JP1103541K42
FASTIGHETS BALDER 1.25% 28/01/2028	0.00 XS3170926441
CAIXABANK F2F 13/09/2027	0.00 US12803RAB06
INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096	0.00 IDG000020801
CORNING 3.875% 15/05/2026	0.00 XS2621757405
KONE CORPORATION NEW	0.00 FI0009013403
SARTORIUS FINANCE 4.25% 14/9/2026	0.00 XS2678111050
ING GROEP F2F 11/09/2027	0.00 US456837BF96
WEICHAI POWER CO LTD	0.00 CNE1000004L9
AGEAS SA/NV 4.75% 01/12/2028	0.00 BE6365838190
TEXAS INSTRUMENTS 5.15% 08/02/2054	0.00 US882508CJ13
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.00 DE000DL19VB0
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.00 JP1051511N46
BNP PARIBAS F2F 19/11/20356.192% 19/11/2035	0.00 US09659T2D24
GS. BANK USA/NEW YOR F2F 21/05/2027	0.00 US38151LAG59
BANCO SANTANDER F2V 6/10/2026	0.00 XS2450068379
ABBVIE 4.95% 15/3/2031	0.00 US00287YDT38
P3 GRP. SARL 1.625% 26/01/2029000 2	0.00 XS2436807940
GEBERIT AG-REG	0.00 CH0030170408
ATHENE GBL. FNDG. 2.717% 7/1/2029	0.00 US04685A3G46
FLOW TRADERS NV	0.00 BMG3602E1084
DAIMLER TRUCK FIN 5.125% 25/09/2027	0.00 US233853AY62
SOGECAP F2F 16/05/2044GS	0.00 FR001400M1X9
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.00 US91282CCP41
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
ANTHEM 3.60% 15/03/2051	0.00 US036752AS28
BANCA TRANSILVANIA S F2F 30/09/2030	0.00 XS2908597433
LIFESTYLE COMMUNITIES	0.00 AU000000LIC9
NEW ZEALAND LOCAL 4.125% 20/03/20280/03/2028	0.00 XS3025937288

US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031	0.00 US91282CKU44
BANCO SANTANDER 6.921% 08/08/2033	0.00 US05964HAV78
GALDERMA GROUP N ORD SHS	0.00 CH1335392721
CAIXABANK SA 6.87% 25/OCT/2033	0.00 XS2579488201
NATL. AUSTRALIA BANK FRN 11/06/2027	0.00 USQ6535DBT02
HEXAGON AB	0.00 SE0015961909
AIA GROUP LTD F2V 09/09/20330	0.00 XS2356311139
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.00 JP1103641MA8
US TREASURY N/B 2.62% 31/MAY/2027	0.00 US91282CET45
MS. F2F 24/10/2035	0.00 XS2927570858
NEW ORIENTAL EDUCA	0.00 KYG6470A1168
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.00
POWER CORP OF CANADA CAD	0.00 CA7392391016
LINDT & SPRUENGLI AG-REG	0.00 CH0010570759
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.00 JP1051561P27
SHARKNINJA INC COM USD0.0001	0.00 KYG8068L1086
JPMORGAN CHASE & CO F2F 22/04/2031	0.00 US46647PEY88
NVENT ELECTRIC PLC COM USD0.01	0.00 IE00BDVJJQ56
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028 USD1000 144A	0.00 US01309QAA67
BANK OF AMERICA F2F 13/02/2031	0.00 US06051GHZ54
PPG INDUSTRIES INC	0.00 US6935061076
CANTOR FITZGERALD LP 4.5% SNR NTS 14/04/2027 USD1000 144A	0.00 US138616AK34
HEATHROW FUNDING LTD F2F 16/01/2036	0.00 XS2977947105
BLACKSTONE PROP. 1.625% 4/20/2030	0.00 XS2398746144
HSBC HLDGS. F2F 13/5/2034	0.00 XS3069291782
ZEBRA TECHNOLOGIES CORP	0.00 US9892071054
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.00 FR0000571218
KOC HOLDING AS	0.00 TRAKCHOL91Q8
EMD FIN. 5.00% 15/10/2035	0.00 US26867LAR15
Outstanding Settlement Receipts - PLN	0.00
US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ-2027	0.00 US91282CKZ31
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.00 JP1103521JA8
EXPERIAN FINANCE PLC 2.75% GTD SNR NTS 08/03/30 USD1000 144A	0.00 US30217AAC71
EQUITY RESIDENTIAL	0.00 US29476L1070
FIBRA UNO ADMINISTRACION SA DE CV	0.00 MXCFFU000001
TUPRAS TURKIYE PETROL RAFINE	0.00 TRATUPRS91E8
BARCLAYS PLC F2F 28/05/2035	0.00 AU3CB0310597
AMRIZE AG	0.00 CH1430134226
NATIONAL GRID PLC 5.75% 16/APR/2032	0.00 XS0627336323
PUBLIC SERV. OF CO 5.15% 15/09/2035	0.00 US744448DC22
HEINEKEN NV	0.00 NL0000009165
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.00 US91282CJK80
COX COMMS. 5.45% 01/09/2034	0.00 US224044CU97
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00 US5312297550
MARSH & MCLENNAN C 5.40% 15/03/2055	0.00 US571748CD26
BANK OF AMERICA F2F 22/04/2032	0.00 US06051GJT76
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK N.A.	0.00
US. TSY. NOTE/BOND 4.25% 15/08/2035035 USD E-2035 DUE	0.00 US91282CNT44
KELLANOVA	0.00 US4878361082
US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC-2026	0.00 US91282CKS97
US TREASURY N/B 4.62% 30/JUN/2026	0.00 US91282CKY65
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.00 JP1103601LA4
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.00 US912810SY55
TAMPA ELECTRIC CO 2.4% 15/MAR/2031	0.00 US875127BH45

US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-2026	0.00 US91282CKB62
US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR-2027	0.00 US91282CLG41
COMPASS GRP. 3.25% 6/2/2031	0.00 XS2758114321
BANQUE FEDERATIVE 0.625% 19/11/2027	0.00 FR0014007PV3
CYBERARK SOFTWARE LTD	0.00 IL0011334468
FIRSTENERGY CORP USD	0.00 US3379321074
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026	0.00 US91282CHB00
RB GLOBAL INC COM NPV	0.00 CA74935Q1072
KOREA HOUSING FIN 2.765% 02/09/2030	0.00 XS3149806971
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.00 JP1103621M43
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.00 FR0014002WK3
MS. BANK NA F2F 14/07/2028	0.00 US61690U8E33
BAIDU INC	0.00 KYG070341048
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.00 AU3CB0278653
NEW SOUTH WALES TS 4.25% 20/02/2036	0.00 AU3SG0002728
GILDAN ACTIVEWEAR INC	0.00 CA3759161035
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.00 JP1051581P56
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.00 JP1103631M74
ASR NEDERLAND ASR NEDERLAND FRN PERP	0.00 XS3011202655
AFG 2024-1 TRUST 1 A1L FRN 10/11/2055	0.00 AU3FN0088399
LLOYDS BANKING GRP. FRN 06/03/2030	0.00 AU3FN0085296
TEMASEK FINANCIAL 1.50% 1/3/20288 EUR150000 15	0.00 XS1373131546
KRAFT HEINZ CO COM	0.00 US5007541064
PERM. TSB GRP. HLDGS VAR 22/12/2035	0.00 XS3183164220
BANQUE FEDERATIVE DU FRN 06/01/2031	0.00 AU3FN0099701
WESTPAC BANKING FRN 20/05/2027	0.00 AU3FN0069217
NSW ELECTRICITY NETW FRN 11/03/2055	0.00 AU3FN0096392
MASTEC INC	0.00 US5763231090
PROLOGIS INTL. FN 4.375% 01/07/2036	0.00 XS2847688251
CRIMSON TST. 2025-1 1 A1AU FRN 15/07/2066000 2025-1 A1-AU	0.00 AU3FN0097101
TOYOTA FIN. AUSTRALI FRN 22/01/2030	0.00 AU3FN0094868
LG ENERGY SOLUTIO 5.875% 02/04/2035	0.00 USY5S5CGAR36
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00 JP1201201A88
BENDIGO & ADELAIDE B FRN 24/10/2028	0.00 AU3FN0092821
COREBRIDGE FINL. 5.75% 15/1/2034	0.00 US21871XAS80
NBN FRN 28/08/2027	0.00 AU3FN0090635
ICG US CLO 2020-1 LTD 1A ARR FRN 20/01/2035	0.00 US449251AU17
VIATRIS 2.70% 22/06/2030	0.00 US92556VAD82
CATHAY FINANCIAL HOLDING CO	0.00 TW0002882008
GEMINI PRIME TRUST 2025-1 1 A-L FRN 13/09/2056000 2025-1 A-L	0.00 AU3FN0097515
TOYOTA FINANCE AUSTR FRN 17/09/2027	0.00 AU3FN0091682
UPJOHN FIN. 1.908% 23/6/2032	0.00 XS2193983108
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.00
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.00 FR0000187635
OLYMPUS 2025-1 TST. 1 A2 FRN 10/10/2056	0.00 AU3FN0095436
MS. F2F 1/2/2029	0.00 US61747YFA82
ATHENE GLOBAL FUND 4.76% 21/04/2027	0.00 AU3CB0288553
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.00 JP1103681NA2
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.00 AU3FN0060729
TORONTO-DOMINION BAN FRN 11/09/2030	0.00 AU3FN0101846
ROYAL BANK OF CANADA FRN 09/09/2031D10000	0.00 AU3FN0101796
OLYMPUS 2025-2 TST. 2 A1L FRN 10/04/2057	0.00 AU3FN0100467
B2GOLD CORP	0.00 CA11777Q2099
FIRST SOLAR INC	0.00 US3364331070
VONOVIA SE NPV SUBS RTS DIV CASH	0.00 DE000A1ML7J1
ITALY BUONI POLIEN 5.25% 01/11/2029	0.00 IT0001278511
UBS GROUP AG 4.37% 11/JAN/2031	0.00 CH1236363391
BANK OF NOVA SCOTIA/ FRN 21/03/2031	0.00 AU3FN0096772
LG ENERGY SOLUTIO 5.375% 02/07/2027	0.00 USY5S5CGAK82
JPMORGAN CHASE & CO F2F 23/07/2036	0.00 US46647PFC59

CAP. ONE FINL. F2F 26/7/2035	0.00 US14040HDH57
BROADCOM 4.90% 15/7/2032	0.00 US11135FCL31
BROADCOM 5.05% 12/7/2029	0.00 US11135FBX87
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.00 JP1103571L10
PUBLIC SERVICE ELECTRIC & GAS CO 1.9% SNR SEC	0.00 US74456QCH74
MTN15/08/2031 USD2000 N	
KONINKLIJKE PHILIPS NV	0.00 NL0000009538
UK. GILT 4.375% 7/3/2030	0.00 GB00BSQNRD01
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.00 US11135EAA29
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.00 FR001400FYQ4
DP WORLD 2.375% 25/09/2026	0.00 XS1883878966
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.00 JP1103581L42
KOOKMIN BANK 0.048% 19/10/2026	0.00 XS2393768788
F5 NETWORKS INC	0.00 US3156161024
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.00 FR0013516549
MASTERCARD 4.875% 09/05/2034	0.00 US57636QAZ72
SARTORIUS FINANCE 4.50% 14/9/2032	0.00 XS2676395317
TYLER TECHNOLOGIES INC	0.00 US9022521051
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.00 FR001400NBC6
LIBERTY BROADBAND	0.00 US5303073051
GEORGIA POWER CO 4.7% SNR NTS 15/05/2032	0.00 US373334KQ30
USD10002022A	
JAPAN GOVERNMENT 0.005% 20/09/2026	0.00 JP1051491MA0
NOVARTIS CAP. 4.00% 18/09/2031	0.00 US66989HAU23
COVENTRY BUILDING 3.125% 29/10/2029	0.00 XS2925933413
ETHIAS 4.75% 07/05/2035	0.00 BE6363869874
P3 GRP. SARL 4.625% 13/02/2030	0.00 XS2764853425
GOLDMAN SACHS GROUP F2F 23/01/2033	0.00 XS2983840518
NETWORK FIN. PTY 2.25% 11/11/2026	0.00 AU3CB0268035
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.00 FR0013131877
WILLIAMS COS INC/T 5.60% 15/03/2035	0.00 US969457CP37
GLP CAP. GLP FINC. 3.25% 15/01/2032	0.00 US361841AR08
KOREA HOUSING FIN 2.742% 05/03/203005/03/2030	0.00 XS2994527351
ROYAL CARIBBEAN CR 6.00% 01/02/2033	0.00 US780153BV38
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.00 JP1103691P11
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.00 JP1201101944
DAIWA HOUSE INDUSTRY JPY	0.00 JP3505000004
ONEOK INC 4.35% GTD SNR NTS 15/03/2029 USD2000	0.00 US682680AW38
NATL. GRID GAS 1.125% 14/1/2033	0.00 XS2284250284
ORACLE 5.20% 26/09/2035	0.00 US68389XDM48
ITALY BUONI POLIEN 6.00% 01/05/2031	0.00 IT0001444378
TEVA PHARMACEUTICAL SP ADR	0.00 US8816242098
WESTERN GAS PARTNE 5.50% 15/08/2048	0.00 US958254AL80
UK. GILT 1.25% 22/07/2027	0.00 GB00BDRHNP05
T ROWE PRICE GROUP	0.00 US74144T1088
TAPESTRY INC COM USD0.01	0.00 US8760301072
IDOL 2024-1 TST. 1 A FRN 21/08/2054	0.00 AU3FN0087383
UNITED STATES TRE 4.625% 15/06/2027	0.00 US91282CKV27
FORD MOTOR CREDIT 4.125% 17/08/2027	0.00 US345397A860
VIPER ENERGY PARTN 5.70% 01/08/2035	0.00 US92764MAB00
US TREASURY N/B 4.12% 31/MAR/2029	0.00 US91282CKG59
VIACOM 6.875% 30/04/2036	0.00 US925524AX89
LENOVO GROUP LTD	0.00 HK0992009065
HARLEY-DAVIDSON FI 4.00% 12/3/2030	0.00 XS3000561566
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030	0.00 US91282CJM47
US. TSY. NOTE/BOND 4.50% 15/04/2027	0.00 US91282CKJ98
ITM ENTREPRISES S 4.125% 29/01/2030	0.00 FR001400WTD7
GELF BOND ISSUER 3.625% 27/11/2031	0.00 XS2944926406
INDUSTRIAL BANK CO LTD	0.00 CNE000001QZ7
SS AND C TECHNOLOGIES HOLDINGS	0.00 US78467J1007
KON. PHILIPS 3.75% 31/05/2032	0.00 XS2826712551
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.00 FR0013407236
NEW CHINA LIFE INSURANCE CO LTD	0.00 CNE1000019Y0
CHINA PACIFIC INSURANCE GR H	0.00 CNE1000009Q7

MERCURY NZ 2.918% 17/11/2028	0.00 AU3CB0284677
REXEL SA	0.00 FR0010451203
KOMMUNALKREDIT AUS 4.25% 01/04/2031/2031 EUR100000	0.00 AT0000A3KDDQ3
AKER BP 5.80% 1/10/2054	0.00 US00973RAP82
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.00 AU3FN0084414
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.00 US91282CBB63
TARGA RES. 6.125% 15/05/2055	0.00 US87612GAN16
MARS 5.20% 01/03/2035	0.00 US571676BA26
US TREASURY N/B 4.75% 15/FEB/2045	0.00 US912810UJ50
ROGERS COMMUNICATIONS INC-B	0.00 CA7751092007
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-2026	0.00 US91282CKK61
MS. PRIVATE BANK NA F2F 18/07/20311	0.00 US61776NVG59
STADSHYPOTEK 3.125% 4/4/20283 REGS	0.00 XS2607344079
FORD MOTOR CREDIT 3.622% 27/07/2028URR	0.00 XS3106098463
INSULET CORP	0.00 US45784P1012
EAST JAPAN RAILWAY JPY	0.00 JP3783600004
PERNOD-RICARD SA	0.00 FR0000120693
US TREASURY N/B 4.5% 31/MAR/2026	0.00 US91282CKH33
DAIWA SECURITIES GROUP INC.	0.00 JP3502200003
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.00 US912810TD00
STOCKLAND TST. 2.30% 24/03/2028	0.00 AU3CB0278893
UK. GILT 0.375% 22/10/2026	0.00 GB00BNNGP668
HALLIBURTON CO	0.00 US4062161017
SOUTHERN GAS NETWO 3.50% 16/10/2030	0.00 XS2914661843
TECK RESOURCES LTD-CLS B	0.00 CA8787422044
AUTONATION 4.75% 01/06/2030	0.00 US05329WAQ50
DOW CHEM. 6.90% 15/5/2053	0.00 US260543DH36
NEW YORK LIFE GLO 3.625% 08/06/2035	0.00 XS3090958987
DANONE 2.947% 02/11/2026	0.00 US23636TAE01
NOVOZYMES A S	0.00 DK0060336014
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.00 US91324PFM95
AMPRION 3.875% 05/06/2036	0.00 DE000A4DFUF0
LOUIS DREYFUS FIN. 3.50% 22/10/2031S 22/10/31 EUR100000 REGS	0.00 XS2923451194
QBE INSURANCE GROUP LTD	0.00 AU000000QBE9
ACHMEA BANK 2.625% 15/10/202700000 10	0.00 XS2919192869
DEVON ENERGY CORPORATION	0.00 US25179M1036
UK LOGISTICS 2024-2 DAC 2X A FRN 17/2/2035	0.00 XS2945692197
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.00 FR0013154044
NATL. GRID	0.00 GB00BDR05C01
EXPERIAN FIN. 3.51% 15/12/2033	0.00 XS2982065018
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.00 US771196BY74
US. TSY. NOTE/BON 4.625% 15/11/2044/2044 USD1000 BOND 11/44	0.00 US912810UF39
HANSON PHARMACEUTICAL GROUP CO LTD	0.00 KYG549581067
TEVA PHARMS. NE 6.75% 01/03/20281/03/2028 USD200000	0.00 US88167AAK79
COMMERZBANK AG F2F 06/06/2030	0.00 DE000CZ45ZU8
NANYA TECHNOLOGY CORPORATION	0.00 TW0002408002
COMMERZBANK F2F 25/03/2029	0.00 DE000CZ439B6
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.00 US912810SU34
NSW ELECTRICITY N 2.732% 23/04/2029	0.00 AU3CB0279578
WELLS FARGO F2F 25/7/20340798 5.78% 25/07/2034	0.00 US95000U3F88
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.00 JP1103721PA1
ACUITY INC	0.00 US00508Y1029
PUBLICIS GROUPE	0.00 FR0000130577
MARCOPOLO SA	0.00 BRPOMOACNPR7
ACS ACTIVIDADES CONS Y S 3.75% 11/JUN/2030	0.00 XS3029358317
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.00 US91282CBT71

EXTRA SPACE STORAG 2.40% 15/10/2031	0.00 US30225VAQ05
FIDELITY NATL. IN 0.625% 03/12/2025	0.00 XS2085608326
BILIBILI INC	0.00 US0900401060
TOPSPORTS INTERNATIONAL HOLDINGS LTD	0.00 KYG8924B1041
UBS GRP. UBS GRP. FRN PERP	0.00 USH42097FE21
LEG IMMOBILIEN 0.375% 17/01/20260 6 REGS	0.00 DE000A3MQNN9
PROGRESS 2025-1 TST. 1 A FRN 17/07/2056A	0.00 AU3FN0097028
VOLKSWAGEN LEASING 4.75% 25/09/2031	0.00 XS2694874533
INDONESIA TSY. BD. 7.00% 15/5/2027	0.00 IDG000009804
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43	0.00 US912810TQ13
DEUTSCHE BANK AG/NEW F2F 16/11/2027	0.00 US251526CP29
CAPGEMINI SE 3.5% 25/SEP/2034	0.00
TAL EDUCATION GROUP ADR	0.00 US8740801043
VERIZON COMMS. 2.10% 22/03/2028	0.00 US92343VGH15
ABN AMRO BANK F2F 22/2/2033100000 290	0.00 XS2558022591
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.00 US64952WEY57
ALLIANT ENERGY VAR 01/04/2056	0.00 US018802AF54
EDISON INTERNATIONAL	0.00 US2810201077
ENT. PRODS. OPERAT 4.20% 31-JAN-50	0.00 US29379VBW28
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.00 JP1103701P43
CHURCH & DWIGHT CO	0.00 US1713401024
MAGNA INTL. 3.625% 21/05/2031	0.00 XS3070027522
WELLS FARGO F2F 2/3/20330787 3.35% 02/03/2033	0.00 US95000U2U64
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.00 USY555CGAA01
CHENBRO MICOM CO LTD	0.00 TW0008210006
SUN COMMUNITIES OP 4.20% 15/04/2032	0.00 US866677AH07
CREDIT AGRICOLE FRN 25/09/20338% 25/09/2033	0.00 US22535WAS61
SEMPRA VAR 01/04/2056	0.00 US816851BW83
NEXANS SA	0.00 FR0000044448
LLOYDS BANKING GRP. FRN 29/08/2034	0.00 AU3FN0090866
AMERICAN EXPRESS CO F2F 20/5/2032	0.00 XS3015761458
DE VOLKSBANK 0.75% 18/05/202700000 17	0.00 XS1614202049
CREDABL ABS 2025-1 TST. 1 A FRN 12/10/2056	0.00 AU3FN0098547
IMPERIAL OIL LTD	0.00 CA4530384086
SBA COMMUNICATIONS COM	0.00 US78410G1040
ENTERGY LOUISIANA 3.05% 01/06/2031D	0.00 US29364WAX65
BEIGENE LTD	0.00 US07725L1026
ON SEMICONDUCTOR CORPORATION	0.00 US6821891057
NATWEST GRP. FRN 13/05/203030	0.00 XS3069320474
ROYAL BANK OF CANADA F2F 23/7/2027	0.00 US78016HZX15
CHARTER HALL LWR 2.656% 17/12/2029	0.00 AU3CB0280956
VESTEDA FIN. 0.75% 18/10/2031EUR1000 7	0.00 XS2398710546
FISERV 4.75% 15/03/2030	0.00 US337738BM99
US. TSY. NOTE/BOND 5.00% 15/05/20455 USD BONDS 05/45	0.00 US912810UL07
ZF EUR. FIN. 2.50% 23/10/2027	0.00 XS2010039977
UK. GILT 3.25% 31/1/2033	0.00 GB008BMV7TC88
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.00 US912810TB44
GRUPO AEROPORTUARIO DEL SURESTE SAB	0.00 MXP001661018
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.00 US912810SH23
NIBC BANK 1.00% 24/1/2028	0.00 XS1753809141
ONCOR ELECTRIC DELIVERY 3.62% 15/JUN/2034	0.00 XS3095367119
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.00 US912810TL26
SK ON 5.375% 11/5/2026	0.00 XS2612749908
US. TSY. NOTE/BON 4.375% 15/05/2040	0.00 US912810QH41
TERADYNE INC	0.00 US8807701029
JIANGXI COPPER COMPANY LTD	0.00 CNE1000003K3
COLES GROUP LTD	0.00 AU0000030678
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.00
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.00 IT0005433690
SNAP ON INC	0.00 US8330341012
WELLTOWER 2.75% 15/1/2031	0.00 US95040QAL86

BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.00 DE0001102564
AEROVIRONMENT INC	0.00 US0080731088
FISERV 5.25% 11/08/2035	0.00 US337738BQ04
WELLS FARGO F2F 22/04/2028	0.00 US95000U3L56
FORTESCUE LTD ORDINARY FULLY PAID	0.00 AU000000FMG4
CDW CORP	0.00 US12514G1085
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.00 US912828U246
ESTEE LAUDER COMPANIES	0.00 US5184391044
GENMAB AS	0.00 DK0010272202
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.00 US9128283W81
BOC HONG KONG (HOLDINGS) LIMITED	0.00 HK2388011192
VOLVO TSY. 3.125% 26/08/2029UR100000	0.00 XS2887184401
WELLTOWER OP 5.125% 01/07/20351000	0.00 US95041AAG31
Outstanding Settlement Receipts - IDR	0.00
JPM. CHASE F2F 1/6/2029	0.00 US46647PCJ30
GS. GRP. F2F 19/11/2045	0.00 US38141GB862
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.00 GB00BPJKN53
JAPAN GOV. TEN YEA 0.80% 20/03/2034	0.00 JP1103741Q44
FOUNDRY JV HOLDCO 6.20% 25/1/2037	0.00 US350930AJ29
VOLKSWAGEN BANK 2.75% 19/06/2028	0.00 XS3099828355
VESTEDA FINANCE BV 2.00% 10/07/2026R100000 5	0.00 XS1854166078
FIRSTMAC MTG. FNDG. TST. NO. 1 A1 FRN 26/04/2057500000	0.00 AU3FN0098257
2025-1 A1	
KOREA MIDLAND POWE 1.25% 9/8/2026	0.00 XS2367816076
CHARTER COMMS. OP 5.375% 01/05/2047	0.00 US161175BL78
US. TSY. NOTE/BOND 4.00% 30/04/20322 USD K-2032	0.00 US91282CNA52
CORPAY INC COM USD 0.001	0.00 US2199481068
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.00 DE0001102416
BANK OF AMERICA F2F 24/10/2031/10/2031 USD1000 N	0.00 US06051GJL41
BURLINGTON NORTHER 5.50% 15/03/2055	0.00 US12189LBL45
CF INDS. 4.50% 01/12/2026USD2000	0.00 US12527GAH65
PNC FINL. SERVS. GRP FRN 21/07/2036	0.00 US693475CE34
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS	0.00 US912810SZ21
08/51	
SUMITOMO FORESTRY CO LTD	0.00 JP3409800004
US. TSY. NOTE/BON 1.125% 15/8/2040	0.00 US912810SQ22
EXPEDITORS INTL WASH INC	0.00 US3021301094
JAPAN GOV. FIVE YE 0.70% 20/09/2029	0.00 JP1051741QB7
DAIMLER TRUCK HOLDING AG	0.00 DE000DTR0CK8
UNITED STATES TRE 3.875% 31/08/2032/2032 USD100 P-2032	0.00 US91282CNW72
NBN CO LTD 4.15% 16/09/2030	0.00 US62878U2K72
FIFTH THIRD BANCORP F2F 27/7/2029	0.00 US316773DK32
ALPHABET INC 2.5% 06/MAY/2029	0.00 XS3064418687
TOYOTA INDUSTRIES CORPORATION	0.00 JP3634600005
TEXAS PACIFIC LD COM USD0.01	0.00 US88262P1021
COMCAST 1.50% 15/2/2031	0.00 US20030NDN84
LOEWS CORP	0.00 US5404241086
US TREASURY N/B 3.25% 30/JUN/2029	0.00 US91282CEV90
CREDIT AGRICOLE F2V 29/11/2027	0.00 FR001400E920
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.00 US9128286L99
GRUPO SBF ORD SHS	0.00 BRSBFGACNOR1
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.00 JP1103511J74
UK. GILT 1.50% 22/07/2026	0.00 GB00BYZW3G56
SUMITOMO MITSUI TRUST GROUP IN	0.00 JP3892100003
TOYOTA TSUSHO CORP	0.00 JP3635000007
DELTA AIR LINES SK 4.75% 20/10/2028	0.00 US830867AB33
ALPHABET 3.875% 06/05/2045	0.00 XS3064427837
CARGURUS INC	0.00 US1417881091
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.00 US912810QS06
CABOT OIL AND GAS CORP	0.00 US1270971039
CARRIER GBL. 5.90% 15/3/2034	0.00 US14448CBC73
MEXICO GOVERNMENT 4.50% 19/03/2034	0.00 XS3185370973
CANADIAN GOV. BD. 1.25% 01/06/2030	0.00 CA135087K379

NEXI SPA 0.00% 24/02/2028	0.00 XS2305842903
JAPAN GOV. TEN YEA 1.20% 20/12/2034	0.00 JP1103771R12
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.00 US771196CF76
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.00 GB0005405286
UK. GILT 0.25% 31/07/2031	0.00 GB00BMGR2809
ENERGY TRANSFER 6.55% 1/12/2033	0.00 US29273VAU44
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.00 JP12009216C0
US. TSY. NOTE/BON 3.375% 15/05/2044	0.00 US912810RG58
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029	0.00 US91282CEM91
TRIMBLE INC COM NPV	0.00 US8962391004
US. TSY. NOTE/BON 3.125% 31/08/2029	0.00 US91282CFJ53
ITALY BUONI POLIEN 5.00% 01/08/2034	0.00 IT0003535157
LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055	0.00 AU3FN0087870
BUNDESOBLIGATION 0.0% 10/04/2026	0.00 DE0001141836
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.00 FR001400H7V7
ARDINE MATHESON HOLDINGS LTD	0.00 US4711154025
ENERGY TRANSFER 6.05% 01/09/2054	0.00 US29273VBB53
EP INFRA. 1.698% 30/07/20261000 REGS	0.00 XS2034622048
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53	0.00 US912810TR95
TELEFONICA SA	0.00 ES0178430E18
COCA-COLA EUROPACIFIC PARTNERS	0.00 GB00BDCPN049
JD HEALTH INTERNATIONAL INC	0.00 KYG5074A1004
NIPPON STEEL CORP NPV TEMP	0.00 JP3381000003
ZHONGJI INNOLIGHT CO LTD	0.00 CNE100001CY9
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.00 US912810TA60
AFFIRM HOLDINGS INC	0.00 US00827B1061
TENNET HLDG. 0.875% 16/06/20350000 23	0.00 XS2406569579
REPSOL E&P CAP. M 5.976% 16/09/2035	0.00 US76026AAC18
ENTERGY LOUISIANA 5.80% 15/03/2055	0.00 US29364WBQ06
LAS VEGAS SANDS 5.625% 15/06/2028	0.00 US517834AM90
UBS GRP. 0.65% 10/9/2029	0.00 CH0494734418
COLOMBIA GOVERNMENT 5.00% 19/09/2032	0.00 XS3183159733
GENUINE PARTS CO USD	0.00 US3724601055
CANADIAN GOV. 1.75% 01/12/2053	0.00 CA135087M680
ANHEUSER-BUSCH COS 4.90% 01/02/2046	0.00 US03522AAJ97
APOLLO SERIES 2025-1 TRUST 1 A FRN 13/07/2056	0.00 AU3FN0095345
LULULEMON ATHLETIC	0.00 US5500211090
BPCE F2F 30/05/2035	0.00 US05571AAY10
ITALY BUONI POLIEN 4.30% 01/10/2054	0.00 IT0005611741
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.00 FR0014003513
FRENCH REPUBLIC GO 3.00% 25/11/2034	0.00 FR001400QMF9
RESTAURANT BRNDS ICOM NPV	0.00 CA76131D1033
UK. GILT 4.75% 07/12/2030	0.00 GB00B24FF097
STMICROELECTRONICS NV	0.00 NL0000226223
AGRICULTURAL BANK OF CHINA LTD	0.00 US00850M1027
ESSEX PROPERTY TRUST INC	0.00 US2971781057
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.00 US299808AH86
NEWMONT CORPORATION	0.00 AU0000297962
UK. GILT 1.625% 22-OCT-28	0.00 GB00BFX0ZL78
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.00 US912810TJ79
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.00 US912810TC27
CHECK POINT SOFTWARE TECH	0.00 IL0010824113
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.00 US969457CN88
JAPAN GOV. TEN YEA 1.10% 20/6/2034	0.00
UTD. O/SEAS. BANK F2V 07/10/20322	0.00 US91127LAH33
MS. F2F 19/7/2035	0.00 US61747YFT73
ALLIANT ENERGY CORP	0.00 US0188021085
UK. GILT 0.375% 22/10/2030	0.00 GB00BL68HH02
MS. F2F 13/02/2032	0.00 US6174468U61
MARS INC 4.55% 20/04/2028	0.00 US571676AT26
HKD BNP PARIBAS A/C	0.00

MIZUHO FINL. GRP. FRN 08/07/2036USD1000	0.00 US60687YDM84
UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053	0.00 US91324PES74
CONSTELLATION ENER 5.75% 15/03/2054	0.00 US210385AF78
US. TSY. NOTE/BON 3.125% 15/02/2042	0.00 US912810QU51
JIANGSU HENGRUI PHARMACEUTIC	0.00 CNE100006XS6
ITURAN LOCATION AND CONTROL	0.00 IL0010818685
NATWEST MKTS. FRN 23/08/2028	0.00 AU3FN0080586
BARCLAYS F2F 25/02/2036	0.00 US06738ECZ60
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.00 US9128282A70
RAMBUS INC	0.00 US7509171069
TEXAS EASTERN TRANSMISSION LP 3.5% SNR NTS 15/01/2028	0.00 US882384AD28
USD2000 144A	
BANCO SANTANDER 4.875% 18/10/2031	0.00 XS2705604234
SMC CORP	0.00 JP3162600005
HUNTINGTON BANCSHARE F2F 02/02/2035	0.00 US446150BD56
US. TSY. NOTE/BON 2.375% 15/11/2049	0.00 US912810SK51
CITIGROUP INC F2F 07/05/2031	0.00 US172967QA24
ZIMMER BIOMET HOLDINGS INC	0.00 US98956P1021
US TREASURY N/B 2.37% 15/FEB/2042	0.00 US912810TF57
MR PRICE GROUP	0.00 ZAE000200457
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.00 DE0001102390
SANTANDER UK GRP. 3.625% 14/1/2026	0.00 XS1345415472
ALPHABET INC 3.0% 06/MAY/2033	0.00 XS3064423174
BERRY GBL. 5.50% 15/04/2028	0.00 US08576PAL58
SIEMENS HEALTHINEERS AG	0.00 DE000SHL1006
AXA AXA F2V PERP	0.00 XS3085146929
EURP. UNION 0.00% 04/07/2031	0.00 EU000A3KSXE1
SAMSUNG C AND T CORPORATION	0.00 KR7028260008
MOTABILITY OPERAT 3.625% 22/1/2033	0.00 XS2978917156
TARGA RES. PARTNE 4.875% 1/2/2031	0.00 US87612BBS07
TRIPOD TECHNOLOGY CORP	0.00 TW0003044004
RESIMAC BASTILLE TRUST SER 2NC A2 FRN 12/02/2057AUD5000 2025-2NC A2	0.00 AU3FN0101879
DKK BNP PARIBAS A/C	0.00
SPAIN GOV. BD. 2.55% 31/10/2032	0.00 ES0000012K61
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00
BANK POLSKA KASA OPIEKI SA .00419% DUE 04/06/2031	0.00 XS3087255611
ORANGE 5.375% 13/01/2042	0.00 US35177PAX50
BWP TST. 3.30% 10/04/2026	0.00 AU3CB0262350
LG ELECTRONICS INC	0.00 KR7066570003
ASAHI GROUP HOLDINGS LTD	0.00 JP3116000005
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.00 US912810QN19
FIRST QUANTUM MINERALS LTD	0.00 CA3359341052
CHARTER COMMS. OPE 6.10% 01/06/2029	0.00 US161175CQ56
HANWHA SYSTEMS CO LTD	0.00 KR7272210006
TOURMALINE OIL CP COM	0.00 CA89156V1067
WEST PHARMACEUTICAL SERVICES	0.00 US9553061055
US. TSY. NOTE/BON 2.375% 15/05/2027	0.00 US912828X885
COUNTRY GARDEN SVC	0.00 KYG2453A1085
BLACKSTONE PROPERT 1.75% 12/03/2029	0.00 XS2051670300
QBE INS. GRP. F2V 03/10/2035	0.00 XS3035948762
WATERS CORPORATION	0.00 US9418481035
JOHNSON & JOHNSON 3.75% 03/03/2047	0.00 US478160CG79
MIZUHO FINL. GRP. F2F 28/08/2029	0.00 XS2672744013
FRANCE GOV. BD. 4.75% 25/04/2035	0.00 FR0010070060
PHISON ELECTRONICS CORP	0.00 TW0008299009
FAIRFAX FINANCIAL HLDGS LTD 3.375% SNR NTS 03/03/2031 USD1000	0.00 US303901BJ06
ABBVIE 5.50% 15/3/2064	0.00 US00287YDX40
CESKA SPORITELNA AS 4.57% -FR SNR NPF EMTN 03/07/31	0.00 XS2852933329
PRIMERICA INC	0.00 US74164M1080
SUN HUNG KAI PROPERTY HKD	0.00 HK0016000132
ZF EUROPE FINANCE 7.00% 12/06/2030	0.00 XS3091660194
YORKSHIRE WATER FINANCE PLC GBP 6.0% 22/JUL/2033	0.00 XS3121682515

CARLYLE GROUP INC	0.00 US14316J1088
OPEN TEXT CORP	0.00 CA6837151068
SECOM CO LTD	0.00 JP3421800008
SPAIN GOV. BD. 2.50% 31/05/2027	0.00 ES0000012M77
CVS HEALTH 4.78% 25/03/2038	0.00 US126650CY46
TELE2 AB	0.00 SE0005190238
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.00 JP1051631PB2
SIRIUSPOINT 7.00% 05/04/2029	0.00 US82969BAA08
TENNET HLDG. TENNET HLDG. F2V PERP	0.00 XS2783649176
AMERICAN EXPRESS CO F2F 30/10/2026	0.00 US025816DL03
MONOTARO CO LTD	0.00 JP3922950005
BANK OF IRELAND GR EUR1	0.00 IE00BD1RP616
UK. GILT 4.00% 22/10/2031	0.00 GB00BPSNBF73
EPH FINC. INTL. 6.651% 13/11/2028	0.00 XS2716891440
SMBC AVIATION CAP. 5.30% 03/04/20299	0.00 USG82296AK33
FRENCH REPUBLIC GO 2.40% 24/09/2028	0.00 FR001400XLW2
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.00 USG82296AG21
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.00 AU3CB0302685
TRAVELERS COS 5.05% 24/7/2035	0.00 US89417EAT64
AIRPORT AUTHORITY 4.75% 15/07/2028	0.00 USY000AKAK39
AMERICAN HONDA FIN 3.95% 3/19/2032	0.00 XS3032019476
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.00 JP12011419C6
MORTGAGE HOUSE RMBS OSMIUM SE 2 B FRN	0.00 AU3FN0090783
15/03/2056FRN 15/03/2056	
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.00 DE0001102622
NBN 3.75% 22/3/2034	0.00 XS2788379472
INDONESIA TSY. BD. 7.00% 15/09/2030	0.00 IDG000013806
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST	0.00 US4281031058
ENBRIDGE F2V 15/03/2055	0.00 US29250NCG88
BARRY CALLEBAUT SE 4.25% 19/08/2031	0.00 BE6360449621
EUROPEAN UNION 3.75% 12/10/2045S	0.00 EU000A4EA8Y7
STRATTON MORTGAGE FUNDING 202 3 B FRN 25/06/2049	0.00 XS2819830592
MTR CI MTR CI F2V PERPUSD200000 222	0.00 XS3094282269
APTIV PLC NEW ORD USD0.01	0.00 JE00BDTN8H13
NEXTERA ENERGY CAP. FRN 17/06/2055	0.00 AU3FN0099594
IHI CORP TEMP	0.00 JP3134800006
SK HYNIX 6.375% 17/01/2028	0.00 USY8085FBK58
SULZER AG	0.00 CH0038388911
BUNDESobligation 1.30% 15/10/2027.01 .186	0.00 DE0001141869
AROUNDTOWN 5.375% 21/03/2029REGS	0.00 XS1964701822
MPI CORP ORD SHS	0.00 TW0006223001
N/WIDE. B/SOC. F2V 13/01/2033	0.00 XS2974139292
MIZUHO FINL. GRP. FRN 08/07/2031	0.00 US60687YDN67
Income Due - GBP	0.00
CREDIT AGRICOLE FRN 11/09/2028VAR DTD 11/09/2028	0.00 US22536PAM32
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.00 FR0013250560
AXIS CAPITAL HOLDING	0.00 BMG0692U1099
IMI ORD GBP0.2857	0.00 GB00BGLP8L22
BP CAP. MKTS. 5.773% 25/5/2038	0.00 XS2629395612
PHILLIPS EDISON GR 5.75% 15/07/2034	0.00 US71845JAB44
HSBC HLDGS. FRN 19/11/2028	0.00 US404280EK15
MCCORMICK AND COMPANY INC	0.00 US5797802064
SUNCORP-METWAY FRN 24/05/2027	0.00 AU3FN0083135
FRANCE GOV. BD. 0.25% 25/11/2026	0.00 FR0013200813
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00 XS2027400063
US. TSY. NOTE/BOND 4.50% 31/12/2031031 USD100 T-2031	0.00 US91282CMC28
MEITEC CORPORATION NPV	0.00 JP3919200000
MIZUHO FINL. GRP. FRN 13/05/203113/05/2031	0.00 US60687YDK29
DEUTSCHE EUROSHP 4.50% 15/10/2030	0.00
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.00 US912810EY02
PFIZER NETHERLANDS 3.25% 19/05/2032	0.00 XS3019320657
CHUBB INA HLDGS. 4.90% 15/08/2035	0.00 US171239AM89

SYENSQO 3.375% 28/05/2031	0.00 BE6365314770
INS. AUSTRALIA GRP. FRN 15/06/2037	0.00 AU3FN0096251
PACCAR FINL. 4.00% 26/09/2029	0.00 US69371RT486
BPOST SA 3.47% 19/JUN/2032	0.00
BANQUE FEDERATIVE DU FRN 24/05/2027	0.00 AU3FN0088043
MIZUHO BANK LTD/SYDN FRN 19/05/2028	0.00 AU3FN0095816
CESKA SPORITELNA FRN 09/09/2032	0.00 XS3174780893
OLYMPUS 2025-1 TST. 1 A1L FRN 10/10/2056	0.00 AU3FN0095428
STELLANTIS N V	0.00 NL00150001Q9
ZUERCHER KANTONALBAN FRN 11/09/2031	0.00 CH1471403852
CARREFOUR SA 2.87% 08/DEC/2028	0.00
UK. GILT 0.125% 31/1/2028	0.00 GB00BMBL1G81
XCEL ENERGY 5.60% 15/04/2035	0.00 US98389BBE92
LOGICOR FINC. SARL 3.75% 14/7/2032	0.00 XS3112834133
JOHNSON & JOHNSON 2.45% 01/03/2026	0.00 US478160BY94
CAMDEN NATIONAL CORP	0.00 US1330341082
NBK TIER 2 LTD F2V 24/11/2030	0.00 XS2252513713
INDL. BANK OF KOREA FRN 27/02/2030	0.00 AU3FN0096152
WESTPAC SECURITISATION TST. 2 A FRN 18/08/20568/2056	0.00 AU3FN0092763
INNOCARE PHARMA LTD	0.00 KYG4783B1032
EUROGRID 3.732% 18/10/2035	0.00 XS2919680236
FIRST HORIZON FRN 07/03/2031	0.00 US320517AE51
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.00 US22536PAH47
SVENSKA HANDELSBKN SER A NPV	0.00 SE0007100599
ZTE CORP	0.00 CNE000000TK5
UK. GILT 4.25% 07/06/2032	0.00 GB0004893086
BANCO BPM SPA	0.00 IT0005218380
ASTRAZENECA PLC SPONS ADR	0.00 US0463531089
MBANK F2F 11/09/2027	0.00 XS2680046021
INTL. DISTRIBUTIO 7.375% 14/09/2030	0.00 XS2677642717
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.00 US912810QE10
PRINCIPAL FINANCIAL GROUP	0.00 US74251V1026
FOX CORP	0.00 US35137L1052
JOHNSON & JOHNSON 3.35% 26/02/2037	0.00 XS3005214799
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.00 US06051GKD06
KONECRANES OYJ	0.00 FI0009005870
DOW CHEM. 9.40% 15/5/2039	0.00 US260543BY86
US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031	0.00 US91282CKF76
SLOVENSKA SPORITELNA F2F 4/10/2028	0.00 AT0000A377W8
FIRST FINANCIAL HOLDINGS CO LTD	0.00 TW0002892007
TOKAI HOLDINGS CORP	0.00 JP3552260006
NYKREDIT REALKREDIT F2V 29/12/2032032 EUR100000 1	0.00 DK0030507694
US. TSY. NOTE/BON 4.125% 30/11/2031/2031 USD1000 S-2031	0.00 US91282CLZ22
KYOCERA CORP	0.00 JP3249600002
US. TSY. NOTE/BON 4.125% 29/02/2032/2032 USD100 H-2032	0.00 US91282CMR96
NORTHERN STATES PO 5.65% 15/06/20544	0.00 US665789BC69
UNITED STATES TRE 4.125% 31/05/2032/2032 USD L-2032	0.00 US91282CNF40
AMPRION 3.85% 27/08/2039	0.00 DE000A383QR0
BARCLAYS 5.501% 9/8/2028	0.00 US06738EBY05
ALIOR BANK SA	0.00 PLALIOR00045
MS. F2F 21/07/2034	0.00 US61747YFG52
DRAFTKINGS HOLDINGS INC	0.00 US26142V1052
UNITED KINGDOM GI 4.125% 22/7/2029	0.00
UNITED STATES TREA 4.75% 15/11/20432043 USD1000	0.00 US912810TW80
BONDS 11/43	
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.00 US91282CJX02

BBVA BANCOMER SA/TEX F2V 18-JAN-33	0.00 USP16259AM84
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.00 JP1103441G98
US TREASURY N/B 3.25% 15/MAY/2042	0.00 US912810TH14
KERRY GROUP PLC-A	0.00 IE0004906560
SOUTHERN CALIFORNI 4.00% 01/04/2047	0.00 US842400GG23
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.00 US912810EW46
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.00 US91282CFY21
US. TSY. NOTE/BON 1.375% 15/8/2050	0.00 US912810SP49
ENGIE 4.25% 6/3/2044	0.00 FR0014000JE3
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.00 FR0010773192
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.00 XS1960678255
LOGITECH INTERNATIONAL SA	0.00 CH0025751329
BNP PARIBAS F2F 13/1/2031	0.00 US09659X2K76
NIDEC CORPORATION	0.00 JP3734800000
DOWDUPONT 4.725% 15/11/2028	0.00 US26078JAD28
CADENT FIN. 5.625% 11/01/2036	0.00 XS2743029923
US. TSY. NOTE/BON 4.125% 15/6/2026/2026 USD1000 AP-2026	0.00 US91282CHH79
JAPAN GOV. TEN YEA 1.50% 20/06/2035	0.00
REALTEK SEMICONDUCTOR CORP	0.00 TW0002379005
TECHNOLOGY ONE LIMITED	0.00 AU000000TNE8
DESCARTES SYSTEMS GROUP INC	0.00 CA2499061083
ANGLIAN WATER OSPREY FIN 6.75% 27/AUG/2031	0.00 XS3165250245
FIRST CITIZENS BCSHS - CL A	0.00 US31946M1036
US TREASURY N/B 3.87% 15/JAN/2026	0.00
ERAC USA FIN. 4.90% 1/5/203300 144A	0.00 US26884TAW27
SUN COMMUNITIES INC	0.00 US8666741041
UBS 5.65% 11/9/2028	0.00 US902674ZW39
ANHEUSER-BUSCH INB 3.95% 22-03-2044	0.00 BE6350704175
US. TSY. NOTE/BON 3.625% 31/08/20302030 USD AC-2030 DUE	0.00
MERCK KGAA	0.00 DE0006599905
THINK TANK RESIDENTIAL SERIES 2 B FRN 10/08/20568/2056	0.00 AU3FN0091237
INVITATION HOMES INC	0.00 US46187W1071
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.00 JP1201861PA6
WESTERN GAS PARTNE 4.75% 15/08/2028	0.00 US958254AK08
WIX COM LTD	0.00 IL0011301780
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.00 US91282CAH43
IM FINANCIAL GROUP CO LTD	0.00 KR7139130009
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.00 US9128286X38
GENERAL MOTORS FIN 3.70% 14/07/2031	0.00 XS2975301438
NEC ELECTRONICS CORP	0.00 JP3164720009
AEGON FNDG. 5.50% 16/04/202704/2027	0.00 USU0158VAA62
SUN COMMUNITIES OP 2.70% 15/07/2031	0.00 US866677AE75
US. TSY. NOTE/BON 1.125% 15/5/2040	0.00 US912810SR05
NISOURCE 5.85% 1/4/2055	0.00 US65473PAU93
POLY REAL ESTATE GROUP CO LTD	0.00 CNE000001ND1
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026	0.00 US9128287B09
BOOKING HLDGS. 3.50% 1/3/2029	0.00 XS2776511060
PROLOGIS INTERNATI 3.70% 07/10/2034	0.00 XS2908897742
ROTHESAY LIFE 8.0% 30/OCT/2025	0.00 XS1312953596
EQUITABLE HLDGS IN COM	0.00 US29452E1010
FRESENIUS MEDICAL 3.125% 8/12/2028	0.00 XS3036647694
PANORAMA AUTO TST. 2024-3 3 A FRN 15/09/2032	0.00 AU3FN0091146
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.00 US912810SN90
EUROGRID 3.075% 18/10/2027	0.00 XS2919679816
HEWLETT PACKARD EN 5.00% 15/10/2034	0.00 US42824CBV00
INPEX CORPORATION	0.00 JP3294460005
US. TSY. NOTE/BON 1.375% 31/8/2026	0.00 US912828YD60
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026	0.00 US912828YQ73
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.00 US912810QC53

US. TSY. NOTE/BON 1.625% 30/11/2026	0.00 US912828YU85
ASSURA FIN PLC 3.0% 19/JUL/2028	0.00 XS1857084542
SIEMENS FINANCIER 2.625% 27/5/2029	0.00 XS3078501338
BURLINGTON STORES INC	0.00 US1220171060
UNUM GROUP 4% SNR NTS 15/06/2029 USD2000	0.00 US91529YAN67
RLGH FINANCE BERMUDA LTD 6.75% 02/JUL/2035	0.00 XS3096112688
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00 JP3400400002
BANK OF AMERICA F2F 7/2/2030	0.00 US06051GHQ55
BPCE SA FRN 23/10/2029	0.00 AU3FN0092797
TSY. OF VICTORIA 5.25% 15/09/2038	0.00 AU3SG0002934
ITALY BUONI POLIEN 3.35% 1/7/2029	0.00 IT0005584849
GENERAL MOTORS FIN 5.45% 06/09/20349/2034 USD1000	0.00 US37045XFA90
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.00 US912810SS87
AUTOSTRAD PER L 4.625% 28/02/203602/2036 EUR100000 11	0.00 XS2775027472
FIRSTMAC MTG. FNDG. TST. NO. 1 A2 FRN 26/04/205726/04/2057	0.00 AU3FN0098265
BP CAP. MKTS. 1.231% 8/5/2031	0.00 XS1992927902
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.00 FR0010371401
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.00 FR0014007L00
GALAXY PIPELINE AS 2.94% 30/09/2040	0.00 XS2300197030
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-2029	0.00 US91282CFC01
BANCO SANTANDER F2V 14/03/2030USD1000	0.00 US05964HBB06
UK. GILT 4.125% 29/01/2027	0.00 GB00BL6C7720
SOCIETE GENERALE 5.25% 19/02/20278 5.25% 19/02/2027	0.00 US83368RBZ47
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00 IT0005365165
MS. F2F 21/4/2034	0.00 US61747YFE05
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.00 US912828ZE35
GRACO INC	0.00 US3841091040
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.00 JP1200861647
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.00 JP1201681K44
VERIZON COMMUNICA 3.875% 01/03/2052	0.00 US92343VGP31
US. TSY. NOTE/BON 3.625% 15/02/2044	0.00 US912810RE01
HYUNDAI CAP. AMERI 5.65% 26/6/2026	0.00 US44891CCG69
GS. GRP. F2F 23/8/2028	0.00 US38141GZU11
SODEXO 5.15% 15/08/2030	0.00 US833794AC42
ELI LILLY 4.75% 12/02/2030	0.00 US532457CV84
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.00 US91282CHF14
FLORIDA GAS TRANSM 5.75% 15/07/2035	0.00 US340711BC39
WUXI BIOLOGICS CAYMAN INC	0.00 KYG970081173
BUNDESOBLIGATION 2.50% 11/10/2029.01 190	0.00 DE000BU25034
ALPHA BANK FRN 23/07/2036	0.00 XS3124434492
ABBVIE 4.875% 15/03/2030	0.00 US00287YDZ97
WESTERN MIDSTREAM 4.05% 01/02/2030	0.00 US958667AC17
PLAINS ALL AMERICAN PIPELINE LP 3.55% SNR NTS 15/12/2029 USD2000	0.00 US72650RBM34
FRANCE GOVERNMENT 3.50% 25/4/2026	0.00
UNUM GROUP 4.125% 15/06/2051	0.00 US91529YAR71
SNAM SPA	0.00 IT0003153415
AUSTRALIAN CAP. TE 5.25% 23/10/2036	0.00 AU3SG0003015
VISA 4.30% 14/12/2045	0.00 US92826CAF95
PENSKE TRUCK LEAS 5.55% 01/05/20281/05/2028 USD1000 144A	0.00 US709599BT09
ENERGY TRANSFER 5.55% 15/2/2028	0.00 US29273VAP58
US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100 BONDS05/2044	0.00 US912810UB25
US. TSY. NOTE/BON 0.375% 31/7/2027	0.00 US91282CAD39
NTT FIN. 4.876% 16/07/2030	0.00 US62954WAS44
SUZANO AUSTRIA 6.00% 15/01/2029	0.00

HERITAGE FINANCIAL CORP	0.00 US42722X1063
SANLAM LIMITED	0.00 ZAE000070660
BOOKING HLDGS. 3.625% 1/3/2032	0.00 XS2776511730
JBS USA LUX JBS US 3.00% 2/2/2029	0.00 US46590XAN66
ZF FINANCE GMBH 3.75% 21/09/20280000 2	0.00 XS2231331260
CITIGROUP F2F 23/7/2036	0.00 XS3086851105
BANCA POPOL EMILIA ROMAGNA	0.00 IT0000066123
BARCLAYS PLC F2F 09/05/2034	0.00 US06738ECG89
UK. GILT 0.50% 31/1/2029	0.00 GB00BLPK7227
FIDELITY NATL FINL FNF GROUP	0.00 US31620R3030
CARPENTER TECHNOLOGY CORP	0.00 US1442851036
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.00 DE000BU2Z031
NEUROCRINE BIOSCIENCES INC	0.00 US64125C1099
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.00 US91282CKN01
CHINA INTERNATIONAL CAPITAL LTD	0.00 CNE100002359
BDO UNIBANK INC	0.00 PHY077751022
SGS SA	0.00 CH1256740924
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00 DE0001102531
SYNGENTA FINANCE NV 5.67% 24/04/2048	0.00 USN84413CN61
HCA 5.90% 01/06/2053	0.00 US404119CR82
MARS 5.70% 1/5/2055	0.00 US571676BC81
FRENCH REPUBLIC GO 2.70% 25/2/2031	0.00 FR001400Z2L7
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.00 US912810QX90
LUXSHARE PRECISION INDUSTRY CO LTD	0.00 CNE100000TP3
NEXTERA ENERGY CAP 5.90% 15/3/205515/03/2055 USD1000	0.00 US65339KDM99
WESTERN POWER DIS 3.949% 20/9/2032	0.00 XS2528341766
NORDSON 4.50% 15/12/2029	0.00 US655663AC62
YORKSHIRE WATER FINANCE 6.60% 17/APR/2031	0.00 XS0439817577
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.00 JP1103491HC4
EAGLE FUNDING LUXC 5.50% 17/08/2030	0.00 USL2660VAA37
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.00 US912810FT08
FIRSTSERVICE CORP COM NPV	0.00 CA33767E2024
ELI LILLY 4.90% 12/02/2032	0.00 US532457CW67
HEALTHPEAK PROPERTIES INC 3% SNR NTS 15/01/2030	0.00 US42250PAA12
USD2000	
VICI PROPERTIES / 5.75% 01/02/2027	0.00 US92564RAJ41
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.00 XS1418635337
OCCIDENTAL PETROL 8.875% 15/07/20300 USD1000	0.00 US674599EA94
DOW INC	0.00 US2605571031
ORIGIN ENERGY LIMITED	0.00 AU0000000ORG5
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.00 DE000BU2Z007
SANWA HOLDINGS CORPORATION	0.00 JP3344400001
MID-AMERICA APARTMENT COMMUNITIES	0.00 US59522J1034
JYSKE BANK FRN 19/11/2031	0.00 XS3075392509
US. TSY. NOTE/BON 3.375% 15/11/2048	0.00 US912810SE91
SHANDONG GOLD MINING CO LTD	0.00 CNE1000036N7
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.00 CA135087L930
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.00 DE0001102341
SINGAPORE TECH ENG SGD	0.00 SG1F60858221
GS. GRP. F2F 23/04/2031	0.00 US38141GC936
SMITH & NEPHEW PLC	0.00 GB0009223206
BANCO SANTANDER CHILE	0.00 CLP1506A1070
TAIWAN SURFACE MOU TWD10	0.00 TW0006278005
UK. GILT 4.75% 07/12/2038	0.00 GB00B00NY175
SK HYNIX INC 4.25% 11/09/2028	0.00 USY8085FBY52
BEST BUY CO INC	0.00 US0865161014
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.00 ES0000012H41
WESTERN POWER DIST 3.53% 20/9/2028	0.00 XS2528341501
CONOCOPHILLIPS CO 5.00% 15/01/2035	0.00 US20826FBL94
GRAB HOLDINGS LTD	0.00 KYG4124C1096
SEMPRA F2V 01/04/2055	0.00 US816851BU28
LI AUTO INC	0.00 KYG5479M1050

MIRVAC GRP.	0.00 AU000000MGR9
IHG FIN. 3.375% 10/09/2030	0.00 XS3173575591
ZF FINANCE GMBH 2.25% 03/05/2028000 5	0.00 XS2399851901
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.00 DE0001102424
WILLIAMS COS 4.625% 30/06/2030	0.00 US969457CR92
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.00 US912810QL52
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.00 JP1103481H98
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00 JP1201741LA9
HEWLETT PACKARD EN 5.60% 15/10/2054	0.00 US42824CBW82
C.H. ROBINSON WORLDWIDE INC	0.00 US12541W2098
ORACLE CORP 5.95% 26/SEP/2055	0.00 US68389XDR35
EUROBANK SA F2F 07/02/2036	0.00 XS2997439935
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.00 US91282CKC46
NRG ENERGY 2.45% 02/12/2027D2000	0.00 US629377CP59
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.00 DE0001135275
CARLISLE COS INC	0.00 US1423391002
SPAIN GOV. BD. 3.55% 31/10/2033	0.00 ES00000012L78
AXA SA AXA SA F2F PERP	0.00 XS2737652474
CARGILL 2.125% 10/11/2031	0.00 US141781BS20
CJ CORPORATION	0.00 KR7001040005
AT&T 3.60% 1/6/2033	0.00 XS3037678789
EVERGY INC COM NPV	0.00 US30034W1062
DUKE ENERGY CORP NEW 3.1% 15/06/2028	0.00 XS2488626610
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.00 US912810TS78
BALL CORP COM NPV	0.00 US0584981064
US. TSY. NOTE/BOND 4.00% 31/07/2032USD N-2032 DUE	0.00 US91282CNR87
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.00 US912810SD19
OMNICOM GROUP	0.00 US6819191064
NUTRIEN 5.25% 12/03/2032	0.00 US67077MBF41
AKER BP ASA 5.60% 13/6/2028	0.00 US00973RAL78
AVERY DENNISON CO US	0.00 US0536111091
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.00 US912810SF66
INDUSTRIAS PENOLES SAB DE CV	0.00 MXP554091415
MOTOROLA SOLUTIONS 5.55% 15/08/2035	0.00 US620076CC16
BP CAP. MKTS. F2V PERP	0.00 XS2193662728
INTL FLAVORS & FRAGRANCES USD	0.00 US4595061015
CITIBANK NA 4.914% 29/05/2030	0.00 US17325FBP27
KINGSPAN GROUP PLC	0.00 IE0004927939
SPAIN GOV. BD. 4.70% 30/07/2041	0.00 ES000000121S7
ESSITY AB SER B NPV	0.00 SE0009922164
TINGYI CAYMAN ISLAND HOLDING CO	0.00 KYG887851030
WESSEX WATER SERV 6.125% 19/9/2034	0.00 XS3025173710
CANADIAN GOV. BD. 0.25% 1/3/2026	0.00 CA135087L518
BANCO SANTANDER 5.294% 18/08/20277	0.00 US05964HAS40
CAP. ONE FINL. F2F 30/01/2036	0.00 US14040HDJ14
TEVA PHARMACEUTIC 4.375% 09/05/2030	0.00 XS2406607171
BUNDESobligation 2.40% 19/10/2028.01 .188	0.00 DE000BU25018
Outstanding Settlement Receipts - TRY	0.00
BIMBO BAKERIES US 5.375% 09/01/2036	0.00 US09031WAE30
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.00 US912810RD28
W P CAREY INC	0.00 US92936U1097
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.00 DE000BU27006
SPAIN GOV. BD. 0.80% 30/7/2029	0.00 ES00000012K53
BANK OF AMERICA F2F 04/02/2033	0.00 US06051GKK49
US. TSY. NOTE/BON 4.375% 15/05/2041	0.00 US912810QQ40
RELIANCE INC	0.00 US7595091023
CENOVUS ENERGY INC 3.75% 15/02/20522/2052	0.00 US15135UAX72
DECKERS OUTDOOR ORD SHS A	0.00 US2435371073
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.00 AU3FN0084224
UK. GILT 4.25% 07/12/2027	0.00 GB00B16NNR78
AMCOR PLC COM USD	0.00 JE00BJ1F3079
RCI BANQUE 3.375% 26/07/2029	0.00 FR001400U4M6
PROTECTIVE LIFE 4.8026% 1/11/2030	0.00 XS3173764054

CF INDUSTRIES HOLDINGS INC	0.00 US1252691001
DYNATRACE INC	0.00 US2681501092
KONAMI GROUP CORP	0.00 JP3300200007
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.00 XS2314246526
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.00 JP1201131990
AERCAP IRELAND CAP. F2V 10/3/2055	0.00 US00774MBK09
AFG 2024-1 TRUST 1 A2 FRN 10/11/2055	0.00 AU3FN0088407
MTG. HOUSE RMBS PRIME SERIES 1 B FRN 15/10/2055AUD500000 B	0.00 AU3FN0087318
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.00 JP1201121975
INTESA SANPAOLO 7.00% 21/11/2025	0.00 US46115HBU05
YORKSHIRE WATER F 6.625% 22/7/2040	0.00 XS3121682432
FOXCONN INDUSTRIAL INTERNET CO LTD	0.00 CNE1000031P3
SCHINDLER-HLDG AG REG	0.00 CH0024638212
UNIBAIL RODAMCO WESTFIELD	0.00 FR0013326246
UNITED KINGDOM GI 0.875% 31/7/2033	0.00 GB00BM8Z2S21
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.00 JP1103451GCO
US. TSY. NOTE/BON 3.625% 15/08/2043	0.00 US912810RC45
AT&T INC 3.80% 01/12/2057	0.00 US00206RMN97
UK. GILT 4.375% 31/01/2040	0.00 GB00BQC82D08
TMX GROUP LTD COM NPV	0.00 CA87262K1057
MASCO CORP USD	0.00 US5745991068
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.00 US912810TU25
US. TSY. NOTE/BON 1.125% 28/2/2027	0.00 US912828ZB95
FRESENIUS 2.75% 15/09/2029	0.00 XS3178858497
EVEREST GROUP LTD	0.00 BMG3223R1088
ITALY BUONI POLIEN 1.65% 01/03/2032	0.00 IT0005094088
360 DIGITECH INC	0.00 US88557W1018
DEUTSCHE BANK AG/NEW F2F 07/01/2028	0.00 US25160PAH01
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.00 JP1201571G68
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.00 US83368TBQ04
COMPUTERSHARE LTD	0.00 AU000000CPU5
ORACLE 3.60% 1/4/2050	0.00 US68389XBX21
UK. GILT 1.00% 31/01/2032	0.00 GB00BM8Z2T38
PAN AMERICAN SILVER CORP	0.00 CA6979001089
ILLUMINA INC	0.00 US4523271090
NATWEST GROUP PLC 7.41% 06/JUN/2033	0.00 XS2563349765
UK. GILT 4.75% 22/10/2043	0.00 GB00BPJJKP77
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.00 ES00000127A2
OLYMPUS CORP	0.00 JP3201200007
MEX BONOS DESARR FIX RT 7.5% 26/MAY/2033	0.00 MX0MGO0001D6
UK. GILT 3.75% 22/10/2053	0.00 GB00BPCJD997
AMERICAN EXPRESS CO F2F 20/07/2033	0.00 US025816EK11
W R BERKLEY 4.00% 12/05/2050	0.00 US084423AU64
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.00 FR001400CMX2
CONOCOPHILLIPS CO 5.65% 15/01/2065	0.00 US20826FBN50
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.00 JP1201801N46
TESCO COR. TSY. S 5.125% 22/05/2034	0.00 XS2824047372
APA INFRA. 2.00% 15/07/2030EUR100000 9	0.00 XS2164646304
EVEREST REINSURANCE HLDG 3.12% 15/OCT/2052	0.00 US299808AJ43
MS. F2F 16/01/2030000 I	0.00 US61747YFK64
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.00 US912810RP57
HSBC HOLDINGS PLC 6.36% 16/NOV/2032	0.00 XS2553547444
UTAH ACQUISITION S 5.25% 15/6/2046	0.00 US62854AAP93
SONOVA HOLDING AG - REG	0.00 CH0012549785
GENERAL MOTORS FIN 6.10% 07/01/2034/2034 USD1000	0.00 US37045XEP78
US. TSY. NOTE/BON 3.125% 15/05/2048	0.00 US912810SC36
BANK OF IRELAND GRP. F2V 06/12/2032	0.00 XS2528657567
DIAMONDBACK ENERGY 6.25% 15/3/2033	0.00 US25278XAV10
JPM. CHASE FRN 23/03/2030	0.00 XS2461234622
GEORGE WESTON LTD	0.00 CA9611485090
SANTOS LIMITED	0.00 AU000000STO6
US. TSY. NOTE/BON 4.375% 15/11/2039	0.00 US912810QD37

ITALY BUONI POLIEN 3.50% 01/03/2030	0.00 IT0005024234
COOPERATIEVE RABOB 5.25% 14/09/2027	0.00 XS0827563452
NOMURA RESEARCH INSTITUTE LTD	0.00 JP3762800005
NORTHUMBRIAN WATER FIN 6.37% 28/OCT/2034	0.00 XS2550206333
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00 AU000XCLWAX7
US. TSY. NOTE/BON 3.875% 15/08/2040	0.00 US912810QK79
MATSUKIYOCOCOKARA AND CO	0.00 JP3869010003
BUNDESOBLIGATION 2.20% 13/4/2028	0.00 DE000BU25000
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.00 US912810RX81
SMURFIT WESTROCK P COM USD0.001	0.00 IE00028FXN24
GALAXY ENTERTAINMENT GROUP LIMITED	0.00 HK0027032686
DUKE ENERGY INDIAN 3.25% 01/10/2049	0.00 US26443TAB26
KINROSS GOLD 6.25% 15/7/2033	0.00 US496902AT48
PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.00 US709629AR06
BLUESTONE PRIME 2024-1 TRUST 1 A2 FRN 14/07/2065	0.00 AU3FN0089025
ELEMENT FINANCIAL CORP	0.00 CA2861812014
SPAIN GOV. BD. 5.75% 30/07/2032	0.00 ES0000012411
SHELL INTERNATIONAL FIN 1.25% 11/NOV/2032	0.00 XS2170386853
IHG FINANCE LLC 3.625% 27/09/2031	0.00 XS2909822517
HIMS & HERS HEALTH ORD SHS CLASS A	0.00 US4330001060
SUMITOMO MITSUI FINL FRN 08/07/20312031	0.00 US86562MDX56
Income Due - TWD	0.00
HSBC HOLDINGS PLC F2V 22/03/20350 68 REGS	0.00 XS2788605660
ENTEGRIIS INC	0.00 US29362U1043
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.00
SCENTRE GRP. TST. 2 VAR 24/09/208080 USD200000	0.00 USQ8053LAB01
NYKREDIT REALKRED 3.625% 24/07/2030	0.00 DK0030523030
GEA GROUP AG	0.00 DE0006602006
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.00 DE0001102556
CITIGROUP F2F 01/05/2032	0.00 US172967MY46
UPM KYMMENE CORP	0.00 FI00090005987
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.00 DE000BU2Z015
LOGICOR FINC. SARL 3.25% 13-NOV-28	0.00 XS1909057645
EQUINIX EUROPE 2 F 4.00% 19/5/2034	0.00 XS3073596770
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.00 US961214DF70
ITALY BUONI POLIEN 4.00% 01/02/2037	0.00 IT0003934657
JPMORGAN CHASE & CO F2F 08/11/2032	0.00 US46647PCR55
VIER GAS TRANSPOR 4.625% 26/9/2032	0.00 XS2535725159
SWO USD RCV SOFR 1D PAY 4.4 240426	0.00
SPAIN GOV. BD. 3.15% 30/04/2035	0.00 ES0000012067
ITALY BUONI POLIEN 5.00% 1/9/2040	0.00 IT0004532559
BNP PARIBAS F2V 24/5/2031	0.00 FR0014003N10
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00 IT0005419848
IMUGENE LTD	0.00 AU000000IMU9
MIZUHO FINL. GRP. VAR 08/07/20318/07/2031	0.00
SPAIN GOV. BD. 0.00% 31/01/2026	0.00 ES0000012G91
Income Due - BRL	0.00
US. TSY. NOTE/BON 3.125% 15/2/2043	0.00 US912810QZ49
SPAIN GOV. BD. 0.00% 31/01/2028	0.00 ES0000012I08
TDF INFRA. SASU 5.625% 21/7/2028	0.00 FR001400J861
OSAKA GAS CO LTD JPY	0.00 JP3180400008
GLOBAL UNICHIP CORP	0.00 TW0003443008
US TREASURY N/B 4.0% 15/NOV/2042	0.00 US912810TM09
UK. GILT 3.25% 22/1/2044	0.00 GB00B84Z9V04
HALMA PLC	0.00 GB0004052071
MORGAN STANLEY F2F 18/01/2036	0.00 US61748UAF93
RCI BANQUE F2V 09/10/2034	0.00 FR001400QY14
CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.00 US13607HVE97
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.00 US91282CHR51
US TREASURY N/B 4.0% 31/OCT/2029	0.00 US91282CFT36
POPULAR INC COM USD6 POST REV SPLIT	0.00 PR7331747001
CITIGROUP F2F 17/03/2033	0.00 US172967NN71
BANK MILLENNIUM SA F2F 25/09/2029	0.00 XS2905432584

CESKA SPORITELNA FRN 15/01/2030/2030 EUR	0.00 XS2746647036
SUNCORP GROUP LTD	0.00 AU000000SUN6
SEALED AIR 1.573% 15/10/2026D2000	0.00 US81211KAZ30
TOKYO GAS CO LTD	0.00 JP3573000001
NIAGARA MOHAWK PO 4.647% 03/10/2030	0.00 US653522DT66
NATL. GAS TRANSMIS 4.25% 05/04/2030/30 EUR1000 81	0.00 XS2607040958
REGS	
PAN AMERICAN SILVER CORPORATION	0.00 CA6979001089
ARC RESOURCES COM NPV	0.00 CA00208D4084
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-2027	0.00 US91282CFZ95
ATHORA HOLDING LT 6.625% 16/6/2028	0.00 XS2628821790
LIBERTY FUNDING PTY LIMITED SR 24-1A CL B FLTG RT25/05/2032	0.00 AU3FN0088316
IQVIA 6.25% 01/02/2029	0.00 US46266TAF57
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.00 DE0001102432
INSURANCE AUSTRALIA GROUP LIMITED	0.00 AU000000IAG3
INVITATION HOMES O 4.15% 15/04/2032	0.00 US46188BAD47
JAPAN GOVERNMENT T 2.50% 20/06/2045	0.00 JP1201931R78
MICROSOFT CORP 2.525% 01/06/2050	0.00 US594918CC64
HOLOGIC INC	0.00 US4364401012
DICK'S SPORTING GOODS INC	0.00 US2533931026
HENKEL AG & CO KGAA NON VTG PREF	0.00 DE0006048432
Outstanding Settlement Receipts - HUF	0.00
AT&T INC 4.25% 1/6/2043	0.00 XS0932036154
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.00 US91282CJQ50
OKLAHOMA GAS & ELECTRIC CO 3.3% SNR NTS 15/03/2030USD2000	0.00 US678858BU41
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.00 JP12009917C3
ALFA LAVAL AB	0.00 SE0000695876
SNAM 5.00% 28/05/2030	0.00 US83304JAA51
Income Due - HKD	0.00
BRISTOL-MYERS SQUI 6.40% 15/11/2063	0.00 US110122EC85
SPAIN GOV. BD. 1.40% 30/04/2028	0.00 ES0000012B39
ANTOFAGASTA PLC	0.00 GB0000456144
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.00 JP1201701KA5
SYNOPSIS 5.00% 01/04/2032	0.00 US871607AD97
WELLS FARGO & CO F2F 24/04/2034	0.00 US95000U3D31
PAN PACIFIC INTL HNPV TEMP	0.00 JP3639650005
SCENTRE GROUP	0.00 AU000000SCG8
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.00 US91282CGJ45
TREASURY CORP OF V 2.00% 17/09/2035	0.00 AU3SG0002579
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.00 JP1201551FC0
ROYALTY PHARMA PLC	0.00 GB00BMVP7Y09
ALEXANDRIA REAL ES 2.95% 15/03/2034	0.00 US015271AY59
CANADIAN GOV. BD. 4.00% 01/03/2029	0.00 CA135087Q988
ONTARIO (PROVINCE OF) 4.15% 02/DEC/2054	0.00 CA68333ZBA45
THE LINK REAL ESTATE INVESTMENT TRUST	0.00 HK0823032773
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EURO.01	0.00 DE0001102523
INDONESIA TSY. BD. 8.25% 15/05/2029	0.00 IDG000012907
GE HEALTHCARE TECH 4.80% 15/01/2031	0.00
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.00 US91282CJG78
ZILLOW GROUP INC	0.00 US98954M2008
SIG COMBIBLOC PURC 3.75% 19/03/2030	0.00 XS3017995518
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.00 US912810QB70
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.00 BE0390128917
ENEL FINANCE INTE 3.375% 23/07/20288	0.00 XS2751666426
TRADEWEB MARKETS INC	0.00 US8926721064
FRANCE GOV. BD. 3.25% 25/05/2045	0.00 FR0011461037
SPAIN GOV. BD. 4.20% 31/01/2037	0.00 ES0000012932
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.00 DE0001102606
US. TSY. NOTE/BON 1.625% 30/09/2026	0.00 US912828YG91

BOOKING HOLDINGS 4.125% 9/5/2038	0.00 XS3070032878
BPCE VAR 19/07/2033VAR DTD 5.748 19/07/2033	0.00 US05583JAM45
NEW YORK LIFE GLOB 4.55% 28/1/2033USD2000 144A	0.00 US64952WEZ23
SPAIN GOV. BD. 1.85% 30/07/2035	0.00 ES0000012E69
VOLKSWAGEN INTL. FIN. F2V PERP	0.00 XS1799939027
KERING 3.625% 05/09/2031	0.00 FR001400KHW7
MORGAN STANLEY F2F 21/07/2032	0.00 US61747YED31
AMPRION 3.45% 22/09/2027EGS	0.00 DE000A30VPL3
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.00 US05584KAH14
NBN 3.375% 29/11/2032	0.00 XS3074419006
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.00 FR0010171975
TDF INFRA. SASU 4.125% 23/10/2031/10/2031	0.00 FR001400TG54
COCA-COLA FEMSA S.UNITS	0.00 MX01KO000002
LOGICOR FINC. SAR 4.625% 25/07/2028	0.00 XS2753547673
NATL. GRID NORTH 4.151% 12/9/2027	0.00 XS2680745119
GRUPO AEROPORTUARIO DEL CENTRO NORT	0.00 MX01OM000018
VOLKSWAGEN FINL. S 3.25% 19/05/2027	0.00 XS2941360963
SM INVESTMENTS CORPORATION	0.00 PHY806761029
BUILDERS FIRSTSOURCE INC	0.00 US12008R1077
COTERRA ENERGY INC 5.90% 15/02/2055	0.00 US127097AN32
ADVANTECH CO LTD	0.00 TW0002395001
AKZO NOBEL NV	0.00 NL0013267909
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.00 US912810QY73
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.00 US912810FM54
DOMINOS PIZZA INC	0.00 US25754A2015
JULIUS BAER GROUP LTD	0.00 CH0102484968
DEUTSCHE BANK F2F 13/02/2031	0.00 DE000A4DE9Y3
LUNDIN MINING CORP	0.00 CA5503721063
SYSCO 3.75% 01/10/2025	0.00 US871829AZ02
EQT AB	0.00 SE0012853455
SRISAWAD CORP PCL	0.00 TH5456010R17
ENERGY TRANSFER OP 6.25% 15/04/2049	0.00 US29279FAA75
SUMITOMO REALTY & DEVELOPMENT CO	0.00 JP3409000001
SPAIN GOV. BD. 1.25% 31/10/2030	0.00 ES0000012G34
FORD MOTOR CREDIT 5.73% 05/09/2030	0.00 US345397H485
CREDIT AGRICOLE IT 3.25% 15/02/2034/2034	0.00 IT0005631491
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.00 MYBMO2000028
VOLVO TSY. 2.625% 20/2/2026	0.00 XS2534276717
BANQUE FEDERATIVE 3.25% 17/10/20311	0.00 FR001400T9Q9
BANK OF MONTREAL F2F 09/01/2032	0.00 XS3112064947
CANADIAN GOV. 0.50% 01/12/20303	0.00 CA135087L443
US. TSY. NOTE/BON 3.125% 15/08/2044	0.00 US912810RH32
HSBC HLDGS. F2F 11/8/2028	0.00 US404280DG12
RENTOKIL INITIAL PLC	0.00 GB00B082RF11
US TREASURY N/B 3.37% 15/AUG/2042	0.00 US912810TK43
PROVINCE OF SASKAT 3.25% 24/09/2035	0.00 XS3186899970
UTD. UTILITIES WAT 3.50% 27/02/20332033	0.00 XS3011736108
BARRICK PD AUSTRAL 5.95% 15/10/203915/10/2039	0.00 US06849UAD72
USD1000	
ALSEA SAB DE CV	0.00 MXP001391012
GS. GRP. 4.223% 5/1/2029	0.00 US38141GWZ35
STORE CAP. 5.40% 30/04/2030	0.00 US862123AA45
SPAIN GOV. BD. 0.60% 31/10/2029	0.00 ES0000012F43
EVOLUTION AB	0.00 SE0012673267
NOMURA HLDGS. 4.904% 01/07/2030	0.00 US65535HBZ10
MITSUBISHI UFJ FINL. F2F 10/6/2031MTN 10/06/31	0.00 XS3089768157
EUR200000 30	
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-2025	0.00 US91282CBC47
BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033	0.00 IT0005518128
FORD MOTOR CREDIT 5.85% 17/05/2027	0.00 US345397E748
OWENS CORNING INC	0.00 US6907421019
ARENA REIT	0.00 AU0000000ARF6
SCHINDLER HOLDING-PART CERT	0.00 CH0024638196

EPIROC AB	0.00 SE0015658109
US. TSY. NOTE/BON 2.875% 15/8/2045	0.00 US912810RN00
AMPRION GMBH 4.00% 30/09/2040	0.00 DE000A460N38
TRUSTEES OF COLUM 4.355% 01/10/2035	0.00 US198643AD00
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00 AU000000WTC3
WP CAREY 3.70% 19/11/2034	0.00 XS2941598786
BANK OF PHILIPPINE ISLANDS	0.00 PHY0967S1694
CHUNGHWA TELECOM ADR EA REPR 10 ORD TWD10	0.00 US17133Q5027
DCP MIDSTREAM OPERATING LP 3.25% GTD SNR NTS 15/02/2032 USD1000	0.00 US23311VAK35
VOLKSWAGEN GRP. OF 4.55% 11/09/2028	0.00 US928668CW05
HANMI PHARM CO LTD	0.00 KR7128940004
WILLIAMS COS INC/T 2.60% 15/03/20311000	0.00 US969457BY52
COMCAST CORP 2.887% 1/11/2051	0.00 US20030NDS71
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.00 US24422EXB00
SPAIN GOV. BD. 0.50% 30/04/2030	0.00 ES0000012F76
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.00 JP1300371C98
PRO MEDICUS LTD	0.00 AU000000PME8
HEALTHPEAK PROPERTIES INC	0.00 US42250P1030
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.00 AU0000087454
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.00 US303075AA30
US. TSY. NOTE/BON 3.125% 15/11/2041	0.00 US912810QT88
INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD	0.00 CNE000000JP5
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.00 DE0001102499
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00 CA135087N597
SPAIN GOV. BD. 1.40% 30/07/2028	0.00 ES0000012B88
ALPHABET 4.00% 06/05/2054	0.00
INDONESIA TSY. BD. 7.50% 15/4/2040	0.00 IDG000014101
COCA COLA HBC AG ORD	0.00 CH0198251305
MBANK SA F2F 27/09/2030	0.00 XS2907137736
WATSCO INC	0.00 US9426222009
IDEX CORP	0.00 US45167R1041
ORBIA ADVANCE SAB 7.50% 13/05/2035	0.00 USP7S81YBK01
KANSAI ELECTRIC POWER JPY	0.00 JP3228600007
COOPER COS INC COM USD0.10 (P/S)	0.00 US2166485019
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.00 DE0001102465
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49 USD2000	0.00 US161175BS22
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.00 US912810RM27
ALTAGAS INCOME LTD	0.00 CA0213611001
SHIONOGI & CO LTD	0.00 JP3347200002
PUBLIC SERVICE ELECTRIC & GAS CO 4.9% MTN 15/12/2032 USD2000 P	0.00 US74456QCK04
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.00 FR0013234333
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.00 CA135087M276
ERAC USA FIN. 4.50% 15/02/2045	0.00 US26884TAN28
DSM FIRMENICH AG EURO.01	0.00 CH1216478797
COMCAST 3.75% 1/4/2040	0.00 US20030NDH17
FRESENIUS MEDICAL CARE AG & CO	0.00 DE0005785802
ISRAEL DISCOUNT BANK	0.00 IL0006912120
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.00 US912810SA79
FIRSTMAC MTG. FNDG. TST. NO. 4 B FRN 18/02/20568/02/2056	0.00 AU3FN0091823
Outstanding Settlement Receipts - ZAR	0.00
ITALY BUONI POLIEN 3.85% 1/7/2034	0.00 IT0005584856
WELLS FARGO F2F 11/02/2031	0.00 US95000U2110
AMGEN 5.60% 2/3/2043	0.00 US031162DS61
UK. GILT 4.25% 07/12/2040	0.00 GB00B6460505
DANSKE BANK FRN 10/04/2027	0.00 XS2798276270
MORGAN STANLEY F2F 18/01/2035	0.00 US61747YFL48
QPH FIN. PTY 2.30% 29/7/2027	0.00 AU3CB0273365
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.00 AU0000075681
SPAIN GOV. BD. 5.90% 30/07/2026	0.00 ES00000123C7
HANG SENG BANK	0.00 HK0011000095

VOLVO TSY. 3.125% 08/09/2026	0.00 XS2760218185
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.00 US35805BAC28
DAIFUKU CO LTD NPV	0.00 JP3497400006
NEWDAY FNDG. MASTER ISSUER 3X C FRN 15/11/2032	0.00 XS2909752474
ILLUMINA 4.65% 09/09/2026	0.00 US452327AQ25
BNP PARIBAS FRN 09/05/2031.085% 09/05/2031	0.00 US09659W3D43
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.00 US912810RZ30
ACCOR SA	0.00 FR0000120404
SPAIN GOV. BD. 6.00% 31/01/2029	0.00 ES0000011868
HSBC HLDGS. F2V 19/5/2036	0.00 XS3073350269
ROGERS COMMS. 5.30% 15/02/2034	0.00 US775109DF56
ENERGY TRANSFER LP 4.2% SNR NTS 15/04/2027 USD2000	0.00 US29273RBK41
MPLX 4.125% 1/3/2027	0.00 US55336VAK61
NUTRIEN 5.40% 21/6/2034	0.00 US67077MBD92
JPMORGAN CHASE & CO. 2.963% -FRN SNR 25/01/2033	0.00 US46647PCU84
USD2000	
VENTURE GLOBAL PLAQUE 6.75% 15/JAN/2036	0.00 US922966AD85
AEP TEX INC 4.7% SNR NTS 15/05/2032 USD1000 K	0.00 US00108WAP59
FOSUN INTERNATIONAL	0.00 HK0656038673
YARA INTERNATIONAL ASA 3.148% SNR NTS 04/06/2030	0.00 US984851AG07
USD1000 144A	
GOERTEK INC	0.00 CNE100000BP1
UK. GILT 0.625% 31/7/2035	0.00 GB00BMGR2916
CLOROX CO DEL	0.00 US1890541097
NTT FIN. 4.567% 16/07/2027	0.00 US62954WAP05
ITALY BUONI POLIEN 3.65% 01/08/2035	0.00 IT0005631590
PAGSEGURO DIGITAL LTD	0.00 KYG687071012
COVESTRO AG NPV	0.00 DE000A40KY26
SPAIN GOV. BD. 3.25% 30/4/2034	0.00 ES0000012M85
WESSEX WATER SERV 5.125% 31/10/2032	0.00 XS2569776136
INVITATION HOMES O 4.95% 15/01/2033	0.00 US46188BAH50
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00 BE0000347568
NITERRA CO LTD	0.00 JP3738600000
COCHLEAR LIMITED	0.00 AU000000COH5
HF SINCLAIR 5.50% 01/09/2032	0.00 US403949AT72
VENTURE GLOBAL PLAQUE 6.5% 15/JAN/2034	0.00 US922966AC03
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.00 AU3FN0079703
MEXICO GOVERNMENT 5.125% 19/03/2038	0.00 XS3185371195
TELIA COMPANY AB	0.00 SE0000667925
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00 CA135087J397
CHINA GOLD INTERNATIONAL RES	0.00 CA16890P1036
ONEOK 6.25% 15/10/2055	0.00 US682680DD20
LA TROBE FINANCIAL CAPITAL M 3 A2 FRN	0.00 AU3FN0089942
13/11/2055UD500000 A2	
UK. GILT 4.25% 07/03/2036	0.00 GB0032452392
SMITHS GROUP PLC	0.00 GB00B1WY2338
NATL. AUSTRALIA BANK F2F 03/08/2032	0.00 AU3CB0291284
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00 DE000BU2D004
CANADIAN GOV. BD. 2.00% 1/12/2051	0.00 CA135087H722
SOUTHERN CALIFORNI 5.25% 15/03/2030	0.00 US842400JJ35
WORLEY FIN SERV PTY LTD 5.86% 13/MAY/2032	0.00 AU3CB0320471
AGI FIN. PTY FRN 10/7/2030	0.00 AU3FN0079372
POOL CORPORATION	0.00 US73278L1052
ITALY BUONI POLIEN 3.35% 01/03/2035	0.00 IT0005358806
NEWCASTLE GREATER MU FRN 14/02/2029	0.00 AU3FN0085023
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00 IT0005519787
EDP SA	0.00 PTEDP0AM0009
NORDSON CORP	0.00 US6556631025
FIRST HORIZON CORP	0.00 US3205171057
ITALY BUONI POLIEN 5.00% 01/08/2039	0.00 IT0004286966
PAYCOM SOFTWARE INC	0.00 US70432V1026
JPM. CHASE F2F 24/01/2036	0.00 US46647PEW23
HSBC HLDGS. FRN 21/03/2034	0.00 AU3FN0085726
PROSUS NV 4.343% 15 JUL 2035 4.34% 15/JUL/2035	0.00 XS3104529048

SCENTRE GRP. TST. 1 FRN 10/09/2054	0.00 AU3FN0091567
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.00 US91282CHJ36
NISOURCE INC 5.25% SNR NTS 15/02/2043 USD1000	0.00 US65473QBB86
NTT FIN. 5.171% 16/07/2032	0.00 US62954WAU99
BANCO SANTANDER FRN 23/01/2029	0.00 AU3FN0084307
SPAIN GOV. BD. 1.30% 31/10/2026	0.00 ES00000128H5
CELLNEX FIN. 2.00% 15/09/203209/2032 EUR100000 7	0.00 XS2385393587
CREDIT AGRICOLE VAR 27/05/2031	0.00 US22536PAR29
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.00 DK0030506886
PLENTI AUTO ABS 2025-1 1 A FRN 12/08/2033A	0.00 AU3FN0093977
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.00 JP1201051891
BANQUE FEDERATIVE 1.875% 18/06/202918/06/2029	0.00 FR0013425162
EUR100000 487	
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
CONTACT ENERGY LTD 5.41% 03/DEC/2031	0.00 AU3CB0321966
CREDIT AGRICOLE FRN 01/06/2028	0.00 AU3FN0078515
GFL ENVIRONMENTAL INC	0.00 CA36168Q1046
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.00 JP1201081914
SWISSQUOTE GROUP HOLDING SA	0.00 CH0010675863
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.00 DE0001102408
CARLSBERG AS - B	0.00 DK0010181759
METRO FINANCE 2024-1 TRUST 1 A FRN 17/09/2030	0.00 AU3FN0090536
CARREFOUR SA	0.00 FR0000120172
TRITON BOND TRUST 2024-1 IN 2 A2 FRN 17/05/2056	0.00 AU3FN0089215
BANCO SANTANDER FRN 06/03/2035	0.00 AU3FN0096376
REGENCY CENTERS CORPORATION	0.00 US7588491032
ETSA UTILITIES FI 4.612% 27/03/2028	0.00 AU3CB0320075
BUNDESOBLIGATION 0.00% 09/10/2026	0.00 DE0001141844
PROGRESS 2025-1 TST. 1 AB FRN 17/07/2056AB	0.00 AU3FN0097036
NSW PORTS FINANCE 5.042% 19/09/2031	0.00 AU3CB0313591
UBS AG/AUSTRALIA FRN 24/11/2026	0.00 AU3FN0083150
SEGRO PLC	0.00 GB00B5ZN1N88
ING GROEP 4.625% 6/1/2026	0.00 USN4580HAA51
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
AUTONATION INC	0.00 US05329W1027
CROWN HOLDINGS INC	0.00 US2283681060
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00 IT0005416570
HYUNDAI CAPITAL AM 4.55% 26/09/202929 USD A 144A	0.00 US44891ADG94
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00 IT0005422891
SWISS CONFEDERATIO 3.50% 08/04/2033	0.00 CH0015803239
EURP. UNION 3.375% 05/10/2054	0.00 EU000A3K4EY2
DBS BANK FRN 16/08/2027	0.00 AU3FN0080313
ITALY BUONI POLIEN 4.20% 01/03/2034	0.00 IT0005560948
INSURANCE AUSTRALIA FRN 15/06/2038	0.00 AU3FN0102158
NBN 4.75% 28/09/2026	0.00 AU3CB0292597
TRITON TST. 2025-1 IN RESPE 1 A2 FRN 12/03/2057UD500000 A2	0.00 AU3FN0095543
LLOYDS BANKING GRP. FRN 13/06/20363/06/2036	0.00 US539439BE84
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.00 AU3FN0055687
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.00 US912810RV26
RENTOKIL TERMINIX 5.00% 28/04/2030	0.00 US760130AA26
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655% 22/08/2028	0.00 US74977SDR04
NBN 4.20% 14/04/20274/2027	0.00 AU3CB0288397
SHINHAN BANK CO LTD FRN 26/11/2029	0.00 AU3FN0093837
NORFINA FRN 28/07/2028	0.00 AU3FN0100400
COOPERATIEVE RABOBAN FRN 22/05/2026	0.00 AU3FN0078150
MS. F2F 19/04/2035	0.00 US61747YFR18
BARCLAYS PLC FRN 20/05/2027	0.00 AU3FN0060448
ING BANK AUSTRALIA L FRN 15/8/2030	0.00 AU3FN0100806

CANADIAN IMPERIAL BA FRN 21/04/2026	0.00 AU3FN0077574
UTD. O/SEAS. BANK SY FRN 16/03/202626	0.00 AU3FN0076170
KIWIBANK LTD FRN 16/09/2030	0.00 AU3FN0102000
NEW YORK LIFE GBL. F FRN 05/09/2030	0.00 AU3FN0101697
SVENSKA HANDELSBANKE FRN 02/09/2030	0.00 AU3FN0101317
RESIMAC BASTILLE TRUST SER 2NC AB FRN 12/02/2057	0.00 AU3FN0101994
PEPPER RESIDENTIAL SECURITI 41 A2 FRN 12/07/20677	0.00 AU3FN0101465
AUD10000 A2	
AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000	0.00 AU3CB0233856
VICTORIA POWER NETWO FRN 21/04/2026	0.00 AU3FN0059994
METROPOLITAN LIFE GB FRN 01/12/2025	0.00 AU3FN0057451
INCITEC PIVOT 4.30% 18/03/2026	0.00 AU3CB0261576
DEXUS FIN. PTY 4.25% 11/05/2027	0.00 AU3CB0244168
AGL ENERGY LTD 5.34% 30/SEP/2032	0.00 AU3CB0326445
THE JM SMUCKER COMPANY	0.00 US8326964058
CF INDS. 4.95% 01/06/2043	0.00 US12527GAD51
EVERGY METRO INC 4.2% SNR NTS 15/06/2047 USD2000	0.00 US485134BQ27
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.00 US912810QW18
CTS EVENTIM AG AND CO. KGAA	0.00 DE0005470306
CEZ 4.125% 30/04/2033	0.00 XS3040382098
ALEXANDRIA REAL ESTATE EQUITIES	0.00 US0152711091
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.00 AU3CB0242139
BRISBANE AIRPORT P 3.10% 30/6/2026	0.00 AU3CB0272847
ZF NORTH AMERICA 6.875% 14/04/20288	0.00 US98877DAD75
HSBC HLDGS. 4.95% 31/03/2030	0.00 US404280CF48
BANK ZACHODNI WBK SA	0.00 PLBZ00000044
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES	0.00 CA45075E1043
INC	
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00 JP1201401C92
SEIKO EPSON CORP	0.00 US81603X1081
SHINHAN BANK 5.00% 30/08/2028	0.00 AU3CB0256113
SUBARU CORP	0.00 JP3814800003
ADMIRAL GROUP PLC	0.00 GB00B02J6398
JAPAN GOV. TWO YEA 0.40% 01/10/2026	0.00 JP1024651QA4
ROCKCHIP ELECTRONICS CO LA	0.00 CNE100003RK2
COHERENT CORP COM NPV	0.00 US19247G1076
TAKEDA PHARM. 5.30% 05/07/2034	0.00 US874060BK18
UDR INC	0.00 US9026531049
US. TSY. NOTE/BON 2.875% 15/11/2046	0.00 US912810RU43
CUBESMART LP 5.12% 01/NOV/2035	0.00 US22966RAK23
INTERNATIONAL BANK 3.30% 14/08/2028	0.00 AU3CB0250652
KOMMUNALBANKEN 3.40% 24/07/2028	0.00 AU3CB0250132
PUMA SERIES 2024-1 1 A FRN 23/09/2055	0.00 AU3FN0085999
LYONDELLBASELL INDUSTRIES	0.00 NL0009434992
SPAIN GOV. BD. 2.70% 31/10/2048	0.00 ES0000012B47
GAMING AND LEISURE P COM	0.00 US36467J1088
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00 DE0001135325
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00 AU3CB0268548
SPAIN GOV. BD. 4.90% 30/7/2040	0.00 ES00000120N0
SPAIN GOV. BD. 3.50% 31/5/2029	0.00 ES0000012M51
BUREAU VERITAS SA	0.00 FR0006174348
REDZED TRUST SERIES 2024-3 3 A1L FRN 09/03/20560000 A-1-	0.00 AU3FN0092532
L	
EXELON 5.125% 15/3/2031	0.00 US30161NBR17
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00 DE0001102481
TARGA RESOURCES CO 5.65% 15/02/2036	0.00 US87612GAQ47
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00 AU3CB0239754
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00 US912810RT79
KLEPIERRE	0.00 FR0000121964
ENI 5.50% 15/05/2034	0.00 US26874RAN89
STRAUMANN HLDG	0.00 CH1175448666
BUNGE GLOBAL SA COM USD0.01	0.00 CH1300646267
US. TSY. NOTE/BON 2.875% 15/05/2043	0.00 US912810RB61
PUBLIC SERVICE CO OF COLORADO 4.1% 1MTG BDS	0.00 US744448CQ27
15/06/2048 USD 32	

CAMDEN PROPERTY TRUST	0.00 US1331311027
LLOYDS BANKING GRP. F2V 13/06/2029D1000	0.00 US539439BD02
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00 US912810PX00
AMUNDI SA	0.00 FR0004125920
BXP INC	0.00 US1011211018
WH GROUP LTD	0.00 KYG960071028
UK. GILT 4.00% 22/1/2060	0.00 GB00B54QLM75
JPM. CHASE F2F 7/24/2029	0.00 US46647PDU75
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.00 US91324PEX69
LINDE 1.625% 31/03/2035	0.00 XS2463961677
HEATHROW FNDG. 4.15% 11/10/2028	0.00 XS1891780691
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00 JP1201851P76
POWER ASSETS HOLDINGS LIMITED	0.00 HK0006000050
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
UK. GILT 4.25% 12/7/2049	0.00 GB00B39R3707
JPMORGAN CHASE & CO F2F 22/04/2032	0.00 US46647PCC86
NOW TRUST SR 24-1 CL B 14/06/2032	0.00 AU3FN0087730
CVS HEALTH 5.125% 20/07/2045	0.00 US126650CN80
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00 AU3CB0275253
MARKEL GRP. 5.00% 05/04/2046	0.00 US570535AQ71
BRIXMOR OPERATING 4.85% 15/02/2033	0.00 US11120VAP85
AUSTRALIA GOVERNME 2.75% 21/11/2027	0.00 AU000XCLWAQ1
OVINTIV 5.65% 15/5/2028	0.00 US69047QAB86
SWISS PRIME SITE AG	0.00 CH0008038389
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00 BE0000357666
KINGFISHER TST. 2025-1 1 A1 FRN 24/10/20562025-1 A1	0.00 AU3FN0100319
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00 NL0000102234
ATKINSREALIS GROUP COM NPV	0.00 CA04764T1049
JARDINE MATHESON HOLDINGS LIMITED	0.00 BMG507361001
TELENOR ASA	0.00 NO0010063308
ELECTRANET PTY L 2.4737% 15/12/2028	0.00 AU3CB0283034
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00 CA135087E679
TARGA RES. 5.20% 01/07/20272027 USD1000	0.00 US87612KAA07
TEVA PHARM. FIN. N 6.75%01/03/2028	0.00 US88167AAK79
UK. GILT 4.25% 07/09/2039	0.00 GB00B3KJDS62
HENNES & MAURITZ	0.00 SE0000106270
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.00 US912810RJ97
PPG INDS. 1.20% 15/03/2026	0.00 US693506BU04
COLOMBIA GOV. INT 8.375% 07/11/2054	0.00 US195325EQ44
SYMRISE AG	0.00 DE000SYM9999
SOLVENTUM ORD SHS	0.00 US83444M1018
WASTE MGT. 5.35% 15/10/2054	0.00 US94106LCF40
COMCAST 3.999% 01/11/2049	0.00 US20030NCE94
MEDTRONIC GLOBAL 1.375% 15/10/2040/10/2040	0.00 XS2238792332
EUR100000	
ITALY BUONI POLIEN 6.50% 01/11/2027	0.00 IT0001174611
TREASURY CORP VICTORIA 3.625% 3.62% 29/SEP/2040	0.00 XS3192255449
YARA INTL. 4.75% 01/06/2028D2000 144A	0.00 US984851AF24
SPAIN GOV. BD. 1.45% 31/10/2027	0.00 ES0000012A89
AMERICAN TOWER 5.25% 15/7/2028	0.00 US03027XCC20
PECO ENERGY 4.60% 15/05/2052	0.00 US693304BD82
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00 FR001400FTH3
DWPF FIN. PTY 1.90% 04/08/2028	0.00 AU3CB0282010
VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000	0.00 US92277GAN79
LINDT & SPRUENGLI AG-PC	0.00 CH0010570767
AKAMAI TECHNOLOGIES	0.00 US00971T1016
FACTSET RESEARCH SYSTEMS INC	0.00 US3030751057
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00 IT0005544082
DOMINION ENERGY INC 4.7% SNR NTS 01/12/2044 USD	0.00 US25746UCC18
2014D	
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00 DE0001135226
VAT GROUP AG	0.00 CH0311864901

BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.00 DE0001102614
BOLIDEN ORD SHS	0.00 SE0020050417
HONG KONG CHINA GA	0.00 HK0003000038
ULTRAPAR PARTICIPACOM NPV	0.00 BRUGPAACNOR8
CRRC CORPORATION LTD	0.00 CNE100000BGO
AT&T INC 2.9% 04/DEC/2026	0.00 XS1879223565
BRIXMOR OPERATING 4.125% 15/05/2029/05/2029 USD2000	0.00 US11120VAH69
BAXTER INTL INC COM	0.00 US0718131099
SPAIN GOV. BD. 1.45% 30-APR-29	0.00 ES0000012E51
HPS HLDGS. (AUST) PTYPE	0.00
SINGAPORE EXCHANGE LTD	0.00 SG1J26887955
BANCO BPM 6.00% 13/09/202619	0.00 XS2530053789
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00 FR0014009062
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00 FR0013515806
AEGON F2F 11/04/2048	0.00 US007924AJ23
OBIC CO LTD	0.00 JP3173400007
QBE INSURANCE GROUP F2V 17/06/2046	0.00 XS1423722823
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.00 US912810RK60
UNITEDHEALTH GRP. 3.70% 15/08/2049	0.00 US91324PDU30
UK. GILT 1.25% 22/10/2041	0.00 GB00BJQWYH73
FUJII ELECTRIC CO LTD	0.00 JP3820000002
NESTLE HLDGS. 5.25% 13/3/2026	0.00 USU64106CD47
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.00 JP1201451D66
ROCHE HOLDING AG	0.00 CH0012032113
SIGMA PHARMACEUTICALS LIMITED ORDINARY FULLY PAID	0.00 AU000000SIG5
ITALY BUONI POLIEN 5.75% 01/02/2033	0.00 IT0003256820
JACK HENRY & ASSOCIATES INC	0.00 US4262811015
WHITECAP RESOURCES INC	0.00 CA96467A2002
TOROMONT INDUSTRIES LTD	0.00 CA8911021050
STIFEL FINANCIAL COM USD0.15	0.00 US8606301021
KIRIN HOLDINGS CO LTD	0.00 JP3258000003
BIOMARIN PHARMACEUTICAL INC	0.00 US09061G1013
ZHEJIANG NHU CO LTD	0.00 CNE000001J84
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.00 DE0001102457
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.00 JP1201471DC6
TURKIYE GARANTI BANKASI	0.00 TRAGARAN91N1
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00 NL0010721999
JPM CCP EUR BROKER ACCOUNT	0.00
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.00 JP1201821NA5
CAP. POWER US HLD 5.257% 01/06/2028028	0.00 US14041TAA60
UK. GILT 3.75% 22/07/2052	0.00 GB00B6RNH572
MPLX 5.00% 01/03/2033	0.00 US55336VBV18
CANADIAN GOV. BD. 2.75% 1/9/20308	0.00 CA135087T388
ITALY BUONI POLIEN 3.80% 01/08/2028	0.00 IT0005548315
NSW ELECTRICITY N 2.543% 23/9/2030	0.00 AU3CB0274645
COMMONWEALTH EDISO 2.75% 01/09/2051000 131	0.00 US202795JU55
JB HUNT TRANSPORT SERVICES INC	0.00 US4456581077
BEIERSDORF AG	0.00 DE0005200000
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00 DE0001102598
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.00 US912810RY64
RAKUTEN GROUP INC	0.00 JP3967200001
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
ASAHI KASEI CORPORATION	0.00 JP3111200006
UK. GILT 4.25% 07/12/2046	0.00 GB00B128DP45
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00 US853254CG39
BECTON DICKINSON 1.213% 12/2/2036/02/2036	0.00 XS2298459426
JAMES HARDIE INDUSTRIES PLC	0.00 AU000000JHX1
ITALY BUONI POLIEN 3.85% 01/02/2035	0.00 IT0005607970
SPAIN GOV. BD. 3.90% 30/07/2039	0.00 ES0000012L60
GBL. PAYMENTS 2.90% 15/11/20310	0.00 US37940XAH52
EXPERIAN FIN. 5.25% 17/08/2035/08/2035	0.00 US30217AAD54

CPUK FIN. 6.136% 28/8/2031	0.00 XS2603557674
CENTRICA PLC	0.00 GB00B033F229
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00 JP1201731L76
JBS USA HLDG. LUX 6.25% 01/03/2056	0.00 US472140AG79
UNITED STATES TRE 3.875% 30/09/2029	0.00 US91282CFL00
LKQ CORP COM	0.00 US5018892084
MARS 5.00% 1/3/2032	0.00 US571676AZ85
KINGFISHER PLC GBP0.1571	0.00 GB0033195214
EPIROC AB SER B NPV POST SPLIT	0.00 SE0015658117
UNIQA INSURANCE GROUP AG	0.00 AT0000821103
BUNZL PLC	0.00 GB00B0744B38
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
ELEVANCE HEALTH IN 5.65% 15/06/205400	0.00 US036752BA01
COCA-COLA 2.50% 15/3/2051	0.00 US191216DC18
EQUITY LIFESTYLE PROPERTIES INC	0.00 US29472R1086
SPAIN GOV. BD. 3.10% 30/07/2031REGS	0.00 ES0000012N43
BOMBARDIER INC CLASS`B` SUB-VTG NPV	0.00 CA0977518616
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00 US65339KBW99
SPAIN GOV. BD. 5.15% 31/10/2028	0.00 ES00000124C5
TURKCELL ILETISIM HIZMET AS	0.00 TRATCELL91M1
KEYCORP FRN 04/04/20315.121% 04/04/2031	0.00 US49326EEQ26
AMERICAN HOMES 4 RENT	0.00 US02665T3068
TRUIST FINL. F2F 24/01/20354/01/2035 USD2000 I	0.00 US89788MAS17
BUONI POLIENNALI D 2.95% 01/07/2030	0.00 IT0005637399
ITALY BUONI POLIEN 3.25% 15/07/203244A	0.00 IT0005647265
ITALY BUONI POLIEN 3.15% 15/11/2031	0.00 IT0005619546
MOWI ASA	0.00 NO0003054108
ITALY BUONI POLIEN 2.65% 15/06/2028	0.00 IT0005641029
QIAGEN ORD SHS	0.00 NL0015002CX3
NATL. GAS TRANSMIS 5.50% 4/2/2034	0.00 XS2987788408
VAR ENERGI 5.875% 22/05/2030	0.00 US92212WAF77
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00 IT0005514473
SKANSKA AB	0.00 SE0000113250
ITALY BUONI POLIEN 2.95% 01/09/2038	0.00 IT0005321325
BERKLEY(W.R.)CORP 4.75% SNR NTS 01/08/2044 USD	0.00 US084423AT91
SEKISUI HOUSE	0.00 JP3420600003
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.00 JP1201881Q46
AEGON ORD SHS	0.00 BMG0112X1056
WEST JAPAN RAILWAY NPV	0.00 JP3659000008
PACIFIC GAS & ELEC 3.95% 01/12/2047	0.00 US694308HY69
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.00 AU3FN0082194
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
ITALY BUONI POLIEN 2.70% 01/10/2030	0.00 IT0005654642
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00 IT0005596470
ANTOFAGASTA PLC 5.625% 09/09/2035	0.00 USG0399BAC12
CVS HEALTH 5.05% 25/03/2048	0.00 US126650CZ11
SPAIN GOV. BD. 1.50% 30/04/2027	0.00 ES00000128P8
BUNDESREPUB. DEUTSCHLAND 2.6% 15/AUG/2035	0.00 DE000BU2Z056
SEVERN TRENT PLC	0.00 GB00B1FH8J72
JBS USA LUX JBS US 5.75% 1/4/2033	0.00 US46590XAY22
INFORMA 3.125% 05/07/2026	0.00 XS1853426895
NEW YORK STATE DO 5.832% 1/7/2055	0.00 US649855FG30
AUSTRALIA GOVERNME 0.50% 21/09/2026	0.00 AU0000106411
N/WIDE. B/SOC. 4.00% 14/09/2026	0.00 US63859XAD93
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
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00 JP1201661JA3
NORSK HYDRO ASA	0.00 NO0005052605
REVVITY INC	0.00 US7140461093

T-MOBILE USA 3.00% 15/02/2041	0.00 US87264ABL89
BRISTOL-MYERS SQU 4.625% 15/05/2044	0.00 US110122DH81
OSK MITSUI OSK LINES LTD	0.00 JP3362700001
PANDORA	0.00 DK0060252690
AMERICAN FINANCIAL GROUP INC	0.00 US0259321042
MEXICO GOV. INTL. 5.375% 22/03/2033	0.00 US91087BBK52
ALLY FINANCIAL INC	0.00 US02005N1000
PENSKE TRUCK LEAS 5.75% 24/5/20264/05/2026 USD1000	0.00 US709599BU71
144A	
OVINTIV INC COM USD0.01	0.00 US69047Q1022
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00 ES00000012L52
CANTOR FITZGERALD 7.20% 12/12/2028	0.00 US138616AM99
ALPHABET 5.30% 15/05/2065	0.00 US02079KAN72
EMPIRE CO LIMITED	0.00 CA2918434077
TENNET HLDG. 2.00% 05/06/203415 REGS	0.00 XS1828037827
REGAL REXNORD CORP 6.05% 15/02/2026	0.00 US758750AL75
BUNDESOBLIGATION 0.0% 16/APR/2027	0.00 DE0001141851
PENSKE TRUCK LEAS 4.40% 01/07/2027/07/2027 USD1000	0.00 US709599BN39
144A	
SPAIN GOV. BD. 5.15% 31/10/2044	0.00 ES000000124H4
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00 FR0010870956
A P MOLLER MAERSK AS	0.00 DK0010244425
AMERICAN INTERNATI 5.45% 07/05/2035	0.00 US026874DX22
CAP. ONE FINL. F2F 30/10/2031	0.00 US14040HDC60
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00 CA135087H235
SCOUT24 SE	0.00 DE000A12DM80
DTE ELECTRIC CO 3.7% 15/MAR/2045	0.00 US23338VAE65
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00 DE0001102440
DT MIDSTREAM 5.80% 15/12/2034	0.00 US23345MAD92
METSO CORPORATION	0.00 FI0009014575
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.00 AU00000013740
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00 ES00000012I32
JERONIMO MARTINS SGPS SA	0.00 PTJMT0AE0001
WEA FIN. WESTFIELD 4.75% 17/09/2044	0.00
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00
Outstanding Settlement Receipts - GBP	0.00
LY CORPORATION	0.00 JP3933800009
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.00 US912810RQ31
NEXTERA ENERGY CAP 4.85% 04/02/2028	0.00 US65339KDG22
NEXTERA ENERGY CA 4.685% 1/9/2027	0.00 US65339KCL26
COREBRIDGE FINL. 3.65% 5/4/2027	0.00 US21871XAD12
HEINEKEN HOLDING NV	0.00 NL0000008977
DIGITAL DUTCH FIN 3.875% 15/07/2034	0.00 XS3102229922
NEWS CORP	0.00 US65249B1098
EQUINIX EUR. 2 FIN 3.25% 19/05/202929	0.00 XS3073596341
BPCE 5.25% 22/10/2030	0.00 FR001400WKF1
WP CAREY 4.65% 15/7/2030	0.00 US92936UAN90
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000	0.00 XS2434710799
40	
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%	0.00 US85325C2D33
21/01/2029	
CHOICE HOTELS INTERNATIONAL INC	0.00 US1699051066
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00 IT0005402117
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00 CA135087P329
FLORIDA POWER & LI 5.30% 15/06/20342034 USD1000	0.00 US341081GU57
APPLE INC 2.7% 05/AUG/2051	0.00 US037833EK23
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.00 JP1300301940
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00 IT0005413171
AMERICAN HOMES 4 R 4.95% 15/06/2030	0.00 US02666TAK34
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.00 US912810RS96
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00 ES00000012J15
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00 IT0005363111
ORKLA ASA	0.00 NO0003733800

LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.00 US53079EBN31
HMC CAPITAL LTD	0.00 AU0000058943
VERIZON COMMS. 3.40% 22/03/20411000	0.00 US92343VKG44
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00 FR0013404969
COLOPLAST	0.00 DK0060448595
MORGAN STANLEY F2F 18/10/2030	0.00 US61747YFU47
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00 IT0005274805
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00 NL0012171458
UK. GILT 4.25% 7/12/2055	0.00 GB00B06YGN05
BNP PARIBAS FRN 24/02/2028	0.00 FR0014008M24
WESTERN MIDSTREAM 5.25% 01/02/2050	0.00 US958667AA50
JBS USA LUX SARL / 5.95% 20/04/2035	0.00 US472140AA00
INTERTEK GROUP INC	0.00 GB0031638363
WISE CL A ORD SHS	0.00 GB00BL9YR756
ALIGN TECHNOLOGY INC	0.00 US0162551016
TRANSCANADA PIPEL 4.625% 01/03/20344 USD1000	0.00 US89352HAM16
BALTIMORE GAS & EL 5.45% 1/6/2035	0.00 US059165ET34
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00 IT0005340929
LENDLEASE GRP.	0.00 AU000000LLC3
RIO TINTO FIN. US 4.875% 14/03/2030	0.00 US76720AAS50
VERIZON COMMUNICATIONS 1.12% 19/SEP/2035	0.00 XS2320760114
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00 DE0001102515
MARKS & SPENCER GROUP	0.00 GB0031274896
TRUIST FINL. F2F 30/10/2029	0.00 US89788MAQ50
TENNET HLDG. 1.375% 26/6/2029	0.00 XS1632897929
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00 DE0001135176
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00 IT0005521981
RAIFFEISEN BANK INTE F2V 02/01/2035	0.00 XS2904849879
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.00 JP1201301B94
NESTLE HOLDINGS INC 4.0% 24/SEP/2048	0.00 US641062AN41
IVANHOE MINES LTD COM NPV CL A	0.00 CA46579R1047
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.00 FR001400QOL3
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00 DE0001102473
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
INDONESIA TSY. BD 7.125% 15/06/2038	0.00 IDG000021809
NESTE OYJ	0.00 FI0009013296
GJENSIDIGE FORSIKR NOK	0.00 NO0010582521
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.00 JP1300341B39
CNH INDUSTRIAL NV COM	0.00 NL0010545661
UBS GROUP AG 3.75% 11/AUG/2036	0.00 CH1474856965
IDEX 4.95% 01/09/2029	0.00 US45167RAJ32
REPUBLIC OF POLAND 5.00% 25/01/2030	0.00 PL0000117370
ZURICH FIN. IRELAND F2V 19/4/20519/04/51 USD200000 57	0.00 XS2283177561
HONGKONG LAND HOLDINGS LTD	0.00 BMG4587L1090
HARBIN ELECTRIC CO LTD	0.00 CNE1000003C0
HAMBURG COMMER. BA 4.50% 24/7/2028	0.00 DE000HCB0B44
Income Due - CAD	0.00
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
KEYMED BIOSCIENCES INC	0.00 KYG5252B1023
BANK OF AMERICA CORP 3.59% 21/JUL/2028	0.00 US06051GGR48
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00 ES0000012729
INTEL 4.10% 11/5/2047	0.00 US458140AY68
CREDIT AGRICOLE F2F 09/01/2029	0.00 US22536PAP62
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00 DE0001102549
REA GROUP LTD	0.00 AU000000REA9
MELROSE INDUSTRIES PLC	0.00 GB00BNGDN821
DELTA AIR LINES INC	0.00 US2473617023
LOTTERY CORPORATION LIMITED	0.00 AU0000219529
ICON INVS. SIX DA 5.849% 08/05/2029	0.00 US45115AAB08

JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00 JP1201831P14
INTESA SANPAOLO F2V 20/06/205444A	0.00 US46115HCB15
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00 JP1201511EC7
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
BPCE SA F2F 20/01/2034	0.00 FR001400WP90
SKF AB	0.00 SE0000108227
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.00 JP1201761M45
RCI BANQUE FRN 24/03/2037	0.00 FR001400YSZ1
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
EISAI CO LTD JPY	0.00 JP3160400002
BROOKLYN UNION GA 6.415% 18/07/2054	0.00 US114259AY07
CAIXABANK F2F 23/2/2033	0.00 XS2558978883
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00 AU3TB0000150
EXOR NV	0.00 NL0012059018
PHILLIPS 66 4.90% 1/10/2046	0.00 US718547AP73
EMERA ORD SHS	0.00 CA2908761018
VONOVIA SE 1.50% 14/6/2041	0.00 DE000A3E5MK0
NEWDAY FUNDING MASTER ISSUER 2X C FRN 7/15/2032	0.00 XS2834467602
SPAIN GOV. BD. 0.80% 30/07/2027	0.00 ES0000012G26
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00 JP1300361C33
BE SEMICONDUCTOR EURO	0.00 NL0012866412
RIO TINTO FIN. USA 5.00% 14/03/2032	0.00 US76720AAT34
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00 BE0000360694
INTESA SANPAOLO F2V 21/11/2033	0.00 US46115HBV87
CARNIVAL 6.125% 15/02/2033	0.00 US143658BX94
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00 AU3FN0080883
SPAIN GOV. BD. 0.70% 30/04/2032	0.00 ES0000012K20
ANARAFE SL FRN 18/01/2028N 18/01/2028 EUR100000	0.00
FUT DEC 25 CBT UL T-BONDS	0.00
SONOCO PRODS. 4.60% 01/09/2029	0.00
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00 US797440BW34
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
TARGA RES. 6.125% 15/3/2033	0.00 US87612GAC50
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.00 CA135087Q723
RAIFFEISEN BANK INTE F2V 18/6/2032	0.00 XS2189786226
EUROFINS SCIENTIFIC	0.00 FR0014000MR3
NITORI CO LTD TEMPORARY CODE	0.00 JP3756100008
ERAC USA FIN LLC 4.6% 01/05/2028	0.00 US26884TAV44
STANDARD CHARTERED F2V 16/11/2028	0.00 USG84228FL77
SALUTE SERIES 2024-1 1 A FRN 15/06/2056	0.00 AU3FN0086344
CHINA RESOURCES GAS GROUP LTD	0.00 BMG2113B1081
UK. GILT 1.125% 31/1/2039	0.00 GB00BLPK7334
ENEL FIN. INTL. 1.875% 12/7/2028	0.00 USN30706VD93
TALANX AG	0.00 DE000TLX1005
US. TSY. NOTE/BOND 4.00% 31/03/2030	0.00 US91282CMU26
COX COMMS. 2.60% 15/06/20316% 15/06/2031	0.00 US224044CN54
AKER BP ASA NOK1	0.00 NO0010345853
FORTUM OYJ	0.00 FI0009007132
CANADIAN GOVERNMENT 2.50% 01/08/2027	0.00 CA135087T461
NTT FIN. 5.502% 16/07/2035	0.00 US62954WAV72
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.00 JP1300281845
US TREASURY N/B 3.87% 31/DEC/2029	0.00 US91282CGB19
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00 US912810QA97
BALOISE HOLDING-REG	0.00 CH0012410517
Income Due - PLN	0.00
AMGEN 5.65% 2/3/2053	0.00 US031162DT45
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00 IT0005383309
TREASURY CORP VICT 2.25% 15/09/2033	0.00 AU3SG0002504
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00 FR0013257524
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00 JP1300771P16

MEDIBANK PRIVATE LIMITED	0.00 AU000000MPL3
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
AZRIELI GROUP	0.00 IL0011194789
HCA 5.50% 15-JUN-47	0.00 US404119BV04
CONS. EDISON OF NE 4.30% 01/12/2056	0.00 US209111FK46
HORMEL FOODS CORPORATION	0.00 US4404521001
AIB GRP. FRN 15/05/2031	0.00 USGOR4HJAK23
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00 IT0005508590
EUROBANK SA F2F 24/09/2030	0.00 XS2904504979
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00 IT0005083057
ERIE INDEMNITY CO	0.00 US29530P1021
NEMETSCHEK AG	0.00 DE0006452907
GRUPO AEROPORTUARIO DEL CENTRO NORTE SAB DE CV ADR	0.00 US4005011022
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00 IT0005530032
TRATON FINANCE LU 3.375% 14/01/2028	0.00 DE000A3L69X8
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00 CH0466642201
STELLANTIS NV 4.0% 19/MAR/2034	0.00 XS2937308067
DAE FNDG. 3.375% 20/03/2028	0.00 XS2286303495
KRAFT HEINZ FOODS 5.40% 15/03/2035	0.00 US50077LBN55
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00 US912828YX25
SIEMENS FINANCIER 3.625% 22/2/2044	0.00 XS2769892600
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00 JP1300331A99
RAIFFEISENBANK AUSTR F2F 21/05/2029029	0.00 XS3076190324
TARGA RES. 4.20% 01/02/2033	0.00 US87612GAA94
BELIMO HOLDING AG CHF0.05 (REGD)	0.00 CH1101098163
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
TENNESSEE GAS PIPE 7.00% 15/10/2028D1000	0.00 US880451AV10
ENERGY TRANSFER OP 5.00% 15/05/2050	0.00 US29278NAR44
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00 IT0005580094
APTIV 3.10% 1/12/2051	0.00 US03835VAJ52
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00 FRO01400NEF3
ACCENTURE CAPITAL 4.50% 04/10/2034	0.00 US00440KAD54
ITALY BUONI POLIEN 3.45% 15/07/2031	0.00 IT0005595803
HCA 5.75% 01/03/2035	0.00 US404119DB22
NICE LTD	0.00 IL0002730112
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00 JP1201691K75
BIOMERIEUX NPV	0.00 FRO013280286
AISIN SEIKI CO LTD	0.00 JP3102000001
FORD MOTOR CREDIT 7.35% 06/03/2030	0.00 US345397C684
SEVERN TRENT UTILI 5.25% 4/4/2036	0.00 XS2607194086
KNORR BREMSE AG	0.00 DE000KBX1006
BANKINTER SA	0.00 ES0113679I37
ABBVIE 5.20% 15/03/2035	0.00 US00287YEA38
PRESS KOGYO CO	0.00 JP3833600004
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.00 AU3FN0081790
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00 JP1300391D69
RENAULT SA	0.00 FRO000131906
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00 IT0005500068
ANHEUSER-BUSCH INB 4.35% 1/6/2040	0.00 US035240AS95
SPAIN GOV. BD. 2.70% 31/01/2030	0.00 ES0000012O00
FRENCH REPUBLIC GO 3.75% 25/5/2056	0.00 FRO01400XJ3
MAKITA CORPORATION	0.00 JP3862400003
UNITED AIRLINES HOLDINGS INC	0.00 US9100471096
COMCAST CORP 5.5% GTD SNR NTS 15/05/2064 USD1000	0.00 US20030NEG25
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00 NL0015001DQ7
ITALY BUONI POLIEN 3.60% 1/10/2035	0.00 IT0005648149
SVENSKA CELLULOSA AB - B SHARES	0.00 SE0000112724
PLAINS ALL AMER PIPELINE 4.7% 15/JAN/2031	0.00 US72650RBR21
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00 NL0015001XZ6

HENKEL AG & CO KGAA	0.00 DE0006048408
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00
KINGDOM OF BELGIUM 2.60% 22/10/2030	0.00 BE0000365743
ALIMENTATION COUC 5.267% 12/2/20344	0.00 US01626PAU03
BONOS Y OBLIG DEL ESTADO 3.2% 31 3.2% 31/OCT/2035	0.00 ES0000012P33
EURP. UNION 3.00% 4/3/2053	0.00 EU000A3K4DY4
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00 AU0000047003
BUNDESOBLIGATION 2.20% 10/10/2030.01 192	0.00 DE000BU25059
ENTAIN PLC	0.00 IM00B5VQMV65
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	
BUONI POLIENNALI D 1.25% 01/12/20260 REGS	0.00 IT0005210650
MONDAY COM LTD	0.00 IL0011762130
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00 IT0005437147
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00 JP1300751N79
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00 SG1M77906915
DEUTSCHE BAHN FIN 1.125% 29/05/2051051	0.00 XS2357951164
SWO USD RCV SOFR 1D PAY 4.1 020326	0.00
BROADCOM INC 3.419% 15/04/2033	0.00 US11135FBK66
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00 NL0015001AM2
SNAP INC	0.00 US83304A1060
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
NEW ORIENTAL EDUCASPON ADS EA REP 10 ORD SHS	0.00 US6475812060
JYSKE BANK A/S F2F 26/10/2028	0.00 XS2615271629
BARCLAYS FRN 25/02/2031	0.00 US06738ECY95
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00 NL0015000RP1
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00 BE0000341504
ZENSHO HOLDINGS CO LTD	0.00 JP3429300001
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00 JP1201791N14
AUSTRALIAN GOV. 3.00% 21/11/2033	0.00 AU0000217101
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00 JP1201771M76
CK ASSET HOLDINGS HK	0.00 KYG2177B1014
TARGA RES. 4.95% 15/04/2052	0.00 US87612GAB77
AEP TRANSMISSION CO LLC 2.75% SNR NTS 15/08/2051	0.00 US00115AAN90
USD1000 N	
SARTORIUS STEDIM B EURO0.1666	0.00 FR0013154002
SK TELECOM	0.00 KR7017670001
JEFFERIES FINANCIAL GROUP INC 2.75% 15/10/2032	0.00 US47233JDX37
NOVA LTD	0.00 IL0010845571
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.00 JP1300351B93
CHUBU ELECTRIC POWER CO INC	0.00 JP3526600006
JEFFERIES FINANCI 5.875% 21/07/2028	0.00 US47233WBM01
INTL CONS AIRLINE ORD	0.00 ES0177542018
PIEDMONT NATURAL G 2.50% 15/3/2031	0.00 US720186AN51
TOHO CO LTD JPY	0.00 JP3598600009
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00 IT0005494239
DIAMONDBACK ENERGY 5.90% 18/04/2064	0.00 US25278XBB47
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00 JP1300621K47
MPLX 5.40% 01/04/2035	0.00 US55336VBY56
LIFCO AB SER B NPV	0.00 SE0015949201
SGH LIMITED ORDINARY FULLY PAID	0.00 AU0000364754
GREEN CROSS CORPORTION	0.00 KR7006280002
SPAIN GOV. BD. 2.35% 30/07/2033	0.00 ES00000128Q6
UNION PACIFIC 5.15% 20/01/20630	0.00 US907818GD49
T-MOBILE USA 5.125% 15/05/2032	0.00 US87264ADS15
APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055	0.00 AU3FN0086559
BARCLAYS FRN 11/08/2046	0.00 US06738EDE23
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00 JP1300321A34
MITSUBISHI HC CAPITAL INC	0.00 JP3499800005
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00 IT0005445306
HANKYU HANSHIN HOLDINGS NPV	0.00 JP3774200004

ATMOS ENERGY 5.75% 15/10/2052	0.00 US049560AY17
CHARTER COMMS. OPE 6.65% 01/02/203401/02/2034 USD	0.00 US161175CP73
BRENNTAG SE	0.00 DE000A1DAHHO
SMURFIT WESTROCK P ORD USD0.001 DI	0.00 IE00028FXN24
WILMAR INTERNATIONAL LTD	0.00 SG1T56930848
UK. GILT 3.50% 22/07/2068	0.00 GB00BBJNQY21
NIPPON PAINT HOLDINGS CO LTD	0.00 JP3749400002
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.00 JP1300811Q17
UK. GILT 1.75% 22/1/2049	0.00 GB00BFWFPP71
M3 INC NPV	0.00 JP3435750009
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.00 DE000BU2F009
AMERICAN EXPRESS F2F 30/01/2036	0.00 US025816DZ98
SPAIN GOV. BD. 1.00% 31/10/2050	0.00 ES0000012G00
DEUTSCHE BAHN FIN 1.625% 16/8/2033NTS 16/08/2033	0.00
EUR1000	
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00 ES0000012I24
CAP. ONE FINL. F2F 26/7/2030	0.00 US14040HDG74
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00 JP1201841P46
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00 IT0005467482
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.00 JP1024571Q21
GALP ENERGIA SGPS SA-B SHRS	0.00 PTGALOAM0009
KEYCORP F2F 06/03/2035	0.00 US49326EEP43
SHIMANO INC	0.00 JP3358000002
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	
SECURITAS AB	0.00 SE0000163594
JAPAN GOV. TWENTY 2.00% 20/12/2044	0.00 JP1201911R15
MOLSON COORS BEVERAGE CO	0.00 US60871R2094
CANADIAN GOV. BD. 3.25% 01/06/20350	0.00 CA135087S620
FRESENIUS MEDICAL 3.00% 1/12/2031/2031 USD1000 144A	0.00 US35805BAE83
ORACLE CORP 3.8% SNR NTS 15/11/2037 USD2000	0.00 US68389XBP96
NIPPON SANJO HOLDINGS CORP	0.00 JP3711600001
APA GROUP	0.00 AU000000APA1
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00 DE0001102572
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00 JP1201811N77
SANTANDER UK GRP. HL F2F 22/09/2036D	0.00 US80281LAY11
TREND MICRO INCORPORATED	0.00 JP3637300009
FLUTTER ENTERTAINM ORD	0.00 IE00BWT6H894
CANADIAN GOV. 1.50% 01/12/2031	0.00 CA135087N266
NEXON CO LTD	0.00 JP3758190007
ZALANDO SE NPV	0.00 DE000ZAL1111
AEP TEXAS 5.45% 15/05/2029	0.00 US00108WAS98
M&G F2V 20/10/2048	0.00 XS1888930150
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00 NL0000102317
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00 BE0000335449
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00 JP1300761NA3
ALIBABA HEALTH INF	0.00 BMG0171K1018
SOLVAY FIN. AMERIC 5.65% 4/6/2029	0.00 US834423AE54
CCL INDUSTRIES INC	0.00 CA1249003098
BENTLEY SYSTEMS INC	0.00 US08265T2087
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00 JP1201461D98
SK HYNIX 5.50% 16/01/2027	0.00 USY8085FBT67
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00 DE0001135366
CROWN CASTLE 2.10% 01/04/2031	0.00 US22822VAV19
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00 CA135087M847
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00 JP1201721L45
CHARTER COMMS. OPE 6.70% 01/12/2055	0.00 US161175CT95
SAECURE 20 BV 20 A FRN 28/4/2093	0.00 XS2321519600
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.00 JP1201231AC0
MONDI PLC ORD EUR0.22	0.00 GB00BMWC6P49
JPMORGAN CHASE & CO F2F 25/07/2033	0.00 US46647PDH64
NIPPON BUILDING FUND INC	0.00 JP3027670003

SOUTHERN GAS CAP. 4.40% 30/5/2047000 2017-A	0.00 US8426EPAC26
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00 JP1201751M13
COX COMMS. 2.95% 1/10/2050	0.00 US224044CM71
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00 JP1201711L13
CONCORDIA FINANCIAL GROUP LTD	0.00 JP3305990008
RYOHIN KEIKAKU CO NPV	0.00 JP3976300008
VENTURE GBL. CALC 4.125% 15/08/20310.0% 15/08/2031	0.00 US92328MAB90
SUMITOMO METAL MINING CO LTD	0.00 JP3402600005
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
BUONI POLIENNALI D 0.95% 01/12/2031	0.00 IT0005449969
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00 AU000XCLWAR9
UBS GRP. F2F 13/08/2030	0.00 US902613AA61
ROCHE HLDGS. 1.93% 13/12/2028	0.00 USU75000BW55
DAI NIPPON PRINTING CO LTD	0.00 JP3493800001
JDE PEETS BV	0.00 NL0014332678
LA MONDIALE SAM F2V 26/1/2047EGS	0.00 XS1556395710
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00 JP1300781P48
BEIJER REF AB SER B NPV	0.00 SE0015949748
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00 JP1300801PA2
NATWEST GRP. F2V 02/03/2027	0.00 US639057AJ71
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00 XS1580239207
WESTERN GAS PARTNE 4.65% 01/07/2026	0.00 US958254AF13
BARCLAYS 5.20% 12/05/2026	0.00 US06738EAP07
SEKISUI CHEMICAL CO Y50	0.00 JP3419400001
SAPUTO INC	0.00 CA8029121057
UTD. AIRLINES 4.375% 15/04/2026	0.00 US90932LAG23
SHISEIDO COMPANY LIMITED	0.00 JP3351600006
AMPRION 0.625% 23/9/2033EGS	0.00 DE000A3E5VX4
CHINA CONSTRUCION ENGINEERING CORP LTD	0.00 CNE100000F46
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00 IT0005370306
CONOCOPHILLIPS 5.7% GTD SNR NTS 15/09/2063 USD1000	0.00 US20826FBH82
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00 JP1201491E67
SANTOS FINANCE LTD 6.87% 19/SEP/2033	0.00 USQ82780AG49
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00 AU000000SHL7
LOGICOR FINC. SAR 0.875% 14/1/2031	0.00 XS2286012849
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00 IT0005170839
ORSTED A S DKK10 INTERIM 131025 TEMP	0.00 DU08V2FG45D8
FLORIDA POWER & LI 3.95% 01/03/2048	0.00 US341081FQ54
SK HYNIX 1.50% 19/1/2026	0.00 USY8085FBA76
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00 AU000XCLWAG2
ITALY BUONI POLIEN 3.45% 1/3/2048	0.00 IT0005273013
NATIONAL GRID ELE 1.625% 07/10/2035	0.00 XS2241245203
SOUTHERN CALIFORNI 4.65% 01/10/2043	0.00 US842400FZ13
PHONIX FINANCE LTD	0.00 IL0007670123
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00 JP1300691M16
SCREEN HOLDINGS CONPV	0.00 JP3494600004
LA MONDIALE SAM F2V 18/1/2048GS	0.00 XS1751476679
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00 AU000XCLWAM0
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00 JP1201651J76
Income Due - EUR	0.00
T-MOBILE USA INC 5.25% 15/06/2055	0.00 US87264ADN28
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.00 AU3FN0085361
BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026	0.00 IT0005454241
CANADIAN GOV. BD. 3.50% 1/3/2028	0.00 CA135087P576
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00 JP1201521F37
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00 NL00150012X2
TOPPAN HOLDINGS INC	0.00 JP3629000005
ADDTECH AB SER B NPV	0.00 SE0014781795
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00 JP1300671L78
IGM FINANCIAL INC	0.00 CA4495861060

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
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00 US233853AV24
JFE HOLDINGS INC	0.00 JP3386030005
US. TSY. NOTE/BOND 4.75% 15/08/20552055 USD100 BONDS	0.00 US912810UM89
08/55	
CANADIAN DOLLAR	0.00
TRELLEBORG AB-B SHS	0.00 SE0000114837
UK. GILT 6.00% 07/12/2028	0.00 GB0002404191
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00 JP1201501E99
DCC PLC	0.00 IE0002424939
KESKO OYJ-B SHS	0.00 FI0009000202
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00 AU3FN0083648
AKER BP 3.10% 15/7/2031	0.00 US55037AAB44
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00 BE0000352618
DAVITA INC	0.00 US23918K1088
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00 JP1300591J79
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00 IT0005377152
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00 IT0005433195
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00 BE0000345547
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00 NL0012818504
SINGAPORE AIRLINES LTD	0.00 SG1V61937297
BERKSHIRE HATHAWAY 3.80% 15/07/2048	0.00 US084659AP66
CONTINENTAL AG	0.00 DE0005439004
FIFTH THIRD BANCORP 4.337% 25 AP 4.33% 25/APR/2033	0.00 US316773DF47
SITC INTERNATIONAL	0.00 KYG8187G1055
KAZMUNAYGAS NATIONAL CO 3.5% 14/APR/2033	0.00 XS2242422397
DAITO TRUST CONS CO	0.00 JP3486800000
ISUZU MOTORS	0.00 JP3137200006
ALPHABET INC 5.25% 15/MAY/2055	0.00 US02079KAM99
ITALY BUONI POLIEN 2.45% 1/9/2033	0.00 IT0005240350
BUONI POLIENNALI DEL TES 3.25% 01/MAR/2038	0.00 IT0005496770
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00 AU000000S320
BLUESCOPE STEEL LIMITED	0.00 AU000000BSLO
TENARIS SA	0.00 LU2598331598
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00 NL0013552060
TIS INC	0.00 JP3104890003
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00 JP13002918A0
PERMIAN RES. OPERA 6.25% 01/02/2033	0.00 US71424VAB62
EVONIK INDUSTRIES AG	0.00 DE000EVNK013
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00 JP1400101H56
UK. GILT 1.625% 10/22/2054	0.00 GB00BJLR0J16
KEPPEL LTD	0.00 SG1U68934629
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00 CA135087F825
HANWHA CORPORATION	0.00 KR7000880005
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00 AU0000249302
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00 US015857AF21
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00 JP1201581G90
ALEXANDRIA REAL ES 3.00% 18/05/20511	0.00 US015271AX76
NYL MSCI EMER 2512 F	0.00
DELIVERY HERO SE	0.00 DE000A2E4K43
YAMAHA MOTOR CO	0.00 JP3942800008
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00 AU3FN0082608
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00 IT0005162828
TFI INTERNATIONAL INC	0.00 CA87241L1094
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00 FR0014002JM6
INDUSTRIVARDEN AB SER C NPV	0.00 SE0000107203
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00 BE0000320292
KOREA GAS CORPORATION	0.00 KR7036460004
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO	0.00 CNE100000X85
LTD	
WEA FIN. WESTFIELD 4.75% 17/09/2044NTS 17/09/2044	0.00 USU94299AD35
USD200000	

SPAIN GOV. BD. 1.20% 31/10/2040	0.00 ES0000012G42
ENERGY TRANSFER 6.40% 1/12/2030	0.00 US29273VAT70
SPAIN GOV. BD. 3.45% 30/07/2066	0.00 ES00000128E2
ICL GROUP LTD	0.00 IL0002810146
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000CAR3
Income Due - CNY	0.00
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.00 US744448DA65
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00 DE0001135085
GREAT WALL MOTOR CO LTD	0.00 CNE1000018V8
SWEDISH ORPHAN BIOVITRUM PUBL AB	0.00 SE0000872095
GEN. MOTORS 6.60% 01/04/2036	0.00 US37045VAK61
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00 US912810FP85
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00 JP3897700005
KIKKOMAN CORPORATION JPY	0.00 JP3240400006
STELLANTIS FIN. U 2.691% 15/09/20311 USD 144A	0.00 US858555CAB63
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00 IT0001086567
JBS USA LUX JBS US 3.00% 15/5/2032	0.00 US46590XAP15
BUONI POLIENNALI DEL TES 4.1% 01/FEB/2029	0.00 IT0005566408
MINEBEA MITSUMI INC	0.00 JP3906000009
EDENRED	0.00 FR0010908533
BANK OF AMERICA F2F 19/6/2041	0.00 US06051GJE08
HENDERSON LAND DEVELOPMENT CO	0.00 HK0012000102
LEG IMMOBILIEN SE	0.00 DE000LEG1110
ALBERTSONS COMPANIES INC	0.00 US0130911037
UNI CHARM CORPORATION	0.00 JP3951600000
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00 JP1201531F68
ENBRIDGE 5.95% 5/4/2054	0.00 US29250NCD57
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00 BE0000349580
BRL BNP PARIBAS A/C	0.00
SYSMEX CORP	0.00 JP3351100007
ALTERITY THERAPEUTICS LIMITED OPTION EXPIRING 260227	0.00 AU0000392524
IMCD NV	0.00 NL0010801007
ELISA CORPORATION OYJ-A S	0.00 FI0009007884
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00 IT0005582421
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00 IT0005177909
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.00 US644188BH66
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00 JP1400131L54
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00 JP1300141445
JAPAN GOV. THIRTY 1.80% 20/03/2054	0.00 JP1300821Q49
BUONI POLIENNALI 0.95% 01/06/2032	0.00 IT0005466013
ITALY BUONI POLIEN 3.45% 15/07/2027	0.00 IT0005599904
MAYVILLE ENGINEERING CO INC	0.00 US5786051079
BUNDESREPUBLIK DEU 2.90% 15/08/2056.01 REGS	0.00
FLORIDA POWER & LI 5.60% 15/06/20542054 USD1000	0.00 US341081GV31
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00 IT0005556011
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.00 XS2264978623
TEVA PHARMACEUTICA 3.75% 09/05/20277	0.00 XS2406607098
UK. GILT 2.50% 7/22/2065	0.00 GB00BYYMZX75
MARRIOTT INTL. MD 4.90% 15/04/2029	0.00 US571903BL69
FOX CORP COM	0.00 US35137L2043
ALLY FINANCIAL INC F2F 17/01/2031	0.00 US02005NBW92
MORGAN STANLEY 3.622% 01/04/2031	0.00 US6174468P76
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00 IT0005542797
CDW CDW FIN. 5.10% 01/03/2030	0.00 US12513GBK40
SINOTRUK HONGKONG LIMITED	0.00 HK3808041546
NOK BNP PARIBAS A/C	0.00
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00 IT0005240830
DENMARK GOV. BD. 0.50% 15/11/2027	0.00 DK0009923567
QANTAS AIRWAYS LIMITED	0.00 AU000000QAN2
SYNCHRONY FINANCIAL F2F 29/07/2029	0.00 US87165BAX10
ASX LIMITED	0.00 AU000000ASX7
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00 FR0014004J31
SANDS CHINA LIMITED	0.00 KYG7800X1079

CANADIAN GOV. BD. 5.75% 01/06/2029	0.00 CA135087WL43
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00 BE0000337460
BECTON DICKINSON 1.336% 13/08/2041	0.00 XS2375844656
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00 JP1201211A94
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00 JP1300611K15
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00 BE0000354630
HYUNDAI CAP. AMERI 4.25% 18/09/2028	0.00 US44891ADZ75
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032	0.00 AU3FN0083036
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00 HK0000093390
VERIZON COMMS. 2.65% 20/11/2040	0.00 US92343VFT61
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00 ES0000012M93
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00 FR0013480613
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00 JP1200951760
JPM. CHASE F2F 23/01/2030	0.00 US46647PEB85
SPAIN GOV. BD. 1.90% 31/10/2052	0.00 ES0000012K46
EMS CHEMIE HLDS REG	0.00 CH0016440353
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00 BE0000331406
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00 JP1201411CC4
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00 JP1200931739
SPAIN GOV. BD. 3.50% 31/01/20411/01/2041	0.00 ES0000012075
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00 NL0015031501
CROWN CASTLE INTL 2.90% 01/04/2041	0.00 US22822VAX91
AMERCO COM	0.00 US0235865062
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
S&P 500 EMINI 2512 F	0.00
ALTEOGEN INC	0.00 KR7196170005
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00 JP1200851630
BUONI POLIENNALI D 0.60% 01/08/2031	0.00 IT0005436693
YARA INTERNATIONAL ASA	0.00 NO0010208051
KAWASAKI HEAVY INDUSTRIES LTD	0.00 JP3224200000
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00 BE0000351602
SYENSQO SA NPV	0.00 BE0974464977
HEALTH CARE SERV. 5.20% 15/06/2029	0.00 US42218SAK42
SPAIN GOV. BD. 3.45% 30/7/2043	0.00 ES0000012K95
TRYG AS	0.00 DK0060636678
NIPPON LIFE INSURANC F2V 23/01/2055	0.00 XS2979680332
FRENCH REPUBLIC GO 3.60% 25/05/204242.	0.00 FR001400WYO4
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00 IT0005561888
SODEXO	0.00 FR0000121220
NISSAN MOTOR CO	0.00 JP3672400003
AIB GRP. F2F 17/11/2027REGS	0.00 XS2343340852
BAYERISCHE MOTOREN WERKE-PFD	0.00 DE0005190037
NUTRIEN 5.25% 15/01/2045	0.00 US67077MAS70
SARTORIUS AG VORZUG	0.00 DE0007165631
MERCK & CO INC 4.9% SNR NTS 17/05/2044 USD2000	0.00 US58933YBL83
SAMSUNG FIRE MARINE INSURANCE	0.00 KR7000810002
ANTHEM 5.10% 15/1/2044	0.00 US94973VBF31
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00 DE0001135069
INDUSTRIVARDEN AB	0.00 SE0000190126
COMERICA F2F 30/01/2030	0.00 US200340AW72
LAND SECURITIES GROUP PLC	0.00 GB00BYW0PQ60
TOKYU CORP NPV	0.00 JP3574200006
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00 JP1400121K57
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00 JP1400151N57
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00 IT0005421703
CDS_IX_CCP CDX.NA.IG.45 1%	0.00
20301220CHASUS33ICEEUS2165BYE12	
TELECOM ITALIA SPA	0.00 IT0003497168
MEDTRONIC GLOBAL HLDINGS 1.37% 15/10/2040	0.00 XS2238792332
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00 XS2389757944
HYUNDAI CAP. AMERI 5.35% 19/3/2029	0.00 US44891ACY10
MARRIOTT INTL. MD 3.50% 15/10/2032USD1000 GG	0.00 US571903BF91

JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00 JP1300701M48
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00 NL0015000B11
PARAMOUNT GBL. 4.90% 15/08/2044	0.00 US124857AK99
BKW AG	0.00 CH0130293662
PACIFICORP 4.125% 15/01/2049	0.00 US695114CT39
GPE BRUXELLES LAM NPV	0.00 BE0003797140
INTERSTATE POWER & 5.60% 01/10/2055	0.00 US461070AY09
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00 US912810PU60
STORA ENSO OYJ-R SHS	0.00 FI0009005961
TELUS CORP NON-CANANDIAN	0.00 CA87971M9969
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00 IT0005398406
CK INFRASTRUCTURE	0.00 BMG2178K1009
NEWMONT NEWCREST F 5.35% 15/3/2034	0.00 US65163LAR06
SWATCH GROUP	0.00 CH0012255151
DOMINION ENERGY SOUTH CAROLINA INC 5.1% 1MTG BDS	0.00 US837004CJ73
01/06/2065 USD1000	
CHINA OILFIELD SERVICES	0.00 CNE1000002P4
NIBE INDUSTRIER AB SER B NPV	0.00 SE0015988019
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00 JP1300421E39
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00 DE0001030708
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00 JP1400041B55
INDUTRADE AB	0.00 SE0001515552
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00 JP1201391C86
CRRC CORP LIMITED	0.00 CNE100000CP9
UK. GILT 1.625% 22-OCT-71	0.00 GB00BFMCN652
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00 AU0000143901
OWENS CORNING 5.7% 15/JUN/2034	0.00 US690742AP69
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00 JP1200971792
TRANSCONTINENTAL G 3.25% 15/5/2030	0.00 US893574AP88
MEIJI HOLDINGS CO NPV	0.00 JP3918000005
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00 JP1300461F39
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00 AU3TB0000192
HULIC CO LTD	0.00 JP3360800001
BANK OF AMERICA F2F 24/05/20324/05/2032 EUR100000	0.00 XS2345798271
GETLINK SE	0.00 FR0010533075
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00 JP13002717A6
MARS 3.60% 01/04/203444A	0.00 US571676AC90
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.00 US53079EBJ29
CROWN CASTLE INTL. 2.25% 15/1/2031	0.00 US22822VAT89
EOG RES. 5.95% 15/7/2055	0.00 US26875PBA84
GS. GRP. F2F 27/01/2032	0.00 US38141GXR00
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00 IT0005438004
KIMCO REALTY 2.25% 01/12/2031	0.00 US49446RAY53
IPSEN PROMESSES SA	0.00 FR0010259150
NETHERLANDS GOVER 0.00% 15/07/2031	0.00 NL00150006U0
BROADCOM 5.20% 15/07/2035	0.00 US11135FCM14
3SBIO INC	0.00 KYG8875G1029
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00 US912810PW27
JPM. CHASE F2F 22/04/2035	0.00 US46647PEH55
ZAR BNP PARIBAS A/C	0.00
RATIONAL AG	0.00 DE0007010803
KAWASAKI KISEN KAI NPV	0.00 JP3223800008
BANCO SANTANDER SA F2V 27/1/2031	0.00 XS2984222989
UK. GILT 0.875% 31/01/2046	0.00 GB00BNNGP775
SOUTH WEST WATER F 5.75% 11/12/2032	0.00 XS2956847805
ANNALY CAPITAL MGT COM	0.00 US0357108390
ORACLE 4.10% 25/03/2061	0.00 US68389XCB91
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00 JP1201591GC4
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00 IT0005495731
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00 IT0005538597
NATWEST MKTS. 6.625% 22/6/2026	0.00 XS2638487566
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00 JP1300441E92
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00 JP1201641J38
MEDTRONIC 4.15% 15/10/2053	0.00 XS2834368453

ALEXANDRIA REAL ES 2.00% 18/05/20322	0.00 US015271AW93
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00 BE0000336454
RANDSTAD NV	0.00 NL0000379121
WESSEX WATER SERVS 6.50% 19/9/2040	0.00 XS3025173983
BARRY CALLEBAUT AG - REG	0.00 CH0009002962
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00 JP1201621H91
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00 IT0005217390
SHIMADZU CORP	0.00 JP3357200009
HENSOLDT AG	0.00 DE000HAG0005
SANTOS FIN. 6.875% 19/09/20333	0.00 US803014AB57
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00 IT0005425233
FRANCE GOV. BD. 1.75% 25/5/2066	0.00 FR0013154028
ENTERGY LOUISIANA 4.20% 1/9/2048	0.00 US29364WBB37
INFRASTRUTTURE WIR NPV	0.00 IT0005090300
ORACLE CORP 6.1% 26/SEP/2065	0.00 US68389XDT90
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00 JP1201251B37
ORACLE CORPORATION JAPAN	0.00 JP3689500001
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00 JP1300731N17
N/WIDE. B/SOC. F2F 07/12/2027	0.00 XS2562898143
COVIVIO	0.00 FR0000064578
WHARF REAL ESTATE HKD	0.00 KYG9593A1040
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00 BE0000326356
NEW ZEALAND DOLLAR	0.00
UK. GILT 0.625% 22/10/2050	0.00 GB00BMBL1F74
BAYER F2V 25/9/2083	0.00 XS2684846806
APPLE INC 3.75% SNR NTS 12/09/2047 USD2000	0.00 US037833DD98
NEXTERA ENERGY CAP 3.00% 15/1/2052/01/2052 USD1000	0.00 US65339KCA60
60	
IDEMITSU KOSAN CO LTD	0.00 JP3142500002
ONCOR ELEC. DELIVE 5.35% 4/1/2035	0.00 US68233JCZ57
COLUMBIA PIPELINE 6.036% 15/11/2033033	0.00 US19828TAB26
SINO LAND CO LTD HKG	0.00 HK0083000502
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00 BE0000356650
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00 JP1300601JA9
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00 JP1300631K78
DR ING HC F PORSCHE AG	0.00 DE000PAG9113
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00 JP1300681LA7
DEUTSCHE LUFTHANSA AG	0.00 DE0008232125
PORSCHE AUTOMOBIL HOLDING SE	0.00 DE000PAH0038
AMERICAN HOMES 4 R 5.50% 01/02/2034	0.00 US02666TAG22
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00 JP1201431D38
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00 BE0000350596
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00 DE0001135143
KINGDOM OF BELGIUM 2.70% 22/10/20299	0.00 BE0000362716
VERIZON COMMS. 2.355% 15/03/2032	0.00 US92343VGN82
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00 JP1201481E36
TENNET HLDG. 0.50% 9/6/2031	0.00 XS2348325494
HIKARI TSUSHIN INC	0.00 JP3783420007
STORE CAP. 2.70% 01/12/2031USD2000	0.00 US862121AD28
NETFLIX 3.875% 15-NOV-29	0.00 XS1989380172
SOUTHERN CAL EDISO 2.95% 01/02/2051/2051 USD1000	0.00 US842400GY39
2021A	
SWO USD RCV SOFR 1D PAY 4 230226	0.00
CAPITALAND INVE NPV	0.00 SGXE62145532
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00
INTEL CORP 4.90% 05/08/2052	0.00 US458140CB48
TELEPERFORMANCE	0.00 FR0000051807
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00 CA135087ZS68
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
REDE D OR SAO LUIZ SA	0.00 BRRDORACNOR8
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM	0.00
BARCLAYS	

DSV FIN. 3.25% 06/11/2030	0.00 XS2932834604
JAPAN GOV. THIRTY 0.70% 20/9/2051	0.00 JP1300721MA9
FORTUNA CONSUMER LOAN SR 24-2 CL C FLTGT RT	0.00 XS2887887748
18/10/2034	
VENTAS REALTY LIMITED PARTNERSHIP 3% GTD SNR NTS	0.00 US92277GAU13
15/01/2030 USD2000	
FUT PUT NOV 25 T-NOTE OPTION 1115	0.00
UTD. AIRLINES 4.625% 15/04/2029	0.00 US90932LAH06
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00 JP1300401D91
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00 JP1400111J52
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00 JP1300551H61
A P MOLLER-MAERSK B	0.00 DK0010244508
LYB INTL. FIN. III 5.50% 01/03/2034	0.00 US50249AAM53
SEMCORP INDUSTRIES LIMITED	0.00 SG1R50925390
KINGDOM OF BELGIUM 3.10% 22/06/2035	0.00 BE0000363722
ACCIONA SA	0.00 ES0125220311
CAIXABANK 3.375% 26/06/2035	0.00 XS3103589670
DSV FIN. 3.375% 06/11/2034	0.00 XS2932829356
SIMON PROP. GRP. 5.125% 01/10/20351/10/2035	0.00 US828807EA11
GECINA	0.00 FR0010040865
BUNDESREPUBLIK DEU 6.50% 04/07/2027EUR0.01 REGS	0.00 DE0001135044
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00 SE0017832488
KOBE BUSSAN CO LTD	0.00 JP3291200008
BARRATT REDROW PLC	0.00 GB0000811801
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00 JP1300261748
ING GROEP F2V 15/08/20340 REGS	0.00 XS2818300407
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.00 US37045XDH61
DENMARK GOV. BD. 2.25% 15/11/203301	0.00 DK0009924532
CIGNA 6.00% 15/01/2056	0.00 US125523DA57
FORD MOTOR 3.25% 12/02/2032	0.00 US345370DA55
ONEOK 4.45% 01/09/2049	0.00 US682680AZ68
FUT. ME 10Y CDN BND DEC25	0.00
YAKULT HONSHA	0.00 JP3931600005
TEVA PHARM. FIN. N 3.75% 09/05/2027	0.00 XS2406607098
PUBLIC SERVICE ELECTRIC 2.7% 01/MAY/2050	0.00 US74456QCD60
LOTUS BAKERIES NV	0.00 BE0003604155
BROWN FORMAN CORP	0.00 US1156372096
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00 JP1201601H38
MTR CORP	0.00 HK0066009694
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
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00 JP1300431E60
DAVIDE CAMPARI MIL	0.00 NL0015435975
BOLLORE SE	0.00 FR0000039299
BROWN & BROWN 6.25% 23/06/2055	0.00 US115236AN13
SPAIN GOV. BD. 2.40% 31/05/2028	0.00 ES0000012059
ZOZO INC	0.00 JP3399310006
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00 JP1201611H69
SILVER ARROW SA COMPARTMENT 15 A FRN 15/2/2030	0.00 XS2594043122
VERBUND AG	0.00 AT0000746409
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00 BE0000348574
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00 DK0009924102
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00 BE0000333428
BUNDESREPUBLIK DEU 2.30% 15/2/2033	0.00 DE000BU3Z005
VERIZON COMMUNICA 2.987% 30/10/2056	0.00 US92343VFW90
CELLNEX FIN. 2.00% 15/02/2033	0.00 XS2300293003
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.00 US19828TAA43
RPI_CCP USD RCV CPI1D PAY 2.4773% 01-MAY-2030CHASUS33LCHCUK	0.00
INTEL 5.60% 21/2/2054	0.00 US458140CM03
PECO ENERGY CO 1ST & REF MTG BD 3.05% 15/03/2051	0.00 US693304BA44
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00 JP1300571HC4
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00 CA135087YQ12
SPIRAX SARCO ENG ORD	0.00 GB00BWFGQN14

NORIA DE 2024 DE1 C FRN 25/02/2043	0.00	FR001400R8G4
CVC CAPITAL PARTNERS PLC	0.00	JE00BRX98089
SANTOS FINANCE LT 3.649% 29/04/2031	0.00	USQ82780AF65
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00	JP1300581J30
META PLATFORMS 5.55% 15/08/2064	0.00	US30303M8W51
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00	JP1201541F90
PHOENIX GP HLDGS ORD	0.00	GB00BGXQNP29
ONEOK INC 5.65% 1/11/2028	0.00	US682680BJ18
CHIBA BANK LTD JPY	0.00	JP3511800009
EASTERN ENERGY GAS 5.65% 15/10/2054	0.00	US27636AAA07
INVESTOR AB SER A NPV	0.00	SE0015811955
JPM. CHASE F2F 22/02/2048	0.00	US46647PAA49
FDJ UNITED	0.00	FR0013451333
CANADIAN UTILITIES LTD A	0.00	CA1367178326
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00	
ALLY FINL. FRN 15/05/2029	0.00	US02005NBZ24
NISSIN FOOD HOLDINGS CO LTD NPV	0.00	JP3675600005
MS. FRN 29/04/2033	0.00	XS2404028230
DENMARK GOV. BD. 0.50% 15/11/2029	0.00	DK0009923807
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00	BE0000358672
CNY BNP PARIBAS A\C	0.00	
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00	JP1400051C51
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00	JP1400091G59
SUNTORY BEVERAGE AND FOOD LTD	0.00	JP3336560002
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00	JP1300231675
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00	NL0015614579
ORSTED F2V 18/02/3021S	0.00	XS2293075680
REALTY INC. 1.80% 15/03/2033	0.00	US756109BA12
SWEDISH GOV. 0.75% 12/05/2028060	0.00	SE0009496367
RPI_CCP USD RCV CPI1D PAY 2.5042% 16-DEC-2029CHASUS33LCHCUK	0.00	
BROADCOM 3.50% 15/02/2041	0.00	US11135FBJ93
SIG COMBIBLOC GROUP AG	0.00	CH0435377954
ASTRAZENECA FINANCE LLC 1.2% 28/MAY/2026	0.00	US04636NAA19
COX COMMS. 5.45% 15/09/202815/09/2028	0.00	US224044CR68
ZHEJIANG LEAPMOTOR TECHNOLOGY CO LTD	0.00	CNE100005K77
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00	JP1300541H31
KYOWA KIRIN CO LTD	0.00	JP3256000005
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00	BE0000346552
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00	JP1201341C38
JAPAN POST INSURANCE CO LTD	0.00	JP3233250004
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00	JP1201421D22
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00	JP1201321BC7
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00	SE0017830730
SWEDEN GOV. BD. 3.50% 30/03/2039	0.00	SE0002829192
GRIFOLS SA	0.00	ES0171996087
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00	JP1201361C58
MERCK 5.15% 17/05/2063	0.00	US58933YBN40
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00	NL0015001RG8
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
JAPAN GOV. TWENTY 2.20% 20/03/2026	0.00	JP1200871653
ALEXANDRIA REAL ES 4.75% 15/4/2035	0.00	US015271BA64
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
DIETEREN GROUP	0.00	BE0974259880
SALMAR ASA	0.00	NO0010310956
INDONESIA TSY. BD 6.875% 15/07/205400000 FR0102	0.00	IDG000024001
HUARONG FIN. II 0.75% 12/11/2029	0.00	SE0011281922
HEALTHPEAK OP 2.875% 15/01/20311 USD1000	0.00	US42250PAB94
COMMONWEALTH EDISON 2.2% 1MTG BDS 01/03/2030 USD1000 128	0.00	US202795JR27
SOUL PATTINSON (WH) LIMITED FPO	0.00	AU000000SOL3

ABBVIE 4.70% 14/05/2045	0.00 US00287YAS81
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00 SE0007125927
FUT 08 DEC 25 EURX EUR-BUND	0.00
OTSUKA CORPORATION	0.00 JP3188200004
VERIZON COMMS. 2.55% 21/03/2031	0.00 US92343VGJ70
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00 JP1300641KA3
CIGNA CORP 4.80% 15/7/2046	0.00 US125523CF53
MASS INSTITUTE OF TECH 2.98% 01/JUL/2050	0.00 US575718AG63
CCP CITIGROUP GBP BROKER ACCOUNT	0.00
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00 JP1300661L47
INVESTMENT AB LATOUR	0.00 SE0010100958
SOUTHERN CALIFORN 4.125% 01/03/2048	0.00 US842400GK35
ORSTED AS	0.00 DK0060094928
SOUTHERN CALIFORNI 3.65% 01/02/2050	0.00 US842400GT44
CITIGROUP CCP AUD BROKER ACCOUNT	0.00
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00 JP1201441D44
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00 BE0000344532
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00 SE0013935319
SUNSHINE INSURANCE GROUP CO	0.00 CNE100005MM4
DEUTSCHE BAHN FIN GMBH 0.62% 08/DEC/2050	0.00 XS2270142966
BLOCK INC. CDI 1 1 FOREIGN EXEMPT NYSE	0.00 AU0000380420
MARS 2.375% 16/07/204044A	0.00 US571676AN55
GUSHENGTANG HOLDINGS ORD SHS	0.00 KYG4212K1040
AES 5.80% 15/03/2032	0.00 US00130HCM51
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00 IT0005542359
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.00 AU000XCLWAR9
UK. GILT 0.50% 22/10/2061	0.00 GB00BMBL1D50
ROCKWOOL ASB SHS	0.00 DK0063855168
T-MOBILE USA 4.50% 15/04/2050	0.00 US87264AAZ84
CVS HEALTH CORP F2V 10/03/2055	0.00 US126650EH94
ARKEMA	0.00 FR0010313833
ECP TERRA-GEN GROW	0.00
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00 JP1400021950
VIACOM 4.375% 15/3/2043	0.00 US92553PAP71
BHP BILLITON FIN. 5.30% 21/02/2035	0.00 US055451BL10
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00 US694308HR19
AEP TRANSMISSION 5.375% 15/06/2035035	0.00 US00115AAS87
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00 JP1300531GCO
AEP TEXAS 3.45% 15/5/2051	0.00 US00108WAN02
FUT. US 10YR NOTE (CBT) CBT DEC25	0.00
JAPAN GOV. THIRTY 2.30% 20/06/2035	0.00 JP1300191572
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00 JP1300521G93
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00 JP1400071E55
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00 CA135087C939
ITALY BUONI POLIEN 4.10% 30/04/2046/2046	0.00 IT0005631608
SCHROEDERS PLC ORD GB	0.00 GB00BP9LHF23
FUTURES MARGIN-CAD	0.00
SAGAX AB	0.00 SE0005127818
WHARF HOLDINGS LTD HKD	0.00 HK0004000045
MARS INC DEL 4.125% GTD SNR NTS 01/04/54 USD2000 144A	0.00 US571676AG05
ANA HOLDINGS INC	0.00 JP3429800000
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00 DE0001030757
B/ROCK. FNDG. 5.35% 8/1/2055	0.00 US09290DAK72
Outstanding Settlement Receipts - MXN	0.00
JAPAN GOVERNMENT T 0.90% 01/09/202776	0.00 JP1024761R95
JAPAN GOV. THIRTY 0.30% 20/06/2046	0.00 JP1300511G61
FUTURES MARGIN-GBP	0.00
NESTLE MALAYSIA BERHAD	0.00 MYL4707OO005
KIMCO REALTY CORP 6.4% SNR NTS 01/03/2034 USD1000	0.00 US49447BAA17
CITIGROUP F2F 3/6/2031	0.00 US172967MS77
SOFINA SA	0.00 BE0003717312
SEK BNP PARIBAS A/C	0.00

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
GCI LIBERTY INCCL C	0.00 US36164V8000
JD SPORTS FASHION ORD	0.00 GB00BM8Q5M07
MERCK & CO INC 2.35% 24/06/2040	0.00 US58933YBA29
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00 IT0005480980
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00 ES0000012J07
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00 BE0000343526
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00 JP1201561G37
HOLMEN AB SER B NPV	0.00 SE0011090018
SGD BNP PARIBAS A/C	0.00
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00 JP1300411DC2
CGI INC COM NPV SUB VTG SHS CL A	0.00 CA12532H1047
SWEDISH KRONA	0.00
C AND A MODAS SA	0.00 BRCEABACNOR1
ELI LILLY & CO 5.65% 15/10/2065	0.00 US532457DG09
RIO TINTO FIN. USA 5.25% 14/3/2035	0.00 US76720AAU07
REALTY INC. 2.20% 15/06/2028	0.00 US756109BJ21
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00 JP1300221643
HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD	0.00 CNE100000JG3
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00 JP1300501G30
WESTPAC	0.00
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00 CA135087D358
WPP PLC	0.00 JE00B8KF9B49
Outstanding Settlement Receipts - PHP	0.00
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00 JP1201261B43
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00 JP1300561H93
BUONI POLIENNALI D 2.15% 01/03/2072	0.00 IT0005441883
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00 JP1400031A58
BANK OF AMERICA CORP F2F 24/01/2036	0.00 US06051GMM86
MYR BNP PARIBAS A/C	0.00
DENMARK GOV. BD. 0.25% 15/11/205201	0.00 DK0009924029
BELGIUM KINGDOM 1.40% 22/06/2053	0.00 BE0000355645
CITIGROUP CCP	0.00
ALEXANDRIA REAL 1.875% 1/2/2033	0.00 US015271AV11
DUPONT DE NEMOURS 5.319% 15/11/2038	0.00 US26078JAE01
MARS 5.80% 01/05/2065	0.00 US571676BD64
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00 DE0001030724
UNITED KINGDOM GI 5.375% 31/1/2056	0.00 GB00BT7J0241
COREBRIDGE FINL. 4.35% 5/4/2042	0.00 US21871XAK54
NEXI SPA ORD	0.00 IT0005366767
OPT. US 10YR NOTE (CBT)DEC25 PUT 111 10/24/2025	0.00
INTEL CORP 5.70% 10/02/2053	0.00 US458140CJ73
SG HOLDINGS CO LTD	0.00 JP3162770006
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00 JP1300151485
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00 BE0000340498
FLEURY SA	0.00 BRFLRYACNOR5
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00 AU000XCLWAP3
CHARTER COMMS. OPE 3.70% 1/4/2051	0.00 US161175BV50
RPI_CCP USD RCV CPI1D PAY 2.5738% 08-JUL-	0.00
2030CHASUS33LCHCUK	
UK. GILT 1.125% 22/10/2073	0.00 GB00BLBDX619
FAIRFAX FINANCIAL 5.75% 20/05/2035	0.00 US303901BV34
KINGDOM OF BELGIUM 3.45% 22/06/2042	0.00 BE0000364738
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00 BE0000359688
ATMOS ENERGY CORP 3.375% SNR NTS 15/09/2049 USD2000	0.00 US049560AS49
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00 JP1300491FC9
DENMARK GOV. BD. 2.25% 15/11/2035	0.00 DK0009924961
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00 ES0000012H58
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00 SE0004517290

US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00	US912810FG86
S&P TSX IDX 2512	0.00	
SWEDEN GOV. BD. 2.25% 11/5/20351066 REGS	0.00	SE0021308541
TOKYO METRO CO LTD	0.00	JP3583900000
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00	NZHNZD0230L2
TRAVELERS COS 5.70% 24/7/2055	0.00	US89417EAU38
ELI LILLY & CO 5.55% 15/10/2055	0.00	US532457DF26
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN	0.00	
CHASEBANK N.A. CHASUS33		
RPI_CCP USD RCV CPI1D PAY 2.436% 10-APR-2030CHASUS33LCHCUK	0.00	
DOW CHEM. 5.95% 15/03/2055	0.00	US260543DM21
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00	US912810FJ26
RPI_CCP USD RCV CPI1D PAY 2.426% 10-APR-2030CHASUS33LCHCUK	0.00	
PUBLIC SERV. ELEC. 3.00% 01/03/2051USD2000 N	0.00	US74456QCG91
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00	JP1300481F92
NORTHUMBRIAN WATER FIN 5.62% 29/APR/2033	0.00	XS0159898153
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00	SE0000108847
FUT DEC 25 CBT ULT TNOTE	0.00	
MXN BNP PARIBAS A/C	0.00	
SOUTH32 LTD NPV DI	0.00	AU000000S320
FAIRFAX FINANCIAL HLDGS LTD 5.625% SNR NTS 16/08/2032 USD1000	0.00	US303901BL51
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00	FR0014001NN8
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00	BE0000353624
KRW BNP PARIBAS A/C	0.00	
HIKMA PHARMACEUTICALS PLC	0.00	GB00B0LCW083
UNITEDHEALTH GRP. 5.375% 15/04/2054	0.00	US91324PFC14
CDS_IX_CCP ITRAXX EUROPE SERIES 1% 20351220GOLDUS33ICEEUS2I666VDM4	0.00	
NORWEGIAN KRONOR	0.00	
INDONESIA TSY. BD 7.125% 15/06/2043	0.00	IDG000020900
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00	JP13001614A6
CENOVUS ENERGY 6.75% 15/11/2039	0.00	US15135UAF66
FUTURES MARGIN-EURO	0.00	
CANADIAN GOV. BD. 4.50% 01/11/2025	0.00	CA135087Q806
RELX CAP. 5.25% 27/03/2035	0.00	US74949LAG77
IRS_CCP AUD RCV 2.85% PAY BBSW6M 03-DEC-2034SBSIUS33LCHCUK	0.00	
RPI EUR RCV 2.5% PAY CPTFE1D 21-MAR-2054	0.00	
Income Due - THB	0.00	
CF INDUSTRIES INC 5.375% 15/03/2044	0.00	US12527GAE35
FUT DEC 25 ME 5Y CDN BOND	0.00	
CIGNA 2.375% 15/03/2031	0.00	US125523CM05
FUT 08 DEC 25 EURX E-SCHATZ	0.00	
CLP BNP PARIBAS	0.00	
GENTING SINGAPORE LTD	0.00	SGXE21576413
TELUS CORPORATION COM NPV	0.00	CA87971M1032
ILS BNP PARIBAS A/C	0.00	
FUT DEC 25 US 2YR T-NOTE	0.00	
FUT DEC 25 5 YR T NOTE	0.00	
BANCA MEDIOLANUM SPA	0.00	IT0004776628
DEMANT A S	0.00	DK0060738599
Income Due - TRY	0.00	
Income Due - SEK	0.00	
Futures Margin - AUD	0.00	
IMUGENE LIMITED OPTION EXPIRING 30 MAR 2026	0.00	AU0000415630
FUTURES MARGIN-JPY	0.00	
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00	SE0015193313
CITIGROUP CCP EUR BROKER ACCOUNT	0.00	
FUTURES MARGIN-NZD	0.00	
FTSE 100 IDX 2509 FU	0.00	GB00MP62WC98
MINI TPX IDX 2512 F	0.00	
FUT DEC 25 ME 2Y GVT BOND	0.00	

MEXICAN BONOS 7.50% 03/06/2027	0.00	MX0MGO0000D8
TWD BNP PARIBAS A/C	0.00	
ARES CAPITAL EUROP	0.00	
JAPAN AIRLINES CO LTD	0.00	JP3705200008
POSTNL NV 4.0% 02/OCT/2030	0.00	
DJ EUR ST50 2512 FU	0.00	DE000C7GEHQ1
SWISS FRANCO	0.00	
FUTURES MARGIN-HKD	0.00	
PLN BNP PARIBAS A/C	0.00	
FUT DEC 25 SFE 10Y T-BOND	0.00	
PHP BNP PARIBAS A/C	0.00	
FUTURES MARGIN-CHF	0.00	
FINABLR PLC	0.00	GB00BJ7HMMW26
RPI_CCP USD RCV CPI1D PAY 2.6302% 12-SEP-2030CHASUS33LCHCUK	0.00	
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK	0.00	
OIS_CCP JPY RCV 0.5% PAY TONAR1D 08-JUL-2027SBSIUS33LCHCUK	0.00	
SUMITOMO MITSUI FINL F2F 06/10/2036	0.00	XS3189681011
FEE REBATES	0.00	
P3 GRP. SARL 3.75% 02/04/2033	0.00	XS3195025054
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00	SE0016102115
WESTBOURNE YIELD FUNDPE	0.00	
DANISH KRONE	0.00	
TRY BNP PARIBAS A/C	0.00	
MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT TRUSTPEX	0.00	
VOLKSWAGEN BANK G 3.125% 02/10/2029	0.00	
FUT DEC 25 LIF LONG GILT	0.00	
PROVINCE OF ALBERTA 4.45% 01/DEC/2054	0.00	CA013051ES23
PROVINCE OF ALBERTA 3.10% 01/06/2050	0.00	
ROYAL CARIBBEAN C 5.375% 15/01/2036	0.00	US78017TAB98
ELM FOR SWISS PRI 3.125% 01/10/2031	0.00	
BUREAU VERITAS 3.375% 01/10/203333	0.00	FR0014013058
CROMWELL PROP. GRP.	0.00	AU000000CMW8
HANG MINI 2510 FUT	0.00	
Income Due - CHF	0.00	
SINGAPORE DOLLAR	0.00	
SOFINA SA NPV SR 021025	0.00	BE0970189925
Income Due - MYR	0.00	
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00	SG7J60932174
SIBANYE STILLWATER LTD	0.00	ZAE000259701
DIAGEO FINANCE PLC 3.25% 03/10/2032	0.00	XS3198651872
DIAGEO FINANCE PLC 3.75% 03/10/2037	0.00	
KT CORP	0.00	KR7030200000
ESC MNLEHMAN BRTHRS HLDGR	0.00	
5.250%D011207M020612GL ESCROW		
TITULOS DE TESORER 6.25% 09/07/203609/07/2036	0.00	COL17CT03748
COP100000 TES		
US. TSY. NOTE/BOND 3.75% 15/4/20262026 USD1000 AM-2026	0.00	US91282CGV72
NEW ISRAELI SHEQEL	0.00	
HUF BNP PARIBAS A/C	0.00	
ITALY BUONI POLIEN 4.65% 01/10/2055	0.00	
POLISH ZLOTY	0.00	
FX OPTIONS	0.00	
FRANCE(GOVT OF) 3.5% BDS 25/11/2035 EUR1 144A	0.00	
PRUDENTIAL PLC ELECTRONIC ELECTION ENTL XX	0.00	GB00BTRC9G00
GAZPROM PJSC-SPON ADR	0.00	US3682872078
MEXICAN PESO	0.00	
NK LUKOIL PAO	0.00	US69343P1057
SBERBANK OF RUSSIA DEPOSITARY RECEIPT	0.00	US80585Y3080
CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE	0.00	
INVESTA EXT FDS MG NT ATF	0.00	

PHOSAGRO PJSC GDR	0.00 US71922G3083
MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY	0.00 US6074091090
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000	0.00 AU3FN0069027
A1-A	
NOVATEK PJSC	0.00 US6698881090
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00 AU3FN0058145
PHOSAGRO PJSC GDR EACH REPR ORD SHS SPON	0.00 US71922G4073
GAZPROM NEFT PJSC	0.00 US36829G1076
ABIOMED INC NPV	0.00 US003CVR0169
EQIX RCV SOFR 1D PAY IBOX \$ LI 20-03-26IBOXIG INDEX	0.00
CONSTELLATION SOFT COM STK NPV TEMP	0.00 CA21037X1345
OPTHEA LIMITED OPTION EXPIRING 300626	0.00 AU0000338162
CBL CORPORATION LTD TEMP	0.00 NZCBL000156
CDS_IX_CCP CDX.NA.IG.44 1%	0.00
20300620CHASUS33ICEEUS2I65BYEH4	
INDO RUPIAH	0.00
WYNYARD GROUP LTD TEMP	0.00 NZWYNE0001S2
OPTHEA LIMITED ORDINARY FULLY PAID	0.00 AU000000OPT2
IDR BNP PARIBAS A/C	0.00
CZK BNP PARIBAS A/C	0.00
COP BNP PARIBAS A/C	0.00
US. TSY. NOTE/BON 3.625% 30/09/2030/2030 USD AD-2030	0.00
TAKEON NZD	0.00
NETHERLANDS (KINGDOM OF) 3.5% BDS 15/01/2056 EUR1	0.00 NL0015002P70
IDS FINC. 3.25% 01/10/2029	0.00
AFG 1 A1-L FRN 10/07/2057A1-L	0.00
MITSUBISHI UFJ FINL GROUP INC SR CALL NT FXD TO FXD	0.00
4.527% 12/09/2031	
HLDG. D INFRASTRU 3.875% 31/01/2031	0.00
ALDERMORE GROUP PLC F2V 1/10/2035	0.00
US. TSY. NOTE/BON 3.875% 30/09/2032/2032 USD Q-2032	0.00
Outstanding Settlement Payments - CAD	0.00
FUT DEC 25 SFE 3Y T-BOND	0.00
SPI 200 2512 FUT	0.00
ANZ BANK NZ 11AM A/C	0.00
KWD BNP PARIBAS A/C	0.00
SWISS MKT IDX 2512 F	0.00 DE000C7GFF47
IDS FINC. 4.00% 01/10/2032	0.00
RPI USD RCV CPI1D PAY 2.5% 21-MAR-2054	0.00
RPI_CCP USD RCV CPI1D PAY 2.6612% 23-SEP-	0.00
2030CHASUS33LCHCUK	
CDS_IX_CCP CDX.NA.HY.39 5%	0.00
20271220CHASUS33ICEEUS2I65BRZH6	
BARCLAYS CCP	0.00
CITIGROUP CCP CAD BROKER ACCOUNT	0.00
CDS_IX_CCP CDX.NA.IG.45 1%	0.00
20351220GOLDUS33ICEEUS2I65BYE12	
THB BNP PARIBAS A/C	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.00
MERRILL LYNCH INTL	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO DEUTSCHE	0.00
GOLDMAN SACHS CCP EUR BROKER ACCOUNT	0.00
FUT 08 DEC 25 EURX EUR-BOBL	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN	0.00
CHASE	
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF	0.00
COMMERCE TORONTO CA	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO DEUTSCHE	0.00
BANK AG	
Outstanding Settlement Payments - PLN	0.00

FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK	0.00
PLC BARCGB5G	
CITIGROUP CCP USD BROKER ACCOUNT	0.00
FUT. EUX EURO-BTP DEC25	0.00
FUT DEC 25 OSE 10Y JGB	0.00
Outstanding Settlement Payments - EUR	0.00
CDS_IX_CCP ITRAXX ASIA EX JAPAN 1%	0.00
20300620CHASUS33ICEEUS4ABCAMBN5	
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAY	0.00
FUT 08 DEC 25 EUR FOAT	0.00
Outstanding Settlement Payments - MXN	0.00
FUT 08 DEC 25 EURO BUXL BND	0.00
OTC DERIV CASH COLL BOA	0.00
Outstanding Settlement Payments - TRY	0.00
Outstanding Settlement Payments - MYR	0.00
CDS_IX_CCP CDX.NA.IG.45 1%	0.00
20301220GOLDUS33ICEEUS2I65BYEI2	
Outstanding Settlement Payments - IDR	0.00
OTC DER CASH COLL COLLATERAL PAY	0.00
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF	0.00
CANADA ROYCCAT3IMM	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBS	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	-0.01
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET	-0.01
BOSTON SBOSUS3F	
WESTPAC NZD COLL	-0.01
Outstanding Settlement Payments - ZAR	-0.01
BNZ NZD COLL	-0.01
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	-0.01
JPM CCP USD BROKER ACCOUNT	-0.01
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WELLS	-0.01
FARGO BANK N.A	
Outstanding Settlement Payments - AUD	-0.02
Outstanding Settlement Payments - BRL	-0.02
Outstanding Settlement Payments - NZD	-0.02
Outstanding Settlement Payments - TWD	-0.02
Outstanding Settlement Payments - KRW	-0.02
MSCI INDIA 2512 FUT	-0.03 DE000C7H17H7
Outstanding Settlement Payments - HKD	-0.03
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG	-0.04
FRANKFURT	
Outstanding Settlement Payments - USD	-0.05
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.06
Cash Adjustment	-0.12
FX POSITIONS	-0.66