

Offer name	New Zealand Defence Force FlexiSaver	Offer number	OFR10288
Fund name	Scheme		
Period disclosure applies [dd/mm/yyyy]	Mercer High Growth fund	Fund number	FND58
	30/09/2025		
Asset name	% of fund net assets	Security code	
FISHER & PAYKEL HEALTHCARE CORPORATION LIMITED		3.02 NZFAPE0001S2	
Liquidity Identifier		2.88	
NVIDIA CORP		2.56 US67066G1040	
APPLE INC		2.41 US0378331005	
MICROSOFT CORP		2.21 US5949181045	
INFRATIL LIMITED		2.03 NZIFTE0003S3	
AUCKLAND INTERNATIONAL AIRPORT LTD		1.78 NZAIAE0002S6	
USD BNP PARIBAS A/C		1.53	
AMAZON COM INC		1.51 US0231351067	
META PLATFORMS INC		1.42 US30303M1027	
CONTACT ENERGY LIMITED		1.23 NZCENE0001S6	
ALPHABET INC CAP STK CL A		1.20 US02079K3059	
THE A2 MILK COMPANY LIMITED		1.09 NZATME0002S8	
EBOS GROUP LIMITED		1.05 NZEBOE0001S6	
MAINFREIGHT LIMITED		1.01 NZMFTE0001S9	
NZD BNP PARIBAS A/C		1.00	
BERKSHIRE HATHAWAY INC - CLASS B		0.90 US0846707026	
MERIDIAN ENERGY LT NPV		0.85 NZMELE0002S7	
TAIWAN SEMICON MANUFACTURING CO LTD		0.78 TW0002330008	
TENCENT HLDGS LIMITED		0.69 KYG875721634	
SUMMERSET GROUP HOLDINGS LTD		0.69 NZSUME0001S0	
NETFLIX INC		0.68 US64110L1061	
BROADCOM ORD SHS		0.60 US11135F1012	
FREIGHTWAYS GROUP LTD		0.60 NZFREE0001S0	
HCA HEALTHCARE INC		0.58 US40412C1018	
RYMAN HEALTHCARE LTD		0.54 NZRYME0001S4	
TESLA INC		0.53 US88160R1014	
APPLIED MATERIALS US		0.52 US0382221051	
MERCURY NZ LIMITED		0.52 NZMRPE0001S2	
SAMSUNG ELECTRONICS CO LTD-GDR 144A		0.51 US7960508882	
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE		0.50	
CSX CORP COM		0.50 US1264081035	
ALPHABET INC CAP CL C		0.49 US02079K1079	
QUALCOMM INC		0.48 US7475251036	
SPARK NEW ZEALAND LIMITED		0.47 NZTELE0001S4	
SHIN-ETSU CHEMICAL NPV		0.46 JP3371200001	
LOWE'S COS INC		0.46 US5486611073	
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE		0.45	
FLETCHER BUILDING LTD		0.45 NZFBUE0001S0	
PRECINCT PROPERTIES NEW ZEALAND LIMITED		0.45 NZAPTE0001S3	
PORT OF TAURANGA LTD		0.44 NZPOTE0003S0	
JP MORGAN CHASE & CO		0.37 US46625H1005	
THE CIGNA GROUP		0.37 US1255231003	
UNION PACIFIC CORP		0.37 US9078181081	
SOFTBANK GROUP CORP		0.36 JP3436100006	
AMERICAN EXPRESS USD		0.36 US0258161092	
NEWMONT CORP		0.36 US6516391066	
PERFORMANCE FOOD GROUP CO		0.36 US71377A1034	
NOVO NORDISK ORD SHS CLASS B		0.35 DK0062498333	
INVESTA COMMERCIAL PROPERTY FUNDAFS		0.34	
APPLOVIN CORP		0.34 US03831W1080	
ELEVANCE HEALTH INC		0.33 US0367521038	
HEWLETT PACKARD CO		0.33 US40434L1052	
KONINKLIJKE AHOLD DELHAIZE NV		0.32 NL0011794037	

LVMH MOET HENNESSY VUITTON SE	0.32	FR0000121014
ADOBE INC COM	0.31	US00724F1012
AMERIPRISE FINANCIAL INC	0.31	US03076C1062
INTESA SANPAOLO SPA	0.30	IT0000072618
FINECOBANK BANCO FINECO SPA	0.30	IT0000072170
LASERTEC CORP NPV	0.29	JP3979200007
MASTERCARD INC - CLASS A	0.28	US57636Q1040
AIA GROUP LTD	0.28	HK0000069689
ALIBABA GROUP HOLDING LTD	0.28	KYG017191142
KIWI PROPERTY GROUP LIMITED	0.27	NZKPGEO001S9
GLOBE LIFE INC	0.26	US37959E1029
SEAGATE TECH HLDGS	0.26	IE00BKVD2N49
BOOKING HLDGS INC COM	0.25	US09857L1089
ASML HOLDING NV	0.25	NL0010273215
GOODMAN NZ HIGHBROOK LIMITED PARTNERSHIP	0.25	DU00GUDMHBNZ
SAMSUNG ELECTRONICS CO LTD	0.25	KR7005930003
DEXUS WHOLESALE PROPERTY FUND AU	0.25	
UBER TECHNOLOGIES INC	0.25	US90353T1007
CHORUS LIMITED ORDINARY FULLY PAID	0.25	NZCNUE0001S2
ITOCHU CORP JPY	0.24	JP3143600009
GOODMAN PROPERTY TRUST	0.24	NZCPT0001S9
PTC INC	0.23	US69370C1009
HDFC BANK LTD	0.23	US40415F1012
KROGER CO COM	0.23	US5010441013
LAM RESEARCH CORP COM USD 0.001 P S	0.23	US5128073062
KINROSS GOLD CORP	0.23	CA4969024047
CHARTER HALL RETAIL PARTNERSHIP NO. 6PE	0.23	
NASDAQ INC	0.23	US6311031081
RECKITT BENCKISER GROUP PLC	0.23	GB00B24CGK77
ORACLE CORP	0.23	US68389X1054
SONY CORP	0.22	JP3435000009
CLOUDFLARE INC	0.22	US18915M1071
SPOTIFY TECHNOLOGY COM	0.21	LU1778762911
BANCO BICAYA ARGENTARIA SA	0.21	ES0113211835
STANDARD CHARTERED	0.21	GB0004082847
CLEAN HARBORS INC	0.20	US1844961078
ISHARES MSCI SAUDI ARABIA ETF	0.20	US46434V4234
PINDUODUO INC	0.20	US7223041028
UNITED PARCEL SERVICE - B	0.20	US9113121068
AERCAP HOLDINGS NV	0.20	NL0000687663
SEA LTD	0.20	US81141R1005
ROCHE HLDGS AD GENUSSCHEINE NPV	0.19	CH0012032048
WASTE CONNECTIONS COM NPV	0.19	CA94106B1013
ARTHUR J GALLAGHER CO	0.19	US3635761097
CONSTELLATION SOFTWARE COM	0.19	CA21037X1006
HOME DEPOT INC	0.19	US4370761029
NEXTERA ENERGY INC	0.18	US65339F1012
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.18	
INTACT FINANCIAL CORPORATION	0.18	CA45823T1066
SHOPIFY INC COM NPV CL A	0.18	CA82509L1076
ATMOS ENERGY CORP	0.18	US0495601058
LILLY (ELI) & CO USD	0.18	US5324571083
TRANSUNION	0.18	US89400J1079
ROBLOX CORPORATION COM CL A ORD SHS	0.18	US7710491033
ENGIE	0.18	FR0010208488
MERCADOLIBRE INC	0.18	US58733R1023
INTERMEDIATE CAPITAL GROUP PLC	0.18	GB00BYT1DJ19
SOCIETE GENERALE SA	0.17	FR0000130809
THE WALT DISNEY CO	0.17	US2546871060
CASH	0.17	
RESMED INC	0.17	AU000000RMD6
BANK OF AMERICA CORPORATION	0.17	US0605051046
VISA INC - A	0.17	US92826C8394
NU HOLDINGS LTD	0.17	KYG6683N1034
NEW ZEALAND GOVERNMENT 200429 3.0 GB	0.17	NZGOVDT429C7

CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD	0.17
CSL LIMITED	0.16 AU000000CSL8
SCALES CORP LTD	0.16 NZSCLE0002S8
BOSTON SCIENTIFIC CORP COM USD	0.16 US1011371077
INTUITIVE SURGICAL INC	0.16 US46120E6023
SCHWAB (CHARLES) CORP	0.16 US8085131055
PALANTIR TECHNOLOGIES INC	0.16 US69608A1088
LINDE PLC	0.16 IE00059YS762
MOLINA HEALTHCARE INC	0.16 US60855R1005
ENBRIDGE INC	0.16 CA29250N1050
ELIS SERVICES SA	0.15 FR0012435121
STONEPEAK ZENO HOLDINGS (CYM) LP - EUR	0.15
COUPANG INC COM CL A SHS ORD	0.15 US22266T1097
XERO LIMITED ORDINARY FULLY PAID	0.15 NZXROE0001S2
INFRALEMON SCA	0.15
MEITUAN	0.15 KYG596691041
UNITEDHEALTH GROUP INC COM STK	0.15 US91324P1021
COSTCO WHOLESALE CORP	0.15 US22160K1051
MTU AERO ENGINES AG	0.15 DE000A0D9PT0
SINGAPORE TELECOMM NPV B L 100	0.15 SG1T75931496
ICON PLC	0.14 IE0005711209
NATIONAL GRID	0.14 GB00BDR05C01
CISCO SYSTEMS INC	0.14 US17275R1023
HMC WHF NO. 1 PTY LTD - AUDPE	0.14
TE CONNECTIVITY COM USD0.01	0.14 IE000IVNQZ81
ELECTROCOMPONENTS PLC	0.14 GB0003096442
SILGAN HOLDINGS INC	0.13 US8270481091
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.13
JOHNSON & JOHNSON COM	0.13 US4781601046
MCP REAL ESTATE DE BT FUND (AUD)	0.13
HOULIHAN LOKEY INC	0.13 US4415931009
EAGLE POINT DEFENSIVE INCOME PARTNERS LP- AUD	0.13
MCP SECURED PRIVATE DEBT FUND II (FUND)	0.13
NEW ZEALAND GOVERNMENT 150531 1.50 GB	0.13 NZGOVDT531C0
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE	0.13
INCOMEFUND	
NEW ZEALAND GOVERNMENT 150528 0.25 GB	0.13 NZGOVDT528C6
SALESFORCE INC	0.13 US79466L3024
NEW ZEALAND GOVERNMENT 140433 3.50 GB	0.13 NZGOVDT433C9
SEMPRA ORD	0.13 US8168511090
LIFE360 INC	0.13 AU0000045098
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.13
POSTS ITALIANE SPA	0.13 IT0003796171
CROWN CASTLE INTL CORP	0.12 US22822V1017
NZ EXCHANGE LTD	0.12 NZNZXE0001S7
FUTURE MARGINS-USD	0.12
AMCOR PLC CDI	0.12 AU000000AMC4
AMERICAN ELECTRIC POWER COMPANY INC	0.12 US0255371017
AUTOZONE INC	0.12 US0533321024
ADYEN NV	0.12 NL0012969182
HILTON WORLDWIDE H COM	0.12 US43300A2033
ABBVIE INC COM	0.12 US00287Y1091
BHP GROUP LIMITED ORDINARY FULLY PAID	0.12 AU000000BHP4
NEW ZEALAND GOVERNMENT 150530 4.50 GB	0.12 NZGOVDT530C2
CHALLENGER LIMITED	0.12 AU000000CGF5
AFLAC INC	0.11 US0010551028
EXELON CORPORATION	0.11 US30161N1019
PARK SQUARE CAPITAL CREDIT INVESTMENTS SCSP SICAVPE	0.11
KLA TENCOR CORPORATION COM	0.11 US4824801009
NAPIER PORT HOLDINGS LTD	0.11 NZNPHE0005S2
PROCTER & GAMBLE COMPANY	0.11 US7427181091

AXA	0.11	FR0000120628
GE AEROSPACE	0.11	US3696043013
XIAOMI CORP	0.10	KYG9830T1067
SKYCITY ENTERTAINMENT GROUP LIMITED	0.10	NZSKCE0001S2
AVIVA ORD	0.10	GB00BPQY8M80
REDDIT INC CL A	0.10	US7573481008
NEW ZEALAND GOVERNMENT 150437 2.75 GB	0.10	NZGOVDT437C0
RYANAIR HOLDINGS SPON ADS EACH REP 2 ORD SHS	0.10	US7835132033
DASSAULT AVIATION EURO.80 (POST SUBDIVISION)	0.10	FR0014004L86
LAS VEGAS SANDS CORP	0.10	US5178341070
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID	0.10	AU000000TLX2
DEFERRED		
SK HYNIX INC	0.10	KR7000660001
BEONE MEDICINES LTD	0.10	CH1391448177
VAUBAN IP ENERGY SOLUTIONS	0.10	
AT & T INC	0.10	US00206R1023
EXXON MOBIL CORPORATION	0.10	US30231G1022
KKR QUARTZ CO-INVEST GP LLCPE	0.10	
KKR DIVERSIFIED CORE INFRA B SR	0.10	
THERMO FISHER SCIENTIFIC INC	0.10	US8835561023
ESSENTIAL UTILS	0.10	US29670G1022
NEW ZEALAND GOVERNMENT 150541 1.75 GB	0.10	NZGOVDT541C9
MCKESSON CORP	0.10	US58155Q1031
MERCK & CO INC NEW COM	0.10	US58933Y1055
AUDAX CREDIT FEEDER FUND LPPE	0.10	
SERVICE CORPORATION INTERNATIONAL	0.09	US8175651046
NEW ZEALAND GOVERNMENT 150532 2.00 GB	0.09	NZGOVDT532C8
GIP AQUARIUS FUND SECONDARY	0.09	
INTUIT INC	0.09	US4612021034
NATWEST GROUP PLC ORD	0.09	GB00BM8PJY71
CMS ENERGY CORP	0.09	US1258961002
PRUDENTIAL PLC	0.09	GB0007099541
OLD DOMINION FREIGHT LINE INC	0.09	US6795801009
AMPHENOL ORD SHS CLASS A	0.09	US0320951017
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.09	
SAP AG	0.09	DE0007164600
CANADIAN NATL RAILWAY CO	0.09	CA1363751027
SAMSARA INC	0.09	US79589L1061
T MOBILE US INC COM	0.09	US8725901040
GENTRACK GROUP LIMITED ORDINARY SHARES	0.09	NZGTKE0002S9
AEGON LTD AMER REGD CERT1 SH EURO.12	0.09	US0076CA1045
CHURCHILL SENIOR MPD FUND LPPE	0.09	
UNITED STATES DOLLAR	0.09	
CELLNEX TELECOM SA	0.09	ES0105066007
DOMINION ENERGY INC	0.09	US25746U1097
HON HAI PRECISION INDUSTRY	0.09	TW0002317005
SERKO LTD	0.09	NZSKOE0001S7
HERMES INTERNATIONAL	0.09	FR0000052292
BANCO SANTANDER CENTRAL HISP	0.09	ES0113900J37
TJX COS INC	0.09	US8725401090
EVERSOURCE ENERGY COM	0.09	US30040W1080
COCA COLA CO USD	0.09	US1912161007
DATADOG INC	0.09	US23804L1035
GE VERNOVA ORS SHS	0.08	US36828A1016
PEMBERTON DEBT FUN D II SCS SICAV-RAIF PEMBERPE	0.08	
Income Due - NZD	0.08	
WELLS FARGO & COMPANY	0.08	US9497461015
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.08	
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.08	
KKR TAURUS CO-INVEST LPPE	0.08	
HMC AUSTRALN RETAIL PARTNERSHP - AUD	0.08	
AIB GROUP PLC	0.08	IE00BF0L3536
Accruals	0.08	
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.08	US4592001014

BRIDGEPOINT CREDIT	0.08
PG AND E CORP	0.08 US69331C1080
ADVANCED MICRO DEV	0.08 US0079031078
ALLIANZ SE-REG	0.08 DE0008404005
IIF AUSTRALIA 1 TRUSTPE	0.08
ATLASSIAN CL A ORD	0.08 US0494681010
CHENIERE ENERGY INC	0.08 US16411R2085
HONG KONG EXCHANGE & CLEAR	0.08 HK0388045442
AGC INC	0.08 JP3112000009
BANK HAPOALIM LTD	0.08 IL0006625771
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.08
ABBOTT LABS	0.07 US0028241000
GOLDMAN SACHS GROUP INC.	0.07 US38141G1040
EDP RENOVAVEIS SA	0.07 ES0127797019
MCDONALD'S CORP	0.07 US5801351017
ARISTA NETWORKS INC	0.07 US0404132054
HSBC HOLDINGS PLC	0.07 GB0005405286
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.07
SIEMENS AG NPV EUR	0.07 DE0007236101
CORE INFRASTRUCTURE FUND IV SCA	0.07
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.07
NOVARTIS AG	0.07 CH0012005267
DELTA ELECTRONICS INC	0.07 TW0002308004
NEW ZEALAND GOVERNMENT 150534 4.25 GB	0.07 NZGOVDT534C4
UNIPOL GRUPPO FINANZIARIO SPA	0.07 IT0004810054
MGM RESORTS INTERNATIONAL	0.07 US5529531015
OMV AG	0.07 AT0000743059
CHINA CONSTRUCTION BANK	0.07 CNE1000002H1
MEDTRONIC PLC	0.07 IE00BTN1Y115
CINTAS CORP	0.07 US1729081059
VULCAN STEEL AUSTRALIA PTY LTD	0.07 AU0000181984
DEXCOM INC	0.07 US2521311074
SACYR SA	0.07 ES0182870214
TRADE DESK INC	0.07 US88339J1051
FORTINET INC COM	0.07 US34959E1091
RIO TINTO LIMITED	0.07 AU000000RIO1
NEW ZEALAND GOVERNMENT 150536 4.25 GB	0.07 NZGOVDT536C9
SKY NETWORK TELEVISION LTD	0.07 NZSKTE0001S6
CATERPILLAR INC	0.07 US1491231015
HYATT HOTELS CORP-CL A	0.07 US4485791028
DEUTSCHE TELEKOM AG DEM	0.07 DE0005557508
UNICREDIT SPA	0.07 IT0005239360
ELF BEAUTY INC	0.07 US26856L1035
UNITED UTILITIES GROUP PLC	0.07 GB00B39J2M42
BNP PARIBAS SA	0.07 FR0000131104
NESTLE SA	0.07 CH0038863350
KEYSIGHT TECHNOLOGCOM USD	0.07 US49338L1035
DANAHER CORP	0.07 US2358511028
BARINGS AUSTRALIAN PRIVATE CREDIT FUND - AUD	0.07
ROYAL BANK OF CANADA	0.07 CA7800871021
GOODMAN NZ HIGHBROOK LIMITED PARTNERSHIP - NZD	0.07
ASTRAZENECA PLC	0.07 GB0009895292
AEROPORTS DE PARIS (ADP)	0.07 FR0010340141
BREVILLE GROUP LIMITED	0.06 AU000000BRG2
VISTA GROUP INTERNATIONAL LTD	0.06 NZVGLE0003S1
PFIZER INC COM	0.06 US7170811035
CHEVRON CORP	0.06 US1667641005
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.06
AMERICAN TWR REIT INC	0.06 US03027X1000
BLACKROCK INC	0.06 US09290D1019
MITSUBISHI UFJ FINANCIAL	0.06 JP3902900004
AVIO SPA	0.06 IT0005119810
ONEOK INC	0.06 US6826801036
VERIZON COMMUNICATIONS	0.06 US92343V1044
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.06

BANK CENTRAL ASIA TBK PT	0.06 ID1000109507
MOTOROLA SOLUTIONS INC	0.06 US6200763075
TYSON FOODS INC CLASS A	0.06 US9024941034
MORGAN STANLEY	0.06 US6174464486
FISERV INC COM	0.06 US3377381088
PEPSICO INC CAP 2/3	0.06 US7134481081
CITIGROUP INC USD	0.06 US1729674242
SERVICENOW INC	0.06 US81762P1021
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.06
INTERCONTINENTAL EXCHANGE INC	0.06 US45866F1049
GOODMAN GROUP	0.06 AU000000GMG2
FIRSTRAND LTD	0.06 ZAE000066304
KINDER MOR INC DEL COM	0.06 US49456B1017
EURO	0.06
KUBOTA CORPORATION	0.06 JP3266400005
ABB LTD	0.06 CH0012221716
SCHNEIDER ELECTRIC SE	0.06 FR0000121972
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.06
ALLSTATE CORP	0.06 US0200021014
MICRON TECHNOLOGY INC USD	0.06 US5951121038
KUWAIT FINANCE HOUSE KSCP	0.06 KW0EQ0100085
INCYTE CORP	0.05 US45337C1027
SPIRE INC COM USD1	0.05 US84857L1017
UK. GILT 3.75% 7/3/2027	0.05 GB00BPSNB460
MEDIATEK INC	0.05 TW0002454006
DALRYMPLE BAY INFRASTRUCTURE LIMITED ORD STAPLED	0.05 AU0000120628
SECURITIES	
XCEL ENERGY INC	0.05 US98389B1008
UBS GROUP AG	0.05 CH0244767585
FAST RETAILING CO LTD	0.05 JP3802300008
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.05 NZIIBDT003C0
BARRICK MINING CORP	0.05 CA06849F1080
MONCLER SPA	0.05 IT0004965148
KONINKLIJKE VOPAK NV	0.05 NL0009432491
RED ELECTRICA DE ES	0.05 ES0173093024
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.05 NZARXE0001S1
BRISTOL MYERS SQUIBB COMPANY	0.05 US1101221083
MALAYAN BANKING BHD	0.05 MYL11550O0000
PACIFIC EDGE LTD NPV	0.05 NZPEBE0002S1
WELLTOWER INC	0.05 US95040Q1040
VITAL HEALTHCARE PROPERTY TRUST	0.05 NZCHPE0001S4
TOYOTA MOTOR CORP	0.05 JP3633400001
TERNA SPA	0.05 IT0003242622
BANK OF CHINA LTD HK	0.05 CNE1000001Z5
SAINSBURY (J) PLC	0.05 GB00B019KW72
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED	0.05 AU000000TCL6
SECURITIES	
DIF VI CO-INVEST PROJECT 3 C.V	0.05
ALTAMIRA CO-INVESTMENT SCA	0.05
PENNON GROUP ORD GBP0.6105	0.05 GB00BNNTLN49
COMCAST CORP	0.05 US20030N1019
REPSOL SA	0.05 ES0173516115
TEXAS INSTRUMENTS	0.05 US8825081040
Outstanding Settlement Receipts - USD	0.05
NEW ZEALAND GOVERNMENT 150535 4.50 GB	0.05 NZGOVDT535C1
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.05 CNE1000003G1
LEGAL & GENERAL GROUP PLC	0.05 GB0005603997
UNILEVER PLC	0.05 GB00B10RZP78
SYMBOTIC ORD SHS CLASS A	0.05 US87151X1019
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.05 NZIIBDT004C8
IBERDROLA SA	0.05 ES0144580Y14
S AND P GLOBAL INC COM	0.05 US78409V1044
KKR AQUEDUCT CO-INVEST L.P.PE	0.05
STRYKER CORP	0.05 US8636671013
GENERALI	0.05 IT0000062072

BNP PARIBAS NOMINEES	0.05
KSL CAPITAL PARTNERS CV I	0.05
NINTENDO CO LTD	0.05 JP3756600007
NIPPON ELECTRIC GLASS CO LTD	0.05 JP3733400000
TRANE TECHNOLOGIES PLC	0.05 IE00BK9ZQ967
OREILLY AUTO NEW COM	0.05 US67103H1077
PALO ALTO NETWORKS INC	0.05 US6974351057
NETEASE INC	0.05 KYG6427A1022
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.05
BIONTECH SE	0.05 US09075V1026
WESTPAC BANKING CORPORATION	0.05 AU000000WBC1
PROGRESSIVE CORP	0.04 US7433151039
ITAU UNIBANCO HOLDING SA	0.04 BRITUBACNPR1
HITACHI NPV	0.04 JP3788600009
HOWMET AEROSPACE I COM USD	0.04 US4432011082
AENA SME ORD SHS	0.04 ES0105046017
AXIUM INFRASTRUCTUPE	0.04
ACCENTURE PLC	0.04 IE00B4BNMY34
SHELL PLC ORD EURO.07	0.04 GB00BP6MXD84
PING AN INSURANCE GROUP OF CHINA LIMITED	0.04 CNE1000003X6
ROCKET LAB CORP	0.04 US7731211089
Outstanding Settlement Receipts - HKD	0.04
JOBY AVIATION INC	0.04 KYG651631007
ING GROEP NV	0.04 NL0011821202
CROWDSTRIKE HOLDINGS INC	0.04 US22788C1053
CHINA INTERNATIONAL CAPITAL CORP	0.04 CNE1000048J0
AUTOMATIC DATA PROC.	0.04 US0530151036
JD.COM INC	0.04 KYG8208B1014
CVS HEALTH CORP	0.04 US1266501006
BANK OF NEW YORK MELLON CORP	0.04 US0640581007
CENCORA INC COM	0.04 US03073E1055
CLP HOLDINGS LIMITED HKD	0.04 HK0002007356
NEW ZEALAND GOVERNMENT 150554 5.00 GB	0.04 NZGOVDT554C2
INTEL CORP	0.04 US4581401001
ENAV SPA	0.04 IT0005176406
GILEAD SCIENCES INC	0.04 US3755581036
AMGEN INC	0.04 US0311621009
BARCLAYS PLC	0.04 GB0031348658
RIVIAN AUTOMOTIVE INC	0.04 US76954A1034
SUMITOMO PHARMA CO LTD	0.04 JP3495000006
THE TORONTO DOMINION BANK	0.04 CA8911605092
SAMSUNG E AND A CO LTD	0.04 KR7028050003
AIA GROUP LTDSP ADR	0.04 US0013172053
RHEINMETALL AG	0.04 DE0007030009
CAPITAL ONE FINANCIAL CORPORATION	0.04 US14040H1059
VECTOR LIMITED	0.04 NZVCTE000157
ERG SPA	0.04 IT0001157020
GRUPO FINANCIERO BANORTE SAB DE CV SER O	0.04 MXP370711014
NEW ZEALAND GOVERNMENT 150526 0.50 GB	0.04 NZGOVDT526C0
ECOLAB LTD	0.04 US2788651006
MONDELEZ INTERNATIONAL INC	0.04 US6092071058
ISHARES MSCI QATAR CAPPED ETF	0.04 US46434V7799
PENN NATIONAL GAMING INC	0.04 US7075691094
NEW ZEALAND GOVERNMENT 150427 4.50 GB	0.04 NZGOVDT427C1
GIBSON ENERGY INC	0.04 CA3748252069
TRATON SE	0.04 DE000TRATON7
POWSZECHNA KASA OS	0.04 PLPKO0000016
PEXA GROUP LTD PLC	0.04 AU0000158594
CBRE GROUP INC CLASS A	0.04 US12504L1098
BLACKSTONE INC	0.04 US09260D1072
AUTODESK INC	0.04 US0527691069
COMMONWEALTH BANK OF AUSTRALIA	0.04 AU000000CBA7
SUMITOMO MITSUI FINANCIAL GROUP	0.04 JP3890350006
ILLINOIS TOOL WORKS	0.04 US4523081093
BHP GROUP ORD	0.04 AU000000BHP4

DEERE & CO	0.04 US2441991054
SIEMENS ENERGY AG	0.04 DE000ENER6Y0
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.04 AU000000ANZ3
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.04
AIR LIQUIDE	0.04 FR0000120073
DOORDASH INC	0.04 US25809K1051
ZIJIN MINING GROUP CO LTD	0.04 CNE100000502
ANALOG DEVICES INCORPORATED COM	0.04 US0326541051
HORIZON ROBOTICS INC	0.04 KYG4602S1057
SNOWFLAKE INC	0.04 US8334451098
GENESIS ENERGY LTD	0.04 NZGNEE0001S7
COMMSCOPE HOLDING COMPANY INC	0.04 US20337X1090
TOKYO ELECTRON LTD JPY	0.04 JP3571400005
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.04
PROSUS NV	0.04 NL0013654783
CME GROUP INC COM	0.04 US12572Q1058
TOKIO MARINE HOLDINGS INC	0.04 JP3910660004
AGNICO EAGLE MINES	0.04 CA0084741085
US BANCORP	0.03 US9029733048
TRIP COM GROUP LTD	0.03 KYG9066F1019
PING AN INSURANCE GROUP CO OF CHINA LTD	0.03 CNE000001R84
BYD CO LTD	0.03 CNE100000296
LUNDIN GOLD INC	0.03 CA5503711080
PROPERTY FOR INDUSTRY LTD	0.03 NZPFIE0001S5
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.03
SOUTHERN CO COM USD	0.03 US8425871071
MIZUHO FINANCIAL GROUP INC	0.03 JP3885780001
ROBINHOOD MARKETS INC	0.03 US7707001027
ZURICH FINANCIAL SERVICES	0.03 CH0011075394
COLGATE PALMOLIVE	0.03 US1941621039
BP P.L.C	0.03 GB0007980591
UNITED NATURAL FOODS INC	0.03 US9111631035
ESSILORLUXOTTICA	0.03 FR0000121667
PARKER HANNIFIN CORP	0.03 US7010941042
WASTE MANAGEMENT INC COM	0.03 US94106L1098
CONSUN PHARMACEUTICAL GROUP LTD	0.03 KYG2524A1031
SHENZHEN INOVANCE TECHNOLOGY LTD	0.03 CNE100000V46
JIANGSU HENGRUI MEDICINE CO LTD	0.03 CNE0000014W7
CHUBB LIMITED ORD	0.03 CH0044328745
DBS GROUP HOLDINGS LTD	0.03 SG1L01001701
L'OREAL	0.03 FR0000120321
SSE PLC	0.03 GB0007908733
LLOYDS BANKING GROUP PLC	0.03 GB0008706128
BHP GROUP LTD NPV	0.03 AU000000BHP4
CONSTELLATION ENERGY CORP	0.03 US21037T1097
PROLOGIS INC COM	0.03 US74340W1036
HYUNDAI MOTOR CO LTD	0.03 KR7005380001
GENEREA SAB DE CV	0.03 MX01GE0E0004
REPUBLIC SERVICES INC	0.03 US7607591002
TELEFLEX INC	0.03 US8793691069
CARMAX INC	0.03 US1431301027
RELX PLC	0.03 GB00B2B0DG97
ROYAL CARIBBEAN GROUP	0.03 LR0008862868
CADENCE DESIGN SYSTEMS INC	0.03 US1273871087
ICG AUSTRALIA SENIPE	0.03
WILLIAMS COMPANIES INC	0.03 US9694571004
ARGOSY PROPERTY LIMITED	0.03 NZARGE0010S7
RELATED REAL ESTAT E DEBT FUND (CAYMAN) L.P.PE	0.03
INTERCONTINENTAL HOTELS GROUP PLC	0.03 GB00BHJYC057
HECLA MINING CO COM	0.03 US4227041062
VERTEX PHARMACEUTICALS INC	0.03 US92532F1003
CHANNEL INFRASTRUCTURE NZ LTD	0.03 NZNZRE0001S9
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.03 NZLGFD014C0
150426 1.50 GB	

HUBBAY MINERALS INC	0.03 CA4436281022
SAIC MOTOR CORP LTD	0.03 CNE000000TY6
OMNES CO-INVEST TA G - EUR	0.03
SINGAPORE GOV. BD 2.875% 01/09/2030	0.03 SG7U32949426
BANCO BRADESCO SA-PREF	0.03 BRBBDCACNPR8
PAYPAL HOLDINGS INC	0.03 US70450Y1038
MEDPACE HOLDINGS INC	0.03 US58506Q1094
PEMBERTON ESPD SMA	0.03
KT CORPORATION	0.03 US48268K1016
ZOETIS INC	0.03 US98978V1035
SKELLERUP HOLDINGS LIMITED	0.03 NZSKXE0001S8
YANGZIJIANG SHIPBUILDING NPV	0.03 SG1U76934819
Outstanding Settlement Receipts - NZD	0.03
MUENCHENER RUECKVER RG-REG	0.03 DE0008430026
GOLD FIELDS LTD	0.03 ZAE000018123
VERTIV HOLDINGS CO	0.03 US92537N1081
TRAVELERS COS INC / THE	0.03 US89417E1091
EMERSON ELECTRIC CO	0.03 US2910111044
SANOFI SA	0.03 FR0000120578
CAPITEC BANK HOLDINGS LTD	0.03 ZAE000035861
GSK PLC	0.03 GB00BN7SWP63
CHINA TOWER CORP LCNY1 H POST COMP	0.03 CNE100006V65
MARSH & MCLENNAN COM	0.03 US5717481023
STARBUCKS CORP	0.03 US8552441094
EQUINIX INC COM	0.03 US29444U7000
SYNOPSIS INC	0.03 US8716071076
INNOVENT BIOLOGICS INC	0.03 KYG4818G1010
ARCADYAN TECHNOLOGY CORP	0.03 TW0003596003
SHERWIN WILLIAMS COM	0.03 US8243481061
ANGLOGOLD ASHANTI ORD USD1	0.03 GB00BRXH2664
HUATAI SECURITIES CO LTD	0.03 CNE100000LQ8
SAGE GROUP	0.03 GB00B8C3BL03
AIR NEW ZEALAND LTD	0.03 NZAIRE0001S2
KUAISHOU TECHNOLOGY	0.03 KYG532631028
CARVANA CO	0.03 US1468691027
MIDEA GROUP CO LTD	0.03 CNE100001QQ5
ATHENS INTERNATIONAL AIRPORT ORD SHS	0.03 GRS536003007
HOYA CORPORATION JPY	0.03 JP3837800006
REGENERON PHARMACEUTICALS INC	0.03 US75886F1075
3M CO	0.03 US88579Y1010
WESFARMERS LIMITED	0.03 AU000000WES1
CUMMINS INC	0.03 US2310211063
GOODMAN GRP.	0.03 AU000000GMG2
NORFOLK SOUTHERN CORP USD	0.03 US6558441084
PNC FINANCIAL SERVICES GROUP	0.03 US6934751057
MARRIOTT INTL INCUSD	0.03 US5719032022
DOLLARAMA INC	0.03 CA25675T1075
CHINA LIFE INSURANCE CO LTD	0.02 CNE1000002L3
ADIENT PLC	0.02 IE00BD845X29
POWSZECHNY ZAKLAD UBEZPIECZEN SA	0.02 PLPZU0000011
ATLAS ARTERIA ORDINARY STAPLED SECURITIES	0.02 AU0000013559
HEARTLAND GROUP HLNPV	0.02 NZHGHE0007S9
HYUNDAI ELEVATOR CO LTD	0.02 KR7017800004
FONTERRA SHAREHOLDER FUND	0.02 NZFSFE0001S5
BIOGEN INC	0.02 US09062X1037
CONOCOPHILLIPS	0.02 US20825C1045
HARTFORD INSURANCE GROUP INC T	0.02 US4165151048
RECRUIT HLDGS CO LNPV	0.02 JP3970300004
MICROSTRATEGY COM USD0.001 CLASS A	0.02 US5949724083
CARDINAL HEALTH INC	0.02 US14149Y1082
CORNING INC	0.02 US2193501051
VALE SA	0.02 BRVALEACNORO
NVIDIA ORD SHS	0.02 US67066G1040
CHIPOTLE MEXICAN GRILL ORD	0.02 US1696561059
TOKAI CARBON CO LTD	0.02 JP3560800009

VINCI SA	0.02	FR0000125486
IDEXX LABORATORIES INC	0.02	US45168D1046
CENTENE CORPORATION	0.02	US15135B1017
CHUNGHWA TELECOM CO LTD	0.02	TW0002412004
LEGRAND SA	0.02	FR0010307819
JAPAN POST HOLDINGS CO LTD	0.02	JP3752900005
KONINKLIJKE KPN NV	0.02	NL0000009082
UNI PRESIDENT CHINA HOLDINGS LTD	0.02	KYG9222R1065
MOODYS CORPORATION	0.02	US6153691059
ACCTON TECHNOLOGY CORPORATION	0.02	TW0002345006
GETAC TECHNOLOGY CORP	0.02	TW0003005005
CRITERIA CAIXACORP SA	0.02	ES0140609019
GENERATION DEVELOPMENT GROUP LIMITED ORDINARY	0.02	AU0000005126
FULLY PAID		
ADVANTEST CORP	0.02	JP3122400009
Outstanding Settlement Receipts - KRW	0.02	
BANCO DE CHILE	0.02	CLP0939W1081
ALNYLAM PHARMACEUTICALS INC	0.02	US02043Q1076
NAVER CORP	0.02	KR7035420009
CREDIT AGRICOLE SA	0.02	FR0000045072
Outstanding Settlement Receipts - TWD	0.02	
DIGITAL REALTY TRUST INC	0.02	US2538681030
NIKE INC CL B	0.02	US6541061031
FUJIKURA LIMITED	0.02	JP3811000003
FDXEX CORP COM	0.02	US31428X1063
CELESTICA INC COM NPV	0.02	CA15101Q2071
PETROLEO BRASILEIRO PETROBRAS SA	0.02	BRPETRACNPR6
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.02	
161025 TBILL		
WESTPAC NEW ZEALAND LTD 121225 RCD	0.02	
QUANTA SERVICES INC	0.02	US74762E1029
COINBASE GLOBAL INC	0.02	US19260Q1076
MARVELL TECHNOLOGY COM	0.02	US5738741041
KB FINANCIAL GROUP INC	0.02	KR7105560007
COMPASS GROUP ORD	0.02	GB00BD6K4575
RABOBANK NEW ZEALAND LTD 010526 RCD	0.02	
ZHENGZHOU COAL MINING MACHINERY GROUP CO LTD	0.02	CNE100001LY0
MSCI INC	0.02	US55354G1004
FERRARI NV COM	0.02	NL0011585146
ELECTRONIC ARTS INC	0.02	US2855121099
STRIDE STAPLED GRP NPV UNITS	0.02	NZSPGE0001S2
FREEPORT MCMORAN INC	0.02	US35671D8570
NATIONAL BANK OF KUWAIT SAKP	0.02	KW0EQ0100010
ASPEED TECHNOLOGY INC	0.02	TW0005274005
KDDI CORP	0.02	JP3496400007
OPAP SA	0.02	GRS419003009
COMPAGNIE FINANCIERE RICHEMONT SA	0.02	CH0210483332
INTERNATIONAL CONTAINER TERMINAL SERVICE	0.02	PHY411571011
LOBLAW COMPANIES LTD	0.02	CA5394811015
KKR AND CO INC	0.02	US48251W1045
STANDARD BANK GROUP	0.02	ZAE000109815
AGRICULTURAL BANK OF CHINA	0.02	CNE100000Q43
CHINA GAS HOLDINGS LIMITED	0.02	BMG2109G1033
AON PLC IE COM CL A	0.02	IE00BLP1HW54
QUEST DIAGNOSTICS	0.02	US74834L1008
WESTPAC NEW ZEALAND LTD 240226 1.439 CB	0.02	NZWNZD0226L9
KEYENCE CORP NPV	0.02	JP3236200006
KIA CORPORATION	0.02	KR7000270009
DEXUS WHOLESALE SHOPPINGAFS	0.02	
SIMON PROPERTY GROUP INC USD	0.02	US8288061091
FAIR ISAAC CORPORATION	0.02	US3032501047
ROPER TECHNOLOGIES INC	0.02	US7766961061
KMD BRANDS LIMITED	0.02	NZKMDE0001S3
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.02	

SUNCOR ENERGY INC	0.02 CA8672241079
MONSTER BEVERAGE SHS ORD	0.02 US61174X1090
DUKE ENERGY CORP COM	0.02 US26441C2044
BUZZARD MIDSTREAM	0.02
SWISS RE AG	0.02 CH0126881561
VISTRA CORP	0.02 US92840M1027
GBP BNP PARIBAS A/C	0.02
ROCKWELL AUTOMATION INC	0.02 US7739031091
VALERO ENERGY CORP	0.02 US91913Y1001
UK. GILT 4.375% 31/7/2054	0.02 GB00BPSNBB36
UNITED RENTALS INC	0.02 US9113631090
E.ON SE	0.02 DE000ENAG999
AXON ENTERPRISE I COM USD 0.00001	0.02 US05464C1018
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN	0.02
VULCAN MATERIALS CO	0.02 US9291601097
ROSS STORES INC	0.02 US7782961038
BANK OF MONTREAL CAD	0.02 CA0636711016
OVERSEA-CHINESE BANKING CORP	0.02 SG1S04926220
CRH PUBLIC LIMITED ORD SHS	0.02 IE0001827041
MANULIFE FINANCIAL CORP	0.02 CA56501R1064
INDITEX	0.02 ES0148396007
LOJAS RENNER SA	0.02 BRLRENACNOR1
ACI WORLDWIDE INC	0.02 US0044981019
Income Due - JPY	0.02
DUFREY GROUP	0.02 CH0023405456
TOYOTA FINANCE NEW ZEALAND LTD 291025 PNOTE	0.02
ASB BANK LTD 281125 RCD	0.02
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.02
JPMORGAN CHASE	
ASB BANK LTD 081225 RCD	0.02
NATIONAL AUSTRALIA BANK LIMITED	0.02 AU000000NAB4
ITALGAS SPA	0.02 IT0005211237
INFINEON TECHNOLOGIES AG	0.02 DE0006231004
BRAMBLES LIMITED	0.02 AU000000BXB1
COMPAGNIE DE SAINT-GOBAIN	0.02 FR0000125007
PRYSMIAN SPA	0.02 IT0004176001
GARTNER INC CL-A	0.02 US3666511072
FORMOSA PETROCHEMICAL CORPORATION	0.02 TW0006505001
STOCKLAND	0.02 AU000000SGP0
ENNOCONN CORP	0.02 TW0006414006
NASPERS NPV POST REV SPLIT	0.02 ZAE000325783
MIRUM PHARMACEUTICALS INC	0.02 US6047491013
DEN DANSKE BANK AS DKK	0.02 DK0010274414
CONSOLIDATED EDISON INC COM	0.02 US2091151041
BOE TECHNOLOGY GROUP CO LTD	0.02 CNE0000016L5
UNITED INTEGRATED SERVICES	0.02 TW0002404001
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.02 NZHNZD0001L7
GENERAL MOTORS CO	0.02 US37045V1008
MTN GROUP LTD	0.02 ZAE000042164
ZIJIN MINING GROUP ORDINARY SHARES	0.02 CNE100000B24
3I GROUP PLC	0.02 GB00B1YW4409
HYDRO ONE LTD	0.02 CA4488112083
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.02 CNE100000593
E SUN FINANCIAL HOLDINGS COMPANY LTD	0.02 TW0002884004
DEUTSCHE BOERSE AG	0.02 DE0005810055
WORKDAY INC	0.02 US98138H1014
RABOBANK NEDERLA 160326 FRN	0.02 NZRABDT020C1
US. T-BILL. 0.00% 28/11/20252025 USD100	0.02 US912797NL78
MITSUBISHI HEAVY INDUSTRIES LTD	0.02 JP3900000005
VICUNA HOLDINGS LIMITED - EUR	0.02
MITSUBISHI CORP	0.02 JP3898400001
TRUIST FINL CORP COM	0.02 US89832Q1094
FRANCO NEVADA CORP	0.02 CA3518581051
DAI ICHI LIFE HOLD NPV	0.02 JP3476480003
SANY HEAVY EQUIPMENT INTL	0.02 KYG781631059

AMP LIMITED	0.02 AU000000AMP6
ADVANCED INFO SERVICE PUBLIC COMPANY LIM	0.02 TH0268010R11
EXPERIAN GROUP LTD	0.02 GB00B19NLV48
KOMATSU LTD JPY	0.02 JP3304200003
UK. GILT 4.50% 7/6/2028	0.02 GB00BMF9LG83
TAKEDA PHARMACEUTICAL CO LTD	0.02 JP3463000004
CP ALL PCL NVDR	0.02 TH0737010R15
TENCENT MUSIC ENTERTAINMENT GROUP	0.02 US88034P1093
TOWER LIMITED	0.02 NZTWRE0011S2
OTP BANK RT	0.02 HU0000061726
TARGET CORPORATION	0.02 US87612E1064
BANCO BILBAO VIZCAYA - SP ADR	0.02 US05946K1016
VIPSHOP HLDGS LTD	0.02 US92763W1036
PARADE TECHNOLOGIES LTD	0.02 KYG6892A1085
AMERICAN INTERNATIONAL GROUP	0.02 US0268747849
LONDON STOCK EXCHANG	0.02 GB00B0SWJX34
FOMENTO ECONOMICO MEXICANO SAB DE CV	0.02 MXP320321310
BANK OF NOVA SCOTIA CAD	0.02 CA0641491075
STAR BULK CARRIERS CORP	0.02 MHY8162K2046
TRANSDIGM GROUP INC	0.02 US8936411003
ROLLINS INC	0.02 US7757111049
SHINHAN FINANCIAL GROUP	0.02 KR7055550008
GRAINGER W W INC	0.02 US3848021040
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 190326 RCD	0.02
HD KOREA SHIPBUILDING AND OFFSHORE ENGINEERING CO LTD	0.02 KR7009540006
ZSCALER INC	0.02 US98980G1022
GAZTRANSPORT ET TECHNIGAZ SA	0.02 FR0011726835
CAD BNP PARIBAS A/C	0.02
LAFARGEHOLCIM LTD	0.02 CH0012214059
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.02 ES0167050915
ENEL SPA	0.02 IT0003128367
NXP SEMICONDUCTORS	0.02 NL0009538784
JOHNSON CONTROLS INTERNATIONAL PLC	0.02 IE00BY7QL619
SINO BIOPHAMACEUTICAL	0.02 KYG8167W1380
CORTEVA INC	0.02 US22052L1044
EBAY INC	0.02 US2786421030
PUBLIC SERVICE ENTERPRISE GROUP INC	0.02 US7445731067
METLIFE INC	0.02 US59156R1086
SIME DARBY BERHAD	0.02 MYL41970O009
NUTANIX INC	0.02 US67059N1081
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.02
AJINOMOTO CO INC JPY	0.02 JP3119600009
PAYCHEX INC	0.02 US7043261079
DR HORTON INC	0.02 US23331A1097
CANADIAN IMP BANK COM NPV	0.02 CA1360691010
VENTAS INC	0.02 US92276F1003
NEC CORPORATION	0.02 JP3733000008
AMETEK INC	0.02 US0311001004
NTT INC	0.01 JP3735400008
ORION OYJ	0.01 FI0009014377
PRIMAX ELECTRONICS LTD	0.01 TW0004915004
ANZ BANK NEW ZEALAND WELLINGTON 061025 3.55 TD	0.01
TA CHEN STAINLESS PIPE CO LTD	0.01 TW0002027000
NEW ZEALAND GOV. B 4.50% 15/05/2035	0.01 NZGOVDT535C1
JAPAN PETROLEUM EXPLORATION	0.01 JP3421100003
BANK OF NEW ZEALAND LTD 141025 RCD	0.01
POP MART INTERNATIONAL GROUP LTD	0.01 KYG7170M1033
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.01 US11133T1034
ASB BANK LTD 141125 RCD	0.01
RIO TINTO PLC ORD	0.01 GB0007188757
CHINA MERCHANTS BANK CO LTD	0.01 CNE000001B33
ASB BANK LTD 12225 RCD	0.01
WESTPAC NEW ZEALAND LTD 150126 RCD	0.01

VODAFONE GROUP ORD	0.01 GB00BH4HKS39
ASB BANK LTD 310326 RCD	0.01
WESTPAC NEW ZEALAND LTD 310326 RCD	0.01
ALLEGION PLC	0.01 IE00BFRT3W74
ERSTE GROUP BANK AG	0.01 AT0000652011
US. TSY. INFL. 0.625% I/L 15/1/2026	0.01 US912828N712
NORDEA BANK ABP	0.01 FI4000297767
CANADIAN PAC KANS COM NPV	0.01 CA13646K1084
Bank of China	0.01
KIMBERLY CLARK CORP	0.01 US4943681035
LG INNOTEK CO LTD	0.01 KR7011070000
EQUINOR ASA	0.01 NO0010096985
CANADIAN NATURAL RESOURCES ORD SHS	0.01 CA1363851017
NATIONAL BANK OF CANADA	0.01 CA6330671034
TOURISM HOLDINGS LTD	0.01 NZHELE0001S9
BANK MANDIRI PERS IDR125	0.01 ID1000095003
HK ELECTRIC INVESTMENTS LTD	0.01 HK0000179108
NRG ENERGY INC	0.01 US6293775085
DAIICHI SANKYO COMPANY LIMITED	0.01 JP3475350009
MOTIVA INFRAESTR DE MOBILIDADE ORD SHS	0.01 BRMOTVACNOR7
NEDBANK GROUP LTD	0.01 ZAE000004875
Outstanding Settlement Receipts - BRL	0.01
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01 NZOCAE0002S0
ARGENX SE	0.01 NL0010832176
SAMSUNG SECURITIES CO LTD	0.01 KR7016360000
FAIRFAX FINL HOLDINGS LTD CAD	0.01 CA3039011026
METRO INC - A	0.01 CA59162N1096
EDWARDS LIFESCIENCES CORP	0.01 US28176E1082
E-MART CO LTD	0.01 KR7139480008
GARMIN ORD	0.01 CH0114405324
JYSKE BANK - REG	0.01 DK0010307958
HAIER SMART HOME C	0.01 CNE1000048K8
MONOLITHIC POWER SYSTEMS INC	0.01 US6098391054
DELL TECHNOLOGIES INC	0.01 US24703L2025
NISOURCE INC	0.01 US65473P1057
ADIDAS AG	0.01 DE000A1EWWW0
CRH PLC LONDON LISTING	0.01 IE0001827041
CREDICORP LIMITED	0.01 BMG2519Y1084
DEUTSCHE BANK AG (REG)	0.01 DE0005140008
BANK OF CHINA NEW ZEALAND 071025 PNOTE	0.01
ANZ BANK NEWZEALAND LTD 141125 RCD	0.01
COSTAMARE INC	0.01 MHY1771G1026
Income Due - USD	0.01
BIZLINK HOLDING INC	0.01 KYG114741062
HL MANDO CO LTD	0.01 KR7204320006
MITSUI AND CO NPV	0.01 JP3893600001
MARATHON PETROL COM	0.01 US56585A1025
OTIS WORLDWIDE COR COM	0.01 US68902V1070
VERISK ANALYTICS I COM	0.01 US92345Y1064
AZIMUT HOLDING SPA	0.01 IT0003261697
DANONE	0.01 FR0000120644
KEYERA CORP COM	0.01 CA4932711001
UNITED OVERSEAS BANK	0.01 SG1M31001969
EOG RESOURCES INC	0.01 US26875P1012
TRIAL HOLDINGS INC	0.01 JP3635490000
HANA FINANCIAL GROUP	0.01 KR7086790003
TURNERS AUTOMOTIVE GROUP LIMITED	0.01 NZVNLE0001S1
AIR PROD & CHEMS INC COM USD	0.01 US0091581068
BT GROUP PLC	0.01 GB0030913577
HEIDELBERGCEMENT AG	0.01 DE0006047004
STATE STREET CORP USD	0.01 US8574771031
HOCHTIEF AG	0.01 DE0006070006
POLSKI KONCERN NAFTOWY	0.01 PLPKN0000018
WESTPAC NEW ZEALAND LTD 291225 RCD	0.01

ANHEUSER BUSCH INBEV SA NV	0.01 BE0974293251
FASTENAL CO	0.01 US3119001044
ATLAS COPCO AB	0.01 SE0017486889
TUI TOPCO LIMITED - INTEREST BEARING LOAN	0.01
ADATA TECHNOLOGY CO LTD	0.01 TW0003260006
EMCOR GROUP INC	0.01 US29084Q1004
ALAMOS GOLD INC	0.01 CA0115321089
IQVIA HOLDINGS INC	0.01 US46266C1053
NN GROUP NV	0.01 NL0010773842
HALLENSTEIN GLASSON HOLDINGS LTD	0.01 NZHLGE0001S4
HANWHA AEROSPACE CO LTD	0.01 KR7012450003
PHILLIPS COM	0.01 US7185461040
JPY BNP PARIBAS A/C	0.01
JABIL INC	0.01 US4663131039
WOLTERS KLUWER	0.01 NL0000395903
PTT OIL AND RETAIL BUSINESS PCL	0.01 THA099010R13
KOOKMIN BANK 2.625% 29/09/2029	0.01 XS3168711193
COGNIZANT TECH SOLUTIONS A	0.01 US1924461023
SUMITOMO CORP JPY	0.01 JP3404600003
VICUNA HOLDINGS LI MITED - EUR	0.01
TC ENERGY CORP	0.01 CA87807B1076
WASION HOLDINGS LT HKD	0.01 KYG9463P1081
WESTPAC NEW ZEALAND LTD 021025 RCD	0.01
HYUNDAI ELECTRIC ENERGY SYST	0.01 KR7267260008
COMMERZBANK AG NPV	0.01 DE000CBK1001
KAKAO CORP	0.01 KR7035720002
HYUNDAI MARINE FIRE INC CO	0.01 KR7001450006
GPT	0.01 AU000000GPT8
COPART INC	0.01 US2172041061
DELTA ELECTRONICS THB1 NVDR	0.01 TH0528010R18
FERGUSON ENTERPRIS USD0.0001	0.01 US31488V1070
M & T BANK CORPORATION	0.01 US55261F1049
NORTHERN STAR RESOURCES LTD	0.01 AU000000NST8
CHINA CONSTRUCT NZ 281125 4.80 TD	0.01
NIPPON SHEET GLASS CO	0.01 JP3686800008
SANFORD LTD	0.01 NZSANE0001S0
NEXTDC	0.01 AU000000NXT8
WNC CORP	0.01 TW0006285000
CANADIAN NATURAL RESOURCES	0.01 CA1363851017
APOLLO GLOBAL MANA COM	0.01 US03769M1062
DAIKIN INDUSTRIES	0.01 JP3481800005
CONTEMPORARY AMPEREX TECHNOL	0.01 CNE100006WS8
KIMCO REALTY CORP	0.01 US49446R1095
METTLER TOLEDO INTL	0.01 US5926881054
TELSTRA CORPORATION LIMITED	0.01 AU000000TLS2
WHEATON PRECIOUS M COM NPV	0.01 CA9628791027
ANTA SPORTS PRODUCTS LTD	0.01 KYG040111059
SUNWAY CONSTRUCTION GROUP BHD	0.01 MYL52630O008
BLOCK INC	0.01 US8522341036
KAJEMA CORP	0.01 JP3210200006
SIMCERE PHARMACEUTICAL GROUP LTD	0.01 HK0000658531
THAI OIL PCL	0.01 TH0796010R11
S A C I FALABELLA COM ORDINARY SHARES	0.01 CLP3880F1085
SUN LIFE FINANCIAL INC	0.01 CA8667961053
VEEVA SYSTEMS INC	0.01 US9224751084
AGILENT TECHNOLOGIES INC	0.01 US00846U1016
TS FINANCIAL HOLDING CO LTD	0.01 TW0002887007
NUTRIEN LTD COM NPV	0.01 CA67077M1086
OMEGA HEALTHCARE INVESTORS	0.01 US6819361006
WELLINGTON REGIONAL COUNCIL 241125 PNOTE	0.01
ASB BANK LTD 151225 RCD	0.01
REALTY INCOME CORPORATION	0.01 US7561091049
MITSUBISHI ELECTRIC	0.01 JP3902400005
UNIVERSAL HEALTH SERVICES - CLASS B	0.01 US9139031002
BANCO DE CHILE ADR	0.01 US0595201064

PACCAR INC	0.01 US6937181088
SCENTRE GRP.	0.01 AU000000SCG8
PURE STORAGE INC	0.01 US74624M1027
MACQUARIE GROUP LTD	0.01 AU000000MQG1
CENTERPOINT ENERGY INC	0.01 US15189T1079
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.01 CNE100003662
MS & AD INSURANCE GROUP HOLDINGS	0.01 JP3890310000
TENNET HOLDING BV 0.125% 09/12/20270000 20	0.01 XS2348325221
BANCO BTG PACTUAL UNITS	0.01 BRBPACUNT006
AIRBNB INC	0.01 US0090661010
CHINA RESOURCES LAND LIMITED	0.01 KYG2108Y1052
DIAGEO ORD	0.01 GB0002374006
ORIX CORPORATION	0.01 JP3200450009
XPENG INC	0.01 KYG982AW1003
BECTON DICKINSON AND COMPANY	0.01 US0758871091
MSTB03- WEST PAC	0.01
BANK LEUMI LE-ISRAEL	0.01 IL0006046119
DL E&C CO LTD KRW500	0.01 KR7375500006
PEMBINA PIPELINE	0.01 CA7063271034
ASB BANK LTD 200126 4.12 TD	0.01
LENNAR CORPORATION CLASS A	0.01 US5260571048
ITAU UNIBANCO HOLDING SA ADR	0.01 US4655621062
WESTERN DIGITAL CORP	0.01 US9581021055
KEURIG DR PEPPER INC	0.01 US49271V1008
AOFRIO LTD	0.01 NZWDTE0002S1
CLARITY PHARMACEUTICALS LTD ORDINARY FULLY PAID	0.01 AU0000165375
SOUTHERN COPPER CORPORATION	0.01 US84265V1052
INVESTORE PROPERTY LTD	0.01 NZIPLE0001S3
ENN ENERGY HOLDINGS LTD	0.01 KYG3066L1014
MITSUBISHI ESTATE	0.01 JP3899600005
SCHLUMBERGER LTD	0.01 AN8068571086
SAAB ORD SHS CLASS B	0.01 SE0021921269
KBC GROUP NV	0.01 BE0003565737
QUANTA COMPUTER INC	0.01 TW0002382009
AUCKLAND COUNCIL 171025 PNOTE	0.01
SOMPO HOLDINGS INC NPV	0.01 JP3165000005
INVESTOR AB SER B NPV	0.01 SE0015811963
AMERICA MOVIL SAB COM SER B NPV	0.01 MX01AM050019
ASR NEDERLAND NV	0.01 NL0011872643
ARISTOCRAT LEISURE LTD	0.01 AU000000ALL7
GEELY AUTOMOBILE HOLDINGS LT	0.01 KYG3777B1032
KE HOLDINGS INC	0.01 KYG5223Y1089
CAPITALAND INTEGRATED COMMERCIAL	0.01 SG1M51904654
SABRA HEALTHCARE REIT INC	0.01 US78573L1061
BAKER HUGHES COMPANY	0.01 US05722G1004
BUNDESOBLIGATION 2.40% 18/04/2030.01 191	0.01 DE000BU25042
ALTERITY THERAPEUTICS LIMITED ORDINARY FULLY PAID	0.01 AU0000043945
XTEP INTERNATIONAL HOLDINGS	0.01 KYG982771092
OBAYASHI CORPORATION	0.01 JP3190000004
CHINA MERCHANTS BANK CO LIMITED	0.01 CNE1000002M1
UNITED STATES TREA 0.00% 04/12/20252025 USD100	0.01 US912797QS94
ENDESA SA	0.01 ES0130670112
PEARSON PLC ORD	0.01 GB0006776081
ASPEN GROUP LTD/AUSTRALIA	0.01 AU000000APZ8
VOLVO AB - B	0.01 SE0000115446
OKTA INC	0.01 US6792951054
VICINITY CENTRES	0.01 AU000000VCX7
TCL MULTIMEDIA TECHNOLOGY HOLDINGS LIMIT	0.01 KYG8701T1388
HISCOX LTD	0.01 BMG4593F1389
MITSUMI FUDOSAN CO	0.01 JP3893200000
CHINATRUST FINANCIAL HOLDING CO LTD	0.01 TW0002891009
LONZA AG - REG	0.01 CH0013841017
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.01 JP1400171Q50
ICICI BANK SPON ADR	0.01 US45104G1040
TUI TOPCO LIMITED - ORDINARY SHARES	0.01

EUR BNP PARIBAS A/C	0.01
AUSTRALIAN CAP. TE 4.75% 23/10/2030	0.01 AU3SG0003106
TAKE TWO INTERACTIVE SOFTWARE INC	0.01 US8740541094
DBS BANK LONDON 2.4288% 03/01/2029	0.01 XS3105239928
CHARTER COMMUN INC COM	0.01 US16119P1084
TSINGTAO BREWERY COMPANY LIMITED	0.01 CNE1000004K1
HAIER SMART HOME C A CNY1	0.01 CNE000000CG9
PUBLIC STORAGE	0.01 US74460D1090
WARNER BROS DISCOVERY INC	0.01 US9344231041
ORIENTAL LAND CO LTD	0.01 JP3198900007
CARNIVAL CORP USD	0.01 PA1436583006
MONGODDB INC	0.01 US60937P1066
TURK TELEKOMUNIKASYON AS	0.01 TRETTTLK00013
HYUNDAI DEVELOPMEN KRW5000	0.01 KR7294870001
TASMANIAN PUBLIC F 5.25% 23/01/2036	0.01 AU3SG0003130
HUGEL INC	0.01 KR7145020004
SERCOMM CORP	0.01 TW0005388003
ALIMENTATION COUCHE TARD INC	0.01 CA01626P1484
CARRIER GLOBAL COR COM	0.01 US14448C1045
JSC KASPI GLOBAL SPON ADS REP ORDINARY SHARES	0.01 US48581R2058
M AND G PRUDENTIAL PLC ORD	0.01 GB00BKFB1C65
WILL SEMICONDUCTOR CO LTD SHANGHAI	0.01 CNE100002XM8
TREASURY BILL 0.0% 06/NOV/2025	0.01 US912797QP55
SOFTBANK CORP	0.01 JP3732000009
PRUDENTIAL FINANCIAL INC	0.01 US7443201022
HUMANA INC	0.01 US4448591028
FORD MOTOR COMPANY	0.01 US3453708600
EXPEDIA GROUP INC	0.01 US30212P3038
NETAPP INC	0.01 US64110D1046
DOLLAR GENERAL	0.01 US2566771059
PENTAIR PLC COM	0.01 IE00BLS09M33
MEDIOBANCA BANCA DI ITL	0.01 IT0000062957
TREASURY CORP OF V 4.75% 15/9/2036	0.01 AU3SG0002710
FIFTH THIRD BANCORP	0.01 US3167731005
BANK OF NEW ZEALAND	0.01
QUEENSLAND TSY. 4.50% 22/8/2035	0.01 AU3CB0296580
NUCOR CORP	0.01 US6703461052
BASF SE	0.01 DE000BASF111
ASSECO POLAND SA	0.01 PLSOFTB00016
GLENCORE PLC	0.01 JE00B4T3BW64
GS ENGINEERING AND CONSTRUCTION CORP	0.01 KR7006360002
STANTEC INC	0.01 CA85472N1096
REGIONS FINANCIAL CORP	0.01 US7591EP1005
PULTE GROUP INC	0.01 US7458671010
FANUC CORP NPV	0.01 JP3802400006
MERCEDES-BENZ GROUP AG	0.01 DE0007100000
DNB BANK ASA	0.01 NO0010161896
CJ ENM CO LTD	0.01 KR7035760008
CITIZENS FINANCIAL GROUP INC	0.01 US1746101054
RENEW ENERGY GLOBAL PLC	0.01 GB00BNQMPN80
SWEDBANK AB	0.01 SE0000242455
ATI INC	0.01 US01741R1023
ASELSAN ELEKTRONIK SANAY VE TICARET AS ORD SHS	0.01 TRAASELS91H2
TOAST INC	0.01 US8887871080
ENTERGY CORP NEW	0.01 US29364G1031
BILIBILI INC ORD SHS	0.01 KYG1098A1013
CHINA MOLYBDENUM LUOYANG CO LTD	0.01 CNE100000114
KOREA HOUSING FIN 4.082% 25/09/2027	0.01 XS2678945317
SONY FINANCIAL HOLDINGS INC TEMP	0.01 JP3435350008
Westpac New Zealand	0.01
SENDAS DISTRIBUIDORA SA	0.01 BRASAIACNORO
OTSUKA HLDGS CO NPV	0.01 JP3188220002
17CAPITAL STRATEGI	0.01
HONDA MOTOR CO LTD	0.01 JP3854600008
DEUTSCHE POST AG	0.01 DE0005552004

CENTRAL JAPAN RAILWAY CO	0.01 JP3566800003
HANNOVER RUECK SE	0.01 DE0008402215
ENI SPA	0.01 IT0003132476
WHEATON PRECIOUS METALS CORP COM NPV	0.01 CA9628791027
NOKIA OYJ	0.01 FI0009000681
ERICSSON LM - B SHS	0.01 SE0000108656
UNITED THERAPEUTICS CORP	0.01 US91307C1027
ZIFF DAVIS INC	0.01 US48123V1026
HUBSPOT INC	0.01 US4435731009
ASICS ORD SHS	0.01 JP3118000003
SYNCHRONY FINANCIAL	0.01 US87165B1035
NETMARBLE GAMES CORP	0.01 KR7251270005
YUM! BRANDS INC	0.01 US9884981013
B3 SA BRASIL BOLSA BALCAO	0.01 BRB3SAACNOR6
SINOPEC ENGINEERING GROUP CO LTD	0.01 CNE100001NV2
TERUMO CORP	0.01 JP3546800008
BRIDGESTONE CORP	0.01 JP3830800003
ABN AMRO BANK N V DR EACH REP SHS	0.01 NL0011540547
SEVERN TRENT	0.01 GB00B1FH8J72
ANEKA TAMBANG TBK	0.01 ID1000106602
HEWLETT PACKARD ENTERPRISE CO	0.01 US42824C1099
DSV A/S	0.01 DK0060079531
TAIWAN SEMICONDUCT MANUFACTURING USD	0.01 US8740391003
HUBBELL INC	0.01 US4435106079
SWISSCOM AG	0.01 CH0008742519
ASIA VITAL COMPONE TWD10	0.01 TW0003017000
AGEAS NPV POST SPLIT	0.01 BE0974264930
NCSOFT CORPORATION	0.01 KR7036570000
HD HYUNDAI HEAVY INDUSTRIES CO LTD	0.01 KR7329180004
INGENIA COMMUNITIES GRP.	0.01 AU000000INA9
SYSCO CORPORATION COM	0.01 US8718291078
CK HUTCHISON HOLDINGS LTD	0.01 KYG217651051
ANGLO AMERICAN ORD	0.01 GB00BTK05J60
YOKOGAWA ELECTRIC JPY	0.01 JP3955000009
KBC GRP. F2V 16/10/2030	0.01 US48241FAD69
FLUTTER ENTERTAINMENT ORD SHS	0.01 IE00BWT6H894
US. TSY. NOTE/BON 4.875% 31/10/20288	0.01 US91282CJF95
GRUPO CIBEST SAADR	0.01 US40090E1064
CHF BNP PARIBAS A/C	0.01
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV	0.01 NZIBDDT016C7
100626 0.75 CB	
EBARA CORP NPV	0.01 JP3166000004
INTESA SANPAOLO S P A SPONSORED ADR	0.01 US46115H1077
RESONA HOLDINGS INC	0.01 JP3500610005
NATERA INC	0.01 US6323071042
JAPAN POST BANK CO LTD	0.01 JP3946750001
COGNA EDUCACAO SA NPV	0.01 BRCOGNACNOR2
WEC ENERGY GROUP INC	0.01 US92939U1060
NOMURA HOLDINGS INC	0.01 JP3762600009
STERIS PLC	0.01 IE00BFY8C754
SUMITOMO ELECTRIC	0.01 JP3407400005
GIVAUDAN - REG	0.01 CH0010645932
MARTIN MARIETTA MATERIALS	0.01 US5732841060
SAMSUNG BIOLOGICS CO LTD	0.01 KR7207940008
INTL PAPER CO	0.01 US4601461035
DOLLAR TREE INC	0.01 US2567461080
NVR INC	0.01 US62944T1051
TESCO ORD	0.01 GB00BLGZ9862
TARGA RESOURCES IN COM	0.01 US87612G1013
GODADDY INC	0.01 US3802371076
CONSTELLATION BRANDS INC-A	0.01 US21036P1084
VOLKSWAGEN AG	0.01 DE0007664039
HUNTINGTON BANCSHARES INC	0.01 US4461501045
CHARTER HALL GRP.	0.01 AU000000CHCO
KIWIBANK LTD 211125 4.45 TD	0.01

EMBOTELLADORAS ARCA SA - NOMINATIVE SHAR	0.01 MX01AC100006
BANCO DE SABADELL SA	0.01 ES0113860A34
XP INC	0.01 KYG982391099
ESTACIO PARTICIPACOES SA	0.01 BRYDUQACNOR3
DARDEN RESTAURANTS INC	0.01 US2371941053
GLOBAL PAYMENTS INC	0.01 US37940X1028
NORTONLIFELOCK	0.01 US6687711084
US TREASURY N/B 2.75% 15/AUG/2032	0.01 US91282CFF32
HYUNDAI MOBIS	0.01 KR7012330007
KAO CORPORATION	0.01 JP3205800000
Outstanding Settlement Receipts - EUR	0.01
ALCON AG	0.01 CH0432492467
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.01 US912828YS30
ASSA ABLOY AB	0.01 SE0007100581
PACKAGING CORP OF AMERICA	0.01 US6951561090
RWE	0.01 DE0007037129
COSTAR GROUP INC COM	0.01 US22160N1090
HALEON PLC	0.01 GB00BMX86B70
EMERA INC	0.01 CA2908761018
ESCO TECHNOLOGIES INC	0.01 US2963151046
XYLEM INC COM	0.01 US98419M1009
VICI PROPERTIES INC	0.01 US9256521090
VESTAS WIND SYSTEM	0.01 DK0061539921
VERISIGN INC	0.01 US92343E1029
AMADEUS IT HLDGS	0.01 ES0109067019
MARUBENI CORPORATION	0.01 JP3877600001
NEXT PLC	0.01 GB0032089863
WATERCARE SERVICES LTD 141025 PNOTE	0.01
TOYOTA FINANCE NEW ZEALAND LTD 221025 PNOTE	0.01
HAMILTON CITY COUNCIL 031125 PNOTE	0.01
DUNEDIN CITY TREASURY 191125 PNOTE	0.01
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.01
031225 TBILL	
RABOBANK NEW ZEALAND LTD 200226 RCD	0.01
PINTEREST INC	0.01 US72352L1061
TAISEI CORP	0.01 JP3443600006
AUTO TRADER GROUP PLC	0.01 GB00BVYVFW23
RAIA DROGASIL SA COM NPV	0.01 BRRADLACNORO
DASSAULT SYSTEMES SE	0.01 FR0014003TT8
TRANSURBAN GRP.	0.01 AU000000TCL6
SES	0.01 LU0088087324
OCCIDENTAL PETROLEUM CORP	0.01 US6745991058
BRISCOE GROUP LIMITED ORDINARY SHARES	0.01 NZBGRE0001S4
WABTEC CORP	0.01 US9297401088
INFORMA PLC	0.01 GB00BMJ6DW54
GE HEALTHCARE HOLDING LLC	0.01 US36266G1076
T&D HOLDINGS INC NPV	0.01 JP3539220008
RAYMOND JAMES FINL	0.01 US7547301090
FURUKAWA ELECTRIC NPV	0.01 JP3827200001
ARES MANAGEMNT COR COM	0.01 US03990B1017
UNION CHIMIQUE UCB SA	0.01 BE0003739530
CHARTER HALL PRIME OFFICE FUND	0.01
DUPONT DE NEMOURS INC	0.01 US26614N1028
MICROCHIP TECHNOLOGY INC	0.01 US5950171042
ARCH CAPITAL GROUPCOM	0.01 BMG0450A1053
WILLIS TOWERS WATS COM	0.01 IE00BDB6Q211
FIDELITY NATIONAL INFORMATION SERVICES I	0.01 US31620M1062
EDISON INTL.	0.01 US2810201077
CRELAN HOME LOAN S 2.50% 09/07/2030	0.01 FR0014011243
WIWYNN CORP	0.01 TW0006669005
ARMSTRONG WORLD INDUSTRIES INC	0.01 US04247X1028
TECHTRONIC INDUSTRIES CO	0.01 HK0669013440
UTD. UTLS. GRP.	0.01 GB00B39J2M42
WISTRON CORP	0.01 TW0003231007
HD HYUNDAI INFRACORE CO LTD	0.01 KR7042670000

ASTELLAS PHARMA NPV	0.01 JP3942400007
EQT CORPORATION	0.01 US26884L1098
KH NEOCHEM CO LTD	0.01 JP3277040006
MAGNA INTERNATIONAL INC	0.01 CA5592224011
EURONEXT NV	0.01 NL0006294274
NITTO DENKO CORPORATION	0.01 JP3684000007
EQUIFAX INC	0.01 US2944291051
SANDVIK AB	0.01 SE0000667891
PETROCHINA CO LTD H	0.01 CNE1000003W8
PINNACLE WEST CAPITAL CORP	0.01 US7234841010
ORANGE SA	0.01 FR0000133308
AEON CO LTD	0.01 JP3388200002
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.01 AU000000WOW2
MAKEMYTRIP LTD	0.01 MU0295S00016
PORTLAND GEN. ELEC.	0.01 US7365088472
LENNOX INTL INC COM	0.01 US5261071071
INGERSOLL RAND INC	0.01 US45687V1061
INTERACTIVE BRO GR COM	0.01 US45841N1072
NATL BK OF GREECE EUR	0.01 GRS003003035
UNITED MIZRAHI BANK LIMITED	0.01 IL0006954379
MACQUARIE BANK LTD 4.37% 17/JUL/2030	0.01 AU3CB0323806
MURATA MANUFACTURING CO	0.01 JP3914400001
WEYERHAEUSER CO USD	0.01 US9621661043
UNIVERSAL MUSIC GROUP NV	0.01 NL0015000IY2
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.01 US912810SW99
AIRSERVICES AUSTRA 3.25% 15/05/2026	0.01 AU3CB0237444
BANDAI NAMCO HOLDINGS NPV	0.01 JP3778630008
JAPAN ELEVATOR SER NPV TEMP	0.01 JP3389510003
WSP GLOBAL INC	0.01 CA92938W2022
STEEL DYNAMICS INC	0.01 US8581191009
CHARTER HALL RET. REIT	0.01 AU000000CQR9
SSE	0.01 GB0007908733
ASSURANT INC	0.01 US04621X1081
BAYER AG	0.01 DE000BAY0017
FERROVIAL SE EURO0.01	0.01 NL0015001FS8
GREAT WEST LIFECO	0.01 CA39138C1068
BANK PEKAO SA	0.01 PLPEKAO000016
KENVUE INC	0.01 US49177J1025
KRUNGTHAI CARD PCL	0.01 TH0689010R18
RPM INTERNATIONAL INC	0.01 US7496851038
ANPEC ELECTRONICS CORP	0.01 TW00006138001
WELLINGTON REGIONAL COUNCIL 101225 PNOTE	0.01
EXELIXIS INC	0.01 US30161Q1040
NIO INC	0.01 KYG6525F1028
REPUBLIC OF POLA FRN IL 25/08/2036	0.01 PL0000117024
WHITBREAD PLC	0.01 GB00B1KJJ408
CAPCOM CO LTD	0.01 JP3218900003
EIFFAGE INC	0.01 FR0000130452
SUZUKI MOTOR CORP	0.01 JP3397200001
SWISS LIFE HOLDING AG	0.01 CH0014852781
GOLD FIELDS LTD - SPONS ADR	0.01 US38059T1060
EXTRA SPACE STORAGE INC	0.01 US30225T1025
CAPGEMINI SA	0.01 FR0000125338
MOTOR OIL HELLAS CORINTH REFINERIES SA	0.01 GRS426003000
CHUGAI PHARMACEUTICAL JPY	0.01 JP3519400000
INFOSYS LTD	0.01 US4567881085
CENTURIA INDUSTRIAL REIT	0.01 AU000000CIP0
TRACTOR SUPPLY COMPANY	0.01 US8923561067
IRON MTN INC NEW COM NPV	0.01 US46284V1017
SBI HOLDINGS INC NPV	0.01 JP3436120004
ENEOS HOLDINGS INC	0.01 JP3386450005
ASE TECHNOLOGY HOLDING CO LTD	0.01 TW0003711008
AVALONBAY COMMUNITIES INC	0.01 US0534841012
DTE ENERGY CO USD	0.01 US2333311072

PETRONAS DAGANGAN BHD	0.01 MYL56810O001
ARCHER DANIELS MIDLAND CO COM STK NPV	0.01 US0394831020
PARTNERS GROUP	0.01 CH0024608827
AMEREN CORP	0.01 US0236081024
AGREE REALTY CORP	0.01 US0084921008
NORTHERN TRUST CORP	0.01 US6658591044
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.01 NZHNZD0008L2
CGI INC	0.01 CA12532H1047
ZOOM VIDEO COMMUNICATIONS INC	0.01 US98980L1017
US. TSY. INFL. 1.875% I/L 15/07/2034.875% 15/07/2034	0.01 US91282CLE92
NIPPON YUSEN KK NPV	0.01 JP3753000003
SIKA AG	0.01 CH0418792922
TOYOTA FINANCE NEW ZEALAND LTD 061125 PNOTE	0.01
RWE AG	0.01 DE0007037129
AMERICAN WATER WORKS CO INC	0.01 US0304201033
THAI UNION GROUP	0.01 TH0450010R15
WELLINGTON CITY COUNCIL 180226 PNOTE	0.01
WOODSIDE ENERGY GROUP LTD ORDINARY FULLY PAID	0.01 AU0000224040
CHINA RESOURCES BE NPV	0.01 HK0291001490
PHARMARESEARCH CO KRW500	0.01 KR7214450009
FUJI FILM HOLDINGS CORP	0.01 JP3814000000
SKANDINAVISKA ENSKIL SEK	0.01 SE0000148884
PPL CORPORATION	0.01 US69351T1060
LPL FINANCIAL HOLDINGS INC	0.01 US50212V1008
SEVEN AND I HOLDINGS NPV	0.01 JP3422950000
EXELON CORP	0.01 US30161N1019
KEYCORP	0.01 US4932671088
BANK RAKYAT INDONESIA	0.01 ID1000118201
FUTU HOLDINGS LTD	0.01 US36118L1061
POLY PROPERTY SERVICES CO LTD	0.01 CNE100003PV3
TORAY INDS INC	0.01 JP3621000003
VECTOR INC	0.01 JP3835500004
VERALTO ORD SHS	0.01 US92338C1036
NEW YORK LIFE GBL. F FRN 24/07/2029	0.01 AU3FN0089843
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.01 CA8849038085
VERIS RESIDENTIAL INC	0.01 US5544891048
ASM INTERNATIONAL NV	0.01 NL0000334118
SVENSK EXPORTKRED 4.625% 28/11/20251/2025 USD G	0.01 US87031CAH60
CAISSE D AMORTISSE 4.00% 25/01/202601/2026 USD1000 35	0.01 XS2580310246
REGS	
TELEDYNE TECHNOLOGIES INC	0.01 US8793601050
FORTIS INC	0.01 CA3495531079
OVERSEA-CHINESE BANK FRN 08/03/2027	0.01 AU3FN0085312
BOUYGUES	0.01 FR0000120503
SAMPO PLC NPV A	0.01 FI4000552500
DOCUSIGN INC	0.01 US2561631068
DIAMONDBACK ENERGY INC	0.01 US25278X1090
BAYERISCHE MOTOREN WERKE AG	0.01 DE0005190003
DEV. BANK OF JAPAN 3.25% 28/04/202727 USD1000 GG26	0.01 XS2470975033
LIVE NATION INC	0.01 US5380341090
GENERAL MILLS INC	0.01 US3703341046
UBS GROUP CHF0.10 REGD	0.01 CH0244767585
ASHTAD GROUP PLC	0.01 GB0000536739
THE HERSHEY COMPANY	0.01 US4278661081
CBOE GLOBAL MARKET	0.01 US12503M1080
DENSO CORP NPV	0.01 JP3551500006
COM7 PCL	0.01 TH6678010R15
SCB X PCL	0.01 THA790010R17
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.01 DE000BU22023
TWILIO INC	0.01 US90138F1021
SOFI TECHNOLOGIES INC	0.01 US83406F1021
HOME CO DAILY NEEDS REIT	0.01 AU0000113136
DISCO CORPORATION NPV	0.01 JP3548600000
CANON INC	0.01 JP3242800005

ATLAS COPCO AB SER`B`NPV (POST SPLIT)	0.01 SE0017486897
CARETRUST REIT INC	0.01 US14174T1079
BANK OF NINGBO CO LTD	0.01 CNE1000005P7
MARKEL CORPORATION	0.01 US5705351048
DONGSUNG FINETEC CO	0.01 KR7033500000
BROWN BROWN INC	0.01 US1152361010
LABCORP HOLDINGS I COM USD0.1	0.01 US5049221055
HYUNDAI ROTEM CO	0.01 KR7064350002
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.01 JP1201631HC6
DOOSAN ENERBILITY	0.01 KR7034020008
CENOVUS ENERGY INC COM NPV	0.01 CA15135U1093
KERING	0.01 FR0000121485
CINCINNATI FINANCIAL CORP	0.01 US1720621010
VOLKSWAGEN FINL. 3.875% 10/9/2030	0.01 XS2837886287
TDK CORPORATION	0.01 JP3538800008
RYANAIR HOLDINGS ORD	0.01 IE00BYTBXV33
ITALY BUONI POLIEN 3.85% 15/09/2026	0.01 IT0005556011
WR BERKLEY ORD SHS	0.01 US0844231029
PANASONIC HOLDINGS CORP	0.01 JP3866800000
MICHELIN CGDE	0.01 FR001400AJ45
FRESENIUS SE CO KGAA	0.01 DE0005785604
TOYOTA FINANCE NEW ZEALAND LTD 161025 PNOTE	0.01
TOYOTA FINANCE NEW ZEALAND LTD 051125 PNOTE	0.01
CHINA OVERSEAS LAND AND INVESTMENT LIMIT	0.01 HK0688002218
DUNEDIN CITY TREASURY 281125 PNOTE	0.01
CHRISTCHURCH CITY HOLDINGS LIMITED 191225 PNOTE	0.01
FERGUSON ENTERPRISE USD 0.0001	0.01 US31488V1070
DOVER CORPORATION COM	0.01 US2600031080
WEICHAI POWER CO LTD	0.01 CNE1000004L9
EXPAND ENERGY CORP USD0.01	0.01 US1651677353
EVOLUTION MINING LIMITED	0.01 AU000000EVN4
WILLIAMS SONOMA ORD SHS	0.01 US9699041011
JAPAN EXCHANGE GROUP INC	0.01 JP3183200009
NIBC BANK 3.50% 05/06/2030806	0.01 XS3087726595
MDA SPACE LTD COM NPV	0.00 CA55293N1096
MAIRE TECNIMONT SPA	0.00 IT0004931058
KONE CORPORATION NEW	0.00 FI0009013403
NEW ORIENTAL EDUCA	0.00 KYG6470A1168
SANRIO CO LTD NPV	0.00 JP3343200006
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.00 AU000000VCX7
ING GROEP FRN 17/08/2031	0.00 XS3002547563
GEBERIT AG-REG	0.00 CH0030170408
ULTA BEAUTY INC COM	0.00 US9038453031
SANDOZ GROUP ORD SHS	0.00 CH1243598427
SUPER MICRO COMPUTCOM USD 0.001 POST REV SPT	0.00 US86800U3023
INDONESIA TSY. BD. 6.50% 15/02/2031	0.00 IDG000015207
FRONTDOOR INC	0.00 US35905A1097
PROLOGIS INTL. FND 1.75% 15/03/2028TN 15/03/28	0.00 XS1789176846
EUR125000 4	
GALDERMA GROUP N ORD SHS	0.00 CH1335392721
KOC HOLDING AS	0.00 TRAKCHOL91Q8
NEW ZEALAND GOVT 200950 3.25 INFATION INDEXED BOND	0.00 NZIIBDT006C3
Outstanding Settlement Receipts - PLN	0.00
HEXAGON AB	0.00 SE0015961909
FIBRA UNO ADMINISTRACION SA DE CV	0.00 MXCFFU0000001
TUPRAS TURKIYE PETROL RAFINE	0.00 TRATUPRS91E8
RECORDATI SPA - NEW	0.00 IT0003828271
BRITISH STERLING POUND	0.00
POWER CORP OF CANADA CAD	0.00 CA7392391016
LINDT & SPRUENGLI AG-REG	0.00 CH0010570759
SINGAPORE GOV. BD 2.875% 01/07/2029	0.00 SG3263998209
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.00 NZHNZD0935L6
PPG INDUSTRIES INC	0.00 US6935061076
AIRSERVICES AUSTRA 5.00% 15/05/2031	0.00 AU3CB0309938

BAIDU INC	0.00 KYG070341048
US. TSY. NOTE/BOND 4.25% 28/02/2027	0.00 US91282CMP31
LLOYDS BANKING GRP. 4.5% 11/1/2029	0.00 XS2569069375
EQUITY RESIDENTIAL	0.00 US29476L1070
AMRIZE AG	0.00 CH1430134226
HEINEKEN NV	0.00 NL0000009165
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00 US5312297550
CELESTICA ORD SHS	0.00 CA15101Q2071
CONS. EDISON	0.00 US2091151041
KELLANOVA	0.00 US4878361082
CATHAY FINANCIAL HOLDING CO	0.00 TW0002882008
BANK OF AMERICA F2F 09/05/2029	0.00 US06051GMT30
CYBERARK SOFTWARE LTD	0.00 IL0011334468
STANDARD CHARTERED B FRN 30/08/2027	0.00 AU3FN0090874
FIRSTENERGY CORP USD	0.00 US3379321074
RB GLOBAL INC COM NPV	0.00 CA74935Q1072
BENDIGO & ADELAIDE B FRN 28/11/2029	0.00 AU3FN0094165
EXPORT-IMPORT BANK O FRN 26/06/2026	0.00 AU3FN0079117
ZEBRA TECHNOLOGIES CORP	0.00 US9892071054
KRAFT HEINZ CO COM	0.00 US5007541064
AUSTRALIA & NEW ZEAL FRN 21/05/202727	0.00 XS2822525205
FLOW TRADERS NV	0.00 BMG3602E1084
FIRST SOLAR INC	0.00 US3364331070
VONOVIA SE NPV SUBS RTS DIV CASH	0.00 DE000A1ML7J1
ENEL F2V PERP	0.00 XS2312744217
KONINKLIJKE PHILIPS NV	0.00 NL0000009538
SHARKNINJA INC COM USD0.0001	0.00 KYG8068L1086
NVENT ELECTRIC PLC COM USD0.01	0.00 IE00BDVJJQ56
F5 NETWORKS INC	0.00 US3156161024
LENOVO GROUP LTD	0.00 HK0992009065
TYLER TECHNOLOGIES INC	0.00 US9022521051
INDUSTRIAL BANK CO LTD	0.00 CNE000001QZ7
GILDAN ACTIVEWEAR INC	0.00 CA3759161035
CITIGROUP FRN 04/03/2029	0.00 US17327CAW38
NEW CHINA LIFE INSURANCE CO LTD	0.00 CNE1000019Y0
CHINA PACIFIC INSURANCE GR H	0.00 CNE1000009Q7
BANK OF NOVA SCOTIA/ F2F 15/09/2028	0.00 US06418GAU13
DAIWA HOUSE INDUSTRY JPY	0.00 JP3505000004
BANCA TRANSILVANIA F2F 27/04/20277/04/27 EUR1000	0.00 XS2616733981
Income Due - AUD	0.00
TEVA PHARMACEUTICAL SP ADR	0.00 US8816242098
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.00 JP1051661Q33
T ROWE PRICE GROUP	0.00 US74144T1088
TAPESTRY INC COM USD0.01	0.00 US8760301072
HANSON PHARMACEUTICAL GROUP CO LTD	0.00 KYG549581067
NANYA TECHNOLOGY CORPORATION	0.00 TW0002408002
ELIA GROUP SA/NV	0.00 BE0003822393
US. TSY. NOTE/BOND 4.25% 15/02/20282028 USD100 AK-2028	0.00 US91282CMN82
SS AND C TECHNOLOGIES HOLDINGS	0.00 US78467J1007
MARCOPOLO SA	0.00 BRPOMOACNPR7
TOPSPORTS INTERNATIONAL HOLDINGS LTD	0.00 KYG8924B1041
INSULET CORP	0.00 US45784P1012
EAST JAPAN RAILWAY JPY	0.00 JP3783600004
PERNOD-RICARD SA	0.00 FR0000120693
MASTEC INC	0.00 US5763231090
GREATER WELLINGTON REGIONAL COUNCIL 211125 PNOTE	0.00
TAL EDUCATION GROUP ADR	0.00 US8740801043
HALLIBURTON CO	0.00 US4062161017
TAUPO DISTRICT COUNCIL 300126 PNOTE	0.00
TECK RESOURCES LTD-CLS B	0.00 CA8787422044
NATWEST MKTS. 5.022% 21/03/2030	0.00 USG6382RGF94
NOVOZYMES A S	0.00 DK0060336014
QBE INSURANCE GROUP LTD	0.00 AU000000QBE9

B2GOLD CORP	0.00 CA11777Q2099
DEVON ENERGY CORPORATION	0.00 US25179M1036
CHENBRO MICOM CO LTD	0.00 TW0008210006
SERAYA SENTIENT LP	0.00
ROGERS COMMUNICATIONS INC-B	0.00 CA7751092007
PUBLICIS GROUPE	0.00 FR0000130577
BEIGENE LTD	0.00 US07725L1026
KOREA ELEC. POWER 4.75% 13/02/2028	0.00 USY4907LAL63
LIBERTY BROADBAND	0.00 US5303073051
GRUPO AEROPORTUARIO DEL SURESTE SAB	0.00 MXP001661018
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000	0.00 XS2606297864
2023-6	
TORONTO-DOMINION BAN FRN 17/12/2029	0.00 US89115A3D29
HYUNDAI CAPITAL AMER FRN 24/06/2027EGS	0.00 US44891CDE03
DAIWA SECURITIES GROUP INC.	0.00 JP3502200003
ATHORA NETHERLANDS F2V 31/08/2032	0.00 XS2468390930
REXEL SA	0.00 FR0010451203
AUSNET SERVS. HLD 1.625% 11/03/2081	0.00 XS2308313860
EDISON INTERNATIONAL	0.00 US2810201077
JIANGXI COPPER COMPANY LTD	0.00 CNE1000003K3
CHURCH & DWIGHT CO	0.00 US1713401024
NATL. STORAGE REIT	0.00 AU000000NSR2
IMPERIAL OIL LTD	0.00 CA4530384086
SBA COMMUNICATIONS COM	0.00 US78410G1040
Outstanding Settlement Receipts - IDR	0.00
NEW ZEALAND GOV. 2.50% 1/L 20/09/2035	0.00 NZIIBDT004C8
ON SEMICONDUCTOR CORPORATION	0.00 US6821891057
TERADYNE INC	0.00 US8807701029
COLES GROUP LTD	0.00 AU0000030678
SNAP ON INC	0.00 US8330341012
NATWEST MKTS. 3.00% 03/09/2030	0.00 XS3170277530
FORTESCUE LTD ORDINARY FULLY PAID	0.00 AU000000FMG4
CDW CORP	0.00 US12514G1085
NORWAY GOV. BD. 1.375% 19/08/2030	0.00 NO0010875230
ESTEE LAUDER COMPANIES	0.00 US5184391044
GENMAB AS	0.00 DK0010272202
BOC HONG KONG (HOLDINGS) LIMITED	0.00 HK2388011192
N/WIDE. B/SOC. 5.127% 29/07/20295.127% 29/07/2029	0.00 US63861VAK35
GRUPO SBF ORD SHS	0.00 BRSBFGACNOR1
ACUITY INC	0.00 US00508Y1029
KOREA DEV. BANK/T 1.375% 25/04/2027	0.00 US500630DN56
BILIBILI INC	0.00 US0900401060
CORPAY INC COM USD 0.001	0.00 US2199481068
HMC UNLISTED GROCERY PTY LTD-AUD	0.00
EXPEDITORS INTL WASH INC	0.00 US3021301094
JYSKE BANK A/S 0.25% 17/FEB/2028	0.00 XS2409134371
DAIMLER TRUCK HOLDING AG	0.00 DE000DTR0CK8
TOYOTA INDUSTRIES CORPORATION	0.00 JP3634600005
TEXAS PACIFIC LD COM USD0.01	0.00 US88262P1021
LOEWS CORP	0.00 US5404241086
NEXANS SA	0.00 FR0000044448
SUMITOMO MITSUI TRUST GROUP IN	0.00 JP3892100003
TOYOTA TSUSHO CORP	0.00 JP3635000007
JD HEALTH INTERNATIONAL INC	0.00 KYG5074A1004
ZHONGJI INNOLIGHT CO LTD	0.00 CNE100001CY9
CABOT OIL AND GAS CORP	0.00 US1270971039
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.00 US05964HAQ83
TRIMBLE INC COM NPV	0.00 US8962391004
US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.00 US912810UD80
AEROVIRONMENT INC	0.00 US0080731088
TELEFONICA SA	0.00 ES0178430E18
COCA-COLA EUROPACIFIC PARTNERS	0.00 GB00BDCPN049
NIPPON STEEL CORP NPV TEMP	0.00 JP3381000003
LIFESTYLE COMMUNITIES	0.00 AU000000LIC9

AFFIRM HOLDINGS INC	0.00 US00827B1061
NOVARTIS CAP. 3.80% 18/09/2029	0.00 US66989HAT59
GENUINE PARTS CO USD	0.00 US3724601055
JIANGSU HENGRUI PHARMACEUTIC	0.00 CNE100006XS6
LULULEMON ATHLETIC	0.00 US5500211090
EQUINIX EUR. 2 FIN 3.25% 19/05/2029NTS 19/05/2029 DUAL	0.00 XS3073596341
CURR	
RAIFFEISENBANK AS FRN 09/JUN/2028	0.00 XS2348241048
RESTAURANT BRNDS ICOM NPV	0.00 CA76131D1033
STMICROELECTRONICS NV	0.00 NL0000226223
MR PRICE GROUP	0.00 ZAE000200457
ESSEX PROPERTY TRUST INC	0.00 US2971781057
NEWMONT CORPORATION	0.00 AU0000297962
SUMITOMO FORESTRY CO LTD	0.00 JP3409800004
CHECK POINT SOFTWARE TECH	0.00 IL0010824113
SAMSUNG C AND T CORPORATION	0.00 KR7028260008
LLOYDS BANKING GRP. FRN 28/05/2031	0.00 AU3FN0098950
ALLIANT ENERGY CORP	0.00 US0188021085
METROPOLITAN LIFE GB FRN 11/07/2029	0.00 AU3FN0089405
KOREA HOUSING FIN. FRN 18/06/2030	0.00 AU3FN0099628
TRIPOD TECHNOLOGY CORP	0.00 TW0003044004
CARGURUS INC	0.00 US1417881091
SMC CORP	0.00 JP3162600005
LG ELECTRONICS INC	0.00 KR7066570003
ZIMMER BIOMET HOLDINGS INC	0.00 US98956P1021
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.00 GB0005405286
SIEMENS HEALTHINEERS AG	0.00 DE000SHL1006
COUNTRY GARDEN SVC	0.00 KYG2453A1085
CHINA CONSTRUCTION BANK NZ LTD 090226 FRN	0.00 NZCCBDT014C9
PHISON ELECTRONICS CORP	0.00 TW0008299009
US. TSY. NOTE/BON 0.625% 15/5/2030	0.00 US912828ZQ64
QUEENSLAND TSY. 5.00% 21/07/2037	0.00 AU3SG0003064
ARDINE MATHESON HOLDINGS LTD	0.00 US4711154025
ASAHI GROUP HOLDINGS LTD	0.00 JP3116000005
FIRST QUANTUM MINERALS LTD	0.00 CA3359341052
WELLINGTON REGIONAL COUNCIL 151225 PNOTE	0.00
HKD BNP PARIBAS A/C	0.00
TOURMALINE OIL CP COM	0.00 CA89156V1067
WELLINGTON CITY COUNCIL 230126 PNOTE	0.00
DUNEDIN CITY TREASURY 270126 PNOTE	0.00
WEST PHARMACEUTICAL SERVICES	0.00 US9553061055
WATERS CORPORATION	0.00 US9418481035
AGRICULTURAL BANK OF CHINA LTD	0.00 US00850M1027
INTEREST RATE SWAPS	0.00
SUN HUNG KAI PROPERTY HKD	0.00 HK0016000132
MPI CORP ORD SHS	0.00 TW0006223001
CARLYLE GROUP INC	0.00 US14316J1088
SECOM CO LTD	0.00 JP3421800008
BANK OF IRELAND GR EUR1	0.00 IE00BD1RP616
NEW ZEALAND GOV. 1.75% 15/5/2041	0.00 NZGOVDT541C9
ROYAL BANK OF CANADA F2F 18/10/20288 USD	0.00 US78017FZS54
ITURAN LOCATION AND CONTROL	0.00 IL0010818685
RAMBUS INC	0.00 US7509171069
INNOCARE PHARMA LTD	0.00 KYG4783B1032
APTIV PLC NEW ORD USD0.01	0.00 JE00BDN8H13
MALAYSIA GOVERNME 3.519% 20/04/2028	0.00 MYBIM2300024
ZTE CORP	0.00 CNE000000TK5
IHI CORP TEMP	0.00 JP3134800006
DKK BNP PARIBAS A/C	0.00
FIRST FINANCIAL HOLDINGS CO LTD	0.00 TW0002892007
OPEN TEXT CORP	0.00 CA6837151068
MCCORMICK AND COMPANY INC	0.00 US5797802064
ALIOR BANK SA	0.00 PLALIOR00045
TELE2 AB	0.00 SE0005190238
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.00 AU0000018442

US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.00 US91282CCB54
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.00 JP1103711P74
BELFIUS BANK 3.375% 28/05/2030030	0.00 BE6365319829
STELLANTIS N V	0.00 NL00150001Q9
NATL. GRID	0.00 GB00BDR05C01
REALTEK SEMICONDUCTOR CORP	0.00 TW0002379005
HANWHA SYSTEMS CO LTD	0.00 KR7272210006
US. T-BILL. 0.00% 28/10/20252025 USD100	0.00 US912797RE99
SVENSKA HANDELSBKN SER A NPV	0.00 SE0007100599
BANCO BPM SPA	0.00 IT0005218380
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.00 US91282CBJ99
ASTRAZENECA PLC SPONS ADR	0.00 US0463531089
MONOTARO CO LTD	0.00 JP3922950005
PRINCIPAL FINANCIAL GROUP	0.00 US74251V1026
FOX CORP	0.00 US35137L1052
KYOCERA CORP	0.00 JP3249600002
IM FINANCIAL GROUP CO LTD	0.00 KR7139130009
DRAFTKINGS HOLDINGS INC	0.00 US26142V1052
POLY REAL ESTATE GROUP CO LTD	0.00 CNE000001ND1
PRIMERICA INC	0.00 US74164M1080
KERRY GROUP PLC-A	0.00 IE0004906560
LOGITECH INTERNATIONAL SA	0.00 CH0025751329
NIDEC CORPORATION	0.00 JP3734800000
BNP PARIBAS F2F 11/07/2030	0.00 FR0014007LK5
FIRST CITIZENS BCSHS - CL A	0.00 US31946M1036
SUN COMMUNITIES INC	0.00 US8666741041
MERCK KGAA	0.00 DE0006599905
INVITATION HOMES INC	0.00 US46187W1071
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST	0.00 US4281031058
Income Due - GBP	0.00
TENNET HLDG. 2.125% 17/11/20290000 25	0.00 XS2478299204
HEIMSTADEN BOSTAD 1.375% 24/07/2028/07/2028	0.00 XS2435611244
NEC ELECTRONICS CORP	0.00 JP3164720009
SULZER AG	0.00 CH0038388911
RESIMAC PREMIER SERIES 2025-1 1 A FRN 12/09/2056	0.00 AU3FN0097960
EQUITABLE HLDGS IN COM	0.00 US29452E1010
4.50% 15/04/2027	0.00 NZGOVDT427C1
AXIS CAPITAL HOLDING	0.00 BMG0692U1099
IMI ORD GBP0.2857	0.00 GB00BGLP8L22
INPEX CORPORATION	0.00 JP3294460005
DUNEDIN CITY TREASURY 150326 2.90 CB	0.00 NZDCTDT160C9
CANADIAN IMPERIAL BA FRN 20/12/2027	0.00 AU3FN0094678
MEITEC CORPORATION NPV	0.00 JP3919200000
DESCARTES SYSTEMS GROUP INC	0.00 CA2499061083
WUXI BIOLOGICS CAYMAN INC	0.00 KYG970081173
KENNEDY LEWIS SENI	0.00
METRO FIN. 2025-1 TST. 1 A FRN 15/10/20310000 A	0.00 AU3FN0096616
BURLINGTON STORES INC	0.00 US1220171060
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.00 AU3TB0000135
CAMDEN NATIONAL CORP	0.00 US1330341082
SANLAM LIMITED	0.00 ZAE000070660
FRESENIUS MEDICAL 2.375% 16/2/2031	0.00 US35805BAB45
WIX COM LTD	0.00 IL0011301780
KONECRANES OYJ	0.00 FI0009005870
CHINA INTERNATIONAL CAPITAL LTD	0.00 CNE100002359
BDO UNIBANK INC	0.00 PHY077751022
TOKAI HOLDINGS CORP	0.00 JP3552260006
LUXSHARE PRECISION INDUSTRY CO LTD	0.00 CNE100000TP3
GRACO INC	0.00 US3841091040
MARS 4.80% 1/3/2030	0.00 US571676AY11
SNAM SPA	0.00 IT0003153415
TECHNOLOGY ONE LIMITED	0.00 AU000000TNE8
SHANDONG GOLD MINING CO LTD	0.00 CNE1000036N7
BANCO SANTANDER CHILE	0.00 CLP1506A1070

TAIWAN SURFACE MOU TWD10	0.00 TW0006278005
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.00 JP1400081F45
BANCA POPOL EMILIA ROMAGNA	0.00 IT0000066123
FIDELITY NATL FINL FNF GROUP	0.00 US31620R3030
LI AUTO INC	0.00 KYG5479M1050
NEUROCRINE BIOSCIENCES INC	0.00 US64125C1099
SGS SA	0.00 CH1256740924
BUNDESSCHATZANWEIS 2.00% 10/12/2026	0.00 DE000BU22072
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.00 JP1300791P79
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00 JP3400400002
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.00 NZGOVDT551C8
CJ CORPORATION	0.00 KR7001040005
DOW INC	0.00 US2605571031
ORIGIN ENERGY LIMITED	0.00 AU000000ORG5
SK HYNIX 6.25% 17/1/2026	0.00 USY8085FBJ85
MID-AMERICA APARTMENT COMMUNITIES	0.00 US59522J1034
DE VOLKSBANK 4.625% 23/11/2027R100000	0.00 XS2626691906
SINGAPORE TECH ENG SGD	0.00 SG1F60858221
SMITH & NEPHEW PLC	0.00 GB0009223206
ICG SENIOR DEBT PARTNERS FUND2PE	0.00
INDUSTRIAS PENOLES SAB DE CV	0.00 MXP554091415
BEST BUY CO INC	0.00 US0865161014
GRAB HOLDINGS LTD	0.00 KYG4124C1096
IBERDROLA INTL. 1.825% 31/12/2049	0.00 XS2295333988
TINGYI CAYMAN ISLAND HOLDING CO	0.00 KYG8878S1030
MEXICAN BONOS 8.00% 07/11/2047	0.00 MX0MGO000102
C.H. ROBINSON WORLDWIDE INC	0.00 US12541W2098
CARLISLE COS INC	0.00 US1423391002
Outstanding Settlement Receipts - TRY	0.00
FIRSTSERVICE CORP COM NPV	0.00 CA33767E2024
BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026	0.00 FR001400F794
EVERGY INC COM NPV	0.00 US30034W1062
BALL CORP COM NPV	0.00 US0584981064
US. TSY. INFL. 2.125% I/L 15/02/2041	0.00 US912810QP66
MEDALLION TRUST SERIES 201 1 A1-R FRN 21/01/2052	0.00 AU3FN0093159
CIE DE SAINT-GOBAI 3.75% 29/11/202600000 49 REGS	0.00 XS2723549528
OMNICOM GROUP	0.00 US6819191064
SANTANDER UK 3.00% 12/03/2029	0.00 XS2786381207
AVERY DENNISON CO US	0.00 US0536111091
INTL FLAVORS & FRAGRANCES USD	0.00 US4595061015
NATIONAL GRID PLC 0.25% 01/09/2028	0.00 XS2381853279
FOXCONN INDUSTRIAL INTERNET CO LTD	0.00 CNE1000031P3
KINGSPAN GROUP PLC	0.00 IE0004927939
ESSITY AB SER B NPV	0.00 SE0009922164
AIB GRP. F2F 13/9/2029	0.00 US00135TAD63
HERITAGE FINANCIAL CORP	0.00 US42722X1063
CARPENTER TECHNOLOGY CORP	0.00 US1442851036
W P CAREY INC	0.00 US92936U1097
360 DIGITECH INC	0.00 US88557W1018
RELIANCE INC	0.00 US7595091023
DECKERS OUTDOOR ORD SHS A	0.00 US2435371073
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.00 US91282CHK09
AMCOR PLC COM USD	0.00 JE00BJ1F3079
ASB BANK LTD 040526 1.646 CB	0.00 NZABBDG005C5
CF INDUSTRIES HOLDINGS INC	0.00 US1252691001
DYNATRACE INC	0.00 US2681501092
KONAMI GROUP CORP	0.00 JP3300200007
SANWA HOLDINGS CORPORATION	0.00 JP3344400001
SCHINDLER-HLDG AG REG	0.00 CH0024638212
UNIBAIL RODAMCO WESTFIELD	0.00 FR0013326246
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.00 NZGOVDT429C7
DUNEDIN CITY TREASURY 071025 PNOTE	0.00
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.00 JP1103431G66
TMX GROUP LTD COM NPV	0.00 CA87262K1057
MASCO CORP USD	0.00 US5745991068

PETROLIAM NASIONA 7.625% 15/10/2026	0.00 USY68851AK32
EVEREST GROUP LTD	0.00 BMG3223R1088
COMPUTERSHARE LTD	0.00 AU000000CPU5
PAN AMERICAN SILVER CORP	0.00 CA6979001089
SUNCORP GRP. FRN 27/06/2034	0.00 AU3FN0081386
ILLUMINA INC	0.00 US4523271090
OLYMPUS CORP	0.00 JP3201200007
SONOVA HOLDING AG - REG	0.00 CH0012549785
KOREA INTERNATIONA 4.51% 10/12/2029	0.00 AU3CB0316420
ARGENTUM NETHERLANDS F2V 01/06/2048	0.00 XS1795323952
KOREA ELEC. POWER 4.875% 31/01/2027000	0.00 USY4907LAJ18
WESTPAC BANKING FRN 16/04/2029	0.00 US961214FU20
SCENTRE GROUP TRUST FRN 31/3/2055	0.00 AU3FN0097184
BNP PARIBAS FRN 23/08/2034	0.00 AU3FN0090353
GEORGE WESTON LTD	0.00 CA9611485090
SUMITOMO MITSUI FINL FRN 15/04/20305/04/2030	0.00 US86562MDR88
SANTOS LIMITED	0.00 AU000000STO6
NOMURA RESEARCH INSTITUTE LTD	0.00 JP3762800005
AIRPORT AUTHORITY 4.875% 12/01/2026	0.00 USY000AKAJ65
COMMONWEALTH BANK OF FRN 27/11/20267/11/2026	0.00 US2027A1KV89
Income Due - TWD	0.00
NATL. GRID NORTH A 3.15% 03/06/203030	0.00 XS3086253039
NEWCASTLE GREATER MU FRN 21/01/2030	0.00 AU3FN0094827
ROYAL BANK OF CANA 4.65% 27/01/2026	0.00 US780082AD52
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.00 US05253JAL52
MATSUKIYOCOCOKARA AND CO	0.00 JP3869010003
UBER TECHS. 4.50% 15/08/2029	0.00 USU9029YAG53
SMURFIT WESTROCK P COM USD0.001	0.00 IE00028FXN24
GALAXY ENTERTAINMENT GROUP LIMITED	0.00 HK0027032686
Income Due - BRL	0.00
MEXICAN BONOS 7.75% 13/11/2042	0.00 MX0MGO0000R8
PEPPER RESIDENTIAL SECURIT 41 A1A FRN 12/07/20677	0.00 AU3FN0101457
AUD10000 A1A	
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.00 US91282CGP05
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.00 AU3CB0234581
GLOBAL UNICHIP CORP	0.00 TW0003443008
ELEMENT FINANCIAL CORP	0.00 CA2861812014
ENTEGRIS INC	0.00 US29362U1043
BANK OF AMERICA 3.248% 21/10/2027	0.00 US06051GGA13
GEA GROUP AG	0.00 DE0006602006
JAPAN BANK FOR IN 1.875% 21/07/2026DS 21/07/2026 USD	0.00 US471048AX65
UPM KYMMENE CORP	0.00 FI0009005987
KBC GRP. F2F 28/11/2029	0.00 BE0002987684
PFIZER INV. ENTS. 4.45% 19/05/2026	0.00 US716973AB84
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.00 US00774MAV72
ING GROEP F2F 23/05/20298 REGS	0.00 XS2624976077
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552% 14/03/2027	0.00 US2027A1KK25
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.00 IT0005534141
Outstanding Settlement Receipts - HUF	0.00
CIP FNDG. PTY 3.026% 16/12/2027	0.00 AU3CB0285310
OSAKA GAS CO LTD JPY	0.00 JP3180400008
ING GROEP F2F 12/08/2029	0.00 XS2764264607
MEXICAN BONOS 7.75% 23/11/2034	0.00 MX0MGO0000U2
HALMA PLC	0.00 GB0004052071
BNP PARIBAS 3.625% 1/9/2029	0.00 FRO01400CFW8
SUNCORP GROUP LTD	0.00 AU000000SUN6
TOKYO GAS CO LTD	0.00 JP3573000001
ARC RESOURCES COM NPV	0.00 CA00208D4084
INSURANCE AUSTRALIA GROUP LIMITED	0.00 AU000000IAG3
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.00 US91282CAU53

HOLOGIC INC	0.00 US4364401012
DICK'S SPORTING GOODS INC	0.00 US2533931026
HENKEL AG & CO KGAA NON VTG PREF	0.00 DE0006048432
ALFA LAVAL AB	0.00 SE0000695876
COCA-COLA FEMSA S.UNITS	0.00 MX01KO000002
GRUPO AEROPORTUARIO DEL CENTRO NORT	0.00 MX01OM000018
ANTOFAGASTA PLC	0.00 GB0000456144
SM INVESTMENTS CORPORATION	0.00 PHY806761029
N/WIDE. B/SOC. 2.375% 16/01/2029	0.00 XS3180073572
PAN PACIFIC INTL HNPV TEMP	0.00 JP3639650005
SCENTRE GROUP	0.00 AU000000SCG8
ADVANTECH CO LTD	0.00 TW0002395001
ROYALTY PHARMA PLC	0.00 GB00BMVP7Y09
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.00 XS2611221032
SRISAWAD CORP PCL	0.00 TH5456010R17
THE LINK REAL ESTATE INVESTMENT TRUST	0.00 HK0823032773
ROYAL BANK OF CANADA FRN 2/7/2028	0.00 XS2853494602
ZILLOW GROUP INC	0.00 US98954M2008
HYUNDAI CARD 5.75% 24/04/2029	0.00 XS2798085416
TRADEWEB MARKETS INC	0.00 US8926721064
HIMS & HERS HEALTH ORD SHS CLASS A	0.00 US4330001060
ALSEA SAB DE CV	0.00 MXP001391012
CPPIB CAPITAL INC 1.50% 23/06/2028	0.00 XS2356317177
ZF EUR. FIN. 4.75% 31/01/2029	0.00 XS2757520965
BANK OF PHILIPPINE ISLANDS	0.00 PHY0967S1694
CHUNGHWA TELECOM ADR EA REPR 10 ORD TWD10	0.00 US17133Q5027
BUILDERS FIRSTSOURCE INC	0.00 US12008R1077
AKZO NOBEL NV	0.00 NL0013267909
DOMINOS PIZZA INC	0.00 US25754A2015
JULIUS BAER GROUP LTD	0.00 CH0102484968
HANMI PHARM CO LTD	0.00 KR7128940004
LUNDIN MINING CORP	0.00 CA5503721063
EQT AB	0.00 SE0012853455
FIRSTMAC MTG. FNDG. TST. NO. 4 A1 FRN 18/02/2056LTG 18/02/2056	0.00 AU3FN0091799
NETHERLANDS GOV. B 2.50% 15/01/2033	0.00 NL0010071189
SUMITOMO REALTY & DEVELOPMENT CO	0.00 JP3409000001
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.00 MYBMX1100044
RENTOKIL INITIAL PLC	0.00 GB00B082RF11
INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD	0.00 CNE000000JP5
STANDARD CHARTERED P F2V 13/05/2031	0.00 XS3068732455
POPULAR INC COM USD6 POST REV SPLIT	0.00 PR7331747001
EVOLUTION AB	0.00 SE0012673267
OWENS CORNING INC	0.00 US6907421019
SCHINDLER HOLDING-PART CERT	0.00 CH0024638196
EPIROC AB	0.00 SE0015658109
PAN AMERICAN SILVER CORPORATION	0.00 CA6979001089
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00 AU000000WTC3
BANCO SANTANDER F2V 4/10/2032	0.00 XS2393518597
COLOMBIAN TES 6.00% 28/4/2028	0.00 COL17CT02914
US. TSY. NOTE/BOND 3.75% 30/06/20272027 USD100 BD- 2027	0.00 US91282CNL18
PRO MEDICUS LTD	0.00 AU000000PME8
HEALTHPEAK PROPERTIES INC	0.00 US42250P1030
Outstanding Settlement Receipts - ZAR	0.00
COCA COLA HBC AG ORD	0.00 CH0198251305
WATSCO INC	0.00 US9426222009
IDEX CORP	0.00 US45167R1041
KANSAI ELECTRIC POWER JPY	0.00 JP3228600007
COOPER COS INC COM USD0.10 (P/S)	0.00 US2166485019
MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028	0.00 XS2238789460
EUR100000	
ALTAGAS INCOME LTD	0.00 CA0213611001
SHIONOGI & CO LTD	0.00 JP3347200002

IMUGENE LTD	0.00 AU000000IMU9
FOSUN INTERNATIONAL	0.00 HK0656038673
DSM FIRMENICH AG EURO.01	0.00 CH1216478797
FRESENIUS MEDICAL CARE AG & CO	0.00 DE0005785802
GOERTEK INC	0.00 CNE100000BP1
ISRAEL DISCOUNT BANK	0.00 IL0006912120
PAGSEGURO DIGITAL LTD	0.00 KYG687071012
JOHNSON CONTROLS I 5.50% 19/04/2029	0.00 US477921AA87
CHINA GOLD INTERNATIONAL RES	0.00 CA16890P1036
HANG SENG BANK	0.00 HK0011000095
DAIFUKU CO LTD NPV	0.00 JP3497400006
ACCOR SA	0.00 FR0000120404
MIRVAC GRP.	0.00 AU000000MGR9
NORWAY GOV. BD. 1.50% 19/02/2026	0.00 NO0010757925
NORDEA BANK ABP F2V 25/2/2029	0.00 XS3009452528
BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN	0.00 US05584KAN81
SNRMTN 18/01/2027 USD REGS	
Income Due - HKD	0.00
CLOROX CO DEL	0.00 US1890541097
UK. GILT 1.75% 7/9/2037	0.00 GB00BZB26Y51
COVESTRO AG NPV	0.00 DE000A40KY26
COCHLEAR LIMITED	0.00 AU000000COH5
TELIA COMPANY AB	0.00 SE0000667925
SMITHS GROUP PLC	0.00 GB00B1WY2338
LINDE 3.375% 12/06/2029	0.00 XS2634593938
ORACLE 4.45% 26/09/2030	0.00 US68389XDH52
LLOYDS BANKING GROUP F2V 15/12/2031	0.00 XS2351166421
BANCO DE CREDITO D 5.85% 11/01/2029	0.00 US05971V2E48
POOL CORPORATION	0.00 US73278L1052
CREDIT AGRICOLE FRN 16/01/2035	0.00 AU3FN0094819
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.00 DE000A3LWGF9
EDP SA	0.00 PTEDPOAM0009
NORDSON CORP	0.00 US6556631025
CISCO SYS. 4.85% 26/02/2029	0.00 US17275RBR21
PAYCOM SOFTWARE INC	0.00 US70432V1026
ENGIE 3.625% 6/12/2026	0.00 FR001400MF78
NETHERLANDS GOV. B 0.25% 15/07/2029	0.00 NL0013332430
GFL ENVIRONMENTAL INC	0.00 CA36168Q1046
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028	0.00 US05946KAL52
USD1000	
BANK ZACHODNI WBK SA	0.00 PLBZ00000044
N/WIDE. B/SOC. 3.00% 03/03/2030	0.00 XS3014215324
AGI FINANCE PTY L 4.832% 25/09/2031	0.00 AU3CB0326262
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M	0.00 MX0MGO0000B2
BONOS	
CARLSBERG AS - B	0.00 DK0010181759
CARREFOUR SA	0.00 FR0000120172
REGENCY CENTERS CORPORATION	0.00 US7588491032
ROCKCHIP ELECTRONICS CO LA	0.00 CNE100003RK2
SEGRO PLC	0.00 GB00B5ZN1N88
CROWN HOLDINGS INC	0.00 US2283681060
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027	0.00 PTBCPHOM0066
EUR100000	
GEN. MILLS 5.50% 17/10/2028	0.00 US370334CW20
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27	0.00 XS2322289385
EUR100000 168	
THE JM SMUCKER COMPANY	0.00 US8326964058
US TREASURY N/B 4.12% 15/NOV/2032	0.00 US91282CFV81
UK. GILT 4.50% 7/3/2035	0.00 GB00BT7J0027
ALEXANDRIA REAL ESTATE EQUITIES	0.00 US0152711091
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES	0.00 CA45075E1043
INC	
SUBARU CORP	0.00 JP3814800003
ADMIRAL GROUP PLC	0.00 GB00B02J6398
UDR INC	0.00 US9026531049

LYONDELLBASELL INDUSTRIES	0.00 NL0009434992
BANK OF MONTREAL FRN 27/06/2029	0.00 AU3FN0089298
NITERRA CO LTD	0.00 JP3738600000
GAMING AND LEISURE P COM	0.00 US36467J1088
BUREAU VERITAS SA	0.00 FR0006174348
WARNERMEDIA HLDGS 4.302% 17/1/2030	0.00 XS3099830765
KLEPIERRE	0.00 FR0000121964
STRAUMANN HLDG	0.00 CH1175448666
UNITED STATES TRE 3.875% 31/05/20277 USD BC-2027	0.00 US91282CNE74
BUNGE GLOBAL SA COM USD0.01	0.00 CH1300646267
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.00 US38869PAP99
CAMDEN PROPERTY TRUST	0.00 US1331311027
AMUNDI SA	0.00 FR0004125920
BXP INC	0.00 US1011211018
WH GROUP LTD	0.00 KYG960071028
CTS EVENTIM AG AND CO. KGAA	0.00 DE0005470306
FIRST HORIZON CORP	0.00 US3205171057
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000	0.00 XS1843459782
SEC	
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.00 AU0000274706
CITIGROUP 4.30% 20/11/2026	0.00 US172967JC62
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.00 US60687YC207
SWISSQUOTE GROUP HOLDING SA	0.00 CH0010675863
SOCIETE GENERALE F2F 22/05/2029029	0.00 US83368TCJ51
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.00 NZGOVDT528C6
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.00 BE0000304130
AUCKLAND COUNCIL 071125 PNOTE	0.00
POWER ASSETS HOLDINGS LIMITED	0.00 HK0006000050
AUTONATION INC	0.00 US05329W1027
CITIBANK NA 5.803% 29/9/2028	0.00 US17325FBB31
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.00 NZGOVDT530C2
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.00 NO0010930522
SWISS PRIME SITE AG	0.00 CH0008038389
BKWTL 6 A1-L 6 A1-L FRN 12/12/2056AUD10000 A1-L	0.00 AU3FN0101184
ATKINSREALIS GROUP COM NPV	0.00 CA04764T1049
JARDINE MATHESON HOLDINGS LIMITED	0.00 BMG507361001
ICPF FINANCE PTY 2.725% 11/10/2030	0.00 AU3CB0283646
TELENOR ASA	0.00 NO0010063308
ULTRAPAR PARTICIPACOM NPV	0.00 BRUGPAACNOR8
CRRC CORPORATION LTD	0.00 CNE100000BGO
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.00 XS2001183164
HENNES & MAURITZ	0.00 SE0000106270
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.00 US91282CHZ77
SYMRISE AG	0.00 DE000SYM9999
SOLVENTUM ORD SHS	0.00 US83444M1018
SEIKO EPSON CORP	0.00 US81603X1081
STANDARD CHARTERED F2V 06/07/20277	0.00 USG84228FU76
COHERENT CORP COM NPV	0.00 US19247G1076
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.00 DE0001102507
LINDT & SPRUENGLI AG-PC	0.00 CH0010570767
AKAMAI TECHNOLOGIES	0.00 US00971T1016
BANK OF AMERICA F2F 25/04/2029	0.00 US06051GLG28
FIRST ABU DHABI BANK FRN 22/01/20308% 22/01/2030	0.00 XS2979644536
FACTSET RESEARCH SYSTEMS INC	0.00 US3030751057
TRANSURBAN QUEENSL 4.50% 19/04/2028	0.00 XS1808838434
UNILEVER CAPITAL C 2.75% 22/5/20302030	0.00 XS3081333547
VAT GROUP AG	0.00 CH0311864901
ZHEJIANG NHU CO LTD	0.00 CNE000001184
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.00 USQ9194UAG78
AT&T 3.875% 15/01/2026	0.00 US00206RHT23
BOLIDEN ORD SHS	0.00 SE0020050417
HONG KONG CHINA GA	0.00 HK0003000038
TURKIYE GARANTI BANKASI	0.00 TRAGARAN91N1
BMW FIN. 2.625% 20/05/2028	0.00 XS3075491152

FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN	0.00 AU3FN0084703
12/06/2055AUD500000 A-1	
BAXTER INTL INC COM	0.00 US0718131099
SINGAPORE EXCHANGE LTD	0.00 SG1J26887955
OBIC CO LTD	0.00 JP3173400007
MORGAN STANLEY F2F 20/4/2029	0.00 US61747YFD22
FUJI ELECTRIC CO LTD	0.00 JP3820000002
ROCHE HOLDING AG	0.00 CH0012032113
SIGMA PHARMACEUTICALS LIMITED ORDINARY FULLY PAID	0.00 AU000000SIG5
JPM CCP	0.00
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.00 US233853AT77
JACK HENRY & ASSOCIATES INC	0.00 US4262811015
WHITECAP RESOURCES INC	0.00 CA96467A2002
TOROMONT INDUSTRIES LTD	0.00 CA8911021050
KIRIN HOLDINGS CO LTD	0.00 JP3258000003
DEUTSCHE BANK AG/NEW F2F 10/01/202973% 10/01/2029	0.00 US25160PAQ00
BIOMARIN PHARMACEUTICAL INC	0.00 US09061G1013
TURKCELL ILETISIM HIZMET AS	0.00 TRATCELL91M1
HSBC HLDGS. F2F 13/05/2030	0.00 XS3069291196
JB HUNT TRANSPORT SERVICES INC	0.00 US4456581077
BEIERSDORF AG	0.00 DE0005200000
NATIONWIDE BUILDI 4.351% 30/09/20304.61% 30/09/2030	0.00 US63861VAP22
RAKUTEN GROUP INC	0.00 JP3967200001
ASAHI KASEI CORPORATION	0.00 JP3111200006
JAMES HARDIE INDUSTRIES PLC	0.00 AU000000JHX1
GS. GRP. 1.25% 7/2/2029	0.00 XS2441552192
CENTRICA PLC	0.00 GB00B033F229
CORNING 3.875% 15/05/2026	0.00 XS2621757405
KINGFISHER PLC GBP0.1571	0.00 GB0033195214
EPIROC AB SER B NPV POST SPLIT	0.00 SE0015658117
BUNZL PLC	0.00 GB00B0744B38
NORWAY GOV. BD. 2.00% 26/04/2028	0.00 NO0010821598
SARTORIUS FINANCE 4.25% 14/9/2026	0.00 XS2678111050
ARENA REIT	0.00 AU000000ARF6
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.00 JP1201111968
EQUITY LIFESTYLE PROPERTIES INC	0.00 US29472R1086
BOMBARDIER INC CLASS`B`SUB-VTG NPV	0.00 CA0977518616
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.00 DE000DL19VB0
US. TSY. NOTE/BON 4.375% 31/07/2026	0.00 US91282CLB53
AMERICAN HOMES 4 RENT	0.00 US02665T3068
ATHENE GBL. FNDG. 2.717% 7/1/2029	0.00 US04685A3G46
NEW ZEALAND LOCAL 4.125% 20/03/20280/03/2028	0.00 XS3025937288
MOWI ASA	0.00 NO0003054108
CAIXABANK SA 6.87% 25/OCT/2033	0.00 XS2579488201
QIAGEN ORD SHS	0.00 NL0015002CX3
US. TSY. NOTE/BOND 3.75% 30/04/20277 USD BA-2027	0.00 US91282CMY48
NATL. AUSTRALIA BANK FRN 11/06/2027	0.00 USQ6535DBT02
SKANSKA AB	0.00 SE0000113250
SEKISUI HOUSE	0.00 JP3420600003
AEGON ORD SHS	0.00 BMG0112X1056
WEST JAPAN RAILWAY NPV	0.00 JP3659000008
TEVA PHARM. FIN. 4.125% 01/06/2031031	0.00 XS3081797964
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028	0.00 US01309QAA67
USD1000 144A	
SEVERN TRENT PLC	0.00 GB00B1FH8J72
STIFEL FINANCIAL COM USD0.15	0.00 US8606301021
LOGICOR FINANCING 4.25% 18/07/2029EUR100000 16	0.00 XS2860968085
NORSK HYDRO ASA	0.00 NO0005052605
BARCLAYS PLC F2F 28/05/2035	0.00 AU3CB0310597
REVVITY INC	0.00 US7140461093
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE	0.00
BANK N.A.	

UNITED STATES TRE 3.625% 30/09/2031/2031 USD Q-2031	0.00 US91282CLM19
OSK MITSUI OSK LINES LTD	0.00 JP3362700001
PANDORA	0.00 DK0060252690
AMERICAN FINANCIAL GROUP INC	0.00 US0259321042
LKQ CORP COM	0.00 US5018892084
NEXTERA ENERGY CAP. F2V 15/8/2055	0.00 US65339KDE73
BANQUE FEDERATIVE 0.625% 19/11/2027	0.00 FR0014007PV3
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.00 US9128286T26
UNIQA INSURANCE GROUP AG	0.00 AT0000821103
A P MOLLER MAERSK AS	0.00 DK0010244425
SCOUT24 SE	0.00 DE000A12DM80
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.00 AU3CB0278653
METSO CORPORATION	0.00 FI0009014575
JERONIMO MARTINS SGPS SA	0.00 PTJMT0AE0001
LY CORPORATION	0.00 JP3933800009
AFG 2024-1 TRUST 1 A1L FRN 10/11/2055	0.00 AU3FN0088399
LLOYDS BANKING GRP. FRN 06/03/2030	0.00 AU3FN0085296
EMPIRE CO LIMITED	0.00 CA2918434077
BANQUE FEDERATIVE DU FRN 06/01/2031	0.00 AU3FN0099701
WESTPAC BANKING FRN 20/05/2027	0.00 AU3FN0069217
HEINEKEN HOLDING NV	0.00 NL0000008977
NSW ELECTRICITY NETW FRN 11/03/2055	0.00 AU3FN0096392
NEWS CORP	0.00 US65249B1098
CRIMSON TST. 2025-1 1 A1AU FRN 15/07/2066000 2025-1 A1-AU	0.00 AU3FN0097101
TOYOTA FIN. AUSTRALI FRN 22/01/2030	0.00 AU3FN0094868
BENDIGO & ADELAIDE B FRN 24/10/2028	0.00 AU3FN0092821
NBN FRN 28/08/2027	0.00 AU3FN0090635
GEMINI PRIME TRUST 2025-1 1 A-L FRN 13/09/2056000 2025-1 A-L	0.00 AU3FN0097515
US. TSY. NOTE/BON 4.375% 30/11/2028	0.00 US91282CJN20
TOYOTA FINANCE AUSTR FRN 17/09/2027	0.00 AU3FN0091682
OLYMPUS 2025-1 TST. 1 A2 FRN 10/10/2056	0.00 AU3FN0095436
ATHENE GLOBAL FUND 4.76% 21/04/2027	0.00 AU3CB0288553
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
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.00 FR001400OHF4
BANK OF NOVA SCOTIA/ FRN 21/03/2031	0.00 AU3FN0096772
LG ENERGY SOLUTIO 5.375% 02/07/2027	0.00 USY555CGAK82
ORKLA ASA	0.00 NO0003733800
COLOPLAST	0.00 DK0060448595
DP WORLD 2.375% 25/09/2026	0.00 XS1883878966
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.00 JP1400161P53
INTERTEK GROUP INC	0.00 GB0031638363
WISE CL A ORD SHS	0.00 GB00BL9YR756
ALIGN TECHNOLOGY INC	0.00 US0162551016
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.00 US912810PT97
UK. GILT 3.75% 29/01/2038	0.00 GB00BQC4R999
COVENTRY BUILDING 3.125% 29/10/2029	0.00 XS2925933413
US TREASURY N/B 4.25% 30/JUN/2029	0.00 US91282CKX82
UK. GILT 4.25% 31/07/2034	0.00 GB00BQC82C90
HARBIN ELECTRIC CO LTD	0.00 CNE1000003C0
NETWORK FIN. PTY 2.25% 11/11/2026	0.00 AU3CB0268035
MARKS & SPENCER GROUP	0.00 GB0031274896
KEYMED BIOSCIENCES INC	0.00 KYG5252B1023
IVANHOE MINES LTD COM NPV CL A	0.00 CA46579R1047
KUEHNE & NAGEL INTERNATIONAL AG	0.00 CH0025238863
ALLY FINANCIAL INC	0.00 US02005N1000
OVINTIV INC COM USD0.01	0.00 US69047Q1022
ALSTOM SA	0.00 FR0010220475
ASSOCIATED BRITISH FOODS PLC	0.00 GB0006731235
COREBRIDGE FINANCIAL ORD	0.00 US21871X1090

NESTE OYJ	0.00 FI0009013296
GJENSIDIGE FORSIKR NOK	0.00 NO0010582521
IDOL 2024-1 TST. 1 A FRN 21/08/2054	0.00 AU3FN0087383
CNH INDUSTRIAL NV COM	0.00 NL0010545661
MERCURY NZ 2.918% 17/11/2028	0.00 AU3CB0284677
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.00 AU3FN0084414
HONGKONG LAND HOLDINGS LTD	0.00 BMG4587L1090
STOCKLAND TST. 2.30% 24/03/2028	0.00 AU3CB0278893
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-2031	0.00 US91282CLJ89
CHOICE HOTELS INTERNATIONAL INC	0.00 US1699051066
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
COMMERZBANK F2F 25/03/2029	0.00 DE000CZ439B6
NSW ELECTRICITY N 2.732% 23/04/2029	0.00 AU3CB0279578
SKF AB	0.00 SE0000108227
EISAI CO LTD JPY	0.00 JP3160400002
CHINA RESOURCES GAS GROUP LTD	0.00 BMG2113B1081
PROGRESS 2025-1 TST. 1 A FRN 17/07/2056A	0.00 AU3FN0097028
EXOR NV	0.00 NL0012059018
UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-2031	0.00 US91282CKW00
BE SEMICONDUCTOR EURO	0.00 NL0012866412
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
Income Due - PLN	0.00
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.00 USY555CGAA01
LLOYDS BANKING GRP. FRN 29/08/2034	0.00 AU3FN0090866
EUROFINS SCIENTIFIC	0.00 FRO014000MR3
NITORI CO LTD TEMPORARY CODE	0.00 JP3756100008
CREDABL ABS 2025-1 TST. 1 A FRN 12/10/2056	0.00 AU3FN0098547
ROYAL BANK OF CANADA F2F 23/7/2027	0.00 US78016HZX15
CHARTER HALL LWR 2.656% 17/12/2029	0.00 AU3CB0280956
FISERV 4.75% 15/03/2030	0.00 US337738BM99
TALANX AG	0.00 DE000TLX1005
AKER BP ASA NOK1	0.00 NO0010345853
GRUPO AEROPORTUARIO DEL CENTRO NORTE SAB DE CV ADR	0.00 US4005011022
SK ON 5.375% 11/5/2026	0.00 XS2612749908
FORTUM OYJ	0.00 FI0009007132
BALOISE HOLDING-REG	0.00 CH0012410517
MEDIBANK PRIVATE LIMITED	0.00 AU000000MPL3
VOLVO TSY. 3.125% 26/08/2029UR100000	0.00 XS2887184401
BROADCOM 4.60% 15/07/2030	0.00 US11135FCK57
AZRIELI GROUP	0.00 IL0011194789
HORMEL FOODS CORPORATION	0.00 US4404521001
ERIE INDEMNITY CO	0.00 US29530P1021
VOLKSWAGEN BANK 2.75% 19/06/2028	0.00 XS3099828355
NEMETSCHEK AG	0.00 DE0006452907
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
WELLS FARGO FRN 23/07/2029	0.00 XS3127996778
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00 CH0466642201
EMERA ORD SHS	0.00 CA2908761018
BELIMO HOLDING AG CHF0.05 (REGD)	0.00 CH1101098163
AUSTRALIA & NEW Z 2.478% 04/06/2029SNR 04/06/2029	0.00 XS3041372668
EUR100000	
NICE LTD	0.00 IL0002730112
BIOMERIEUX NPV	0.00 FRO013280286
NEW ZEALAND GOV. 2.50% I/L 20/09/2040	0.00 NZIIBDT005C5

AISIN SEIKI CO LTD	0.00 JP3102000001
KNORR BREMSE AG	0.00 DE000KBX1006
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.00 US771196CF76
BANKINTER SA	0.00 ES0113679I37
Income Due - CAD	0.00
RENAULT SA	0.00 FR0000131906
US. TSY. NOTE/BON 4.125% 31/07/20312031	0.00 US91282CLD10
LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055	0.00 AU3FN0087870
MAKITA CORPORATION	0.00 JP3862400003
UNITED AIRLINES HOLDINGS INC	0.00 US9100471096
NEW ORIENTAL EDUCASPON ADS EA REP 10 ORD SHS	0.00 US6475812060
SVENSKA CELLULOSA AB - B SHARES	0.00 SE0000112724
CAPITAL ONE FINANCIA F2F 1/2/2029	0.00 US14040HCX17
HENKEL AG & CO KGAA	0.00 DE0006048408
EP INFRA. 1.698% 30/07/20261000 REGS	0.00 XS2034622048
ENTAIN PLC	0.00 IM00B5VQMV65
SK TELECOM	0.00 KR7017670001
APOLLO SERIES 2025-1 TRUST 1 A FRN 13/07/2056	0.00 AU3FN0095345
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.00 JP1103471H66
MONDAY COM LTD	0.00 IL0011762130
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00 SG1M77906915
SNAP INC	0.00 US83304A1060
GREEN CROSS CORPORTION	0.00 KR7006280002
ZENSHO HOLDINGS CO LTD	0.00 JP3429300001
CK ASSET HOLDINGS HK	0.00 KYG2177B1014
SARTORIUS STEDIM B EUR0.1666	0.00 FR0013154002
MARS INC 4.55% 20/04/2028	0.00 US571676AT26
INDONESIA TSY. BD. 7.50% 15/06/2035	0.00 IDG000013509
NOVA LTD	0.00 IL0010845571
NATWEST MKTS. FRN 23/08/2028	0.00 AU3FN0080586
CHUBU ELECTRIC POWER CO INC	0.00 JP3526600006
INTL CONS AIRLINE ORD	0.00 ES0177542018
TOHO CO LTD JPY	0.00 JP3598600009
SANTANDER UK GRP. 3.625% 14/1/2026	0.00 XS1345415472
LIFCO AB SER B NPV	0.00 SE0015949201
SGH LIMITED ORDINARY FULLY PAID	0.00 AU0000364754
PRESS KOGYO CO	0.00 JP3833600004
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.00 CA135087Q236
DEUTSCHE BANK F2V 26/2/2029	0.00 XS3008530134
MITSUBISHI HC CAPITAL INC	0.00 JP3499800005
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.00 MX0MGO0001E4
HANKYU HANSHIN HOLDINGS NPV	0.00 JP3774200004
MEXICAN BONOS 8.50% 18/11/2038	0.00 MX0MGO0000J5
RESIMAC BASTILLE TRUST SER 2NC A2 FRN 12/02/2057AUD5000 2025-2NC A2	0.00 AU3FN0101879
BRENNTAG SE	0.00 DE000A1DAHH0
SMURFIT WESTROCK P ORD USD0.001 DI	0.00 IE00028FXN24
WILMAR INTERNATIONAL LTD	0.00 SG1T56930848
BANK POLSKA KASA OPIEKI SA .00419% DUE 04/06/2031	0.00 XS3087255611
NIPPON PAINT HOLDINGS CO LTD	0.00 JP3749400002
BWP TST. 3.30% 10/04/2026	0.00 AU3CB0262350
M3 INC NPV	0.00 JP3435750009
CHARTER COMMS. OPE 6.10% 01/06/2029	0.00 US161175CQ56
GALP ENERGIA SGPS SA-B SHRS	0.00 PTGALOAM0009
ALIBABA HEALTH INF	0.00 BMG0171K1018
SHIMANO INC	0.00 JP3358000002
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E- 2034	0.00 US91282CLF67
QBE INS. GRP. F2V 03/10/2035	0.00 XS3035948762
HMC CAPITAL LTD	0.00 AU0000058943
MIZUHO FINL. GRP. F2F 28/08/2029	0.00 XS2672744013
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.00 US91282CGQ87
SECURITAS AB	0.00 SE0000163594
MOLSON COORS BEVERAGE CO	0.00 US60871R2094

NIPPON SANSO HOLDINGS CORP	0.00 JP3711600001
APA GROUP	0.00 AU0000000APA1
LENDLEASE GRP.	0.00 AU0000000LLC3
TREND MICRO INCORPORATED	0.00 JP3637300009
FLUTTER ENTERTAINM ORD	0.00 IE00BWT6H894
SMBC AVIATION CAP. 5.30% 03/04/20299	0.00 USG82296AK33
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.00 USG82296AG21
NEXON CO LTD	0.00 JP3758190007
ZALANDO SE NPV	0.00 DE000ZAL1111
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.00 AU3CB0302685
AIRPORT AUTHORITY 4.75% 15/07/2028	0.00 USY000AKAK39
Outstanding Settlement Receipts - GBP	0.00
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.00 MX0MGO00000H9
BUNDESREPUBLIK DEU 2.50% 15/02/2035.01	0.00 DE000BU2Z049
CCL INDUSTRIES INC	0.00 CA1249003098
BENTLEY SYSTEMS INC	0.00 US08265T2087
RAIFFEISEN BANK INTL 3.5% 27/AUG/2031	0.00
MTR CI MTR CI F2V PERPUSD200000 222	0.00 XS3094282269
NEXTERA ENERGY CAP. FRN 17/06/2055	0.00 AU3FN0099594
CELLNEX TELECOM 0.75% 20/11/2031	0.00 XS2257580857
AROUNDTOWN 5.375% 21/03/2029REGS	0.00 XS1964701822
MONDI PLC ORD EUR0.22	0.00 GB00BMW6P49
MIZUHO FINL. GRP. FRN 08/07/2031	0.00 US60687YDN67
CREDIT AGRICOLE FRN 11/09/2028VAR DTD 11/09/2028	0.00 US22536PAM32
NIPPON BUILDING FUND INC	0.00 JP3027670003
DAIMLER TRUCK FIN 5.125% 25/09/2027	0.00 US233853AY62
HSBC HLDGS. FRN 19/11/2028	0.00 US404280EK15
SUNCORP-METWAY FRN 24/05/2027	0.00 AU3FN0083135
CHINA CONSTRUCUTION ENGINEERING CORP LTD	0.00 CNE100000F46
CONCORDIA FINANCIAL GROUP LTD	0.00 JP3305990008
MIZUHO FINL. GRP. FRN 13/05/203113/05/2031	0.00 US60687YDK29
RYOHIN KEIKAKU CO NPV	0.00 JP3976300008
SUMITOMO METAL MINING CO LTD	0.00 JP3402600005
INS. AUSTRALIA GRP. FRN 15/06/2037	0.00 AU3FN0096251
PACCAR FINL. 4.00% 26/09/2029	0.00 US69371RT486
BANQUE FEDERATIVE DU FRN 24/05/2027	0.00 AU3FN0088043
MIZUHO BANK LTD/SYDN FRN 19/05/2028	0.00 AU3FN0095816
OLYMPUS 2025-1 TST. 1 A1L FRN 10/10/2056	0.00 AU3FN0095428
JOHNSON & JOHNSON 2.45% 01/03/2026	0.00 US478160BY94
NBK TIER 2 LTD F2V 24/11/2030	0.00 XS2252513713
US. TSY. NOTE/BOND 4.25% 15/05/20352035 USD1000 C-2035	0.00 US91282CNC19
INDL. BANK OF KOREA FRN 27/02/2030	0.00 AU3FN0096152
WESTPAC SECURITISATION TST. 2 A FRN 18/08/20568/2056	0.00 AU3FN0092763
US. TSY. NOTE/BON 3.875% 31/12/2027	0.00 US91282CGC91
DAI NIPPON PRINTING CO LTD	0.00 JP3493800001
JDE PEETS BV	0.00 NL0014332678
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.00 US91282CCS89
BEIJER REF AB SER`B`NPV	0.00 SE0015949748
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.00 US22536PAH47
MBANK F2F 11/09/2027	0.00 XS2680046021
SEKISUI CHEMICAL CO Y50	0.00 JP3419400001
SAPUTO INC	0.00 CA8029121057
SHISEIDO COMPANY LIMITED	0.00 JP3351600006
SLOVENSKA SPORITELNA F2F 4/10/2028	0.00 AT0000A377W8
NYKREDIT REALKREDIT F2V 29/12/2032032 EUR100000 1	0.00 DK0030507694
BARCLAYS 5.501% 9/8/2028	0.00 US06738EBY05
DANSKE BANK F2V 13/4/2027	0.00 XS2586741543
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00 AU0000000SHL7
US. TSY. NOTE/BON 4.625% 15/02/2035/2035 USD100 B-2035	0.00 US91282CMM00

ORSTED A S DKK10 INTERIM 131025 TEMP	0.00 DU0BV2FG45D8
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.00 DE0001102580
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.00 XS1960678255
PHONIX FINANCE LTD	0.00 IL0007670123
SCREEN HOLDINGS CONPV	0.00 JP3494600004
AUSTRALIA GOVERNME 4.25% 21/03/2036	0.00 AU0000381832
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.00 US91282CAZ41
TOPPAN HOLDINGS INC	0.00 JP3629000005
ADDETECH AB SER B NPV	0.00 SE0014781795
US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.00 US91282CKQ32
IGM FINANCIAL INC	0.00 CA4495861060
REPUBLIC OF POLAND 5.00% 25/10/2034034	0.00 PL0000116851
UK. GILT 0.875% 22/10/2029	0.00 GB00BJMH534
JFE HOLDINGS INC	0.00 JP3386030005
NEW ZEALAND GOV. B 4.25% 15/05/2034	0.00 NZGOVDT534C4
AEGON FNDG. 5.50% 16/04/202704/2027	0.00 USU0158VAA62
TRELLEBORG AB-B SHS	0.00 SE0000114837
BOOKING HLDGS. 3.50% 1/3/2029	0.00 XS2776511060
ROTHESAY LIFE 8.0% 30/OCT/2025	0.00 XS1312953596
DCC PLC	0.00 IE0002424939
FRESENIUS MEDICAL 3.125% 8/12/2028	0.00 XS3036647694
KESKO OYJ-B SHS	0.00 FI0009000202
PANORAMA AUTO TST. 2024-3 3 A FRN 15/09/2032	0.00 AU3FN0091146
EUROGRID 3.075% 18/10/2027	0.00 XS2919679816
US. TSY. NOTE/BOND 4.25% 15/11/20344 USD F-2034	0.00 US91282CLW90
DAVITA INC	0.00 US23918K1088
ELI LILLY 4.25% 15/03/2031	0.00 US532457DC94
SINGAPORE AIRLINES LTD	0.00 SG1V61937297
SIEMENS FINANCIER 2.625% 27/5/2029	0.00 XS3078501338
CONTINENTAL AG	0.00 DE0005439004
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00 NL0014555419
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.00 US912810SL35
HANWHA CORPORATION	0.00 KR7000880005
US. TSY. NOTE/BON 3.625% 31/08/2027/2027 USD100 BG-2027	0.00 US91282CNV99
BANK OF AMERICA F2F 7/2/2030	0.00 US06051GHQ55
BPCE SA FRN 23/10/2029	0.00 AU3FN0092797
SITC INTERNATIONAL	0.00 KYG8187G1055
DAITO TRUST CONS CO	0.00 JP3486800000
ISUZU MOTORS	0.00 JP3137200006
NYL MSCI EMER 2512 F	0.00
MEXICAN BONOS 7.75% 29/05/2031	0.00 MX0MGO0000P2
FIRSTMAC MTG. FNDG. TST. NO. 1 A2 FRN 26/04/205726/04/2057	0.00 AU3FN0098265
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.00 US91282CHT18
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00 AU000000S320
BUNDESobligation 2.10% 12/04/2029.01 .189	0.00 DE000BU25026
BLUESCOPE STEEL LIMITED	0.00 AU000000BSLO
TENARIS SA	0.00 LU2598331598
TIS INC	0.00 JP3104890003
KOREA GAS CORPORATION	0.00 KR7036460004
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO LTD	0.00 CNE100000X85
EVONIK INDUSTRIES AG	0.00 DE000EVNK013
ACHMEA BANK 2.50% 25/06/2030	0.00 XS3103624337
KEPPEL LTD	0.00 SG1U68934629
GREAT WALL MOTOR CO LTD	0.00 CNE1000018V8
NATL. AUSTRALIA B 2.723% 27/8/2030	0.00 XS3159209579
Income Due - EUR	0.00
SUZANO AUSTRIA 6.00% 15/01/2029	0.00
DELIVERY HERO SE	0.00 DE000A2E4K43
YAMAHA MOTOR CO	0.00 JP3942800008
ZF FINANCE GMBH 3.75% 21/09/20280000 2	0.00 XS2231331260

VOLKSWAGEN INTL. FIN.049	0.00 XS2342732646
TFI INTERNATIONAL INC	0.00 CA87241L1094
ARKEA PUBLIC SECT 3.111% 28/02/2029UR100000 REGS	0.00 FR00140009E0
INDUSTRIVARDEN AB SER C NPV	0.00 SE0000107203
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.00 DE0001135432
ICL GROUP LTD	0.00 IL0002810146
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000CAR3
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.00 XS1418635337
SWEDISH ORPHAN BIOVITRUM PUBL AB	0.00 SE0000872095
BRL BNP PARIBAS A/C	0.00
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00 JP3897700005
KIKKOMAN CORPORATION JPY	0.00 JP3240400006
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.00 US91282CDJ71
ZF FINANCE GMBH 2.25% 03/05/2028000 5	0.00 XS2399851901
JPM. CHASE F2F 4/2/2032	0.00 US46647PBX33
AMERICA MOVIL 3.00% 30/09/2030	0.00 XS3194135706
MINEBEA MITSUMI INC	0.00 JP3906000009
EDENRED	0.00 FR0010908533
HENDERSON LAND DEVELOPMENT CO	0.00 HK0012000102
LEG IMMOBILIEN SE	0.00 DE000LEG1110
ALBERTSONS COMPANIES INC	0.00 US0130911037
CARGILL 2.125% 10/11/2031	0.00 US141781BS20
VESTEDA FIN. 4.00% 07/05/2032	0.00 XS2815987834
UNI CHARM CORPORATION	0.00 JP3951600000
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.00 JP1400141M51
HEIMSTADEN BOSTAD 3.75% 02/10/2030	0.00 XS3105178795
SYSMEX CORP	0.00 JP3351100007
IMCD NV	0.00 NL0010801007
ELISA CORPORATION OYJ-A S	0.00 FI0009007884
GS. GRP. F2F 24/10/2029	0.00 US38141GA468
SINOTRUK HONGKONG LIMITED	0.00 HK3808041546
NATWEST MKTS. 5.41% 17/05/2029	0.00 USG6382G7P18
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.00 AU3FN0084224
RCI BANQUE 3.375% 26/07/2029	0.00 FR001400U4M6
AKER BP 4.00% 29/5/2032	0.00 XS2830454554
LSEGA FINC. 4.50% 19/10/2028	0.00 XS3182450372
UNITED KINGDOM GIL 1.25% 31/7/2051	0.00 GB00BLH38158
FOX CORP COM	0.00 US35137L2043
Income Due - CNY	0.00
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.00 US91282CBL46
FRESENIUS 2.75% 15/09/2029	0.00 XS3178858497
QANTAS AIRWAYS LIMITED	0.00 AU000000QAN2
NOK BNP PARIBAS A/C	0.00
ASX LIMITED	0.00 AU000000ASX7
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.00 US83368TBQ04
SANDS CHINA LIMITED	0.00 KYG7800X1079
ALTEOGEN INC	0.00 KR7196170005
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.00 US91282CBS98
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.00 JP1201031877
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00 HK0000093390
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.00 MYBMS1900047
EMS CHEMIE HLDS REG	0.00 CH0016440353
JAPAN GOVERNMENT T 2.40% 20/03/2055	0.00 JP1300861R49
BANK OF IRELAND GRP. F2V 06/12/2032	0.00 XS2528657567
US TREASURY N/B 3.37% 15/MAY/2033	0.00 US91282CHC82
AMERCO COM	0.00 US0235865062
NETFLIX 3.625% 15/6/2030GS	0.00 XS2072829794
COOPERATIEVE RABOB 5.25% 14/09/2027	0.00 XS0827563452
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.00 US91282CAV37
S&P 500 EMINI 2512 F	0.00
MAYVILLE ENGINEERING CO INC	0.00 US5786051079

US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.00 US91282CDY49
YARA INTERNATIONAL ASA	0.00 NO0010208051
SAMSUNG FIRE MARINE INSURANCE	0.00 KR7000810002
KAWASAKI HEAVY INDUSTRIES LTD	0.00 JP3224200000
SUMITOMO MITSUI FINL FRN 08/07/20312031	0.00 US86562MDX56
SCENTRE GRP. TST. 2 VAR 24/09/208080 USD200000	0.00 USQ8053LAB01
SYENSQO SA NPV	0.00 BE0974464977
NYKREDIT REALKRED 3.625% 24/07/2030	0.00 DK0030523030
TRYG AS	0.00 DK0060636678
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.00 US91282CCH25
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.00 US961214DF70
SODEXO	0.00 FR0000121220
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.00 DE0001135481
INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100	0.00 IDG000023607
BNP PARIBAS F2V 24/5/2031	0.00 FR0014003N10
NISSAN MOTOR CO	0.00 JP3672400003
BANK OF NOVA SCOTIA/ F2F 14/2/20314/02/2031	0.00 US06418GAQ01
CIE DE FINANCEMEN 2.375% 15/3/2030	0.00 FR001400CM22
BAYERISCHE MOTOREN WERKE-PFD	0.00 DE0005190037
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.00 US91282CJJ18
SARTORIUS AG VORZUG	0.00 DE0007165631
US TREASURY N/B 2.87% 15/MAY/2032	0.00 US91282CEP23
SOUTHWESTERN PUBLI 5.30% 15/05/203505/2035	0.00 US845743BY82
INDUSTRIVARDEN AB	0.00 SE0000190126
CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.00 US13607HVE97
SEALED AIR 1.573% 15/10/2026D2000	0.00 US81211KAZ30
ALTERITY THERAPEUTICS LIMITED OPTION EXPIRING 260227	0.00 AU0000392524
LAND SECURITIES GROUP PLC	0.00 GB00BYW0PQ60
TOKYU CORP NPV	0.00 JP3574200006
ATHORA HOLDING LT 6.625% 16/6/2028	0.00 XS2628821790
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.00 CA135087XG49
TELECOM ITALIA SPA	0.00 IT0003497168
CHINA OILFIELD SERVICES	0.00 CNE1000002P4
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.00 NZGOVDT433C9
BHP BILLITON FIN. 3.18% 04/09/2031	0.00 XS3167486789
US. TSY. NOTE/BON 0.625% 15/8/2030	0.00
MS. F2F 18/04/2030	0.00 US61747YFQ35
CANADIAN GOVERNMENT 2.75% 01/05/20275	0.00 CA135087S885
BKW AG	0.00 CH0130293662
GPE BRUXELLES LAM NPV	0.00 BE0003797140
CRRC CORP LIMITED	0.00 CNE100000CP9
US. TSY. NOTE/BOND 4.75% 15/05/20552055 USD1000	0.00 US912810UK24
BONDS 05/55	
KREDITANSTALT FUER 2.75% 01/10/2027	0.00 DE000A383B10
STORA ENSO OYJ-R SHS	0.00 FI0009005961
TELUS CORP NON-CANADIAN	0.00 CA87971M9969
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.00 US91282CJZ59
CK INFRASTRUCTURE	0.00 BMG2178K1009
SWATCH GROUP	0.00 CH0012255151
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.00 US05584KAH14
NIBE INDUSTRIER AB SER B NPV	0.00 SE0015988019
HISCOX LTD F2F 11/06/2036	0.00 XS3085134594
NATL. GRID NORTH 4.151% 12/9/2027	0.00 XS2680745119
AIB GRP. F2V 30/5/2031000 5	0.00 XS2230399441
INDUTRADE AB	0.00 SE0001515552
REPUBLIC OF POLAND 6.00% 25/10/2033033	0.00 PL0000115291
VOLVO TSY. 2.625% 20/2/2026	0.00 XS2534276717
HSBC HLDGS. F2F 11/8/2028	0.00 US404280DG12
MEIJI HOLDINGS CO NPV	0.00 JP3918000005
PFIZER NETHERLAND 2.875% 19/05/2029	0.00 XS3019313363

US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.00 US91282CDL28
HULIC CO LTD	0.00 JP3360800001
GETLINK SE	0.00 FR0010533075
3SBIO INC	0.00 KYG8875G1029
AUSTRALIAN GOVERN 4.25% 21/04/2026	0.00 AU000XCLWAI8
US. TSY. NOTE/BON 3.875% 31/07/2030	0.00 US91282CNN73
US. TSY. NOTE/BOND 3.75% 15/04/20282028 USD100 AM-2028	0.00 US91282CMW81
IPSEN PROMESSES SA	0.00 FR0010259150
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.00 US24422EXB00
MITSUBISHI UFJ FINL. F2V 17/4/2035.426% 17/04/2035	0.00 US606822DF83
CREDIT SUISSE GRP. F2F 1/3/2029	0.00 CH1214797172
MBANK SA F2F 27/09/2030	0.00 XS2907137736
RATIONAL AG	0.00 DE0007010803
KAWASAKI KISEN KAI NPV	0.00 JP3223800008
US TREASURY N/B 3.5% 15/FEB/2033	0.00 US91282CGM73
ANNALY CAPITAL MGT COM	0.00 US0357108390
EDP SERVICIOS FIN 3.125% 03/12/2031	0.00 XS3171675393
DANSKE BANK FRN 10/04/2027	0.00 XS2798276270
QPH FIN. PTY 2.30% 29/7/2027	0.00 AU3CB0273365
MEXICAN BONOS 7.50% 3/6/2027MXN M BONOS	0.00 MX0MGO00000D8
VOLVO TSY. 3.125% 08/09/2026	0.00 XS2760218185
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.00 US35805BAC28
AMERICAN NATL. GRP. FRN 01/12/2055	0.00 US025676AR82
RANDSTAD NV	0.00 NL0000379121
BARRY CALLEBAUT AG - REG	0.00 CH0009002962
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.00 AU3FN0079703
SHIMADZU CORP	0.00 JP3357200009
HENSOLDT AG	0.00 DE000HAG0005
ROCHE HLDGS. 5.489% 13/11/2030	0.00 US771196CG59
BANK OF AMERICA F2F 25/10/2035	0.00 US06051GMD87
NATL. AUSTRALIA BANK F2F 03/08/2032	0.00 AU3CB0291284
SOUTHERN CALIFORNI 5.25% 15/03/2030	0.00 US842400JJ35
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.00 US91282CLC37
INFRASTRUTTURE WIR NPV	0.00 IT0005090300
WORLEY FIN SERV PTY LTD 5.86% 13/MAY/2032	0.00 AU3CB0320471
AGI FIN. PTY FRN 10/7/2030	0.00 AU3FN0079372
US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026	0.00 US91282CLH24
NEWCASTLE GREATER MU FRN 14/02/2029	0.00 AU3FN0085023
FRESENIUS 3.50% 15/03/2034	0.00 XS3178858224
ZAR BNP PARIBAS A/C	0.00
HSBC HLDGS. FRN 21/03/2034	0.00 AU3FN0085726
SCENTRE GRP. TST. 1 FRN 10/09/2054	0.00 AU3FN0091567
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.00 US912810TZ12
BANCO SANTANDER FRN 23/01/2029	0.00 AU3FN0084307
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
WHITBREAD GRP. 5.50% 31/05/2032	0.00 XS2992313721
BANQUE FEDERATIVE 1.875% 18/06/202918/06/2029 EUR100000 487	0.00 FR0013425162
ORACLE CORPORATION JAPAN	0.00 JP3689500001
CONTACT ENERGY LTD 5.41% 03/DEC/2031	0.00 AU3CB0321966
CREDIT AGRICOLE FRN 01/06/2028	0.00 AU3FN0078515
BANK OF AMERICA F2F 15/09/2034/09/2034 USD1000 N COVIVIO	0.00 US06051GLU12
WHARF REAL ESTATE HKD	0.00 FR0000064578
METRO FINANCE 2024-1 TRUST 1 A FRN 17/09/2030	0.00 KYG9593A1040
TRITON BOND TRUST 2024-1 IN 2 A2 FRN 17/05/2056	0.00 AU3FN0090536
BANCO SANTANDER FRN 06/03/2035	0.00 AU3FN0089215
ETSA UTILITIES FI 4.612% 27/03/2028	0.00 AU3FN0096376
PROGRESS 2025-1 TST. 1 AB FRN 17/07/2056AB	0.00 AU3CB0320075
NSW PORTS FINANCE 5.042% 19/09/2031	0.00 AU3FN0097036
	0.00 AU3CB0313591

UBS AG/AUSTRALIA FRN 24/11/2026	0.00 AU3FN0083150
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.00 AU0000097495
IDEMITSU KOSAN CO LTD	0.00 JP3142500002
DBS BANK FRN 16/08/2027	0.00 AU3FN0080313
INSURANCE AUSTRALIA FRN 15/06/2038	0.00 AU3FN0102158
NBN 4.75% 28/09/2026	0.00 AU3CB0292597
TRITON TST. 2025-1 IN RESPE 1 A2 FRN 12/03/2057UD500000	0.00 AU3FN0095543
A2	
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.00 AU3FN0055687
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655%	0.00 US74977SDR04
22/08/2028	
NBN 4.20% 14/04/20274/2027	0.00 AU3CB0288397
SHINHAN BANK CO LTD FRN 26/11/2029	0.00 AU3FN0093837
NORFINA FRN 28/07/2028	0.00 AU3FN0100400
COOPERATIEVE RABOBAN FRN 22/05/2026	0.00 AU3FN0078150
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
SINO LAND CO LTD HKG	0.00 HK0083000502
BERRY GBL. 5.50% 15/04/2028	0.00 US08576PAL58
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
BANK OF NOVA SCOTIA/ F2F 14/2/2029	0.00 US06418GAP28
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
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.00 AU3CB0242139
BRISBANE AIRPORT P 3.10% 30/6/2026	0.00 AU3CB0272847
DR ING HC F PORSCHE AG	0.00 DE000PAG9113
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.00 US912828ZS21
DEUTSCHE LUFTHANSA AG	0.00 DE0008232125
SHINHAN BANK 5.00% 30/08/2028	0.00 AU3CB0256113
PORSCHE AUTOMOBIL HOLDING SE	0.00 DE000PAH0038
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
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00 AU3CB0268548
REDZED TRUST SERIES 2024-3 3 A1L FRN 09/03/20560000 A-1-	0.00 AU3FN0092532
L	
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00 AU3CB0239754
BANK OF AMERICA F2F 20/12/2028	0.00 US06051GHD43
HIKARI TSUSHIN INC	0.00 JP3783420007
HEATHROW FNDG. 4.15% 11/10/2028	0.00 XS1891780691
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.00 US91282CBQ33
SPAIN GOV. BD. 2.90% 31/10/2046	0.00 ES00000128C6
REDE D OR SAO LUIZ SA	0.00 BRRDORACNOR8
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP	0.00
PARIBAS	
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00 AU3CB0275253
CAPITALAND INVE NPV	0.00 SGXE62145532
BP CAP. MKTS. BP CAP. MKTS. F2V PERP	0.00 XS2193661324
MS. F2F 28/4/2032	0.00 US6174468X01
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.00 US9128283F58
ING GROEP F2F 11/09/2027	0.00 US456837BF96
KINGFISHER TST. 2025-1 1 A1 FRN 24/10/20562025-1 A1	0.00 AU3FN0100319
US. TSY. NOTE/BON 2.625% 15/02/2029	0.00 US9128286B18

TELEPERFORMANCE	0.00	FR0000051807
US. TSY. NOTE/BOND 4.00% 31/05/20300 USD Z-2030	0.00	US91282CNG23
UNITED STATES TREA 4.25% 30/11/20262026 USD1000 BL-2026	0.00	US91282CLY56
ELECTRANET PTY L 2.4737% 15/12/2028	0.00	AU3CB0283034
TEVA PHARM. FIN. N 6.75%01/03/2028	0.00	US88167AAK79
PPG INDS. 1.20% 15/03/2026	0.00	US693506BU04
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.00	AU000XCLWAS7
AMERICAN TOWER 5.25% 15/7/2028	0.00	US03027XCC20
DWPF FIN. PTY 1.90% 04/08/2028	0.00	AU3CB0282010
EP INFRASTRUCTURE 1.816% 02/03/2031	0.00	XS2304675791
UK. GILT 4.50% 7/9/2034	0.00	GB00B52WS153
A P MOLLER-MAERSK B	0.00	DK0010244508
SEMCORP INDUSTRIES LIMITED	0.00	SG1R50925390
US TREASURY N/B 1.25% 30/04/2028	0.00	US91282CBZ32
AT&T INC 2.9% 04/DEC/2026	0.00	XS1879223565
US. TSY. NOTE/BON 3.125% 15/11/2028	0.00	US9128285M81
HPS HLDGS. (AUST) PTYPE	0.00	
BANCO BPM 6.00% 13/09/202619	0.00	XS2530053789
ACCIONA SA	0.00	ES0125220311
AEGON F2F 11/04/2048	0.00	US007924AJ23
GECINA	0.00	FR0010040865
QBE INSURANCE GROUP F2V 17/06/2046	0.00	XS1423722823
US. TSY. NOTE/BON 1.375% 31/10/2028	0.00	US91282CDF59
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.00	US91282CCY57
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.00	US91282CCV19
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00	SE0017832488
NESTLE HLDGS. 5.25% 13/3/2026	0.00	USU64106CD47
KOBE BUSSAN CO LTD	0.00	JP3291200008
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029	0.00	US91282CKD29
ROYAL BANK OF CANADA F2F 24/1/2029	0.00	US78017DAA63
BARRATT REDROW PLC	0.00	GB0000811801
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.00	JP1103531K10
US TREASURY N/B 4.12% 30/NOV/2029	0.00	US91282CMA61
US. TSY. NOTE/BON 4.125% 31/10/2031/2031 USD1000 R-2031	0.00	US91282CLU35
US. TSY. NOTE/BOND 4.00% 15/11/2027	0.00	US91282CLX73
METROPOLITAN LIFE 3.75% 7/12/2031	0.00	XS2731506841
NSW ELECTRICITY N 2.543% 23/9/2030	0.00	AU3CB0274645
US. TSY. NOTE/BON 3.875% 30/06/2030/2030 USD AA-2030	0.00	US91282CNK35
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.00	JP1051501N14
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00	US853254CG39
US. TSY. NOTE/BON 3.625% 15/08/20282028 USD AR-2028	0.00	US91282CNU17
DUE		
US. TSY. NOTE/BON 1.625% 15/08/2029	0.00	US912828YB05
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.00	NZGOVDT531C0
YAKULT HONSHA	0.00	JP3931600005
CITIGROUP F2F 25/01/2033	0.00	US17327CAQ69
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.00	MYBMX0700034
US. TSY. NOTE/BON 1.625% 15/2/2026	0.00	US912828P469
INDONESIA TSY. BD 8.375% 15/09/2026	0.00	IDG000009507
DEUTSCHE BANK F2F 16/06/2029	0.00	DE000A4DFH60
VOLKSWAGEN BANK 3.50% 19/06/2031	0.00	XS3099830419
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00	US65339KBW99
GS. GRP. F2F 25/4/2035	0.00	US38141GA955
CARNIVAL 5.75% 15/1/2030	0.00	XS2809222420
RAIFFEISEN BANK INTL 7.37% 20/DEC/2032	0.00	XS2534786590
US. TSY. NOTE/BON 4.625% 15/02/2055/2055 USD100 BONDS 02/55	0.00	US912810UG12
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.00	US91282CBW01
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.00	US912828V988
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.00	US912828Z948

UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.00 US91282CCF68
LOTUS BAKERIES NV	0.00 BE0003604155
US. TSY. NOTE/BON 4.375% 31/01/2032/2032 USD100 G-2032	0.00 US91282CMK44
BROWN FORMAN CORP	0.00 US1156372096
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.00 US9128282R06
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.00 US91282CDK45
BROADCOM INC 4.35% 15/02/2030	0.00 US11135FCB58
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026	0.00 US91282CDQ15
BANK OF NOVA SCOTI 4.85% 1/2/2030	0.00 US06417XAP69
MTR CORP	0.00 HK0066009694
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.00 AU3FN0082194
SODEXO 5.15% 15/08/2030	0.00 US833794AC42
KOREA HOUSING FIN 3.714% 11/04/2027	0.00 XS2545732484
DAVIDE CAMPARI MIL	0.00 NL0015435975
COLOMBIAN TES 7.50% 26/08/2026	0.00 COL17CT02625
BARCLAYS F2V 26/03/2037	0.00 XS3034598394
BOLLORE SE	0.00 FR0000039299
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.00 US91282CCW91
NBN CO LTD 4.15% 16/09/2030	0.00 US62878U2K72
US. TSY. NOTE/BOND 4.25% 31/12/20262026 USD100 BM-2026	0.00 US91282CME83
ZOZO INC	0.00 JP3399310006
VERBUND AG	0.00 AT0000746409
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.00 JP1201171A43
MS. F2F 2/3/2029	0.00 XS2595028536
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.00 US912828Z781
CA AUTO BANK SPA/I 2.75% 07/07/20287/07/28 EUR100000 REGS	0.00 XS3108521124
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.00 US91282CDW82
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.00 US91282CCE93
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.00 JP1103671N74
COLOMBIAN TES 7.25% 18/10/2034	0.00 COL17CT03615
POLAND GOV. BD. 1.75% 25/04/2032DS0432	0.00 PL0000113783
BROWN & BROWN 5.55% 23/06/2035	0.00 US115236AM30
GS. GRP. F2F 23/04/2029	0.00 US38141GWV21
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.00 US91282CEF41
SPIRAX SARCO ENG ORD	0.00 GB00BWFGQN14
US. TSY. NOTE/BON 2.875% 15/05/2028	0.00 US9128284N73
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.00 JP1103591L73
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.00 US91282CDP32
CVC CAPITAL PARTNERS PLC	0.00 JE00BRX98089
VISA INC 3.125% 15/5/2033	0.00 XS3063724598
NETHERLANDS GOV. B 2.50% 15/07/2035	0.00 NL0015002F72
MIZUHO FINL. GRP. F2F 16/07/2030USD	0.00 US60687YAX76
NEXTERA ENERGY CAP 4.85% 04/02/2028	0.00 US65339KDG22
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 US912828ZN34
SK HYNIX INC 4.25% 11/09/2028	0.00 USY8085FBY52
EQUINIX EUR. 2 FIN 3.25% 19/05/202929	0.00 XS3073596341
BPCE 5.25% 22/10/2030	0.00 FR001400WKF1
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000	0.00 XS2434710799

US. TSY. NOTE/BON 4.375% 31/12/20292029 USD100 AH-2029	0.00 US91282CMD01
LOGICOR FINC. SAR 4.625% 25/07/2028	0.00 XS2753547673
PHOENIX GP HLDGS ORD	0.00 GB00BGXQNP29
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.00 FR001400HI98
CHIBA BANK LTD JPY	0.00 JP3511800009
CNY BNP PARIBAS A\C	0.00
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.00 US91282CHW47
SSE SSE F2V PERP	0.00 XS3095384809
INVESTOR AB SER A NPV	0.00 SE0015811955
FDJ UNITED	0.00 FR0013451333
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.00 US91282CKR15
UNION PACIFIC 5.10% 20/02/2035	0.00 US907818GG79
US TREASURY N/B 3.62% 31/MAY/2028	0.00 US91282CHE49
CHUBB INA HLDGS. 5.00% 15/03/2034	0.00 US171239AK24
CANADIAN UTILITIES LTD A	0.00 CA1367178326
BNP PARIBAS FRN 24/02/2028	0.00 FR0014008M24
JPM. CHASE F2F 22/7/2030	0.00 US46647PEJ12
NISSIN FOOD HOLDINGS CO LTD NPV	0.00 JP3675600005
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
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050	0.00
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
SUNTORY BEVERAGE AND FOOD LTD	0.00 JP3336560002
US. TSY. NOTE/BON 0.375% 30/9/2027	0.00 US91282CAL54
NETHERLANDS GOV. B 3.75% 15/01/2042	0.00 NL0009446418
US. TSY. NOTE/BON 1.625% 15/5/2026	0.00 US912828R366
COOPERATIEVE RABOBANK UA 5.71% 21/JAN/2033	0.00 US74977RDU59
US TREASURY N/B 2.75% 30/APR/2027	0.00 US91282CEN74
ZHEJIANG LEAPMOTOR TECHNOLOGY CO LTD	0.00 CNE100005K77
BANK OF AMERICA F2F 23/07/2030	0.00 US06051GHV41
US. TSY. NOTE/BON 2.875% 15/08/2028	0.00 US9128284V99
US. TSY. NOTE/BOND 3.75% 15/05/20282028 USD1000 AN-2028	0.00 US91282CND91
SWEDBANK 2.875% 30/4/2029	0.00 XS2930571174
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000 BONDS02/2054	0.00 US912810TX63
JAPAN GOVERNMENT 0.005% 20/06/2026	0.00 JP1051481M76
AA BD. 5.50% 31/07/2027	0.00 XS2106054443
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.00 FR001400BKZ3
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026	0.00 US91282CJV46
SIG COMBIBLOC GROUP AG	0.00 CH0435377954
CREDIT AGRICOLE F2F 09/01/2029	0.00 US22536PAP62
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00 XS2027400063
WABTEC STP 15/09/2028	0.00 US960386AM29
FRENCH REPUBLIC GO 3.20% 25/05/2035	0.00 FR001400X8V5
UNITED STATES TREA 4.25% 15/01/20282028 USD100 AJ-2028	0.00 US91282CMF58
BROADCOM 3.137% 15/11/2035	0.00 US11135FBP53
PFIZER INV. ENTS. 5.34% 19/05/2063	0.00 US716973AH54
US. TSY. NOTE/BOND 4.50% 15/11/20544 USD1000 BONDS 11/54	0.00 US912810UE63
CAIXABANK F2F 23/2/2033	0.00 XS2558978883
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.00 FR001400AIN5
WEIR GRP. 5.35% 06/05/2030	0.00 US94877DAA28
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.00 US91282CJR34
KYOWA KIRIN CO LTD	0.00 JP3256000005

US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000	0.00 US912810TV08
BONDS 11/53	
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.00 US91282CEB37
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00 AU3FN0080883
UNITED STATES TREA 3.50% 30/09/2026	0.00 US91282CLP40
US TREASURY N/B 3.62% 31/AUG/2029	0.00 US91282CLK52
SONOCO PRODS. 4.60% 01/09/2029	0.00
JAPAN POST INSURANCE CO LTD	0.00 JP3233250004
SANTANDER UK GROUP HLDGS 6.83% 21/NOV/2026	0.00 US80281LAS43
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.00 US91282CGZ86
COCA-COLA 5.20% 14/01/2055	0.00 US191216DZ03
STANDARD CHARTERED F2V 16/11/2028	0.00 USG84228FL77
SALUTE SERIES 2024-1 1 A FRN 15/06/2056	0.00 AU3FN0086344
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.00 FR0013341682
GRIFOLS SA	0.00 ES0171996087
ENEL FIN. INTL. 1.875% 12/7/2028	0.00 USN30706VD93
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000	0.00 US912810UA42
BONDS05/2054	
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.00 JP1051531N75
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.00 JP1051541NA0
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.00 US91282CCJ80
US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND	0.00 US912810UC08
08/54	
BNP PARIBAS F2V 31/03/2032EGS	0.00 FR0014009HA0
JAPAN GOV. TEN YEA 1.40% 20/03/2035	0.00 JP1103781R44
US TREASURY N/B 1.87% 28/FEB/2027	0.00 US91282CEC10
UK. GILT 3.50% 22/01/2045	0.00 GB00BN65R313
US. TSY. NOTE/BON 1.125% 31/10/2026	0.00 US91282CDG33
BANK OF AMERICA CORP F2F 22/7/2027	0.00 US06051GJS93
VENTURE GLOBAL CALCASIEU 6.25% 15/JAN/2030	0.00 US92328MAE30
DIETEREN GROUP	0.00 BE0974259880
KBC GRP. F2V 23/9/2031	0.00 US48241FAE43
SALMAR ASA	0.00 NO0010310956
INDONESIA TREASURY 6.50% 15/07/2030000 FR0104	0.00 IDG000024605
HYUNDAI CAP. AMERI 4.90% 23/06/2028/06/2028	0.00 US44891CDV28
UNITED STATES TREA 3.50% 30/09/2029	0.00 US91282CLN91
DEUTSCHE BANK DEUTSCHE BANK F2V PERP	0.00 DE000A383JS3
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.00 JP1103561KA2
BANCO SANTANDER 5.439% 15/07/2031	0.00 US05964HBG92
EUROBANK SA F2F 24/09/2030	0.00 XS2904504979
SOUL PATTINSON (WH) LIMITED FPO	0.00 AU000000SOL3
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.00 US91282CES61
US. TSY. NOTE/BON 4.125% 31/10/20292029 USD1000 AF-	0.00 US91282CLR06
2029	
LLOYDS BANKING GROUP F2V 2/6/2033	0.00 XS2591847970
US. TSY. NOTE/BON 4.125% 31/03/20322 USD J-2032	0.00 US91282CMT52
TRATON FINANCE LU 3.375% 14/01/2028	0.00 DE000A3L69X8
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.00 US91282CJW29
US TREASURY N/B 3.62% 15/FEB/2053	0.00 US912810TN81
OTSUKA CORPORATION	0.00 JP3188200004
US. TSY. NOTE/BON 3.875% 15/07/2028USD AQ-2028 DUE	0.00 US91282CNM90
RAIFFEISENBANK AUSTR F2F 21/05/2029029	0.00 XS3076190324
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.00 JP1103661N43
CISCO SYS. 4.95% 24/02/2032	0.00 US17275RBY71
RLGH FINANCE BERMU 8.25% 17/07/2031	0.00 XS2845154124
EVERSOURCE ENERGY 5.50% 01/01/2034	0.00 US30040WAX65
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.00 US91282CGH88
UK. GILT 1.50% 31/7/2053	0.00 GB00BM8Z2V59
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.00 BE0000338476

JPM. CHASE F2F 22/04/2030	0.00 US46647PEG72
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.00 FR0013451507
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.00 FR0012993103
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.00 FR0013286192
PUBLIC SERV. ENT. 6.125% 15/10/203315/10/2033 USD1000	0.00 US744573AX43
STANDARD CHARTERED F2F 10/05/2031R1000 262 REGS	0.00 XS2618731256
EQUINIX EUR. 2 FIN 3.65% 03/09/2033	0.00 XS2892321501
SUNSHINE INSURANCE GROUP CO	0.00 CNE100005MM4
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
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.00 AU3FN0081790
P3 GRP. SARL 4.00% 19/04/2032	0.00 XS2901491261
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.00 JP1103611M11
BPCE SFH 3.375%13/3/2029	0.00 FR001400KLW9
GUSHENG TANG HOLDINGS ORD SHS	0.00 KYG4212K1040
GROUPE DES ASSURAN 3.75% 30/04/2029	0.00 FR001400PT38
GS. GRP. F2F 24/02/2028	0.00 US38141GZK39
CEZ 4.125% 5/9/2031	0.00 XS2894908768
INVESTMENT AB LATOUR	0.00 SE0010100958
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
SOUTH WEST WATER FIN PLC 5.25% 15/SEP/2031	0.00 XS3172180013
ORSTED AS	0.00 DK0060094928
CANADIAN GOV. BD. 3.25% 1/9/2028	0.00 CA135087Q491
JAPANESE YEN	0.00
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.00 FR0011317783
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.00 US912810SX72
US. TSY. NOTE/BON 4.625% 30/09/20288	0.00 US91282CJA09
US TREASURY N/B 4.5% 31/MAY/2029	0.00 US91282CKT70
DEUTSCHE BANK AG 4.0% 24/JUN/2032	0.00 DE000DL19WN3
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.00 US912810TT51
KIMCO REALTY OP LL 4.85% 01/03/2035	0.00 US49447BAB99
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
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029	0.00 US91282CEE75
JAPAN GOVERNMENT T 0.90% 20/09/2034	0.00 JP1103761QA5
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.00
US. TSY. NOTE/BOND 4.25% 31/01/20302030 USD100 U-2030	0.00 US91282CMG32
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026 USD	0.00 US37190AAA79
SIX FIN. LUXEMBOUR 3.25% 30/05/2030	0.00 XS3079613850
TARGET 4.50% 15/09/2034	0.00 US87612EBS46
BLOCK INC. CDI 1 1 FOREIGN EXEMPT NYSE	0.00 AU0000380420
JYSKE BANK A/S F2F 26/10/2028	0.00 XS2615271629
CADILLAC FAIRVIEW PRP TR 2.5% 15/OCT/2031	0.00 US68327LAD82
ABN AMRO BANK 2.375% 07/04/2028EUR100000	0.00 XS3045515262
ORANGE 3.75% 04/09/2037	0.00
EXELON 5.60% 15/03/2053	0.00 US30161NBL47
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.00 US912828ZV59
US. TSY. NOTE/BOND 4.00% 15/12/2027	0.00 US91282CMB45
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.00 US91282CKA89
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.00 US91282CHU80
US TREASURY N/B 4.00% 30/06/20322 USD M-2032	0.00 US91282CNJ61
US. TSY. NOTE/BON 4.125% 31/10/2026	0.00 US91282CLS88
KINROSS GOLD CORP 4.5% 15/07/2027	0.00 US496902AQ09
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.00 JP1103651N11

US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.00 US91282CAY75
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.00 US912810ST60
ROCKWOOL ASB SHS	0.00 DK0063855168
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.00 FR001400L834
UNITED KINGDOM GI 4.375% 7/3/2028	0.00 GB00BSQNR93
GFL ENVIRON. 6.75% 15/01/2031	0.00 US36168QAQ73
SUEZ SACA 5.00% 3/11/2032000 REGS	0.00 FR001400DQ92
IBERDROLA INTL. IBERDROLA INTL. F2V PERP	0.00 XS2295335413
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.00 JP1103541K42
ARKEMA	0.00 FR0010313833
INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096	0.00 IDG000020801
CHARTER COMMS. OP 6.384% 10/23/2035	0.00 US161175AZ73
APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055	0.00 AU3FN0086559
NESTLE HOLDINGS IN 5.00% 12/9/2028REGS	0.00 USU74078CW13
SOLVAY FIN. AMERIC 5.85% 04/06/2034	0.00 US834423AF20
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.00 JP1051511N46
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.00 US91282CCP41
DWR CYMRU FINANCING UK 6.25% 08 6.25% 08/SEP/2037	0.00 XS3172211347
CEZ 4.25% 11/6/2032	0.00 XS2838370414
US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031	0.00 US91282CKU44
CREDIT AGRICOLE F2V 28/08/2033	0.00 FR001400KDS4
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.00 JP1103641MA8
US TREASURY N/B 2.62% 31/MAY/2027	0.00 US91282CET45
UK. GILT 4.50% 07/12/2042	0.00 GB00B1VWPJ53
NATWEST GROUP PLC 5.11% 23/MAY/2031	0.00 US639057AV00
GS. GRP. F2F 22/04/2032	0.00 US38141GYB49
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.00
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.00 JP1051561P27
BRIXMOR OPERATING 4.05% 1/7/2030	0.00 US11120VAJ26
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.00 FR0000571218
Outstanding Settlement Receipts - MXN	0.00
SCHROEDERS PLC ORD GB	0.00 GB00BP9LHF23
M&G F2V 20/10/2048	0.00 XS1888930150
FUTURES MARGIN-CAD	0.00
SANTANDER UK GRP. HL F2F 10/1/2029	0.00 US80281LAT26
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
NYKREDIT REALKRED 4.625% 19/01/202929 EUR100000 4	0.00 DK0030512421
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.00 US91282CJK80
US. TSY. NOTE/BOND 4.25% 15/08/2035035 USD E-2035 DUE	0.00 US91282CNT44
SOLVAY FIN. AMERIC 5.65% 4/6/2029	0.00 US834423AE54
SAGAX AB	0.00 SE0005127818
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
WHARF HOLDINGS LTD HKD	0.00 HK0004000045
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.00 US912810SY55
ENBRIDGE F2V 27/06/2054	0.00 US29250NCF06
NESTLE MALAYSIA BERHAD	0.00 MYL47070O0005
ANA HOLDINGS INC	0.00 JP3429800000
SK HYNIX 5.50% 16/01/2027	0.00 USY8085FBT67
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
LINDE PLC 3.625% 12/6/2034	0.00 XS2634594076
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026	0.00 US91282CHB00
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.00 JP1103621M43
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.00 FR0014002WK3
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.00 JP1051581P56
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.00 JP1103631M74
NEDERLANDSE GASUNI 3.50% 23/4/2035	0.00 XS3053369982
BNP PARIBAS 3.97% 06/MAY/2036	0.00 FR001400ZE90
FORD MOTOR CREDIT 5.78% 30/4/2030	0.00 XS2892967782
FUTURES MARGIN-GBP	0.00
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00 JP1201201A88
BANK OF AMERICA F2F 21/07/2032	0.00 US06051GKA66
NEW ZEALAND DOLLAR	0.00
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.00
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.00 FR0000187635
LA MONDIALE SAM F2V 26/1/2047EGS	0.00 XS1556395710
NATWEST GRP. F2V 02/03/2027	0.00 US639057AJ71
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.00 JP1103681NA2
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00 XS1580239207
CANADIAN IMPERIAL BA FRN 16/07/2031	0.00 XS3118936452
BARCLAYS 5.20% 12/05/2026	0.00 US06738EAP07
WEA FINANCE LLC 2.87% 15/01/2027	0.00 US92928QAH11
ITALY BUONI POLIEN 5.25% 01/11/2029	0.00 IT0001278511
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.00 JP1103571L10
UK. GILT 4.375% 7/3/2030	0.00 GB00BSQNRD01
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.00 US37045XDW39
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.00 FR001400FYQ4
SANTOS FINANCE LTD 6.87% 19/SEP/2033	0.00 USQ82780AG49
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.00 JP1103581L42
ENI 5.75% 19/05/2035	0.00 US26874RAQ11
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.00 FR0013516549
SK HYNIX 1.50% 19/1/2026	0.00 USY8085FBA76
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.00 FR001400NBC6
CITIGROUP F2F 13/02/2030	0.00 US172967PF20
CHARTER COMMS. OPE 5.85% 1/12/2035	0.00 US161175CS13
LA MONDIALE SAM F2V 18/1/2048GS	0.00 XS1751476679
JAPAN GOVERNMENT 0.005% 20/09/2026	0.00 JP1051491MA0
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.00 FR0013131877
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.00 AU3FN0085361
TENNET HOLDING BV 0.125% 30/11/20320000 18	0.00 XS2262065159
SEMPRA F2V 01/10/2054	0.00 US816851BT54
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.00 JP1103691P11
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.00 JP1201101944
HSBC HOLDINGS PLC F2F 17/08/2029	0.00 US404280CV97
HEALTHPEAK PROPERT 5.25% 15/12/2032	0.00 US42250PAE34
AEP TEXAS 5.40% 01/06/2033	0.00 US00108WAR16
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00 US233853AV24
ITALY BUONI POLIEN 6.00% 01/05/2031	0.00 IT0001444378
DEUTSCHE BAHN FIN 1.875% 24/05/2030	0.00
CARNIVAL CORP 5.87% 15/JUN/2031	0.00 US143658BZ43
UK. GILT 1.25% 22/07/2027	0.00 GB00BDRHNP05
INTESA SANPAOLO 7.20% 28/11/2033	0.00 US46115HCD70
HYUNDAI CAP. AMER 5.275% 24/6/2027	0.00 US44891CDB63
SOFINA SA	0.00 BE0003717312
UNITED STATES TRE 4.625% 15/06/2027	0.00 US91282CKV27
US TREASURY N/B 4.12% 31/MAR/2029	0.00 US91282CKG59
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00 AU3FN0083648
GEN. MILLS 3.60% 17/4/2032	0.00 XS3046429711
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.00 AU000XCLWAU3
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

ORACLE 5.50% 03/08/2035	0.00 US68389XDA00
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.00 FR0013407236
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.00 US91282CBB63
MCDONALD S 3.50% 21/5/2032	0.00 XS3072348405
US TREASURY N/B 4.75% 15/FEB/2045	0.00 US912810UJ50
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-2026	0.00 US91282CKK61
US TREASURY N/B 4.5% 31/MAR/2026	0.00 US91282CKH33
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.00 US912810TD00
YAMANA GOLD INC 2.63% GTD SNR NTS 15/08/2031 USD1000	0.00 US98462YAF79
UK. GILT 0.375% 22/10/2026	0.00 GB00BNNGP668
BARCLAYS F2V 14/11/2032	0.00 XS2552367687
FMC 5.65% 18/05/2033	0.00 US302491AX31
COMMERZBANK F2V 06/12/20320 REGS	0.00 DE000CZ45W81
MS. F2F 25/01/2034	0.00 XS2548081053
NOMURA HLDGS. 2.172% 14/07/20281000	0.00 US65535HAY53
CARLSBERG BREWERIE 5.50% 28/2/2039	0.00 XS3002421389
LIBERTY MUTUAL GR 3.875% 26/09/2035	0.00 XS3185662163
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.00 FR0013154044
US. TSY. NOTE/BON 4.625% 15/11/2044/2044 USD1000 BOND 11/44	0.00 US912810UF39
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.00 US912810SU34
VERIZON COMMS. 3.75% 06/08/2037	0.00 XS3144675744
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.00 JP1103721PA1
DUKE ENERGY 3.75% 01/04/20310	0.00 XS2800020112
RENTOKIL TERMINIX 5.625% 28/04/2035	0.00 US760130AB09
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.00 US91282CBT71
JD SPORTS FASHION ORD	0.00 GB00BM8Q5M07
INDONESIA TSY. BD. 7.00% 15/5/2027	0.00 IDG000009804
DIGITAL INTREPID 1.375% 18/07/2032	0.00 XS2428716000
AUSTRALIA & NEW ZEAL F2V 03/02/2033/02/2033 EUR100000	0.00 XS2577127967
FAIRFAX FINANCIAL 6.00% 7/12/2033	0.00 US303901BN18
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43	0.00 US912810TQ13
SONOCO PRODS. 5.00% 01/09/2034	0.00 US835495AS17
VAR ENERGI 6.50% 22/05/2035	0.00 US92212WAG50
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00 AU3FN0082608
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.00 JP1103701P43
SEK BNP PARIBAS A/C	0.00
FMG RES. AUGUST 20 4.50% 15/09/2027	0.00 USQ3919KAM38
VOLKSWAGEN FINL. S 6.50% 18/09/2027	0.00 XS2687917018
OCCIDENTAL PETROLE 6.45% 15-09-36	0.00 US674599DF90
MITSUBISHI UFJ FINL. F2V 24/04/203624/04/2036 USD	0.00 US606822DL51
WELLS FARGO F2F 23/10/20340800 .000001% 31/10/2034	0.00 US95000U3H45
JAPAN GOV. THIRTY 2.20% 20/06/2054	0.00 JP1300831Q70
US. TSY. NOTE/BOND 5.00% 15/05/20455 USD BONDS 05/45	0.00 US912810UL07
DEUTSCHE BAHN FIN 1.375% 03/03/2034034	0.00 XS2451376219
UK. GILT 3.25% 31/1/2033	0.00 GB00BMV7TC88
ING GROEP F2V 20/05/2036	0.00 XS3074495444
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.00 US912810TB44
ELIA GRP. SA/NV 3.875% 11/6/2031	0.00 BE6352705782
HOLMEN AB SER B NPV	0.00 SE0011090018
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.00 US912810SH23
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.00 US912810TL26
US. TSY. NOTE/BON 4.375% 15/05/2040	0.00 US912810QH41

CO OPERATIVE BANK HL F2V 19/09/2028	0.00 XS2884724837
SELP FIN. SARL 3.75% 10/8/2027	0.00 XS2511906310
BRITISH TELECOMMUNICATIO 3.75% 03/JAN/2035	0.00 XS3084359036
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.00
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.00 IT0005433690
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.00 DE0001102564
VAR ENERGI 3.875% 12/3/2031	0.00 XS3019303133
NEW YORK LIFE GBL. 4.60% 5/12/2029	0.00 US64952WFK45
SGD BNP PARIBAS A/C	0.00
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.00 US912828U246
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.00 US9128283W81
C AND A MODAS SA	0.00 BRCEABACNOR1
DANSKE BANK A/S F2V 12/09/20314.42% 12/09/2031	0.00
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.00 GB00BPJJKN53
RENAULT SA 3.87% 30/SEP/2030	0.00 FR0014010DR1
UNICREDIT F2V 15/01/203200000	0.00 XS2101558307
GCI LIBERTY INCL C	0.00 US36164V8000
JAPAN GOV. TEN YEA 0.80% 20/03/2034	0.00 JP1103741Q44
AT&T INC 3.65% 15/09/2059	0.00 US00206RLV23
CARS ALLIANCE AUTO LEASES 1FRV A FRN 21/10/2038	0.00 FR001400KBX8
ING BELGIUM 2.75% 25/8/2032	0.00 BE0390245141
US. TSY. NOTE/BOND 4.00% 30/04/20322 USD K-2032	0.00 US91282CNA52
ABN AMRO BANK F2V 03/12/20355	0.00 US00084DBF69
HEIMSTADEN BOSTAD TSY. 1.625% 13/10/2031	0.00 XS2397252011
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.00 DE0001102416
HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD	0.00 CNE100000JG3
BANCO BILBAO VIZCAYA F2V 15/7/2031	0.00 XS2206805769
TEVA PHARMACEUTIC 4.375% 09/05/2030	0.00 XS2406607171
LLOYDS BANKING GROUP F2V 16/10/2031	0.00 XS3073633722
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.00 US912810S221
US. TSY. NOTE/BON 1.125% 15/8/2040	0.00 US912810SQ22
EUROBANK ERGASIAS SE F2F 30/04/2035	0.00 XS2987792269
JAPAN GOV. FIVE YE 0.70% 20/09/2029	0.00 JP1051741QB7
HIGHWOODS REALTY 3.05% 15/02/2030/2030 USD2000	0.00 US431282AS12
UNITED STATES TRE 3.875% 31/08/2032/2032 USD100 P-2032	0.00 US91282CNW72
NXP BV/NXP FDG/NXP 3.15% 01/05/2027	0.00 US62954HAX61
JYSKE BANK F2F 5/5/2029	0.00 XS2931945211
US TREASURY N/B 3.25% 30/JUN/2029	0.00 US91282CEV90
DNB BANK F2F 05/11/2030	0.00 US23341CAE30
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.00 US9128286L99
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.00 JP1103511J74
UK. GILT 1.50% 22/07/2026	0.00 GB00BYZW3G56
BANQUE FEDERATIVE 1.00% 16/7/2026	0.00 FR0014005DW1
Outstanding Settlement Receipts - PHP	0.00
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.00 US912810QS06
NATIONAL GRID PLC 3.24% 30/MAR/2034	0.00 XS2486461523
ECP TERRA-GEN GROW	0.00
CANADIAN GOV. BD. 1.25% 01/06/2030	0.00 CA135087K379
JAPAN GOV. TEN YEA 1.20% 20/12/2034	0.00 JP1103771R12
HESS 5.60% 15/02/2041	0.00 US42809HAD98
UK. GILT 0.25% 31/07/2031	0.00 GB00BMGR2809
ROCHE HLDGS. 4.909% 8/3/2031	0.00 USU75000CK09
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
WPP PLC	0.00 JE00B8KF9B49
KOREA HOUSING FIN 4.082% 25/9/2027	0.00 XS2678945317
US. TSY. NOTE/BON 3.125% 31/08/2029	0.00 US91282CFJ53
ITALY BUONI POLIEN 5.00% 01/08/2034	0.00 IT0003535157
BUNDESobligation 0.0% 10/04/2026	0.00 DE0001141836
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.00 FR001400H7V7
MARSH & MCLENNAN C 4.85% 15/11/2031	0.00 US571748CB69

CARS ALLIANCE AUTO LOANS GE G1V A FRN 18/3/2035	0.00	FR001400FYK7
SVENSKA HANDELSBA 5.125% 28/05/20275.125% 28/05/2027	0.00	US86959NAQ25
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53	0.00	US912810TR95
BPCE HOME LOANS FCT 2023 1 A FRN 31/10/2057	0.00	FR001400K3K4
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.00	US912810TA60
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032	0.00	AU3FN0083036
GOLDMAN SACHS CCP USD BROKER ACCOUNT	0.00	
CGI INC COM NPV SUB VTG SHS CL A	0.00	CA12532H1047
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.00	FR0014003513
FRENCH REPUBLIC GO 3.00% 25/11/2034	0.00	FR001400QMF9
VICI PROPS. 4.95% 15/02/2030	0.00	US925650AC72
UK. GILT 4.75% 07/12/2030	0.00	GB00B24FF097
MYR BNP PARIBAS A/C	0.00	
DIAMONDBACK ENERGY 5.75% 18/04/2054	0.00	US25278XBA63
UK. GILT 1.625% 22-OCT-28	0.00	GB00BFX0ZL78
KOREA HOUSING FIN 0.258% 27/10/20280/2028 EUR100000	0.00	XS2388377827
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.00	US912810TJ79
CANADIAN NATURAL R 5.40% 15/12/2034	0.00	US136385BC44
HYUNDAI CAP. AMER 4.875% 01/11/20272 4.875% 01/11/2027	0.00	US44891ADK07
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.00	US912810TC27
DELPHINUS 2023-I BV I A FRN 22/3/2102	0.00	XS2617254102
JAPAN GOV. TEN YEA 1.10% 20/6/2034	0.00	
UK. GILT 0.375% 22/10/2030	0.00	GB00BL68HH02
VOLKSWAGEN BANK 4.625% 3/5/2031	0.00	XS2617457127
US. TSY. NOTE/BON 3.125% 15/02/2042	0.00	US912810QU51
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.00	US9128282A70
LINEAGE OP 5.25% 15/07/20300	0.00	US53567YAA73
CREDIT AGRICOLE ASSU F2V 27/09/2048	0.00	FR0013203734
US. TSY. NOTE/BON 2.375% 15/11/2049	0.00	US912810SK51
US TREASURY N/B 2.37% 15/FEB/2042	0.00	US912810TF57
RAIFFEISENBANK F2F 5/6/2030	0.00	XS2831757153
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.00	DE0001102390
BANQUE FEDERATIVE 4.591% 16/10/2028	0.00	US06675DCR17
SAECURE 21 BV 21 A FRN 28/4/2090	0.00	XS2600990605
WP CAREY 5.375% 30/06/2034	0.00	US92936UAM18
BAYER F2V 13/9/2054	0.00	XS2900282133
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
AIB GRP. F2F 17/11/2027REGS	0.00	XS2343340852
SOCIETE GENERALE 4.677% 15/6/20276 4.677% 15/06/2027	0.00	US83368TBM99
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.00	BE0002939206
SPAIN GOV. BD. 2.55% 31/10/2032	0.00	ES0000012K61
N/WIDE. B/SOC. 4.85% 27/7/20274.85% 27/07/2027	0.00	US63861VAH06
KEURIG DR PEPPER I 5.15% 15/05/2035USD1000	0.00	US49271VBB53
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.00	US912810QN19
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
LONDON POWER NETWORKS 3.83% 11/JUN/2037	0.00	XS3090913883
COREBRIDGE GLOBAL 5.20% 12/01/20292024-1	0.00	US00138CAX65
MPLX 5.50% 15/02/2049	0.00	US55336VAT70
ERSTE GRP. BANK F2V 7/6/2033	0.00	AT0000A2YA29
NORDDEUTSCHE LANDESBANK 4.37% 10/DEC/2035	0.00	
CDS_IX_CCP CDX.NA.IG.45 1%	0.00	
20301220CHASUS33ICEEUS2165BYE12	0.00	

NORFOLK SOUTHERN 5.95% 15/03/20641000	0.00 US655844CU03
US. TSY. NOTE/BON 2.375% 15/05/2027	0.00 US912828X885
GLENCORE CAP. FIN. 3.75% 04/02/2032	0.00 XS3081952791
FRANCE GOV. BD. 4.75% 25/04/2035	0.00 FR0010070060
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00 XS2389757944
CELLNEX FIN. 3.50% 22/05/2032	0.00 XS3019300469
KIMCO REALTY OP 1.90% 01/03/2028	0.00 US49446RAX70
AMERICAN HONDA FIN 2.85% 27/06/20288	0.00 XS3105982675
MEDTRONIC 2.95% 15/10/2030	0.00 XS3185369371
JEFFERIES F2F 06/02/2028	0.00 XS2987635328
TARGA RES. 5.50% 15/02/2035	0.00 US87612GAK76
SPAIN GOV. BD. 2.50% 31/05/2027	0.00 ES0000012M77
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.00 JP1051631PB2
CIGNA GROUP/THE 4.87% 15/SEP/2032	0.00 US125523CY43
ELI LILLY 5.10% 12/02/2035	0.00 US532457CX41
ACCOR 3.625% 03/09/2032	0.00 FR0014012B88
UK. GILT 4.00% 22/10/2031	0.00 GB00BPSNBF73
FRENCH REPUBLIC GO 2.40% 24/09/2028	0.00 FR001400XLW2
FORD MOTOR CREDIT 4.95% 28/05/2027	0.00 US345397C270
CITIGROUP F2F 29/01/2031	0.00 US172967ML25
NEXI SPA ORD	0.00 IT0005366767
HSBC HOLDINGS PLC F2F 13/05/2030	0.00 XS3069291196
BULGARIA GOV. INT 4.125% 18/7/2045% 18/07/2045	0.00 XS3124393367
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.00 JP12011419C6
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.00 DE0001102622
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.00 US12513GBG38
WELLS FARGO F2F 30/10/2030	0.00 US95000U2G70
INDONESIA TSY. BD. 7.00% 15/09/2030	0.00 IDG000013806
CREDIT AGRICOLE F2V 10/01/203300 21 144A	0.00 US225313AK19
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.00 XS2225207468
BUNDESOBLIGATION 1.30% 15/10/2027.01 .186	0.00 DE0001141869
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
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.00 FR0013250560
MOTABILITY OPERAT 3.875% 24/01/2034	0.00 XS2742660660
PACIFICORP 5.35% 1MTG BDS 01/12/2053 USD1000	0.00 US695114C298
FRANCE GOV. BD. 0.25% 25/11/2026	0.00 FR0013200813
US. TSY. NOTE/BOND 4.50% 31/12/2031031 USD100 T-2031	0.00 US91282CMC28
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.00 US912810EY02
PEPSICO 4.05% 28/7/2055	0.00 XS3121138211
VOLVO TSY. 4.75% 15/06/2026	0.00 XS2565900854
EQUIFAX INC 2.35% SNR NTS 15/09/2031 USD2000	0.00 US294429AT25
UK. GILT 0.125% 31/1/2028	0.00 GB00BMBL1G81
CAIXABANK F2F 13/09/2034	0.00 USE2428RAC90
CITIGROUP F2F 20/03/2030	0.00 US172967ME81
CELANESE US HOLDINGS LLC 0.62% 10/SEP/2028	0.00 XS2385114298
UK. GILT 4.25% 07/06/2032	0.00 GB0004893086
US BANCORP F2F 01/02/202902 4.89% 01/02/2029	0.00 US91159HJK77
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.00 US912810QE10
US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031	0.00 US91282CKF76
BARCLAYS PLC F2V 14/08/2031	0.00 XS3069319468
US. TSY. NOTE/BON 4.125% 30/11/2031/2031 USD1000 S-2031	0.00 US91282CLZ22
FLEURY SA	0.00 BRFLRYACNOR5
AMERICAN TOWER 5.80% 15/11/2028	0.00 US03027XCE85
US. TSY. NOTE/BON 4.125% 29/02/2032/2032 USD100 H-2032	0.00 US91282CMR96
UNITED STATES TRE 4.125% 31/05/2032/2032 USD L-2032	0.00 US91282CNF40
UNITED KINGDOM GI 4.125% 22/7/2029	0.00
UNITED STATES TREA 4.75% 15/11/20432043 USD1000 BONDS 11/43	0.00 US912810TW80

US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.00 US91282CJX02
ATLANTIC CITY ELECTRIC CO 2.3% 1MTG BDS 15/03/2031USD2000	0.00 US048303CJ83
TRUIST FINANCIAL CORPORATION TRANCHE # TR 9 5.9% 28/10/2026	0.00 US89788MAJ18
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.00 JP1103441G98
US TREASURY N/B 3.25% 15/MAY/2042	0.00 US912810TH14
SG HOLDINGS CO LTD	0.00 JP3162770006
BANK OF AMERICA FRN 12/02/2036/02/2036 USD1000 A	0.00 US06051GMQ90
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.00 US912810EW46
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S- 2029	0.00 US91282CFY21
US. TSY. NOTE/BON 1.375% 15/8/2050	0.00 US912810SP49
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.00
US. TSY. NOTE/BON 4.125% 15/6/2026/2026 USD1000 AP- 2026	0.00 US91282CHH79
JAPAN GOV. TEN YEA 1.50% 20/06/2035	0.00
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.00 US65364UAQ94
CHENIERE ENERGY PA 5.75% 15/8/2034	0.00 US16411QAS03
US TREASURY N/B 3.87% 15/JAN/2026	0.00
VCL 42 A 42 A FRN 21/3/20300000 A REGS	0.00 XS2820232457
EPH FINC. INTL. 4.625% 02/07/2032	0.00 XS3106539938
MS. BANK NA F2F 26/05/202828	0.00 US61690U8B93
US. TSY. NOTE/BON 3.625% 31/08/20302030 USD AC-2030 DUE	0.00
ATHORA HLDG. 5.875% 10/09/2034	0.00 XS2831758474
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.00 JP1201861PA6
AMERICAN TOWER 5.20% 15/02/2029	0.00 US03027XCG34
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.00 US91282CAH43
TAKE-TWO INTERACTI 5.60% 12/06/2034	0.00 US874054AN97
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.00 US9128286X38
US. TSY. NOTE/BON 1.125% 15/5/2040	0.00 US912810SR05
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M- 2026	0.00 US9128287B09
MITSUBISHI UFJ FINL. F2V 12/09/2036	0.00 US606822DQ49
CELANESE US HLDGS 5.337% 19/1/2029	0.00 XS2497520887
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.00 US912810SN90
US. TSY. NOTE/BON 1.375% 31/8/2026	0.00 US912828YD60
JPM. CHASE F2F 23/10/2034	0.00 US46647PDY97
NATWEST MKTS. 6.625% 22/6/2026	0.00 XS2638487566
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
VERIZON COMMS. 5.401% 2/7/2037	0.00 US92343VHA52
US. TSY. NOTE/BON 1.625% 30/11/2026	0.00 US912828YU85
ITALY BUONI POLIEN 3.35% 1/7/2029	0.00 IT0005584849
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.00 US912810SS87
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 USD2000144A	0.00 US629377CN02
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.00 FR0010371401
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.00 FR0014007L00
WELLTOWER 3.10% 15/01/2030	0.00 US95040QAJ31
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N- 2029	0.00 US91282CFC01
CHARTER COMMS. OPE 4.80% 01-03-50	0.00 US161175BT05
COMMONWEALTH BANK OF VAR 26/08/2037	0.00 XS3156297213
UK. GILT 4.125% 29/01/2027	0.00 GB00BL6C7720
SPP-DISTRIBUCIA 1.00% 09/06/2031REGS	0.00 XS2348408514
GBL. PAYMENTS 4.875% 17/03/2031	0.00 XS2597994065
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00 IT0005365165
AAREAL BANK F2V 12/12/2034	0.00 DE000AAR0439

US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.00 US912828ZE35
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.00 JP1200861647
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.00 JP1201681K44
US. TSY. NOTE/BON 3.625% 15/02/2044	0.00 US912810RE01
NBN 4.125% 15/3/2029	0.00 XS2590621103
ALLIANZ F2F 7/9/2038	0.00 DE000A30VTT8
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.00 US91282CHF14
BUNDESOBLIGATION 2.50% 11/10/2029.01 190	0.00 DE000BU25034
BANK OF AMERICA F2F 28/01/20318/01/2031 EUR100000	0.00 XS2987772402
ABBVIE 4.05% 21/11/2039	0.00 US00287YCA55
FRANCE GOVERNMENT 3.50% 25/4/2026	0.00
WILLIAMS COS 5.15% 15/03/2034D1000	0.00 US88339WAC01
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
ZIMMER BIOMET HLD 3.518% 15/12/2032	0.00 XS2875106168
HOST HOTELS & RESO 3.50% 15/09/2030USD2000 I	0.00 US44107TAZ93
VOLKSWAGEN LEASIN 3.875% 11/10/2028028 EUR1000	0.00 XS2745725155
UK. GILT 0.50% 31/1/2029	0.00 GB00BLPK7227
SVENSKA HANDELSBANKEN AB 4.62% 23/AUG/2032	0.00 XS2523511165
TARGET 5.00% 15/4/2035	0.00 US87612EBT29
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.00 DE000BU2Z031
SOUTHERN CALIFORNI 5.90% 01/03/2055	0.00 US842400JH78
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.00 US91282CKN01
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00 DE0001102531
N/WIDE. B/SOC. F2F 07/12/2027	0.00 XS2562898143
FRENCH REPUBLIC GO 2.70% 25/2/2031	0.00 FR001400Z2L7
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.00 US912810QX90
TAMPA ELEC. 4.90% 01/03/2029	0.00 US875127BM30
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.00 JP1103491HC4
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.00 US912810FT08
NATWEST MARKETS P 5.022% 21/03/2030	0.00 US63906YAP34
GLP CAPITAL LP / F 4.00% 15/01/2031USD2000	0.00 US361841AQ25
CITIGROUP INC F2F 24/01/2036	0.00 US172967PU96
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.00 DE000BU2Z007
NATL. GRID NORTH 4.061% 03/09/2036	0.00 XS2894931588
MAGNA INTERNATIONA 5.05% 14/03/2029	0.00 US559222BA12
SANTANDER UK 3.346% 25/03/20302030	0.00 XS3032020136
NOMURA HLDGS. 3.459% 28/05/2030	0.00 XS3066581664
US. TSY. NOTE/BON 3.375% 15/11/2048	0.00 US912810SE91
UBS SWITZERLAND 3.146% 21/06/2031	0.00 CH1348614111
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.00 CA135087L930
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.00 DE0001102341
NEW YORK STATE DO 5.228% 1/7/2035	0.00 US649855FE81
SOCIETE GENERALE SA F2F 22/05/20296 5.495% 22/05/2029	0.00 US83368RCH30
UK. GILT 4.75% 07/12/2038	0.00 GB00B00NY175
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.00 ES0000012H41
HEIMSTADEN BOSTAD 3.75% 10/03/2031	0.00 XS3168266958
UBS GRP. VAR 11/08/2031	0.00 CH1474856957
NTT FIN. 2.906% 16/03/20299	0.00 XS3100081093
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.00 DE0001102424
DUKE ENERGY 3.85% 15/6/2034	0.00 XS2488626883
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.00 US912810QL52
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.00 JP1103481H98
VIER GAS TRANSPOR 3.375% 11/11/2031	0.00 XS2929985385
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00 JP1201741LA9
ROTHESAY LIFE 7.019% 12/10/2034	0.00 XS2805328601
KINDER MORGAN INC 5.0% 01/02/2029	0.00 US494553AD27
CITIGROUP F2F 27/03/2036	0.00 US17327CBA09
FUT. US LONG BOND(CBT) CBT DEC25	0.00

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/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.00 US91282CKC46
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.00 DE0001135275
AKER BP 6.00% 13/6/2033	0.00 US00973RAM51
ASR NEDERLAND F2V 7/12/2043	0.00 XS2554581830
SPAIN GOV. BD. 3.55% 31/10/2033	0.00 ES0000012L78
NORTHERN GAS NETW 6.125% 2/6/2033	0.00 XS2619757185
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.00 US912810TS78
LLOYDS BANKING GRP. F2V 09/05/2035	0.00 XS3069338336
SWEDBANK 2.875% 08/02/2030	0.00 XS3067990450
US. TSY. NOTE/BOND 4.00% 31/07/2032USD N-2032 DUE	0.00 US91282CNR87
ORACLE CORP 5.375% 27/09/2054	0.00 US68389XCU72
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.00 US912810SD19
CENTERPOINT ENERGY RES CORP 5.25% 01/03/2028	0.00 US15189YAG17
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
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.00 US912810SF66
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.00 US620076BU23
SPAIN GOV. BD. 4.70% 30/07/2041	0.00 ES0000012157
VOLKSWAGEN INTL. FIN. VOLKSWAGEN INTL. F2V PERP	0.00 XS2187689380
LOGICOR FINC. SAR 1.625% 15/07/2027	0.00 XS2027364327
CARNIVAL 4.125% 15/07/2031	0.00 XS3111860865
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
OCCIDENTAL PETROL 6.625% 1/9/2030	0.00 US674599ED34
CANADIAN GOV. BD. 0.25% 1/3/2026	0.00 CA135087L518
GEN. MOTORS FINL. 4.90% 06/10/2029	0.00 US37045XEZ50
BUNDESOBLIGATION 2.40% 19/10/2028.01 .188	0.00 DE000BU25018
SYNGENTA FIN. 1.25% 10/9/2027	0.00
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.00 US912810RD28
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.00 DE000BU27006
SPAIN GOV. BD. 0.80% 30/7/2029	0.00 ES0000012K53
US. TSY. NOTE/BON 4.375% 15/05/2041	0.00 US912810QQ40
SOUTHERN CALIFORNIA 5.70% 1/3/2053	0.00 US842400HV80
UK. GILT 4.25% 07/12/2027	0.00 GB00B16NNR78
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
FASTIGHETS BALDER 1.25% 28/01/2028	0.00 XS3170926441
CAIXABANK F2F 13/09/2027	0.00 US12803RAB06
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.00 JP1201131990
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.00 JP1201121975
AGEAS SA/NV 4.75% 01/12/2028	0.00 BE6365838190
UNITED KINGDOM GI 0.875% 31/7/2033	0.00 GB00BM822521
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.00 JP1103451GC0
TEXAS INSTRUMENTS 5.15% 08/02/2054	0.00 US882508CI13
US. TSY. NOTE/BON 3.625% 15/08/2043	0.00 US912810RC45
BNP PARIBAS F2F 19/11/20356.192% 19/11/2035	0.00 US09659T2D24
UK. GILT 4.375% 31/01/2040	0.00 GB00BQC82D08
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
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00
P3 GRP. SARL 1.625% 26/01/2029000 2	0.00 XS2436807940
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.00 US912810TU25
US. TSY. NOTE/BON 1.125% 28/2/2027	0.00 US912828ZB95
ITALY BUONI POLIEN 1.65% 01/03/2032	0.00 IT0005094088

SOGECAP F2F 16/05/2044GS	0.00	FR001400M1X9
ANTHEM 3.60% 15/03/2051	0.00	US036752AS28
BANCA TRANSILVANIA S F2F 30/09/2030	0.00	XS2908597433
ITALY BUONI POLIEN 4.30% 01/10/2054	0.00	IT0005611741
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.00	JP1201571G68
BANCO SANTANDER 6.921% 08/08/2033	0.00	US05964HAV78
UK. GILT 1.00% 31/01/2032	0.00	GB00BM8Z2T38
UK. GILT 4.75% 22/10/2043	0.00	GB00BPJJKP77
AIA GROUP LTD F2V 09/09/20330	0.00	XS2356311139
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.00	ES00000127A2
MEX BONOS DESARR FIX RT 7.5% 26/MAY/2033	0.00	MX0MGO0001D6
UK. GILT 3.75% 22/10/2053	0.00	GB00BPCJD997
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.00	FR001400CMX2
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.00	JP1201801N46
MS. F2F 24/10/2035	0.00	XS2927570858
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.00	US912810RP57
JPMORGAN CHASE & CO F2F 22/04/2031	0.00	US46647PEY88
BANK OF AMERICA F2F 13/02/2031	0.00	US06051GHZ54
US. TSY. NOTE/BON 3.125% 15/05/2048	0.00	US912810SC36
S&P TSX IDX 2512	0.00	
CANTOR FITZGERALD LP 4.5% SNR NTS 14/04/2027 USD1000	0.00	US138616AK34
144A		
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
US. TSY. NOTE/BON 4.375% 15/11/2039	0.00	US912810QD37
ITALY BUONI POLIEN 3.50% 01/03/2030	0.00	IT0005024234
EMD FIN. 5.00% 15/10/2035	0.00	US26867LAR15
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00	AU000XCLWAX7
US. TSY. NOTE/BON 3.875% 15/08/2040	0.00	US912810QK79
EXPERIAN FINANCE PLC 2.75% GTD SNR NTS 08/03/30	0.00	US30217AAC71
USD1000 144A		
BUNDESOBLIGATION 2.20% 13/4/2028	0.00	DE000BU25000
NATIONAL GRID PLC 5.75% 16/APR/2032	0.00	XS0627336323
PUBLIC SERV. OF CO 5.15% 15/09/2035	0.00	US744448DC22
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.00	US912810RX81
COX COMMS. 5.45% 01/09/2034	0.00	US224044CU97
CANADIAN GOV. 1.75% 01/12/2053	0.00	CA135087M680
MARSH & MCLENNAN C 5.40% 15/03/2055	0.00	US571748CD26
BANK OF AMERICA F2F 22/04/2032	0.00	US06051GJT76
SPAIN GOV. BD. 5.75% 30/07/2032	0.00	ES0000012411
TOKYO METRO CO LTD	0.00	JP3583900000
TAMPA ELECTRIC CO 2.4% 15/MAR/2031	0.00	US875127BH45
COMPASS GRP. 3.25% 6/2/2031	0.00	XS2758114321
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.00	
KOREA HOUSING FIN 2.765% 02/09/2030	0.00	XS3149806971
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.00	DE0001102556
MS. BANK NA F2F 14/07/2028	0.00	US61690U8E33
ING GROEP F2V 15/08/20340 REGS	0.00	XS2818300407
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.00	DE000BU2Z015
NEW SOUTH WALES TS 4.25% 20/02/2036	0.00	AU3SG0002728
ASR NEDERLAND ASR NEDERLAND FRN PERP	0.00	XS3011202655
ITALY BUONI POLIEN 4.00% 01/02/2037	0.00	IT0003934657
TEMASEK FINANCIAL 1.50% 1/3/20288 EUR150000 15	0.00	XS1373131546
SWO USD RCV SOFR 1D PAY 4.4 240426	0.00	
PERM. TSB GRP. HLDGS VAR 22/12/2035	0.00	XS3183164220
SPAIN GOV. BD. 3.15% 30/04/2035	0.00	ES0000012067
ITALY BUONI POLIEN 5.00% 1/9/2040	0.00	IT0004532559
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00	IT0005419848
PROLOGIS INTL. FN 4.375% 01/07/2036	0.00	XS2847688251
SPAIN GOV. BD. 0.00% 31/01/2026	0.00	ES0000012G91
US. TSY. NOTE/BON 3.125% 15/2/2043	0.00	US912810QZ49
SPAIN GOV. BD. 0.00% 31/01/2028	0.00	ES0000012I08
LG ENERGY SOLUTIO 5.875% 02/04/2035	0.00	USY5S5CGAR36
COREBRIDGE FINL. 5.75% 15/1/2034	0.00	US21871XAS80

ICG US CLO 2020-1 LTD 1A ARR FRN 20/01/2035	0.00 US449251AU17
VIATRIS 2.70% 22/06/2030	0.00 US92556VAD82
US TREASURY N/B 4.0% 15/NOV/2042	0.00 US912810TM09
UPJOHN FIN. 1.908% 23/6/2032	0.00 XS2193983108
UK. GILT 3.25% 22/1/2044	0.00 GB00B84Z9V04
MS. F2F 1/2/2029	0.00 US61747YFA82
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
UBS GROUP AG 4.37% 11/JAN/2031	0.00 CH1236363391
TEVA PHARM. FIN. N 3.75% 09/05/2027	0.00 XS2406607098
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
PUBLIC SERVICE ELECTRIC & GAS CO 1.9% SNR SEC	0.00 US74456QCH74
MTN15/08/2031 USD2000 N	
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-2027	0.00 US91282CFZ95
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.00 DE0001102432
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.00 US11135EAA29
KOOKMIN BANK 0.048% 19/10/2026	0.00 XS2393768788
JAPAN GOVERNMENT T 2.50% 20/06/2045	0.00 JP1201931R78
MASTERCARD 4.875% 09/05/2034	0.00 US57636QAZ72
SARTORIUS FINANCE 4.50% 14/9/2032	0.00 XS2676395317
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.00 US91282CJQ50
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.00 JP12009917C3
GEORGIA POWER CO 4.7% SNR NTS 15/05/2032	0.00 US373334KQ30
USD10002022A	
NOVARTIS CAP. 4.00% 18/09/2031	0.00 US66989HAU23
SPAIN GOV. BD. 1.40% 30/04/2028	0.00 ES0000012B39
ETHIAS 4.75% 07/05/2035	0.00 BE6363869874
P3 GRP. SARL 4.625% 13/02/2030	0.00 XS2764853425
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.00 JP1201701KA5
GOLDMAN SACHS GROUP F2F 23/01/2033	0.00 XS2983840518
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.00 US91282CGJ45
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.00 JP1201551FC0
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
CANADIAN GOV. BD. 4.00% 01/03/2029	0.00 CA135087Q988
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EURO.01	0.00 DE0001102523
ROYAL CARIBBEAN CR 6.00% 01/02/2033	0.00 US780153BV38
INDONESIA TSY. BD. 8.25% 15/05/2029	0.00 IDG000012907
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.00 US91282CJG78
ONEOK INC 4.35% GTD SNR NTS 15/03/2029 USD2000	0.00 US682680AW38
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.00 US912810QB70
NATL. GRID GAS 1.125% 14/1/2033	0.00 XS2284250284
ORACLE 5.20% 26/09/2035	0.00 US68389XDM48
WESTERN GAS PARTNE 5.50% 15/08/2048	0.00 US958254AL80
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
FORD MOTOR CREDIT 4.125% 17/08/2027	0.00 US345397A860
SPAIN GOV. BD. 1.85% 30/07/2035	0.00 ES0000012E69
VIPER ENERGY PARTN 5.70% 01/08/2035	0.00 US92764MAB00
VIACOM 6.875% 30/04/2036	0.00 US925524AX89
HARLEY-DAVIDSON FI 4.00% 12/3/2030	0.00 XS3000561566
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.00 FR0010171975
ITM ENTREPRISES S 4.125% 29/01/2030	0.00 FR001400WTD7
GELF BOND ISSUER 3.625% 27/11/2031	0.00 XS2944926406

KON. PHILIPS 3.75% 31/05/2032	0.00 XS2826712551
KOMMUNALKREDIT AUS 4.25% 01/04/2031/2031 EUR100000	0.00 AT0000A3KDQ3
AKER BP 5.80% 1/10/2054	0.00 US00973RAP82
TARGA RES. 6.125% 15/05/2055	0.00 US87612GAN16
MARS 5.20% 01/03/2035	0.00 US571676BA26
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.00 US912810QY73
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.00 US912810FM54
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
SPAIN GOV. BD. 1.25% 31/10/2030	0.00 ES0000012G34
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.00 MYBMO2000028
CANADIAN GOV. 0.50% 01/12/20303	0.00 CA135087L443
US. TSY. NOTE/BON 3.125% 15/08/2044	0.00 US912810RH32
SOUTHERN GAS NETWO 3.50% 16/10/2030	0.00 XS2914661843
AUTONATION 4.75% 01/06/2030	0.00 US05329WAQ50
US TREASURY N/B 3.37% 15/AUG/2042	0.00 US912810TK43
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
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	0.00 XS2923451194
EUR100000 REGS	
ACHMEA BANK 2.625% 15/10/202700000 10	0.00 XS2919192869
UK LOGISTICS 2024-2 DAC 2X A FRN 17/2/2035	0.00 XS2945692197
SPAIN GOV. BD. 0.60% 31/10/2029	0.00 ES0000012F43
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 0.375% 31/12/2025/2025 USD1000 AH-2025	0.00 US91282CBC47
BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033	0.00 IT0005518128
TEVA PHARMS. NE 6.75% 01/03/20281/03/2028 USD200000	0.00 US88167AAK79
COMMERZBANK AG F2F 06/06/2030	0.00 DE000CZ45ZU8
WELLS FARGO F2F 25/7/20340798 5.78% 25/07/2034	0.00 US95000U3F88
US. TSY. NOTE/BON 2.875% 15/8/2045	0.00 US912810RN00
ACS ACTIVIDADES CONS Y S 3.75% 11/JUN/2030	0.00 XS3029358317
EXTRA SPACE STORAG 2.40% 15/10/2031	0.00 US30225VAQ05
FIDELITY NATL. IN 0.625% 03/12/2025	0.00 XS2085608326
SANTOS FINANCE LT 3.649% 29/04/2031	0.00 USQ82780AF65
UBS GRP. UBS GRP. FRN PERP	0.00 USH42097FE21
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00 SE0000108847
LEG IMMOBILIEN 0.375% 17/01/20260 6 REGS	0.00 DE000A3MQNN9
VOLKSWAGEN LEASING 4.75% 25/09/2031	0.00 XS2694874533
MXN BNP PARIBAS A/C	0.00
DEUTSCHE BANK AG/NEW F2F 16/11/2027	0.00 US251526CP29
CAPGEMINI SE 3.5% 25/SEP/2034	0.00
SPAIN GOV. BD. 0.50% 30/04/2030	0.00 ES0000012F76
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.00 JP1300371C98
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.00 AU0000087454
US. TSY. NOTE/BON 3.125% 15/11/2041	0.00 US912810QT88
ALLIANT ENERGY VAR 01/04/2056	0.00 US018802AF54
ENT. PRODS. OPERAT 4.20% 31-JAN-50	0.00 US29379VBW28
MAGNA INTL. 3.625% 21/05/2031	0.00 XS3070027522
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
WELLS FARGO F2F 2/3/20330787 3.35% 02/03/2033	0.00 US95000U2U64
SUN COMMUNITIES OP 4.20% 15/04/2032	0.00 US866677AH07
CREDIT AGRICOLE FRN 25/09/20338% 25/09/2033	0.00 US22535WAS61
INDONESIA TSY. BD. 7.50% 15/4/2040	0.00 IDG000014101
SEMPRA VAR 01/04/2056	0.00 US816851BW83

AMERICAN EXPRESS CO F2F 20/5/2032	0.00 XS3015761458
SOUTH32 LTD NPV DI	0.00 AU00000005320
DE VOLKSBANK 0.75% 18/05/202700000 17	0.00 XS1614202049
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.00 DE0001102465
ENTERGY LOUISIANA 3.05% 01/06/2031D	0.00 US29364WAX65
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.00 US912810RM27
NATWEST GRP. FRN 13/05/203030	0.00 XS3069320474
VESTEDA FIN. 0.75% 18/10/2031EUR1000 7	0.00 XS2398710546
ZF EUR. FIN. 2.50% 23/10/2027	0.00 XS2010039977
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.00 FR0013234333
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.00 CA135087M276
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 3.00% 15/02/2048	0.00 US912810SA79
ITALY BUONI POLIEN 3.85% 1/7/2034	0.00 IT0005584856
UK. GILT 4.25% 07/12/2040	0.00 GB00B6460505
WELLTOWER 2.75% 15/1/2031	0.00 US95040QAL86
FISERV 5.25% 11/08/2035	0.00 US337738BQ04
WELLS FARGO F2F 22/04/2028	0.00 US95000U3L56
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.00 AU0000075681
SPAIN GOV. BD. 5.90% 30/07/2026	0.00 ES00000123C7
WELLTOWER OP 5.125% 01/07/20351000	0.00 US95041AAG31
JPM. CHASE F2F 1/6/2029	0.00 US46647PCJ30
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.00 US912810RZ30
SPAIN GOV. BD. 6.00% 31/01/2029	0.00 ES0000011868
GS. GRP. F2F 19/11/2045	0.00 US38141GB862
FOUNDRY JV HOLDCO 6.20% 25/1/2037	0.00 US350930AJ29
UK. GILT 0.625% 31/7/2035	0.00 GB00BMGR2916
CHARTER COMMS. OP 5.375% 01/05/2047	0.00 US161175BL78
BANK OF AMERICA F2F 24/10/2031/10/2031 USD1000 N	0.00 US06051GJL41
ITALY BUONI POLIEN 3.65% 01/08/2035	0.00 IT0005631590
SPAIN GOV. BD. 3.25% 30/4/2034	0.00 ES0000012M85
BURLINGTON NORTHER 5.50% 15/03/2055	0.00 US12189LBL45
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00 BE0000347568
CF INDS. 4.50% 01/12/2026USD2000	0.00 US12527GAH65
PNC FINL. SERVS. GRP FRN 21/07/2036	0.00 US693475CE34
KRW BNP PARIBAS A/C	0.00
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00 CA135087J397
FIFTH THIRD BANCORP F2F 27/7/2029	0.00 US316773DK32
ALPHABET INC 2.5% 06/MAY/2029	0.00 XS3064418687
UK. GILT 4.25% 07/03/2036	0.00 GB0032452392
COMCAST 1.50% 15/2/2031	0.00 US20030NDN84
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00 DE000BU2D004
CANADIAN GOV. BD. 2.00% 1/12/2051	0.00 CA135087H722
CREDIT AGRICOLE F2V 29/11/2027	0.00 FR001400E920
ITALY BUONI POLIEN 3.35% 01/03/2035	0.00 IT0005358806
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00 IT0005519787
DELTA AIR LINES SK 4.75% 20/10/2028	0.00 US830867AB33
ITALY BUONI POLIEN 5.00% 01/08/2039	0.00 IT0004286966
ALPHABET 3.875% 06/05/2045	0.00 XS3064427837
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.00 US91282CHJ36
SPAIN GOV. BD. 1.30% 31/10/2026	0.00 ES00000128H5
CARRIER GBL. 5.90% 15/3/2034	0.00 US14448CBC73
MEXICO GOVERNMENT 4.50% 19/03/2034	0.00 XS3185370973
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.00 JP1201051891
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.00 BE0000291972
NEXI SPA 0.00% 24/02/2028	0.00 XS2305842903
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.00 US91282CGS44
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.00 JP1201081914
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.00 DE0001102408
ENERGY TRANSFER 6.55% 1/12/2033	0.00 US29273VAU44
BUNDESOBLIGATION 0.00% 09/10/2026	0.00 DE0001141844
ITALY BUONI POLIEN 4.75% 01/09/2028	0.00 IT0004889033

US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026	0.00 US912828Y958
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00 IT0005416570
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00 IT0005422891
ITALY BUONI POLIEN 4.20% 01/03/2034	0.00 IT0005560948
HIKMA PHARMACEUTICALS PLC	0.00 GB00B0LCW083
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.00 US912810RV26
ENERGY TRANSFER 6.05% 01/09/2054	0.00 US29273VBB53
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
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.00 US912810QW18
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
ANHEUSER-BUSCH COS 4.90% 01/02/2046	0.00 US03522AAJ97
BPCE F2F 30/05/2035	0.00 US05571AAY10
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00 JP1201401C92
JAPAN GOV. TWO YEA 0.40% 01/10/2026	0.00 JP1024651QA4
US. TSY. NOTE/BON 2.875% 15/11/2046	0.00 US912810RU43
SPAIN GOV. BD. 2.70% 31/10/2048	0.00 ES0000012B47
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00 DE0001135325
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.00 US299808AH86
SPAIN GOV. BD. 4.90% 30/7/2040	0.00 ES00000120N0
SPAIN GOV. BD. 3.50% 31/5/2029	0.00 ES0000012M51
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00 DE0001102481
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.00 US969457CN88
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00 US912810RT79
UTD. O/SEAS. BANK F2V 07/10/20322	0.00 US91127LAH33
MS. F2F 19/7/2035	0.00 US61747YFT73
US. TSY. NOTE/BON 2.875% 15/05/2043	0.00 US912810RB61
MS. F2F 13/02/2032	0.00 US6174468U61
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/BOND 4.50% 15/05/2038	0.00 US912810PX00
BARCLAYS F2F 25/02/2036	0.00 US06738ECZ60
UK. GILT 4.00% 22/1/2060	0.00 GB00B54QLM75
TEXAS EASTERN TRANSMISSION LP 3.5% SNR NTS 15/01/2028 USD2000 144A	0.00 US882384AD28
BANCO SANTANDER 4.875% 18/10/2031	0.00 XS2705604234
HUNTINGTON BANCSHARE F2F 02/02/2035	0.00 US446150BD56
CITIGROUP INC F2F 07/05/2031	0.00 US172967QA24
ALPHABET INC 3.0% 06/MAY/2033	0.00 XS3064423174
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00 JP1201851P76
UK. GILT 4.25% 12/7/2049	0.00 GB00B39R3707
AXA AXA F2V PERP	0.00 XS3085146929
EURP. UNION 0.00% 04/07/2031	0.00 EU000A3KSXE1
AUSTRALIA GOVERNMENT 2.75% 21/11/2027	0.00 AU000XCLWAQ1
MOTABILITY OPERAT 3.625% 22/1/2033	0.00 XS2978917156
TARGA RES. PARTNE 4.875% 1/2/2031	0.00 US87612BBS07
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00 BE0000357666
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00 NL0000102234
ORANGE 5.375% 13/01/2042	0.00 US35177PAX50
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00 CA135087E679
UK. GILT 4.25% 07/09/2039	0.00 GB00B3KJDS62
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.00 US912810RJ97
ITALY BUONI POLIEN 6.50% 01/11/2027	0.00 IT0001174611
SPAIN GOV. BD. 1.45% 31/10/2027	0.00 ES0000012A89
BLACKSTONE PROPERT 1.75% 12/03/2029	0.00 XS2051670300
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00 FR001400FTH3
JOHNSON & JOHNSON 3.75% 03/03/2047	0.00 US478160CG79
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
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00 IT0005544082
ZF EUROPE FINANCE 7.00% 12/06/2030	0.00 XS3091660194
YORKSHIRE WATER FINANCE PLC GBP 6.0% 22/JUL/2033	0.00 XS3121682515
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00 DE0001135226
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.00 DE0001102614
CVS HEALTH 4.78% 25/03/2038	0.00 US126650CY46
SIRIUSPOINT 7.00% 05/04/2029	0.00 US82969BAA08
TENNET HLDG. TENNET HLDG. F2V PERP	0.00 XS2783649176
AMERICAN EXPRESS CO F2F 30/10/2026	0.00 US025816DL03
EPH FINC. INTL. 6.651% 13/11/2028	0.00 XS2716891440
SPAIN GOV. BD. 1.45% 30-APR-29	0.00 ES0000012E51
TRAVELERS COS 5.05% 24/7/2035	0.00 US89417EAT64
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00 FR0014009062
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00 FR0013515806
AMERICAN HONDA FIN 3.95% 3/19/2032	0.00 XS3032019476
MORTGAGE HOUSE RMBS OSMIUM SE 2 B FRN 15/03/2056FRN 15/03/2056	0.00 AU3FN0090783
NBN 3.75% 22/3/2034	0.00 XS2788379472
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.00 US912810RK60
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
UK. GILT 1.25% 22/10/2041	0.00 GB00BJQWYH73
STRATTON MORTGAGE FUNDING 202 3 B FRN 25/06/2049	0.00 XS2819830592
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.00 JP1201451D66
SK HYNIX 6.375% 17/01/2028	0.00 USY8085FBK58
ITALY BUONI POLIEN 5.75% 01/02/2033	0.00
N/WIDE. B/SOC. F2V 13/01/2033	0.00 XS2974139292
BP CAP. MKTS. 5.773% 25/5/2038	0.00 XS2629395612
PHILLIPS EDISON GR 5.75% 15/07/2034	0.00 US71845JAB44
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.00 DE0001102457
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.00 JP1201471DC6
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00 NL0010721999
JPM CCP EUR BROKER ACCOUNT	0.00
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.00 JP1201821NA5
DEUTSCHE EUROSHOP 4.50% 15/10/2030	0.00
PFIZER NETHERLANDS 3.25% 19/05/2032	0.00 XS3019320657
UK. GILT 3.75% 22/07/2052	0.00 GB00B6RNH572
CANADIAN GOV. BD. 2.75% 1/9/20308	0.00 CA135087T388
CHUBB INA HLDGS. 4.90% 15/08/2035	0.00 US171239AM89
SYENSQO 3.375% 28/05/2031	0.00 BE6365314770
ITALY BUONI POLIEN 3.80% 01/08/2028	0.00 IT0005548315
BPOST SA 3.47% 19/JUN/2032	0.00
CESKA SPORITELNA FRN 09/09/2032	0.00 XS3174780893
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00 DE0001102598
ZUERCHER KANTONALBAN FRN 11/09/2031	0.00 CH1471403852
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.00 US912810RY64
CARREFOUR SA 2.87% 08/DEC/2028	0.00
XCEL ENERGY 5.60% 15/04/2035	0.00 US98389BBE92
UK. GILT 4.25% 07/12/2046	0.00 GB00B128DP45
LOGICOR FINC. SARL 3.75% 14/7/2032	0.00 XS3112834133
ITALY BUONI POLIEN 3.85% 01/02/2035	0.00 IT0005607970
SPAIN GOV. BD. 3.90% 30/07/2039	0.00 ES0000012L60
EUROGRID 3.732% 18/10/2035	0.00 XS2919680236
FIRST HORIZON FRN 07/03/2031	0.00 US320517AE51
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00 JP1201731L76
UNITED STATES TRE 3.875% 30/09/2029	0.00 US91282CFL00
INTL. DISTRIBUTIO 7.375% 14/09/2030	0.00 XS2677642717
JOHNSON & JOHNSON 3.35% 26/02/2037	0.00 XS3005214799
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.00 US06051GKD06
DOW CHEM. 9.40% 15/5/2039	0.00 US260543BY86
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
NORTHERN STATES PO 5.65% 15/06/20544	0.00 US665789BC69
AMPRION 3.85% 27/08/2039	0.00 DE000A383QR0
MS. F2F 21/07/2034	0.00 US61747YFG52
SPAIN GOV. BD. 3.10% 30/07/2031REGS	0.00 ES0000012N43
SPAIN GOV. BD. 5.15% 31/10/2028	0.00 ES00000124C5
BBVA BANCOMER SA/TEX F2V 18-JAN-33	0.00 USP16259AM84
SOUTHERN CALIFORNI 4.00% 01/04/2047	0.00 US842400GG23
ENGIE 4.25% 6/3/2044	0.00 FR001400OJE3
BNP PARIBAS F2F 13/1/2031	0.00 US09659X2K76
DOWDUPONT 4.725% 15/11/2028	0.00 US26078JAD28
CADENT FIN. 5.625% 11/01/2036	0.00 XS2743029923
BUONI POLIENNALI D 2.95% 01/07/2030	0.00 IT0005637399
ITALY BUONI POLIEN 3.25% 15/07/203244A	0.00 IT0005647265
ANGLIAN WATER OSPREY FIN 6.75% 27/AUG/2031	0.00 XS3165250245
ITALY BUONI POLIEN 3.15% 15/11/2031	0.00 IT0005619546
ITALY BUONI POLIEN 2.65% 15/06/2028	0.00 IT0005641029
ERAC USA FIN. 4.90% 1/5/203300 144A	0.00 US26884TAW27
UBS 5.65% 11/9/2028	0.00 US902674ZW39
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00 IT0005514473
ANHEUSER-BUSCH INB 3.95% 22-03-2044	0.00 BE6350704175
ITALY BUONI POLIEN 2.95% 01/09/2038	0.00 IT0005321325
THINK TANK RESIDENTIAL SERIES 2 B FRN 10/08/20568/2056	0.00 AU3FN0091237
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.00 JP1201881Q46
WESTERN GAS PARTNE 4.75% 15/08/2028	0.00 US958254AK08
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
GENERAL MOTORS FIN 3.70% 14/07/2031	0.00 XS2975301438
ITALY BUONI POLIEN 2.70% 01/10/2030	0.00 IT0005654642
SUN COMMUNITIES OP 2.70% 15/07/2031	0.00 US866677AE75
NISOURCE 5.85% 1/4/2055	0.00 US65473PAU93
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00 IT0005596470
FUTURES MARGIN-EURO	0.00
PROLOGIS INTERNATI 3.70% 07/10/2034	0.00 XS2908897742
SPAIN GOV. BD. 1.50% 30/04/2027	0.00 ES00000128P8
BUNDESREPUB. DEUTSCHLAND 2.6% 15/AUG/2035	0.00 DE000BU2Z056
HEWLETT PACKARD EN 5.00% 15/10/2034	0.00 US42824CBV00
AUSTRALIA GOVERNME 0.50% 21/09/2026	0.00 AU0000106411
ASSURA FIN PLC 3.0% 19/JUL/2028	0.00 XS1857084542
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00 JP1201661JA3
UNUM GROUP 4% SNR NTS 15/06/2029 USD2000	0.00 US91529YAN67
RLGH FINANCE BERMUDA LTD 6.75% 02/JUL/2035	0.00 XS3096112688
TSY. OF VICTORIA 5.25% 15/09/2038	0.00 AU3SG0002934
GENERAL MOTORS FIN 5.45% 06/09/20349/2034 USD1000	0.00 US37045XFA90
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00 ES0000012L52
AUTOSTRAD PER L 4.625% 28/02/203602/2036 EUR100000	0.00 XS2775027472
11	
BP CAP. MKTS. 1.231% 8/5/2031	0.00 XS1992927902
GALAXY PIPELINE AS 2.94% 30/09/2040	0.00 XS2300197030
BUNDESOBLIGATION 0.0% 16/APR/2027	0.00 DE0001141851
BANCO SANTANDER F2V 14/03/2030USD1000	0.00 US05964HBB06
SPAIN GOV. BD. 5.15% 31/10/2044	0.00 ES00000124H4
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00 FR0010870956
SOCIETE GENERALE 5.25% 19/02/20278 5.25% 19/02/2027	0.00 US83368RBZ47
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00 CA135087H235
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00 DE0001102440
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.00 AU0000013740
MS. F2F 21/4/2034	0.00 US61747YFE05
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00 ES0000012I32
VERIZON COMMUNICA 3.875% 01/03/2052	0.00 US92343VGP31

AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00
HYUNDAI CAP. AMERI 5.65% 26/6/2026	0.00 US44891CCG69
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.00 US912810RQ31
GS. GRP. F2F 23/8/2028	0.00 US38141GZU11
ELI LILLY 4.75% 12/02/2030	0.00 US532457CV84
FLORIDA GAS TRANSM 5.75% 15/07/2035	0.00 US340711BC39
ALPHA BANK FRN 23/07/2036	0.00 XS3124434492
ABBVIE 4.875% 15/03/2030	0.00 US00287YDZ97
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
UNUM GROUP 4.125% 15/06/2051	0.00 US91529YAR71
AUSTRALIAN CAP. TE 5.25% 23/10/2036	0.00 AU3SG0003015
VISA 4.30% 14/12/2045	0.00 US92826CAF95
PENSKE TRUCK LEASI 5.55% 01/05/20281/05/2028 USD1000 144A	0.00 US709599BT09
ENERGY TRANSFER 5.55% 15/2/2028	0.00 US29273VAP58
NTT FIN. 4.876% 16/07/2030	0.00 US62954WAS44
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00 IT0005402117
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00 CA135087P329
BOOKING HLDGS. 3.625% 1/3/2032	0.00 XS2776511730
JBS USA LUX JBS US 3.00% 2/2/2029	0.00 US46590XAN66
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.00 JP1300301940
CITIGROUP F2F 23/7/2036	0.00 XS3086851105
BARCLAYS PLC F2F 09/05/2034	0.00 US06738ECG89
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00 IT0005413171
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.00 US912810RS96
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00 ES0000012J15
SYNGENTA FINANCE NV 5.67% 24/04/2048	0.00 USN84413CN61
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00 IT0005363111
HCA 5.90% 01/06/2053	0.00 US404119CR82
MARS 5.70% 1/5/2055	0.00 US571676BC81
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
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00 FR0013404969
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00 IT0005274805
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00 NL0012171458
UK. GILT 4.25% 7/12/2055	0.00 GB00B06YGN05
EAGLE FUNDING LUXC 5.50% 17/08/2030	0.00 USL2660VAA37
ELI LILLY 4.90% 12/02/2032	0.00 US532457CW67
HEALTHPEAK PROPERTIES INC 3% SNR NTS 15/01/2030 USD2000	0.00 US42250PAA12
VICI PROPERTIES / 5.75% 01/02/2027	0.00 US92564RAJ41
OCCIDENTAL PETROL 8.875% 15/07/20300 USD1000	0.00 US674599EA94
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00 IT0005340929
JYSKE BANK FRN 19/11/2031	0.00 XS3075392509
GS. GRP. F2F 23/04/2031	0.00 US38141GC936
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00 DE0001102515
WESTERN POWER DIST 3.53% 20/9/2028	0.00 XS2528341501
CONOCOPHILLIPS CO 5.00% 15/01/2035	0.00 US20826FBL94
SEMPRA F2V 01/04/2055	0.00 US816851BU28
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00 DE0001135176
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00 IT0005521981
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.00 JP1201301B94
IHG FIN. 3.375% 10/09/2030	0.00 XS3173575591
WILLIAMS COS 4.625% 30/06/2030	0.00 US969457CR92
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00 DE0001102473
HEWLETT PACKARD EN 5.60% 15/10/2054	0.00 US42824CBW82
ORACLE CORP 5.95% 26/SEP/2055	0.00 US68389XDR35
EUROBANK SA F2F 07/02/2036	0.00 XS2997439935
NRG ENERGY 2.45% 02/12/2027D2000	0.00 US629377CP59
INDONESIA TSY. BD 7.125% 15/06/2038	0.00 IDG000021809

AXA SA AXA SA F2F PERP	0.00 XS2737652474
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.00 JP1300341B39
AT&T 3.60% 1/6/2033	0.00 XS3037678789
DUKE ENERGY CORP NEW 3.1% 15/06/2028	0.00 XS2488626610
NUTRIEN 5.25% 12/03/2032	0.00 US67077MBF41
AKER BP ASA 5.60% 13/6/2028	0.00 US00973RAL78
REPUBLIC OF POLAND 5.00% 25/01/2030	0.00 PL0000117370
MOTOROLA SOLUTIONS 5.55% 15/08/2035	0.00 US620076CC16
BP CAP. MKTS. F2V PERP	0.00 XS2193662728
CITIBANK NA 4.914% 29/05/2030	0.00 US17325FBP27
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
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00 ES0000012729
WESSEX WATER SERV 6.125% 19/9/2034	0.00 XS3025173710
BANCO SANTANDER 5.294% 18/08/20277	0.00 US05964HAS40
CAP. ONE FINL. F2F 30/01/2036	0.00 US14040HDJ14
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00 DE0001102549
Income Due - THB	0.00
BIMBO BAKERIES US 5.375% 09/01/2036	0.00 US09031WAE30
BANK OF AMERICA F2F 04/02/2033	0.00 US06051GKK49
CENOVUS ENERGY INC 3.75% 15/02/20522/2052	0.00 US15135UAX72
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00 JP1201831P14
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
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.00 JP1201761M45
PROTECTIVE LIFE 4.8026% 1/11/2030	0.00 XS3173764054
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
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.00 XS2314246526
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	0.00 AU3FN0087318
15/10/2055AUD500000 B	
INTESA SANPAOLO 7.00% 21/11/2025	0.00 US46115HBU05
YORKSHIRE WATER F 6.625% 22/7/2040	0.00 XS3121682432
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00 AU3TB0000150
SPAIN GOV. BD. 0.80% 30/07/2027	0.00 ES0000012G26
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00 JP1300361C33
AT&T INC 3.80% 01/12/2057	0.00 US00206RMN97
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00 BE0000360694
SPAIN GOV. BD. 0.70% 30/04/2032	0.00 ES0000012K20
DEUTSCHE BANK AG/NEW F2F 07/01/2028	0.00 US25160PAH01
US. TSY. NOTE/BON 4.875% 15/08/2045/2045 USD100 BONDS	0.00 US912810UN62
08/45	
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00 IT0004923998
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.00 CA135087Q723
ORACLE 3.60% 1/4/2050	0.00 US68389XBX21
NATWEST GROUP PLC 7.41% 06/JUN/2033	0.00 XS2563349765
AMERICAN EXPRESS CO F2F 20/07/2033	0.00 US025816EK11
W R BERKLEY 4.00% 12/05/2050	0.00 US084423AU64
CONOCOPHILLIPS CO 5.65% 15/01/2065	0.00 US20826FBN50
UK. GILT 1.125% 31/1/2039	0.00 GB00BLPK7334
US. TSY. NOTE/BOND 4.00% 31/03/2030	0.00 US91282CMU26
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
HSBC HOLDINGS PLC 6.36% 16/NOV/2032	0.00 XS2553547444
UTAH ACQUISITION S 5.25% 15/6/2046	0.00 US62854AAP93
CANADIAN GOVERNMENT 2.50% 01/08/2027	0.00 CA135087T461
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.00 JP1300281845
US TREASURY N/B 3.87% 31/DEC/2029	0.00 US91282CGB19

US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00 US912810QA97
GENERAL MOTORS FIN 6.10% 07/01/2034/2034 USD1000	0.00 US37045XEP78
DIAMONDBACK ENERGY 6.25% 15/3/2033	0.00 US25278XAV10
JPM. CHASE FRN 23/03/2030	0.00 XS2461234622
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00 IT0005383309
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00 FR0013257524
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00 JP1300771P16
NORTHUMBRIAN WATER FIN 6.37% 28/OCT/2034	0.00 XS2550206333
DUKE ENERGY INDIAN 3.25% 01/10/2049	0.00 US26443TAB26
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00 IT0005508590
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
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00 IT0005083057
SHELL INTERNATIONAL FIN 1.25% 11/NOV/2032	0.00 XS2170386853
IHG FINANCE LLC 3.625% 27/09/2031	0.00 XS2909822517
HSBC HOLDINGS PLC F2V 22/03/20350 68 REGS	0.00 XS2788605660
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00 IT0005530032
CITIGROUP F2F 01/05/2032	0.00 US172967MY46
LOGICOR FINC. SARL 3.25% 13-NOV-28	0.00 XS1909057645
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00 US912828YX25
EQUINIX EUROPE 2 F 4.00% 19/5/2034	0.00 XS3073596770
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00 JP1300331A99
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00 IT0005403396
JPMORGAN CHASE & CO F2F 08/11/2032	0.00 US46647PCR55
VIER GAS TRANSPOR 4.625% 26/9/2032	0.00 XS2535725159
JAPAN GOV. TWENTY 1.80% 20/06/2031	0.00 JP1201291B88
DENMARK GOV. BD. 4.50% 15/11/2039	0.00 DK0009922320
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00 IT0005580094
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00 FR001400NEF3
MIZUHO FINL. GRP. VAR 08/07/20318/07/2031	0.00
CLP BNP PARIBAS	0.00
ITALY BUONI POLIEN 3.45% 15/07/2031	0.00 IT0005595803
TDF INFRA. SASU 5.625% 21/7/2028	0.00 FR001400J861
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00 JP1201691K75
MORGAN STANLEY F2F 18/01/2036	0.00 US61748UAF93
RCI BANQUE F2V 09/10/2034	0.00 FR001400QY14
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
NIAGARA MOHAWK PO 4.647% 03/10/2030	0.00 US653522DT66
NATL. GAS TRANSMIS 4.25% 05/04/2030/30 EUR1000 81 REGS	0.00 XS2607040958
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
INVITATION HOMES O 4.15% 15/04/2032	0.00 US46188BAD47
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00 JP1300391D69
MICROSOFT CORP 2.525% 01/06/2050	0.00 US594918CC64
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00 IT0005500068
SPAIN GOV. BD. 2.70% 31/01/2030	0.00 ES0000012O00
FRENCH REPUBLIC GO 3.75% 25/5/2056	0.00 FR001400XJJ3
AT&T INC 4.25% 1/6/2043	0.00 XS0932036154
OKLAHOMA GAS & ELECTRIC CO 3.3% SNR NTS 15/03/2030USD2000	0.00 US678858BU41
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00 NL0015001DQ7
ITALY BUONI POLIEN 3.60% 1/10/2035	0.00 IT0005648149
SNAM 5.00% 28/05/2030	0.00 US83304JAA51
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00 NL0015001XZ6
BRISTOL-MYERS SQUI 6.40% 15/11/2063	0.00 US110122EC85
SYNOPSIS 5.00% 01/04/2032	0.00 US871607AD97
WELLS FARGO & CO F2F 24/04/2034	0.00 US95000U3D31
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00
TREASURY CORP OF V 2.00% 17/09/2035	0.00 AU3SG0002579

KINGDOM OF BELGIUM 2.60% 22/10/2030	0.00 BE0000365743
ALEXANDRIA REAL ES 2.95% 15/03/2034	0.00 US015271AY59
BONOS Y OBLIG DEL ESTADO 3.2% 31 3.2% 31/OCT/2035	0.00 ES0000012P33
GENTING SINGAPORE LTD	0.00 SGXE21576413
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00 AU0000047003
BUNDESOBLIGATION 2.20% 10/10/2030.01 192	0.00 DE000BU25059
ONTARIO (PROVINCE OF) 4.15% 02/DEC/2054	0.00 CA68333ZBA45
GE HEALTHCARE TECH 4.80% 15/01/2031	0.00
SIG COMBIBLOC PURC 3.75% 19/03/2030	0.00 XS3017995518
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.00 BE0390128917
BUONI POLIENNALI D 1.25% 01/12/20260 REGS	0.00 IT0005210650
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00 IT0005437147
ENEL FINANCE INTE 3.375% 23/07/20288	0.00 XS2751666426
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00 JP1300751N79
SWO USD RCV SOFR 1D PAY 4.1 020326	0.00
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00 NL0015001AM2
BOOKING HOLDINGS 4.125% 9/5/2038	0.00 XS3070032878
BPCE VAR 19/07/2033VAR DTD 5.748 19/07/2033	0.00 US05583JAM45
UK. GILT 4.00% 22/10/2063	0.00 GB00BMF9LF76
NEW YORK LIFE GLOB 4.55% 28/1/2033USD2000 144A	0.00 US64952WEZ23
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
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
NBN 3.375% 29/11/2032	0.00 XS3074419006
TDF INFRA. SASU 4.125% 23/10/2031/10/2031	0.00 FR001400TG54
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00 NL0015000RP1
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00 BE0000341504
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00 JP1201791N14
VOLKSWAGEN FINL. S 3.25% 19/05/2027	0.00 XS2941360963
TELUS CORPORATION COM NPV	0.00 CA87971M1032
COTERRA ENERGY INC 5.90% 15/02/2055	0.00 US127097AN32
AUSTRALIAN GOV. 3.00% 21/11/2033	0.00 AU0000217101
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00 JP1201771M76
DEUTSCHE BANK F2F 13/02/2031	0.00 DE000A4DE9Y3
SYSCO 3.75% 01/10/2025	0.00 US871829AZ02
ENERGY TRANSFER OP 6.25% 15/04/2049	0.00 US29279FAA75
FORD MOTOR CREDIT 5.73% 05/09/2030	0.00 US345397H485
CREDIT AGRICOLE IT 3.25% 15/02/2034/2034	0.00 IT0005631491
BANQUE FEDERATIVE 3.25% 17/10/20311	0.00 FR001400T9Q9
BANK OF MONTREAL F2F 09/01/2032	0.00 XS3112064947
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.00 JP1300351B93
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	
GS. GRP. 4.223% 5/1/2029	0.00 US38141GWZ35
STORE CAP. 5.40% 30/04/2030	0.00 US862123AA45
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	
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00 IT0005494239
FORD MOTOR CREDIT 5.85% 17/05/2027	0.00 US345397E748
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00 JP1300621K47
AMPRION GMBH 4.00% 30/09/2040	0.00 DE000A460N38
SPAIN GOV. BD. 2.35% 30/07/2033	0.00 ES00000128Q6
TRUSTEES OF COLUM 4.355% 01/10/2035	0.00 US198643AD00
WP CAREY 3.70% 19/11/2034	0.00 XS2941598786
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00 JP1300321A34
DCP MIDSTREAM OPERATING LP 3.25% GTD SNR NTS	0.00 US23311VAK35
15/02/2032 USD1000	
VOLKSWAGEN GRP. OF 4.55% 11/09/2028	0.00 US928668CW05

ITALY BUONI POLIEN 0.50% 15/7/2028	0.00 IT0005445306
WILLIAMS COS INC/T 2.60% 15/03/20311000	0.00 US969457BY52
COMCAST CORP 2.887% 1/11/2051	0.00 US20030NDS71
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.00 US303075AA30
UK. GILT 3.50% 22/07/2068	0.00 GB00BBJNQY21
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.00 JP1300811Q17
UK. GILT 1.75% 22/1/2049	0.00 GB00BFWFPP71
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.00 DE000BU2F009
ALPHABET 4.00% 06/05/2054	0.00
SPAIN GOV. BD. 1.00% 31/10/2050	0.00 ES0000012G00
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00 ES0000012I24
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
ORBIA ADVANCE SAB 7.50% 13/05/2035	0.00 USP7S81YBK01
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49	0.00 US161175BS22
USD2000	
PUBLIC SERVICE ELECTRIC & GAS CO 4.9% MTN 15/12/2032	0.00 US74456QCK04
USD2000 P	
ILS BNP PARIBAS A/C	0.00
ERAC USA FIN. 4.50% 15/02/2045	0.00 US26884TAN28
COMCAST 3.75% 1/4/2040	0.00 US20030NDH17
JAPAN GOV. TWENTY 2.00% 20/12/2044	0.00 JP1201911R15
CANADIAN GOV. BD. 3.25% 01/06/20350	0.00 CA135087S620
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00 DE0001102572
FIRSTMAC MTG. FNDG. TST. NO. 4 B FRN	0.00 AU3FN0091823
18/02/20568/02/2056	
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00 JP1201811N77
WELLS FARGO F2F 11/02/2031	0.00 US95000U2J10
AMGEN 5.60% 2/3/2043	0.00 US031162DS61
CANADIAN GOV. 1.50% 01/12/2031	0.00 CA135087N266
MORGAN STANLEY F2F 18/01/2035	0.00 US61747YFL48
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00 NL0000102317
NEWDAY FNDG. MASTER ISSUER 3X C FRN 15/11/2032	0.00 XS2909752474
ILLUMINA 4.65% 09/09/2026	0.00 US452327AQ25
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00 BE0000335449
BNP PARIBAS FRN 09/05/2031.085% 09/05/2031	0.00 US09659W3D43
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00 JP1300761NA3
HSBC HLDGS. F2V 19/5/2036	0.00 XS3073350269
ROGERS COMMS. 5.30% 15/02/2034	0.00 US775109DF56
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00 JP1201461D98
ENERGY TRANSFER LP 4.2% SNR NTS 15/04/2027 USD2000	0.00 US29273RBR41
MPLX 4.125% 1/3/2027	0.00 US55336VAK61
NUTRIEN 5.40% 21/6/2034	0.00 US67077MBD92
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
YARA INTERNATIONAL ASA 3.148% SNR NTS 04/06/2030	0.00 US984851AG07
USD1000 144A	
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00 DE0001135366
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00 CA135087M847
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00 JP1201721L45
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.00 JP1201231AC0
NTT FIN. 4.567% 16/07/2027	0.00 US62954WAP05
WESSEX WATER SERV 5.125% 31/10/2032	0.00 XS2569776136
INVITATION HOMES O 4.95% 15/01/2033	0.00 US46188BAH50
HF SINCLAIR 5.50% 01/09/2032	0.00 US403949AT72
VENTURE GLOBAL PLAQUE 6.5% 15/JAN/2034	0.00 US922966AC03
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00 JP1201751M13
MEXICO GOVERNMENT 5.125% 19/03/2038	0.00 XS3185371195
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00 JP1201711L13
ONEOK 6.25% 15/10/2055	0.00 US682680DD20
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00 JP1201281B64

LA TROBE FINANCIAL CAPITAL M 3 A2 FRN	0.00 AU3FN0089942
13/11/2055UD500000 A2	
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
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00 JP1300781P48
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00 JP1300801PA2
JPM. CHASE F2F 24/01/2036	0.00 US46647PEW23
PROSUS NV 4.343% 15 JUL 2035 4.34% 15/JUL/2035	0.00 XS3104529048
NISOURCE INC 5.25% SNR NTS 15/02/2043 USD1000	0.00 US65473QBB86
NTT FIN. 5.171% 16/07/2032	0.00 US62954WAU99
CELLNEX FIN. 2.00% 15/09/203209/2032 EUR100000 7	0.00 XS2385393587
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00 IT0005370306
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00 JP1201491E67
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00 IT0005170839
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00 AU000XCLWAG2
ITALY BUONI POLIEN 3.45% 1/3/2048	0.00 IT0005273013
ING GROEP 4.625% 6/1/2026	0.00 USN4580HAA51
HYUNDAI CAPITAL AM 4.55% 26/09/202929 USD A 144A	0.00 US44891ADG94
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00 JP1300691M16
SWISS CONFEDERATIO 3.50% 08/04/2033	0.00 CH0015803239
EURP. UNION 3.375% 05/10/2054	0.00 EU000A3K4EY2
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00 AU000XCLWAM0
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00 JP1201651J76
LLOYDS BANKING GRP. FRN 13/06/20363/06/2036	0.00 US539439BE84
RENTOKIL TERMINIX 5.00% 28/04/2030	0.00 US760130AA26
MS. F2F 19/04/2035	0.00 US61747YFR18
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
CF INDS. 4.95% 01/06/2043	0.00 US12527GAD51
EVERGY METRO INC 4.2% SNR NTS 15/06/2047 USD2000	0.00 US485134BQ27
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00 NL00150012X2
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00 JP1300671L78
CEZ 4.125% 30/04/2033	0.00 XS3040382098
ZF NORTH AMERICA 6.875% 14/04/20288	0.00 US98877DAD75
HSBC HLDGS. 4.95% 31/03/2030	0.00 US404280CF48
US. TSY. NOTE/BOND 4.75% 15/08/20552055 USD100 BONDS	0.00 US912810UM89
08/55	
UK. GILT 6.00% 07/12/2028	0.00 GB0002404191
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00 JP1201501E99
TAKEDA PHARM. 5.30% 05/07/2034	0.00 US874060BK18
CUBESMART LP 5.12% 01/NOV/2035	0.00 US22966RAK23
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00 BE0000352618
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00 JP1300591J79
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00 IT0005377152
EXELON 5.125% 15/3/2031	0.00 US30161NBR17
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
TARGA RESOURCES CO 5.65% 15/02/2036	0.00 US87612GAQ47
ENI 5.50% 15/05/2034	0.00 US26874RAN89
PUBLIC SERVICE CO OF COLORADO 4.1% 1MTG BDS	0.00 US744448CQ27
15/06/2048 USD 32	
LLOYDS BANKING GRP. F2V 13/06/2029D1000	0.00 US539439BD02
JPM. CHASE F2F 7/24/2029	0.00 US46647PDU75
ITALY BUONI POLIEN 2.45% 1/9/2033	0.00 IT0005240350
BUONI POLIENNALI DEL TES 3.25% 01/MAR/2038	0.00 IT0005496770
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.00 US91324PEX69
LINDE 1.625% 31/03/2035	0.00 XS2463961677
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00 NL0013552060
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00 JP13002918A0
FUT DEC 25 CBT UL T-BONDS	0.00

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
JPMORGAN CHASE & CO F2F 22/04/2032	0.00 US46647PCC86
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00 JP1400101H56
UK. GILT 1.625% 10/22/2054	0.00 GB00BJLR0J16
NOW TRUST SR 24-1 CL B 14/06/2032	0.00 AU3FN0087730
CVS HEALTH 5.125% 20/07/2045	0.00 US126650CN80
MARKEL GRP. 5.00% 05/04/2046	0.00 US570535AQ71
BRIXMOR OPERATING 4.85% 15/02/2033	0.00 US11120VAP85
OVINTIV 5.65% 15/5/2028	0.00 US69047QAB86
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00 CA135087F825
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00 AU0000249302
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00 JP1201581G90
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00 IT0005162828
FUT. US 10YR NOTE (CBT) CBT DEC25	0.00
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00 FR0014002JM6
TARGA RES. 5.20% 01/07/20272027 USD1000	0.00 US87612KAA07
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00 BE0000320292
COLOMBIA GOV. INT 8.375% 07/11/2054	0.00 US195325EQ44
WASTE MGT. 5.35% 15/10/2054	0.00 US94106LCF40
SPAIN GOV. BD. 1.20% 31/10/2040	0.00 ES0000012G42
COMCAST 3.999% 01/11/2049	0.00 US20030NCE94
MEDTRONIC GLOBAL 1.375% 15/10/2040/10/2040	0.00 XS2238792332
EUR100000	
SPAIN GOV. BD. 3.45% 30/07/2066	0.00 ES00000128E2
TREASURY CORP VICTORIA 3.625% 3.62% 29/SEP/2040	0.00 XS3192255449
YARA INTL. 4.75% 01/06/2028D2000 144A	0.00 US984851AF24
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00 DE0001135085
PECO ENERGY 4.60% 15/05/2052	0.00 US693304BD82
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00 US912810FP85
VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000	0.00 US92277GAN79
DOMINION ENERGY INC 4.7% SNR NTS 01/12/2044 USD 2014D	0.00 US25746UCC18
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00 IT0001086567
BRIXMOR OPERATING 4.125% 15/05/2029/05/2029 USD2000	0.00 US11120VAH69
BUONI POLIENNALI DEL TES 4.1% 01/FEB/2029	0.00 IT0005566408
UNITEDHEALTH GRP. 3.70% 15/08/2049	0.00 US91324PDU30
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00 JP1201531F68
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00 BE0000349580
BANCA MEDIOLANUM SPA	0.00 IT0004776628
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00 IT0005582421
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00 IT0005177909
CAP. POWER US HLD 5.257% 01/06/2028028	0.00 US14041TAA60
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00 JP1400131L54
MPLX 5.00% 01/03/2033	0.00 US55336VBV18
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00 JP1300141445
COMMONWEALTH EDISO 2.75% 01/09/2051000 131	0.00 US202795JU55
JAPAN GOV. THIRTY 1.80% 20/03/2054	0.00 JP1300821Q49
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
BUONI POLIENNALI 0.95% 01/06/2032	0.00 IT0005466013
ITALY BUONI POLIEN 3.45% 15/07/2027	0.00 IT0005599904
BECTON DICKINSON 1.213% 12/2/2036/02/2036	0.00 XS2298459426
GBL. PAYMENTS 2.90% 15/11/20310	0.00 US37940XAH52
BUNDESREPUBLIK DEU 2.90% 15/08/2056.01 REGS	0.00
EXPERIAN FIN. 5.25% 17/08/2035/08/2035	0.00 US30217AAD54
DEMANT A S	0.00 DK0060738599
CPUK FIN. 6.136% 28/8/2031	0.00 XS2603557674
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00 IT0005556011
JBS USA HLDG. LUX 6.25% 01/03/2056	0.00 US472140AG79
MARS 5.00% 1/3/2032	0.00 US571676AZ85
UK. GILT 2.50% 7/22/2065	0.00 GB00BYYMZX75

ELEVANCE HEALTH IN 5.65% 15/06/205400	0.00 US036752BA01
COCA-COLA 2.50% 15/3/2051	0.00 US191216DC18
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00 IT0005542797
WESTPAC	0.00
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00 IT0005240830
KEYCORP FRN 04/04/20315.121% 04/04/2031	0.00 US49326EEQ26
DENMARK GOV. BD. 0.50% 15/11/2027	0.00 DK0009923567
TRUIST FINL. F2F 24/01/20354/01/2035 USD2000 I	0.00 US89788MAS17
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00 FR0014004J31
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00 CA135087WL43
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00 BE0000337460
NATL. GAS TRANSMIS 5.50% 4/2/2034	0.00 XS2987788408
VAR ENERGI 5.875% 22/05/2030	0.00 US92212WAF77
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00 JP1201211A94
BERKLEY(W.R.)CORP 4.75% SNR NTS 01/08/2044 USD	0.00 US084423AT91
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00 JP1300611K15
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00 BE0000354630
PACIFIC GAS & ELEC 3.95% 01/12/2047	0.00 US694308HY69
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
SPAIN GOV. BD. 1.90% 31/10/2052	0.00 ES0000012K46
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00 BE0000331406
ANTOFAGASTA PLC 5.625% 09/09/2035	0.00 USG0399BAC12
CVS HEALTH 5.05% 25/03/2048	0.00 US126650CZ11
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00 JP1201411CC4
JBS USA LUX JBS US 5.75% 1/4/2033	0.00 US46590XAY22
INFORMA 3.125% 05/07/2026	0.00 XS1853426895
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00 JP1200931739
SPAIN GOV. BD. 3.50% 31/01/20411/01/2041	0.00 ES0000012O75
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00 NL0015031501
NEW YORK STATE DO 5.832% 1/7/2055	0.00 US649855FG30
N/WIDE. B/SOC. 4.00% 14/09/2026	0.00 US63859XAD93
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00 BE0000361700
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00 JP13003119A4
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00 JP1200891685
MARRIOTT 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 2.10% 20/03/2026	0.00 JP1200851630
BUONI POLIENALI D 0.60% 01/08/2031	0.00 IT0005436693
T-MOBILE USA 3.00% 15/02/2041	0.00 US87264ABL89
BRISTOL-MYERS SQU 4.625% 15/05/2044	0.00 US110122DH81
MEXICO GOV. INTL. 5.375% 22/03/2033	0.00 US91087BBK52
PENSKE TRUCK LEASI 5.75% 24/5/20264/05/2026 USD1000	0.00 US709599BU71
144A	
CANTOR FITZGERALD 7.20% 12/12/2028	0.00 US138616AM99
ALPHABET 5.30% 15/05/2065	0.00 US02079KAN72
TENNET HLDG. 2.00% 05/06/203415 REGS	0.00 XS1828037827
REGAL REXNORD CORP 6.05% 15/02/2026	0.00 US758750AL75
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00 BE0000351602
PENSKE TRUCK LEASI 4.40% 01/07/2027/07/2027 USD1000	0.00 US709599BN39
144A	
AMERICAN INTERNATI 5.45% 07/05/2035	0.00 US026874DX22
CAP. ONE FINL. F2F 30/10/2031	0.00 US14040HDC60
SPAIN GOV. BD. 3.45% 30/7/2043	0.00 ES0000012K95
DTE ELECTRIC CO 3.7% 15/MAR/2045	0.00 US23338VAE65
DT MIDSTREAM 5.80% 15/12/2034	0.00 US23345MAD92
FRENCH REPUBLIC GO 3.60% 25/05/204242.	0.00 FR001400WYO4
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00 IT0005561888
WEA FIN. WESTFIELD 4.75% 17/09/2044	0.00
NEXTERA ENERGY CA 4.685% 1/9/2027	0.00 US65339KCL26
COREBRIDGE FINL. 3.65% 5/4/2027	0.00 US21871XAD12
DIGITAL DUTCH FIN 3.875% 15/07/2034	0.00 XS3102229922

WP CAREY 4.65% 15/7/2030	0.00 US92936UAN90
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.00 US015271BC21
WELLS FARGO F2F 30/4/2041	0.00 US95000U2Q52
STANDARD CHARTERED P F2V 21/01/202972 5.545% 21/01/2029	0.00 US85325C2D33
FLORIDA POWER & LI 5.30% 15/06/20342034 USD1000 Income Due - TRY	0.00 US341081GU57 0.00
APPLE INC 2.7% 05/AUG/2051	0.00 US037833EK23
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00 DE0001135069
AMERICAN HOMES 4 R 4.95% 15/06/2030	0.00 US02666TAK34
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00 JP1400121K57
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.00 US53079EBN31
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00 JP1400151N57
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00 IT0005421703
VERIZON COMMS. 3.40% 22/03/20411000	0.00 US92343V GK44
MORGAN STANLEY F2F 18/10/2030	0.00 US61747YFU47
WESTERN MIDSTREAM 5.25% 01/02/2050	0.00 US958667AA50
JBS USA LUX SARL / 5.95% 20/04/2035	0.00 US472140AA00
TRANSCANADA PIPEL 4.625% 01/03/20344 USD1000	0.00 US89352HAM16
BALTIMORE GAS & EL 5.45% 1/6/2035	0.00 US059165ET34
RIO TINTO FIN. US 4.875% 14/03/2030	0.00 US76720AAS50
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00 JP1300701M48
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00 NL0015000B11
VERIZON COMMUNICATIONS 1.12% 19/SEP/2035	0.00 XS2320760114
TRUIST FINL. F2F 30/10/2029	0.00 US89788MAQ50
TENNET HLDG. 1.375% 26/6/2029	0.00 XS1632897929
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00 US912810PU60
RAIFFEISEN BANK INTE F2V 02/01/2035	0.00 XS2904849879
NESTLE HOLDINGS INC 4.0% 24/SEP/2048	0.00 US641062AN41
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.00 FR001400QOL3
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00 IT0005398406
Futures Margin - AUD	0.00
UBS GROUP AG 3.75% 11/AUG/2036	0.00 CH1474856965
IDEX 4.95% 01/09/2029	0.00 US45167RAJ32
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00 JP1300421E39
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00 DE0001030708
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00 JP1400041B55
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00 JP1201391C86
ZURICH FIN. IRELAND F2V 19/4/20519/04/51 USD200000 57	0.00 XS2283177561
HAMBURG COMMER. BA 4.50% 24/7/2028	0.00 DE000HCB0B44
Income Due - SEK	0.00
UK. GILT 1.625% 22-OCT-71	0.00 GB00BFMCN652
BANK OF AMERICA CORP 3.59% 21/JUL/2028	0.00 US06051GGR48
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00 AU0000143901
INTEL 4.10% 11/5/2047	0.00 US458140AY68
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00 JP1200971792
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00 JP1300461F39
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00 AU3TB0000192
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00 JP13002717A6
ICON INVS. SIX DA 5.849% 08/05/2029	0.00 US45115AAB08
INTESA SANPAOLO F2V 20/06/205444A	0.00 US46115HCB15
BPCE SA F2F 20/01/2034	0.00 FR001400WP90
RCI BANQUE FRN 24/03/2037	0.00 FR001400Y5Z1
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00 IT0005438004
BROOKLYN UNION GA 6.415% 18/07/2054	0.00 US114259AY07
PHILLIPS 66 4.90% 1/10/2046	0.00 US718547AP73
VONOVIA SE 1.50% 14/6/2041	0.00 DE000A3E5MK0
NEWDAY FUNDING MASTER ISSUER 2X C FRN 7/15/2032	0.00 XS2834467602
NETHERLANDS GOVER 0.00% 15/07/2031	0.00 NL00150006U0
RIO TINTO FIN. USA 5.00% 14/03/2032	0.00 US76720AAT34
INTESA SANPAOLO F2V 21/11/2033	0.00 US46115HBV87
CARNIVAL 6.125% 15/02/2033	0.00 US143658BX94
ANARAFE SL FRN 18/01/2028N 18/01/2028 EUR100000	0.00
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00 US797440BW34

US. TSY. NOTE/BON 4.375% 15/02/2038	0.00 US912810PW27
TARGA RES. 6.125% 15/3/2033	0.00 US87612GAC50
RAIFFEISEN BANK INTE F2V 18/6/2032	0.00 XS2189786226
ERAC USA FIN LLC 4.6% 01/05/2028	0.00 US26884TAV44
UK. GILT 0.875% 31/01/2046	0.00 GB00BNNGP775
COX COMMS. 2.60% 15/06/20316% 15/06/2031	0.00 US224044CN54
NTT FIN. 5.502% 16/07/2035	0.00 US62954WAV72
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00 JP1201591GC4
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00 IT0005495731
AMGEN 5.65% 2/3/2053	0.00 US031162DT45
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00 IT0005538597
TREASURY CORP VICT 2.25% 15/09/2033	0.00 AU3SG0002504
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00 JP1300441E92
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00 JP1201641J38
GOLDEN BAR SECURITISATION SR 24-1 CL C FLTG RT 22/09/2043	0.00 IT0005611394
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.00 US842400HF31
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00 BE0000336454
HCA 5.50% 15-JUN-47	0.00 US404119BV04
CONS. EDISON OF NE 4.30% 01/12/2056	0.00 US209111FK46
AIB GRP. FRN 15/05/2031	0.00 USGOR4HJAK23
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00 JP1201621H91
STELLANTIS NV 4.0% 19/MAR/2034	0.00 XS2937308067
DAE FNDG. 3.375% 20/03/2028	0.00 XS2286303495
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00 IT0005217390
KRAFT HEINZ FOODS 5.40% 15/03/2035	0.00 US50077LBN55
SIEMENS FINANCIER 3.625% 22/2/2044	0.00 XS2769892600
TARGA RES. 4.20% 01/02/2033	0.00 US87612GAA94
TENNESSEE GAS PIPE 7.00% 15/10/2028D1000	0.00 US880451AV10
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00 IT0005425233
ENERGY TRANSFER OP 5.00% 15/05/2050	0.00 US29278NAR44
FRANCE GOV. BD. 1.75% 25/5/2066	0.00 FR0013154028
APTIV 3.10% 1/12/2051	0.00 US03835VAJ52
ACCENTURE CAPITAL 4.50% 04/10/2034	0.00 US00440KAD54
HCA 5.75% 01/03/2035	0.00 US404119DB22
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00 JP1201251B37
FORD MOTOR CREDIT 7.35% 06/03/2030	0.00 US345397C684
SEVERN TRENT UTILI 5.25% 4/4/2036	0.00 XS2607194086
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00 JP1300731N17
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00 BE0000326356
ABBVIE 5.20% 15/03/2035	0.00 US00287YEA38
UK. GILT 0.625% 22/10/2050	0.00 GB00BMBL1F74
ANHEUSER-BUSCH INB 4.35% 1/6/2040	0.00 US035240AS95
COMCAST CORP 5.5% GTD SNR NTS 15/05/2064 USD1000	0.00 US20030NEG25
PLAINS ALL AMER PIPELINE 4.7% 15/JAN/2031	0.00 US72650RBR21
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00 BE0000356650
ALIMENTATION COUC 5.267% 12/2/20344	0.00 US01626PAU03
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00 JP1300601JA9
EURP. UNION 3.00% 4/3/2053	0.00 EU000A3K4DY4
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00 JP1300631K78
FORD MOTOR CREDIT 7.122% 07/11/2033USD200000	0.00 US345397D674
CENTERPOINT ENERGY 4.50% 01/04/2044DS 01/04/2044 USD X	0.00 US15189XAN84
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00 JP1300681LA7
DEUTSCHE BAHN FIN 1.125% 29/05/2051051	0.00 XS2357951164
BROADCOM INC 3.419% 15/04/2033	0.00 US11135FBK66
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00 JP1201431D38
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00 BE0000350596
BARCLAYS FRN 25/02/2031	0.00 US06738ECY95
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00 DE0001135143
KINGDOM OF BELGIUM 2.70% 22/10/20299	0.00 BE0000362716
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	
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00 JP1201481E36
JEFFERIES FINANCIAL GROUP INC 2.75% 15/10/2032	0.00 US47233JDX37
JEFFERIES FINANCI 5.875% 21/07/2028	0.00 US47233WBM01
PIEDMONT NATURAL G 2.50% 15/3/2031	0.00 US720186AN51
DIAMONDBACK ENERGY 5.90% 18/04/2064	0.00 US25278XBB47
MPLX 5.40% 01/04/2035	0.00 US55336VBY56
SWO USD RCV SOFR 1D PAY 4 230226	0.00
IMUGENE LIMITED OPTION EXPIRING 30 MAR 2026	0.00 AU0000415630
UNION PACIFIC 5.15% 20/01/20630	0.00 US907818GD49
T-MOBILE USA 5.125% 15/05/2032	0.00 US87264ADS15
BARCLAYS FRN 11/08/2046	0.00 US06738EDE23
ATMOS ENERGY 5.75% 15/10/2052	0.00 US049560AY17
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00
CHARTER COMMS. OPE 6.65% 01/02/203401/02/2034 USD	0.00 US161175CP73
AMERICAN EXPRESS F2F 30/01/2036	0.00 US025816DZ98
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00 CA135087ZS68
DEUTSCHE BAHN FIN 1.625% 16/8/2033NTS 16/08/2033	0.00
EUR1000	
CAP. ONE FINL. F2F 26/7/2030	0.00 US14040HDG74
KEYCORP F2F 06/03/2035	0.00 US49326EEP43
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM	0.00
BARCLAYS	
JAPAN GOV. THIRTY 0.70% 20/9/2051	0.00 JP1300721MA9
FUTURES MARGIN-JPY	0.00
FUT PUT NOV 25 T-NOTE OPTION 1115	0.00
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	
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00 JP1300401D91
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00 JP1400111J52
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
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00 JP1300551H61
SANTANDER UK GRP. HL F2F 22/09/2036D	0.00 US80281LAY11
KINGDOM OF BELGIUM 3.10% 22/06/2035	0.00 BE0000363722
AEP TEXAS 5.45% 15/05/2029	0.00 US00108WAS98
BUNDESREPUBLIK DEU 6.50% 04/07/2027EUR0.01 REGS	0.00 DE0001135044
CROWN CASTLE 2.10% 01/04/2031	0.00 US22822VAV19
CHARTER COMMS. OPE 6.70% 01/12/2055	0.00 US161175CT95
SAECURE 20 BV 20 A FRN 28/4/2093	0.00 XS2321519600
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00 JP1300261748
JPMORGAN CHASE & CO F2F 25/07/2033	0.00 US46647PDH64
SOUTHERN GAS CAP. 4.40% 30/5/2047000 2017-A	0.00 US8426EPAC26
DENMARK GOV. BD. 2.25% 15/11/203301	0.00 DK0009924532
COX COMMS. 2.95% 1/10/2050	0.00 US224044CM71
VENTURE GBL. CALC 4.125% 15/08/20310.0% 15/08/2031	0.00 US92328MAB90
UBS GRP. F2F 13/08/2030	0.00 US902613AA61
ROCHE HLDGS. 1.93% 13/12/2028	0.00 USU75000BW55
WESTERN GAS PARTNE 4.65% 01/07/2026	0.00 US958254AF13
UTD. AIRLINES 4.375% 15/04/2026	0.00 US90932LAG23
AMPRION 0.625% 23/9/2033EGS	0.00 DE000A3E5VX4
CONOCOPHILLIPS 5.7% GTD SNR NTS 15/09/2063 USD1000	0.00 US20826FBH82
LOGICOR FINC. SAR 0.875% 14/1/2031	0.00 XS2286012849
FUT 08 DEC 25 EURX E-SCHATZ	0.00
FLORIDA POWER & LI 3.95% 01/03/2048	0.00 US341081FQ54
NATIONAL GRID ELE 1.625% 07/10/2035	0.00 XS2241245203
SOUTHERN CALIFORNI 4.65% 01/10/2043	0.00 US842400FZ13
T-MOBILE USA INC 5.25% 15/06/2055	0.00 US87264ADN28
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00 JP1201601H38

ROMANIAN GOV. INTL 5.25% 30/05/2032	0.00 XS2829209720
CANADIAN DOLLAR	0.00
RED & BLACK AUTO GERMANY 8 UG 8 A FRN 15/9/2030	0.00 XS2385344457
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00 JP1300431E60
FUTURES MARGIN-NZD	0.00
AKER BP 3.10% 15/7/2031	0.00 US55037AAB44
SPAIN GOV. BD. 2.40% 31/05/2028	0.00 ES0000012059
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00 JP1201611H69
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00 BE0000348574
BERKSHIRE HATHAWAY 3.80% 15/07/2048	0.00 US084659AP66
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00 DK0009924102
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00 BE0000333428
FIFTH THIRD BANCORP 4.337% 25 AP 4.33% 25/APR/2033	0.00 US316773DF47
KAZMUNAYGAS NATIONAL CO 3.5% 14/APR/2033	0.00 XS2242422397
ALPHABET INC 5.25% 15/MAY/2055	0.00 US02079KAM99
BUNDESREPUBLIK DEU 2.30% 15/2/2033	0.00 DE000BU3Z005
RPI_CCP USD RCV CPI1D PAY 2.4773% 01-MAY-2030CHASUS33LCHCUK	0.00
PERMIAN RES. OPERA 6.25% 01/02/2033	0.00 US71424VAB62
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00 JP1300571HC4
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00 CA135087YQ12
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00 JP1300581J30
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00 US015857AF21
ALEXANDRIA REAL ES 3.00% 18/05/20511	0.00 US015271AX76
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00 JP1201541F90
WEA FIN. WESTFIELD 4.75% 17/09/2044NTS 17/09/2044 USD200000	0.00 USU94299AD35
ENERGY TRANSFER 6.40% 1/12/2030	0.00 US29273VAT70
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.00 US744448DA65
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00
GEN. MOTORS 6.60% 01/04/2036	0.00 US37045VAK61
DENMARK GOV. BD. 0.50% 15/11/2029	0.00 DK0009923807
STELLANTIS FIN. U 2.691% 15/09/20311 USD 144A	0.00 US85855CAB63
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00 BE0000358672
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00 JP1400051C51
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00 JP1400091G59
JBS USA LUX JBS US 3.00% 15/5/2032	0.00 US46590XAP15
BANK OF AMERICA F2F 19/6/2041	0.00 US06051GJE08
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00 JP1300231675
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00 NL0015614579
ENBRIDGE 5.95% 5/4/2054	0.00 US29250NCD57
SWEDISH GOV. 0.75% 12/05/2028060	0.00 SE0009496367
RPI_CCP USD RCV CPI1D PAY 2.5042% 16-DEC-2029CHASUS33LCHCUK	0.00
FUT 08 DEC 25 EURX EUR-BUND	0.00
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.00 US644188BH66
FLORIDA POWER & LI 5.60% 15/06/20542054 USD1000	0.00 US341081GV31
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.00 XS2264978623
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00 JP1300541H31
TEVA PHARMACEUTICA 3.75% 09/05/20277	0.00 XS2406607098
MARRIOTT INTL. MD 4.90% 15/04/2029	0.00 US571903BL69
ALLY FINANCIAL INC F2F 17/01/2031	0.00 US02005NBW92
MORGAN STANLEY 3.622% 01/04/2031	0.00 US6174468P76
CDW CDW FIN. 5.10% 01/03/2030	0.00 US12513GBK40
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00 BE0000346552
SYNCHRONY FINANCIAL F2F 29/07/2029	0.00 US87165BAX10
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00 JP1201341C38
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00 JP1201421D22
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00 JP1201321BC7
BECTON DICKINSON 1.336% 13/08/2041	0.00 XS2375844656
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00 SE0017830730
SWEDEN GOV. BD. 3.50% 30/03/2039	0.00 SE0002829192

HYUNDAI CAP. AMERI 4.25% 18/09/2028	0.00 US44891ADZ75
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00 JP1201361C58
VERIZON COMMS. 2.65% 20/11/2040	0.00 US92343VFT61
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00 NL0015001RG8
JPM. CHASE F2F 23/01/2030	0.00 US46647PEB85
JAPAN GOV. TWENTY 2.20% 20/03/2026	0.00 JP1200871653
CROWN CASTLE INTL 2.90% 01/04/2041	0.00 US22822VAX91
INDONESIA TSY. BD 6.875% 15/07/205400000 FR0102	0.00 IDG000024001
HUARONG FIN. II 0.75% 12/11/2029	0.00 SE0011281922
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00 SE0007125927
HEALTH CARE SERV. 5.20% 15/06/2029	0.00 US42218SAK42
NIPPON LIFE INSURANC F2V 23/01/2055	0.00 XS2979680332
NUTRIEN 5.25% 15/01/2045	0.00 US67077MAS70
MERCK & CO INC 4.9% SNR NTS 17/05/2044 USD2000	0.00 US58933YBL83
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00 JP1300641KA3
ANTHEM 5.10% 15/1/2044	0.00 US94973VBF31
COMERICA F2F 30/01/2030	0.00 US200340AW72
FTSE 100 IDX 2509 FU	0.00 GB00MP62WC98
MEDTRONIC GLOBAL HLDINGS 1.37% 15/10/2040	0.00 XS2238792332
HYUNDAI CAP. AMERI 5.35% 19/3/2029	0.00 US44891ACY10
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00 JP1300661L47
MARRIOTT INTL. MD 3.50% 15/10/2032USD1000 GG	0.00 US571903BF91
PARAMOUNT GBL. 4.90% 15/08/2044	0.00 US124857AK99
PACIFICORP 4.125% 15/01/2049	0.00 US695114CT39
INTERSTATE POWER & 5.60% 01/10/2055	0.00 US461070AY09
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
NEWMONT NEWCREST F 5.35% 15/3/2034	0.00 US65163LAR06
DOMINION ENERGY SOUTH CAROLINA INC 5.1% 1MTG BDS 01/06/2065 USD1000	0.00 US837004CJ73
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00 IT0005542359
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.00 AU000XCLWAR9
OWENS CORNING 5.7% 15/JUN/2034	0.00 US690742AP69
TRANSCONTINENTAL G 3.25% 15/5/2030	0.00 US893574AP88
UK. GILT 0.50% 22/10/2061	0.00 GB00BMBL1D50
BANK OF AMERICA F2F 24/05/20324/05/2032 EUR100000	0.00 XS2345798271
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
KIMCO REALTY 2.25% 01/12/2031	0.00 US49446RAY53
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00 JP1400021950
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00 NZHZNZD0230L2
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00 JP1300531GCO
BROADCOM 5.20% 15/07/2035	0.00 US11135FCM14
JAPAN GOV. THIRTY 2.30% 20/06/2035	0.00 JP1300191572
JPM. CHASE F2F 22/04/2035	0.00 US46647PEH55
BANCO SANTANDER SA F2V 27/1/2031	0.00 XS2984222989
SOUTH WEST WATER F 5.75% 11/12/2032	0.00 XS2956847805
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
ORACLE 4.10% 25/03/2061	0.00 US68389XCB91
ITALY BUONI POLIEN 4.10% 30/04/2046/2046	0.00 IT0005631608
MEDTRONIC 4.15% 15/10/2053	0.00 XS2834368453
ALEXANDRIA REAL ES 2.00% 18/05/20322	0.00 US015271AW93
WESSEX WATER SERVS 6.50% 19/9/2040	0.00 XS3025173983
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00 DE0001030757
JAPAN GOVERNMENT T 0.90% 01/09/202776	0.00 JP1024761R95
SANTOS FIN. 6.875% 19/09/20333	0.00 US803014AB57
JAPAN GOV. THIRTY 0.30% 20/06/2046	0.00 JP1300511G61

ENTERGY LOUISIANA 4.20% 1/9/2048	0.00 US29364WBB37
ORACLE CORP 6.1% 26/SEP/2065	0.00 US68389XDT90
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	
ONCOR ELEC. DELIVE 5.35% 4/1/2035	0.00 US68233JCZ57
COLUMBIA PIPELINE 6.036% 15/11/2033033	0.00 US19828TAB26
AMERICAN HOMES 4 R 5.50% 01/02/2034	0.00 US02666TAG22
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	
VERIZON COMMS. 2.355% 15/03/2032	0.00 US92343VGN82
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00 AU0000300535
TENNET HLDG. 0.50% 9/6/2031	0.00 XS2348325494
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	
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00 IT0005480980
INTEL CORP 4.90% 05/08/2052	0.00 US458140CB48
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00 ES0000012J07
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
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00 BE0000343526
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00 JP1201561G37
DSV FIN. 3.25% 06/11/2030	0.00 XS2932834604
FORTUNA CONSUMER LOAN SR 24-2 CL C FLTG RT	0.00 XS2887887748
18/10/2034	
VENTAS REALTY LIMITED PARTNERSHIP 3% GTD SNR NTS	0.00 US92277GAU13
15/01/2030 USD2000	
UTD. AIRLINES 4.625% 15/04/2029	0.00 US90932LAH06
LYB INTL. FIN. III 5.50% 01/03/2034	0.00 US50249AAM53
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
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00 JP1300411DC2
MINI TPX IDX 2512 F	0.00
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.00 US37045XDH61
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
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00 JP1300221643
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00 JP1300501G30
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00 CA135087D358
PUBLIC SERVICE ELECTRIC 2.7% 01/MAY/2050	0.00 US74456QCD60
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. TWENTY 2.00% 20/03/2031	0.00 JP1201261B43
BROWN & BROWN 6.25% 23/06/2055	0.00 US115236AN13
SILVER ARROW SA COMPARTMENT 15 A FRN 15/2/2030	0.00 XS2594043122
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00 JP1300561H93
TWD BNP PARIBAS A/C	0.00
BUONI POLIENNALI D 2.15% 01/03/2072	0.00 IT0005441883
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00 JP1400031A58
VERIZON COMMUNICA 2.987% 30/10/2056	0.00 US92343VFW90
CELLNEX FIN. 2.00% 15/02/2033	0.00 XS2300293003
DENMARK GOV. BD. 0.25% 15/11/205201	0.00 DK0009924029
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.00 US19828TAA43
INTEL 5.60% 21/2/2054	0.00 US458140CM03

PECO ENERGY CO 1ST & REF MTG BD 3.05% 15/03/2051	0.00 US693304BA44
BELGIUM KINGDOM 1.40% 22/06/2053	0.00 BE0000355645
NORIA DE 2024 DE1 C FRN 25/02/2043	0.00 FR001400R8G4
META PLATFORMS 5.55% 15/08/2064	0.00 US30303M8W51
ONEOK INC 5.65% 1/11/2028	0.00 US682680BJ18
EASTERN ENERGY GAS 5.65% 15/10/2054	0.00 US27636AAA07
JPM. CHASE F2F 22/02/2048	0.00 US46647PAA49
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00 DE0001030724
JAPAN AIRLINES CO LTD	0.00 JP3705200008
ALLY FINL. FRN 15/05/2029	0.00 US02005NBZ24
UNITED KINGDOM GI 5.375% 31/1/2056	0.00 GB00BT7J0241
MS. FRN 29/04/2033	0.00 XS2404028230
OPT. US 10YR NOTE (CBT)DEC25 PUT 111 10/24/2025	0.00
ORSTED F2V 18/02/3021S	0.00 XS2293075680
REALTY INC. 1.80% 15/03/2033	0.00 US756109BA12
BROADCOM 3.50% 15/02/2041	0.00 US11135FBJ93
ASTRAZENECA FINANCE LLC 1.2% 28/MAY/2026	0.00 US04636NAA19
COX COMMS. 5.45% 15/09/202815/09/2028	0.00 US224044CR68
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00 JP1300151485
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00 BE0000340498
MERCK 5.15% 17/05/2063	0.00 US58933YBN40
DUPONT DE NEMOURS 5.419% 15/11/2048	0.00 US26078JAF75
WILLIAMS COS 5.30% 15/8/2052	0.00 US969457CA67
AUTONATION INC 1.95% SNR NTS 01/08/2028 USD1000	0.00 US05329WAR34
ALEXANDRIA REAL ES 4.75% 15/4/2035	0.00 US015271BA64
WELLS FARGO & CO MEDIUM TERM SR NTS TRANCHE	0.00 US95000U2M49
5.013%04/04/2051	
HEALTH CARE SERV. 5.875% 15/06/2054	0.00 US42218SAM08
HEALTHPEAK OP 2.875% 15/01/20311 USD1000	0.00 US42250PAB94
COMMONWEALTH EDISON 2.2% 1MTG BDS 01/03/2030	0.00 US202795JR27
USD1000 128	
ABBVIE 4.70% 14/05/2045	0.00 US00287YAS81
VERIZON COMMS. 2.55% 21/03/2031	0.00 US92343VGJ70
CIGNA CORP 4.80% 15/7/2046	0.00 US125523CF53
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00 AU000XCLWAP3
MASS INSTITUTE OF TECH 2.98% 01/JUL/2050	0.00 US575718AG63
CCP CITIGROUP GBP BROKER ACCOUNT	0.00
RPI_CCP USD RCV CPI1D PAY 2.5738% 08-JUL-	0.00
2030CHASUS33LCHCUK	
DJ EUR ST50 2512 FU	0.00 DE000C7GEHQ1
SOUTHERN CALIFORN 4.125% 01/03/2048	0.00 US842400GK35
UK. GILT 1.125% 22/10/2073	0.00 GB00BLBDX619
SOUTHERN CALIFORN 3.65% 01/02/2050	0.00 US842400GT44
CITIGROUP CCP AUD BROKER ACCOUNT	0.00
KINGDOM OF BELGIUM 3.45% 22/06/2042	0.00 BE0000364738
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00 BE0000359688
DEUTSCHE BAHN FIN GMBH 0.62% 08/DEC/2050	0.00 XS2270142966
MARS 2.375% 16/07/204044A	0.00 US571676AN55
AES 5.80% 15/03/2032	0.00 US00130HCM51
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00 JP1300491FC9
T-MOBILE USA 4.50% 15/04/2050	0.00 US87264AAZ84
CVS HEALTH CORP F2V 10/03/2055	0.00 US126650EH94
VIACOM 4.375% 15/3/2043	0.00 US92553PAP71
BHP BILLITON FIN. 5.30% 21/02/2035	0.00 US055451BL10
DENMARK GOV. BD. 2.25% 15/11/2035	0.00 DK0009924961
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00 US694308HR19
AEP TRANSMISSION 5.375% 15/06/2035035	0.00 US00115AAS87
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00 ES0000012H58
AEP TEXAS 3.45% 15/5/2051	0.00 US00108WAN02
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00 SE0004517290
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00 US912810FG86
SWEDEN GOV. BD. 2.25% 11/5/20351066 REGS	0.00 SE0021308541
MARS INC DEL 4.125% GTD SNR NTS 01/04/54 USD2000 144A	0.00 US571676AG05
B/ROCK. FNDG. 5.35% 8/1/2055	0.00 US09290DAK72

FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN	0.00
CHASEBANK N.A. CHASUS33	
FUT DEC 25 CBT ULT TNOTE	0.00
RPI_CCP USD RCV CPI1D PAY 2.436% 10-APR-	0.00
2030CHASUS33LCHCUK	
KIMCO REALTY CORP 6.4% SNR NTS 01/03/2034 USD1000	0.00 US49447BAA17
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00 US912810FJ26
CITIGROUP F2F 3/6/2031	0.00 US172967MS77
FUTURES MARGIN-HKD	0.00
RPI_CCP USD RCV CPI1D PAY 2.426% 10-APR-	0.00
2030CHASUS33LCHCUK	
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00 JP1300481F92
MERCK & CO INC 2.35% 24/06/2040	0.00 US58933YBA29
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00 FR0014001NN8
PHP BNP PARIBAS A/C	0.00
SWEDISH KRONA	0.00
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00 BE0000353624
ELI LILLY & CO 5.65% 15/10/2065	0.00 US532457DG09
RIO TINTO FIN. USA 5.25% 14/3/2035	0.00 US76720AAU07
FUTURES MARGIN-CHF	0.00
REALTY INC. 2.20% 15/06/2028	0.00 US756109BJ21
PLN BNP PARIBAS A/C	0.00
BANK OF AMERICA CORP F2F 24/01/2036	0.00 US06051GMM86
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
COREBRIDGE FINL. 4.35% 5/4/2042	0.00 US21871XAK54
NORWEGIAN KRONOR	0.00
INDONESIA TSY. BD 7.125% 15/06/2043	0.00 IDG000020900
INTEL CORP 5.70% 10/02/2053	0.00 US458140CJ73
FINABLR PLC	0.00 GB00BJ7HMMW26
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00 JP13001614A6
CANADIAN GOV. BD. 4.50% 01/11/2025	0.00 CA135087Q806
CHARTER COMMS. OPE 3.70% 1/4/2051	0.00 US161175BV50
FAIRFAX FINANCIAL 5.75% 20/05/2035	0.00 US303901BV34
ATMOS ENERGY CORP 3.375% SNR NTS 15/09/2049 USD2000	0.00 US049560AS49
TRAVELERS COS 5.70% 24/7/2055	0.00 US89417EAU38
ELI LILLY & CO 5.55% 15/10/2055	0.00 US532457DF26
DOW CHEM. 5.95% 15/03/2055	0.00 US260543DM21
PUBLIC SERV. ELEC. 3.00% 01/03/2051USD2000 N	0.00 US74456QCG91
NORTHUMBRIAN WATER FIN 5.62% 29/APR/2033	0.00 XS0159898153
ARES CAPITAL EUROP	0.00
FAIRFAX FINANCIAL HLDGS LTD 5.625% SNR NTS 16/08/2032	0.00 US303901BL51
USD1000	
UNITEDHEALTH GRP. 5.375% 15/04/2054	0.00 US91324PFC14
FUT DEC 25 US 2YR T-NOTE	0.00
CDS_IX_CCP ITRAXX EUROPE SERIES 1%	0.00
20351220GOLDUS33ICEEUS2I666VDM4	
FEE REBATES	0.00
CENOVUS ENERGY 6.75% 15/11/2039	0.00 US15135UAF66
RELX CAP. 5.25% 27/03/2035	0.00 US74949LAG77
IRS_CCP AUD RCV 2.85% PAY BBSW6M 03-DEC-	0.00
2034SBSIUS33LCHCUK	
RPI EUR RCV 2.5% PAY CPTFE1D 21-MAR-2054	0.00
CF INDUSTRIES INC 5.375% 15/03/2044	0.00 US12527GAE35
FUT DEC 25 ME 5Y CDN BOND	0.00
CIGNA 2.375% 15/03/2031	0.00 US125523CM05
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00 SE0015193313
TRY BNP PARIBAS A/C	0.00
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN	0.00
CHASE BANK	

MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT	0.00
TRUSTPEX	
WESTBOURNE YIELD FUNDPE	0.00
CITIGROUP CCP EUR BROKER ACCOUNT	0.00
MEXICAN BONOS 7.50% 03/06/2027	0.00 MX0MGO0000D8
FUT DEC 25 SFE 10Y T-BOND	0.00
CROMWELL PROP. GRP.	0.00 AU000000CMW8
HANG MINI 2510 FUT	0.00
Income Due - CHF	0.00
FUT DEC 25 ME 2Y GVT BOND	0.00
Income Due - MYR	0.00
SOFINA SA NPV SR 021025	0.00 BE0970189925
RPI_CCP USD RCV CPI1D PAY 2.6302% 12-SEP-2030CHASUS33LCHCUK	0.00
POSTNL NV 4.0% 02/OCT/2030	0.00
SWISS FRANC	0.00
SIBANYE STILLWATER LTD	0.00 ZAE000259701
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00 SE0016102115
KT CORP	0.00 KR7030200000
OIS_CCP JPY RCV 0.5% PAY TONAR1D 08-JUL-2027SBSIUS33LCHCUK	0.00
SUMITOMO MITSUI FINL F2F 06/10/2036	0.00 XS3189681011
DANISH KRONE	0.00
P3 GRP. SARL 3.75% 02/04/2033	0.00 XS3195025054
VOLKSWAGEN BANK G 3.125% 02/10/2029	0.00
PROVINCE OF ALBERTA 4.45% 01/DEC/2054	0.00 CA013051ES23
PROVINCE OF ALBERT 3.10% 01/06/2050	0.00
ROYAL CARIBBEAN C 5.375% 15/01/2036	0.00 US78017TAB98
ELM FOR SWISS PRI 3.125% 01/10/2031	0.00
BUREAU VERITAS 3.375% 01/10/203333	0.00 FR0014013058
SINGAPORE DOLLAR	0.00
HUF BNP PARIBAS A/C	0.00
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00 SG7J60932174
DIAGEO FINANCE PLC 3.25% 03/10/2032	0.00 XS3198651872
DIAGEO FINANCE PLC 3.75% 03/10/2037	0.00
ESC MNLEHMAN BRTHRS HLDGRR	0.00
5.250%D011207M020612GL ESCROW	
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
ITALY BUONI POLIEN 4.65% 01/10/2055	0.00
POLISH ZLOTY	0.00
PRUDENTIAL PLC ELECTRONIC ELECTION ENTL XX	0.00 GB00BTRC9G00
GAZPROM PJSC-SPON ADR	0.00 US3682872078
FX OPTIONS	0.00
FRANCE(GOVT OF) 3.5% BDS 25/11/2035 EUR1 144A	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
NOVATEK PJSC	0.00 US6698881090
MEXICAN PESO	0.00
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000	0.00 AU3FN0069027
A1-A	
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00 AU3FN0058145
OPTHEA LIMITED ORDINARY FULLY PAID	0.00 AU000000OPT2
CDS_IX_CCP CDX.NA.IG.44 1%	0.00
20300620CHASUS33ICEEUS2165BYEH4	
CBL CORPORATION LTD TEMP	0.00 NZCBLE000156
IDR BNP PARIBAS A/C	0.00
GAZPROM NEFT PJSC	0.00 US36829G1076

CONSTELLATION SOFT COM STK NPV TEMP	0.00 CA21037X1345
COP BNP PARIBAS A/C	0.00
EQIX RCV SOFR 1D PAY IBOX \$ LI 20-03-26IBOXIG INDEX	0.00
INDO RUPIAH	0.00
CZK BNP PARIBAS A/C	0.00
WYNYARD GROUP LTD TEMP	0.00 NZWYNE0001S2
OPTHEA LIMITED OPTION EXPIRING 300626	0.00 AU0000338162
PHOSAGRO PJSC GDR EACH REPR ORD SHS SPON	0.00 US71922G4073
ABIOMED INC NPV	0.00 US003CVR0169
US. TSY. NOTE/BON 3.625% 30/09/2030/2030 USD AD-2030	0.00
NETHERLANDS (KINGDOM OF) 3.5% BDS 15/01/2056 EUR1	0.00 NL0015002P70
TAKEON NZD	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
IDS FINC. 3.25% 01/10/2029	0.00
AFG 1 A1-L FRN 10/07/2057A1-L	0.00
IDS FINC. 4.00% 01/10/2032	0.00
RPI USD RCV CPI1D PAY 2.5% 21-MAR-2054	0.00
ANZ BANK NZ 11AM A/C	0.00
FUT DEC 25 SFE 3Y T-BOND	0.00
Outstanding Settlement Payments - CAD	0.00
FUT DEC 25 LIF LONG GILT	0.00
SPI 200 2512 FUT	0.00
KWD BNP PARIBAS A/C	0.00
RPI_CCP USD RCV CPI1D PAY 2.6612% 23-SEP-2030CHASUS33LCHCUK	0.00
SWISS MKT IDX 2512 F	0.00 DE000C7GFF47
FUT DEC 25 5 YR T NOTE	0.00
BARCLAYS CCP	0.00
CITIGROUP CCP CAD BROKER ACCOUNT	0.00
CDS_IX_CCP CDX.NA.IG.45 1%	0.00
20351220GOLDUS33ICEEUS2I65BYE12	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MERRILL LYNCH INTL	0.00
GOLDMAN SACHS CCP EUR BROKER ACCOUNT	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO DEUTSCHE	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE	0.00
FUT 08 DEC 25 EURX EUR-BOBL	0.00
CDS_IX_CCP CDX.NA.HY.39 5%	0.00
20271220CHASUS33ICEEUS2I65BRZH6	
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE TORONTO CA	0.00
CITIGROUP CCP USD BROKER ACCOUNT	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAY	0.00
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK PLC BARCGB5G	0.00
FUT. EUX EURO-BTP DEC25	0.00
FUT DEC 25 OSE 10Y JGB	0.00
FUT 08 DEC 25 EUR FOAT	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO DEUTSCHE BANK AG	0.00
THB BNP PARIBAS A/C	0.00
CDS_IX_CCP CDX.NA.IG.45 1%	0.00
20301220GOLDUS33ICEEUS2I65BYE12	
OTC DERIV CASH COLL BOA	0.00
OTC DER CASH COLL COLLATERAL PAY	0.00

FUT 08 DEC 25 EURO BUXL BND	0.00
CDS_IX_CCP ITRAXX ASIA EX JAPAN 1%	0.00
20300620CHASUS33ICEEUS4ABCAMBN5	
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBS	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	0.00
Outstanding Settlement Payments - PLN	0.00
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F	0.00
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	0.00
Outstanding Settlement Payments - EUR	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WELLS FARGO BANK N.A	0.00
JPM CCP USD BROKER ACCOUNT	0.00
WESTPAC NZD COLL	0.00
BNZ NZD COLL	0.00
Outstanding Settlement Payments - MXN	0.00
Outstanding Settlement Payments - TRY	0.00
Outstanding Settlement Payments - MYR	0.00
Outstanding Settlement Payments - IDR	0.00
Outstanding Settlement Payments - ZAR	-0.01
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG FRANKFURT	-0.02
Outstanding Settlement Payments - AUD	-0.02
Outstanding Settlement Payments - NZD	-0.02
Outstanding Settlement Payments - BRL	-0.02
Outstanding Settlement Payments - TWD	-0.03
Outstanding Settlement Payments - KRW	-0.03
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.03
MSCI INDIA 2512 FUT	-0.04 DE000C7H17H7
Outstanding Settlement Payments - HKD	-0.04
Outstanding Settlement Payments - USD	-0.06
Cash Adjustment	-0.15
FX POSITIONS	-0.53