

Offer name	Mercer Investment Funds	Offer number	OFR10322
Fund name	Mercer Sustainable Balanced Fund	Fund number	FND101
Period disclosure applies [dd/mm/yyyy]	31/03/2025		
Asset name	% of fund net assets	Security code	
FISHER & PAYKEL HEALTHCARE CORPORATION L		1.90% NZFAPE0001S2	
APPLE INC		1.62% US0378331005	
NVIDIA CORP		1.55% US67066G1040	
Liquidity Identifier		1.49%	
MICROSOFT CORP		1.41% US5949181045	
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND		1.28% DU0FSIGLINZ2	
AUCKLAND INTERNATIONAL AIRPORT LTD		1.23% NZAIAE0002S6	
INFRATIL LIMITED		1.15% NZIFTE0003S3	
HOUSING NEW ZEALAND LTD 120625 3.36 GB		0.91% NZHNZD0625L3	
NEW ZEALAND GOVERNMENT 140433 3.50 GB		0.87% NZGOVDT433C9	
NEW ZEALAND GOVERNMENT 150535 4.50 GB		0.86% NZGOVDT535C1	
CONTACT ENERGY LIMITED		0.84% NZCENE0001S6	
NEW ZEALAND GOVERNMENT 150531 1.50 GB		0.83% NZGOVDT531C0	
NEW ZEALAND GOVERNMENT 150437 2.75 GB		0.80% NZGOVDT437C0	
NEW ZEALAND GOVERNMENT 150541 1.75 GB		0.76% NZGOVDT541C9	
NEW ZEALAND GOVERNMENT 150532 2.00 GB		0.76% NZGOVDT532C8	
NZD BNP PARIBAS A/C		0.75%	
AMAZON COM INC		0.74% US0231351067	
NEW ZEALAND GOVERNMENT 150536 4.25 GB		0.72% NZGOVDT536C9	
NEW ZEALAND GOVERNMENT 200429 3.0 GB		0.71% NZGOVDT429C7	
MERIDIAN ENERGY LT NPV		0.69% NZMELE0002S7	
THE A2 MILK COMPANY LIMITED		0.65% NZATME0002S8	
MAINFREIGHT LIMITED		0.63% NZMFTE0001S9	
EBOS GROUP LIMITED		0.61% NZEBOE0001S6	
NEW ZEALAND GOVERNMENT 150427 4.50 GB		0.60% NZGOVDT427C1	
NEW ZEALAND GOVERNMENT 150534 4.25 GB		0.57% NZGOVDT534C4	
META PLATFORMS INC		0.52% US30303M1027	
NEW ZEALAND GOVERNMENT 150554 5.00 GB		0.49% NZGOVDT554C2	
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE		0.49%	
VISA INC - A		0.47% US92826C8394	
SUMMERSET GROUP HOLDINGS LTD		0.47% NZSUME0001S0	
US. TSY. INFL. 0.625% IL 15/1/2026		0.46% US912828N712	
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE		0.46%	
LILLY (ELI) & CO USD		0.44% US5324571083	
ALPHABET INC CAP STK CL A		0.43% US02079K3059	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY		0.43% NZLGFD0008C2	
150425 2.75 GB			
UNITED STATES DOLLAR		0.42%	
SPARK NEW ZEALAND LIMITED		0.42% NZTELE0001S4	
CASH		0.42%	
NEW ZEALAND GOVERNMENT 150528 0.25 GB		0.39% NZGOVDT528C6	
RYMAN HEALTHCARE LTD		0.39% NZRYME0001S4	
NEW ZEALAND GOVERNMENT 150526 0.50 GB		0.38% NZGOVDT526C0	
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND		0.36% NZIIBDT003C0	
NEW ZEALAND GOVERNMENT 150530 4.50 GB		0.35% NZGOVDT530C2	
AIR LIQUIDE		0.34% FR0000120073	
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN		0.34%	
IMPERIAL BANK OF COMMERCE			
INVESTA COMMERCIAL PROPERTY FUNDAFS		0.34%	
MASTERCARD INC - CLASS A		0.34% US57636Q1040	
TESLA INC		0.32% US88160R1014	
ALPHABET INC CAP CL C		0.32% US02079K1079	
ECOLAB LTD		0.32% US2788651006	
BROADCOM ORD SHS		0.31% US11135F1012	
AUCKLAND COUNCIL 170425 PNOTE		0.30%	

JP MORGAN CHASE & CO	0.30% US46625H1005
SCHNEIDER ELECTRIC SE	0.30% FR0000121972
WASTE MANAGEMENT INC COM	0.29% US94106L1098
Accruals	0.27%
FLETCHER BUILDING LTD	0.27% NZFBUE0001S0
US. TSY. NOTE/BON 3.875% 30/4/20255 USD BA-2025	0.27% US91282CGX39
TAIWAN SEMICONDUCT MANUFACTURING USD	0.27% US8740391003
MERCURY NZ LIMITED	0.26% NZMRPE0001S2
NEW ZEALAND GOVERNMENT 150425 2.75 GB	0.25% NZGOVDT425C5
DEXUS WHOLESALE PROPERTY FUNDAUT	0.25%
CHORUS LIMITED ORDINARY FULLY PAID	0.25% NZCNUE0001S2
BERKSHIRE HATHAWAY INC - CLASS B	0.25% US0846707026
CHARTER HALL RETAIL PARTNERSHIP NO. 6PE	0.24%
NOVO NORDISK ORD SHS CLASS B	0.23% DK0062498333
US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025	0.23% US91282CHD65
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD	0.23%
Cash Adjustment	0.22%
LINDE PLC	0.22% IE00059YS762
EBAY INC	0.22% US2786421030
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.22%
UK. GILT 4.25% 07/12/2027	0.21% GB00B16NNR78
IBERDROLA SA	0.21% ES0144580Y14
SAP AG	0.21% DE0007164600
TRANE TECHNOLOGIES PLC	0.21% IE00BK9ZQ967
COSTCO WHOLESALE CORP	0.21% US22160K1051
Westpac New Zealand	0.21%
MCKESSON CORP	0.21% US58155Q1031
BOSTON SCIENTIFIC CORP COM USD	0.20% US1011371077
THERMO FISHER SCIENTIFIC INC	0.19% US8835561023
BOOKING HLDGS INC COM	0.19% US09857L1089
XYLEM INC COM	0.19% US98419M1009
DEERE & CO	0.18% US2441991054
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.18% NZAPTE0001S3
APTIV PLC NEW ORD USD0.01	0.18% JE00BTDN8H13
FREIGHTWAYS GROUP LTD	0.18% NZFREE0001S0
AGILENT TECHNOLOGIES INC	0.17% US00846U1016
USD BNP PARIBAS A/C	0.17%
KIWI PROPERTY GROUP LIMITED	0.17% NZKPG0001S9
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.17%
AUTOZONE INC	0.16% US0533321024
US. TSY. NOTE/BON 4.625% 30/6/20252025 USD1000 BD-2025	0.16% US91282CHL81
SKY NETWORK TELEVISION LTD	0.16% NZSKTE0001S6
UNITEDHEALTH GROUP INC COM STK	0.16% US91324P1021
DANAHER CORP	0.16% US2358511028
HMC WHF NO. 1 PTY LTD - AUDPE	0.16%
STONEPEAK ZENO HOLDINGS (CYM) LP - EUR	0.15%
SCALES CORP LTD	0.15% NZSCLE0002S8
US. TSY. NOTE/BOND 3.50% 15/9/2025025 USD1000 AS-2025	0.15% US91282CFK27
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 240425 RCD	0.15%
NETFLIX INC	0.15% US64110L1061
INTERACTIVE BROKERS GRO-CL	0.15% US45841N1072
PROCTER & GAMBLE COMPANY	0.15% US7427181091
ASML HOLDING NV	0.15% NL0010273215
BANK OF NEW ZEALAND	0.15%
INFRALEMON SCA	0.14%
ROPER TECHNOLOGIES INC	0.14% US7766961061
SALESFORCE INC	0.14% US79466L3024
US TREASURY N/B 4.5% 31/MAR/2026	0.14% US91282CKH33
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.14% NZHNZD0001L7

EURO	0.14%
JOHNSON & JOHNSON COM	0.14% US4781601046
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE	0.14%
INCOMEFUND	
ACCENTURE PLC	0.14% IE00B4BNMY34
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.14%
SERVICENOW INC	0.14% US81762P1021
MCP REAL ESTATE DE BT FUND (AUD)	0.13%
ELEVANCE HEALTH INC	0.13% US0367521038
US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100	0.13% US912810EV62
AMERICAN TWR REIT INC	0.13% US03027X1000
ITALY BUONI POLIEN 1.65% 01/03/2032	0.13% IT0005094088
ABBOTT LABS	0.13% US0028241000
PALO ALTO NETWORKS INC	0.13% US6974351057
TEXAS INSTRUMENTS	0.13% US8825081040
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.13%
RESMED INC	0.13% US7611521078
ABBVIE INC COM	0.13% US00287Y1091
ADVANCED MICRO DEV	0.13% US0079031078
VERALTO ORD SHS	0.12% US92338C1036
ASB BANK LTD 230525 RCD	0.12%
CHANNEL INFRASTRUCTURE NZ LTD	0.12% NZNZRE0001S9
TRANSPower NEW ZEALAND LIMITED 260825 PNOTE	0.12%
UNION PACIFIC CORP	0.12% US9078181081
AUTODESK INC	0.12% US0527691069
HOME DEPOT INC	0.12% US4370761029
INTUITIVE SURGICAL INC	0.12% US46120E6023
ESSILORLUXOTTICA	0.12% FR0000121667
CISCO SYSTEMS INC	0.12% US17275R1023
PORT OF TAURANGA LTD	0.12% NZPOTE0003S0
DARLING INGREDIENTS INC	0.12% US2372661015
ASTRAZENECA PLC	0.12% GB0009895292
WELLTOWER INC	0.11% US95040Q1040
HUBBELL INC	0.11% US4435106079
TOYOTA FINANCE NEW ZEALAND LTD 290525 PNOTE	0.11%
COCA COLA CO USD	0.11% US1912161007
UNITED STATES TREA 3.50% 30/09/2026	0.11% US91282CLP40
Outstanding Settlement Receipts - USD	0.11%
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.11% NZLGFDT014C0
150426 1.50 GB	
KKR QUARTZ CO-INVEST GP LLCPE	0.11%
NEXTERA ENERGY INC	0.11% US65339F1012
MEDIATEK INC	0.11% TW0002454006
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.11% NZIIBDT002C2
KKR DIVERSIFIED CORE INFRA B SR	0.11%
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.11%
MERCK & CO INC NEW COM	0.11% US58933Y1055
REPUBLIC SERVICES INC	0.11% US7607591002
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.11%
JPMORGAN CHASE	
SEKISUI HOUSE	0.10% JP3420600003
SHOPIFY INC COM NPV CL A	0.10% CA82509L1076
US. TSY. NOTE/BON 4.875% 31/10/20288	0.10%
BANK OF AMERICA CORPORATION	0.10% US0605051046
US TREASURY N/B 3.0% 15/JUL/2025	0.10%
WESTPAC NEW ZEALAND LTD 280525 RCD	0.10%
ASB BANK LTD 040625 RCD	0.10%
GIP AQUARIUS FUND SECONDARY	0.10%
WESTPAC NEW ZEALAND LTD 130625 RCD	0.10%
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.10%
ADYEN NV	0.10% NL0012969182
WESTPAC NEWZEALAND LTD 300625 RCD	0.10%
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.10%

WESTPAC NEW ZEALAND LTD 300925 RCD	0.10%
Bank of China	0.10%
TJX COS INC	0.10% US8725401090
APPLIED MATERIALS US	0.10% US0382221051
US. T-BILL. 0.00% 13/05/20252025 USD100	0.10% US912797PH49
WESTPAC NEW ZEALAND LTD 150126 RCD	0.10%
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.10% NZLGFDT009C0
140433 3.50 GB	
ASB BANK LTD 310326 RCD	0.10%
RAYONIER INC	0.10% US7549071030
WESTPAC NEW ZEALAND LTD 310326 RCD	0.10%
UNILEVER PLC	0.10% GB00B10RZP78
DSM FIRMENICH AG EURO.01	0.10% CH1216478797
VAUBAN IP ENERGY SOLUTIONS	0.09%
AMPHENOL ORD SHS CLASS A	0.09% US0320951017
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.09%
ALCON AG	0.09% CH0432492467
US TREASURY N/B 2.75% 15/AUG/2032	0.09% US91282CFF32
SIEMENS AG NPV EUR	0.09% DE0007236101
TENABLE HOLDINGS INC	0.09% US88025T1025
GENTRACK GROUP LIMITED ORDINARY SHARES	0.09% NZGTKE0002S9
ORACLE CORP	0.09% US68389X1054
CONSOLIDATED EDISON INC COM	0.09% US2091151041
NEC CORPORATION	0.09% JP3733000008
STRIDE STAPLED GRP NPV UNITS	0.09% NZSPGE0001S2
SYNOPSIS INC	0.09% US8716071076
WORLEY LIMITED	0.09% AU000000WOR2
BE SEMICONDUCTOR EURO	0.09% NL0012866412
RYAN SPECIALTY HOLDINGS ORD SHS CLASS A	0.09% US78351F1075
KKR TAURUS CO-INVEST LPPE	0.09%
NESTLE SA	0.09% CH0038863350
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.09% US4592001014
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-2026	0.09% US91282CKK61
NATIONAL GRID	0.09% GB00BDR05C01
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.08% NZIIBDT004C8
DEUTSCHE TELEKOM AG DEM	0.08% DE0005557508
REPUBLIC OF POLA FRN IL 25/08/2036	0.08%
SERKO LTD	0.08% NZSKOE0001S7
INVESTORE PROPERTY LTD	0.08% NZIPLE0001S3
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.08% DE000BUZ2023
GLOBE LIFE INC	0.08% US37959E1029
INTERNATIONAL FINA 4.00% 03/04/2025	0.08% AU3CB0224491
WELLS FARGO & COMPANY	0.08% US9497461015
RELX PLC	0.08% GB00B2B0DG97
AT & T INC	0.08% US00206R1023
TERNA SPA	0.08% IT0003242622
S AND P GLOBAL INC COM	0.08% US78409V1044
IIF AUSTRALIA 1 TRUSTPE	0.08%
HOWMET AEROSPACE I COM USD	0.08% US4432011082
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.08%
AMERICAN WATER WORKS CO INC	0.08% US0304201033
BEAZLEY P L C	0.08% GB00BYQ0JC66
ITALY BUONI POLIEN 3.85% 15/09/2026	0.08% IT0005556011
US. TSY. INFL. 1.875% IL 15/07/2034.875% 15/07/2034	0.08% US91282CLE92
ASB BANK LTD 040625 5.92 TD	0.08%
VERIZON COMMUNICATIONS	0.08% US92343V1044
CHINA CONSTRUCT NZ 110925 5.35 TD	0.08%
NOVARTIS AG	0.08% CH0012005267
MCDONALD'S CORP	0.08% US5801351017
CHINA CONSTRUCT NZ 281125 4.80 TD	0.08%
RIGHTMOVE ORD GBP	0.08% GB00BGDT3G23
TE CONNECTIVITY COM USD0.01	0.08% IE000IVNQZ81
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.08%

INTEREST RATE SWAPS	0.08%
NEXTDC LIMITED ORDINARY FULLY PAID	0.08% AU000000NXT8
KERRY GROUP PLC-A	0.07% IE0004906560
HMC Australian Retail Partnership	0.07%
METTLER TOLEDO INTL	0.07% US5926881054
INDONESIA TSY. BD. 6.50% 15/02/2031	0.07% IDG000015207
HAMILTON CITY COUNCIL 050525 PNOTE	0.07%
CORE INFRASTRUCTURE FUND IV SCA	0.07%
BLACKROCK INC	0.07% US09290D1019
SINGAPORE GOV. BD 2.875% 01/07/2029	0.07% SG3263998209
ASB BANK LTD 250725 RCD	0.07%
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.07%
GXO LOGISTICS INC	0.07% US36262G1013
HSBC HOLDINGS PLC	0.07% GB0005405286
WASTE CONNECTIONS COM NPV	0.07% CA94106B1013
EQUINIX INC COM	0.07% US29444U7000
GODADDY INC	0.07% US3802371076
ROCHE HLDGS AD GENUSSCHEINE NPV	0.07% CH0012032048
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.07%
AIA GROUP LTD	0.07% HK0000069689
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.07% JP1400171Q50
ASB BANK LTD 200126 4.12 TD	0.07%
EXELON CORPORATION	0.07% US30161N1019
ISRAEL GOVERNMENT 2.80% 29/11/2052	0.07% IL0011840761
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.07%
ROYAL BANK OF CANADA	0.07% CA7800871021
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.07% JP1051661Q33
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.07%
PEPSICO INC CAP 2/3	0.07% US7134481081
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.07% JP1201631HC6
UBER TECHNOLOGIES INC	0.07% US90353T1007
SYMRISE AG	0.07% DE000SYM9999
PALANTIR TECHNOLOGIES INC	0.07% US69608A1088
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.07% NZGOVDT551C8
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.07% JP1400161P53
ANSYS INC	0.07% US03662Q1058
MITSUBISHI UFJ FINANCIAL	0.07% JP3902900004
STRYKER CORP	0.07% US8636671013
AUTOMATIC DATA PROC.	0.07% US0530151036
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.07%
FERGUSON ENTERPRis USD0.0001	0.06% US31488V1070
WABTEC CORP	0.06% US9297401088
Income Due - NZD	0.06%
F5 NETWORKS INC	0.06% US3156161024
CARRIER GLOBAL COR COM	0.06% US14448C1045
SINGAPORE GOV. BD 2.875% 01/09/2030	0.06% SG7U32949426
THE WALT DISNEY CO	0.06% US2546871060
INTUIT INC	0.06% US4612021034
FIRST SOLAR INC	0.06% US3364331070
GOLDMAN SACHS GROUP INC.	0.06% US38141G1040
CANADIAN PAC KANS COM NPV	0.06% CA13646K1084
SES FDR	0.06% LU0088087324
ALLIANZ SE-REG	0.06% DE0008404005
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.06%
RENAISSANCERE HOLDINGS LTD	0.06% BMG7496G1033
EUROFIMA EUROPAEIS 3.90% 19/12/2025	0.06% AU3CB0230548
PENTAIR PLC COM	0.06% IE00BLS09M33
PROGRESSIVE CORP	0.06% US7433151039
MARVELL TECHNOLOGY COM	0.06% US5738741041
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.06% NZLGFD02020C7
150530 4.5 GB	
AMGEN INC	0.06% US0311621009
CINTAS CORP	0.06% US1729081059
DUNEDIN CITY TREASURY 120525 PNOTE	0.06%

QUALCOMM INC	0.06% US7475251036
WATERS CORPORATION	0.06% US9418481035
IDEX CORP	0.06% US45167R1041
OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE PLC	0.06%
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.06%
CATERPILLAR INC	0.06% US1491231015
VISTA GROUP INTERNATIONAL LTD	0.06% NZVGLE0003S1
GEA GROUP AG	0.06% DE0006602006
MERCADOLIBRE INC	0.06% US58733R1023
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.06% US91282CBJ99
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.06% JP1300791P79
ADOBE INC COM	0.06% US00724F1012
ADTALEM GLOBAL EDUCATION INC	0.06% US00737L1035
ABB LTD	0.06% CH0012221716
TERUMO CORP	0.06% JP3546800008
SEVERN TRENT PLC	0.06% GB00B1FH8J72
KKR AQUEDUCT CO-INVEST L.P.PE	0.06%
FISERV INC COM	0.05% US3377381088
LAUREATE EDUCATION INC	0.05% US5186132032
PROLOGIS INC COM	0.05% US74340W1036
NORWAY GOV. BD. 1.375% 19/08/2030	0.05% NO0010875230
TAIWAN SEMICON MANUFACTURING CO LTD	0.05% TW0002330008
DELTA ELECTRONICS INC	0.05% TW0002308004
FIRST QUANTUM MINERALS LTD	0.05% CA3359341052
LVMH MOET HENNESSY VUITTON SE	0.05% FR0000121014
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 270525 TBILL	0.05%
DIF VI CO-INVEST PROJECT 3 C.V	0.05%
CENTURIA INDUSTRIAL REIT ORDINARY UNITS FULLY PAID EDP SA	0.05% AU000000CIP0
GOODMAN GROUP	0.05% PTEDP0AM0009
MSTB03- WEST PAC	0.05% AU000000GMG2
ZURICH FINANCIAL SERVICES	0.05%
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.05% CH0011075394
KONINKLIJKE AHOLD DELHAIZE NV	0.05% US91282CCB54
CYBERARK SOFTWARE LTD	0.05% NL0011794037
CBRE GROUP INC CLASS A	0.05% IL0011334468
TOYOTA MOTOR CORP	0.05% US12504L1098
DUNEDIN CITY TREASURY 240425 PNOTE	0.05% JP3633400001
STRIDE INC	0.05%
AUSTRALIAN CAP. TE 4.75% 23/10/2030	0.05% US86333M1080
SIKA AG	0.05% AU3SG0003106
MORGAN STANLEY	0.05% CH0418792922
SONY CORP	0.05% US6174464486
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.05% JP3435000009
MACQUARIE GROUP LTD	0.05% JP1103711P74
SUMITOMO MITSUI FINANCIAL GROUP	0.05% AU000000MQG1
INSULET CORP	0.05% JP3890350006
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.05% US45784P1012
WOLTERS KLUWER	0.05%
MEXICAN BONOS 7.75% 13/11/2042	0.05% NL0000395903
KIWIBANK LTD 211125 4.45 TD	0.05% MX0MGO0000R8
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.05%
TASMANIAN PUBLIC F 5.25% 23/01/2036	0.05% US912810SL35
ALTAMIRA CO-INVESTMENT SCA	0.05% AU3SG0003130
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.05%
DOLLARAMA INC	0.05%
CHRISTCHURCH CITY HOLDINGS LIMITED 170425 PNOTE	0.05% CA25675T1075
RABOBANK NEW ZEALAND LTD 160425 RCD	0.05%
TOYOTA FINANCE NEW ZEALAND LTD 020525 PNOTE	0.05%
CHRISTCHURCH CITY HOLDINGS LIMITED 200525 PNOTE	0.05%
WELLINGTON REGIONAL COUNCIL 210525 PNOTE	0.05%
GILEAD SCIENCES INC	0.05% US3755581036

PFIZER INC COM	0.05% US7170811035
EDWARDS LIFESCIENCES CORP	0.05% US28176E1082
SUN COMMUNITIES INC	0.05% US8666741041
SPIRAX SARCO ENG ORD	0.05% GB00BWFGQN14
KBC GROUP NV	0.05% BE0003565737
LOBLAW COMPANIES LTD	0.05% CA5394811015
PEMBINA PIPELINE	0.05% CA7063271034
ASHTAD GROUP PLC	0.05% GB0000536739
TREASURY CORP OF V 4.75% 15/9/2036	0.05% AU3SG0002710
CITIGROUP INC USD	0.05% US1729674242
RABOBANK NEW ZEALAND LTD 200226 RCD	0.05%
QUEENSLAND TSY. 4.50% 22/8/2035	0.05% AU3CB0296580
CSL LIMITED	0.05% AU000000CSL8
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.05% NZHNZD0008L2
AXIUM INFRASTRUCTUPE	0.05%
ICON PLC	0.05% IE0005711209
WATTS WATER TECHNOLOGIES INC	0.05% US9427491025
T MOBILE US INC COM	0.05% US8725901040
MOTOROLA SOLUTIONS INC	0.05% US6200763075
WILLIAMS COMPANIES INC	0.05% US9694571004
GREATER WELLINGTON REGIONAL COUNCIL 130625 PNOTE	0.05%
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.05% AU0000018442
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.05% NZGOVDT429C7
BANK OF NEW YORK MELLON CORP	0.05% US0640581007
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.05% US912810TT51
KONINKLIJKE KPN NV	0.05% NL0000009082
BUILDERS FIRSTSOURCE INC	0.05% US12008R1077
KEYENCE CORP NPV	0.05% JP3236200006
MUENCHENER RUECKVER RG-REG	0.05% DE0008430026
SPOTIFY TECHNOLOGY COM	0.05% LU1778762911
DBS GROUP HOLDINGS LTD	0.05% SG1L01001701
AMERICAN EXPRESS USD	0.05% US0258161092
ASTRAZENECA PLC SPONS ADR	0.05% US0463531089
OREILLY AUTO NEW COM	0.05% US67103H1077
LEGAL & GENERAL GROUP PLC	0.05% GB0005603997
FERGUSON ENTERPRISE USD 0.0001	0.05% US31488V1070
MARSH & MCLENNAN COM	0.05% US5717481023
SCHWAB (CHARLES) CORP	0.05% US8085131055
BLOCK INC	0.05% US8522341036
AIRSERVICES AUSTRA 3.25% 15/05/2026	0.05% AU3CB0237444
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.04% IT0005534141
US. TSY. INFL. 2.125% IL 15/02/2041	0.04% US912810QP66
HITACHI NPV	0.04% JP3788600009
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFERRED	0.04% AU000000TLX2
DUNEDIN CITY TREASURY 170625 PNOTE	0.04%
ADVANCED DRAINAGE SYTEMS INC	0.04% US00790R1041
HYDRO ONE LTD	0.04% CA4488112083
CHENIERE ENERGY INC	0.04% US16411R2085
HERMES INTERNATIONAL	0.04% FR0000052292
VERTEX PHARMACEUTICALS INC	0.04% US92532F1003
CRH PUBLIC LIMITED ORD SHS	0.04% IE0001827041
INGENIA COMMUNITIES GROUP	0.04% AU000000INA9
SANOFI SA	0.04% FR0000120578
CHUBB LIMITED ORD	0.04% CH0044328745
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M BONOS	0.04% MX0MGO0000B2
NATWEST MKTS. 5.022% 21/03/2030	0.04% USG6382RGF94
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.04%
INTERCONTINENTAL EXCHANGE INC	0.04% US45866F1049
CROWDSTRIKE HOLDINGS INC	0.04% US22788C1053
MEXICAN BONOS 8.00% 07/11/2047	0.04% MX0MGO0000102

US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.04% US91282CGP05
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.04%
BUZZARD MIDSTREAM	0.04%
KSL CAPITAL PARTNERS CV I	0.04%
MIZUHO FINANCIAL GROUP INC	0.04% JP3885780001
CENCORA INC COM	0.04% US03073E1055
GSK PLC SPON ADS EACH REP 2 ORD SHS	0.04% US37733W2044
COMPAGNIE DE SAINT-GOBAIN	0.04% FR0000125007
ARCADIS NV	0.04% NL0006237562
COMCAST CORP	0.04% US20030N1019
AUSTRALIA GOVERNME 3.25% 21/04/2025	0.04% AU3TB0000168
LANDESKREDITBANK B 4.25% 07/08/2025	0.04% AU3CB0223097
SPAIN GOV. BD. 0.50% 30/04/2030	0.04%
ARISTA NETWORKS INC	0.04% US0404132054
AZEK COMPANY INC	0.04% US05478C1053
VOLKSWAGEN FINL. 3.875% 10/9/2030	0.04% XS2837886287
NOMAD FOODS LTD	0.04% VGG6564A1057
SOUTHERN CO COM USD	0.04% US8425871071
SMURFIT WESTROCK P ORD USD0.001 DI	0.04% IE00028FXN24
VEEVA SYSTEMS INC	0.04% US9224751084
WELLINGTON CITY COUNCIL 180825 PNOTE	0.04%
BANCO BICAYA ARGENTARIA SA	0.04% ES0113211835
JOHNSON CONTROLS I 5.50% 19/04/2029	0.04% US477921AA87
UBS GROUP AG	0.04% CH0244767585
WAYPOINT REIT FULLY PAID ORDINARY UNITS STAPLED SECURITIES	0.04% AU0000088064
KEYERA CORP COM	0.04% CA4932711001
NEW ZEALAND GOV. 1.75% 15/5/2041	0.04%
COLGATE PALMOLIVE	0.04% US1941621039
BANCO SANTANDER CENTRAL HISP	0.04% ES0113900J37
US. TSY. NOTE/BON 0.625% 15/5/2030	0.04% US912828ZQ64
VITAL FARMS INC	0.04% US92847W1036
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.04% US91282CAU53
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.04% AU0000097495
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.04% NZHNZD0935L6
AENA SME S.A.	0.04% ES0105046009
ROLLINS INC	0.04% US7757111049
POPULAR INC COM USD6 POST REV SPLIT	0.04% PR7331747001
BRISTOL MYERS SQUIBB COMPANY	0.04% US1101221083
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.04% DE000A3LWGF9
SSE PLC	0.04% GB0007908733
US TREASURY N/B 4.12% 15/NOV/2032	0.04% US91282CFV81
SMITH A.O CORP	0.04% US8318652091
BANCO SANTANDER 5.439% 15/07/2031	0.04% US05964HBG92
TOKIO MARINE HOLDINGS INC	0.04% JP3910660004
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.04%
EDISON INTERNATIONAL	0.04% US2810201077
UNICREDIT SPA	0.04% IT0005239360
ZIMMER BIOMET HLDG 5.20% 15/09/2034	0.04% US98956PAZ53
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.04% MYBMX1100044
STARBUCKS CORP	0.04% US8552441094
KBC GRP. F2V 16/10/2030	0.04% US48241FAD69
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.04% US60687YCZ07
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.04%
XERO LIMITED ORDINARY FULLY PAID	0.04% NZXROE0001S2
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.04% DE000DL19VB0
SHERWIN WILLIAMS COM	0.04% US8243481061
SANTANDER UK 3.346% 25/03/20302030	0.04% XS3032020136
ORBIA ADVANCE CO 1.875% 11/05/2026	0.04% USP7S81YAB11
COLOMBIAN TES 6.00% 28/4/2028	0.04% COL17CT02914
TETRA TECH ORD SHS	0.04% US88162G1031
EMERSON ELECTRIC CO	0.04% US2910111044
MEDTRONIC PLC	0.04% IE00BTN1Y115

FERRARI NV COM	0.03% NL0011585146
AGCO CORP	0.03% US0010841023
NETHERLANDS GOV. B 2.50% 15/01/2033	0.03% NL0010071189
ANALOG DEVICES INCORPORATED COM	0.03% US0326541051
BLACKSTONE INC	0.03% US09260D1072
SOCIETE GENERALE F2V 19/01/202828	0.03% US83368RBH49
HSBC HLDGS. F2F 22/05/20300000	0.03% US404280CC17
MITSUBISHI UFJ FINL. F2V 20/07/2027	0.03% US606822BY90
BNP PARIBAS SA	0.03% FR0000131104
THE CIGNA GROUP	0.03% US1255231003
SNAM SPA	0.03% IT0003153415
RECRUIT HLDGS CO LNPV	0.03% JP3970300004
NEXTRACKER INC	0.03% US65290E1010
UNITED UTILITIES GROUP PLC	0.03% GB00B39J2M42
ZF EUR. FIN. 4.75% 31/01/2029	0.03% XS2757520965
MICRON TECHNOLOGY INC USD	0.03% US5951121038
PARKER HANNIFIN CORP	0.03% US7010941042
NORWAY GOV. BD. 1.50% 19/02/2026	0.03% NO0010757925
CREDIT AGRICOLE SA	0.03% FR0000045072
INFINEON TECHNOLOGIES AG	0.03% DE0006231004
AXA	0.03% FR0000120628
TECNOGLASS INC	0.03% KYG872641009
VODACOM GROUP PTY LTD	0.03% ZAE000132577
CLEAN HARBORS INC	0.03% US1844961078
PFIZER INV. ENTS. 5.30% 19/05/2053	0.03% US716973AG71
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.03% NO0010930522
CHURCH & DWIGHT CO	0.03% US1713401024
MANULIFE FINANCIAL CORP	0.03% CA56501R1064
SIMON PROPERTY GROUP INC USD	0.03% US8288061091
SVENSK EXPORTKRED 4.625% 28/11/20251/2025 USD G	0.03% US87031CAH60
CAISSE D AMORTISSE 4.00% 25/01/202601/2026 USD1000 35	0.03% XS2580310246
REGS	
AON PLC IE COM CL A	0.03% IE00BLP1HW54
US BANCORP FRN 21/05/2032CC	0.03% XS2823993261
ATMOS ENERGY CORP	0.03% US0495601058
DEV. BANK OF JAPAN 3.25% 28/04/202727 USD1000 GG26	0.03% XS2470975033
HARTFORD INSURANCE GROUP INC T	0.03% US4165151048
GETLINK SE	0.03% FR0010533075
NETHERLANDS GOV. B 0.25% 15/07/2029	0.03% NL0013332430
CAIXABANK SA F2V 30/5/20340 36	0.03% XS2630417124
GAZTRANSPORT ET TECHNIGAZ SA	0.03% FR0011726835
KLA TENCOR CORPORATION COM	0.03% US4824801009
L'OREAL	0.03% FR0000120321
PINNACLE WEST CAPITAL	0.03% US7234841010
LOWE'S COS INC	0.03% US5486611073
CHROMA ATE INC	0.03% TW0002360005
EUR BNP PARIBAS A/C	0.03%
OVERSEA-CHINESE BANKING CORP	0.03% SG1S04926220
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.03% US91282CDY49
UK. GILT 1.75% 7/9/2037	0.03% GB00BZB26Y51
HCA HEALTHCARE INC	0.03% US40412C1018
NEW YORK LIFE GBL. F FRN 24/07/2029	0.03% AU3FN0089843
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.03% US9128286T26
ILLINOIS TOOL WORKS	0.03% US4523081093
OVERSEA-CHINESE BANK FRN 08/03/2027	0.03% AU3FN0085312
SPAIN GOV. BD. 1.85% 30/07/2035	0.03% ES0000012E69
ENEOS HOLDINGS INC	0.03% JP3386450005
INTEL CORP	0.03% US4581401001
CROWN HOLDINGS INC	0.03% US2283681060
INTESA SANPAOLO SPA	0.03% IT0000072618
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.03% JP1201111968
GSK PLC	0.03% GB00BN7SWP63
DIGITAL REALTY TRUST INC	0.03% US2538681030

PORTLAND GENERAL ELECTRIC COMPANY	0.03%	US7365088472
BANCO SANTANDER S 3.375% 11/1/20300000 41	0.03%	ES0413900913
SEA LTD	0.03%	US81141R1005
LAM RESEARCH CORP COM USD 0.001 P S	0.03%	US5128073062
GOODMAN PROPERTY TRUST	0.03%	NZCPTE0001S9
CITIGROUP F2F 05/11/2030	0.03%	US17308CC539
DUNEDIN CITY TREASURY 070425 PNOTE	0.03%	
KINGSPAN GROUP PLC	0.03%	IE0004927939
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.03%	NZGOVDT530C2
DEUTSCHE BOERSE AG	0.03%	DE0005810055
3M CO	0.03%	US88579Y1010
TAUPO DISTRICT COUNCIL 300725 PNOTE	0.03%	
HOCHTIEF AG	0.03%	DE0006070006
PG AND E CORP	0.03%	US69331C1080
SEMPRA F2V 01/10/2054	0.03%	US816851BS71
AXA SA AXA SA F2F PERP	0.03%	XS2737652474
TELEFONICA BRASIL SA	0.03%	BRVIVTACNORO
T-MOBILE USA 4.70% 15/01/2035	0.03%	US87264ADM45
UK. GILT 4.25% 31/07/2034	0.03%	GB00BQC82C90
CONSTELLATION SOFTWARE COM	0.03%	CA21037X1006
SINGAPORE TELECOMM NPV B/L 100	0.03%	SG1T75931496
RAIFFEISEN BANK INTE F2V 18/6/2032	0.03%	XS2189786226
GE AEROSPACE	0.03%	US3696043013
NORWAY GOV. BD. 2.00% 26/04/2028	0.03%	NO0010821598
CNH INDL. CAP. 5.10% 20/04/2029	0.03%	US12592BAS34
NATL. BANK OF GREECE F2F 29/01/2029	0.03%	XS2756298639
KIMBERLY CLARK CORP	0.03%	US4943681035
NEC ELECTRONICS CORP	0.03%	JP3164720009
MOODYS CORPORATION	0.03%	US6153691059
THERMO FISHER SCIE 5.00% 31/01/2029	0.03%	US883556DA77
OMNES CO-INVEST TA G - EUR	0.03%	
SOUTHERN CALIFORNI 5.90% 01/03/2055	0.03%	US842400JH78
PNC FINANCIAL SERVICES GROUP	0.03%	US6934751057
HEARTLAND GROUP HLNPV	0.03%	NZHGHE0007S9
GE VERNOVA ORS SHS	0.03%	US36828A1016
Outstanding Settlement Receipts - NZD	0.03%	
ONEMAIN HOLDINGS INC	0.03%	US68268W1036
GBP BNP PARIBAS A/C	0.03%	
CREDIT SUISSE GRP. F2F 1/3/2029	0.03%	CH1214797172
MS. F2F 13/02/2032	0.03%	US6174468U61
VICI PROPERTIES INC	0.03%	US9256521090
KOREA HOUSING FIN 4.082% 25/09/2027	0.03%	XS2678945317
ELIA GROUP SA/NV	0.03%	BE0003822393
BANK OF AMERICA F2F 25/10/2035	0.03%	US06051GMD87
AGREE REALTY CORP	0.03%	US0084921008
TEVA PHARM. FIN. 7.875% 15/09/2031	0.03%	XS2592804194
EQUINIX EUR. 2 FIN 3.65% 03/09/2033	0.03%	XS2892321501
INDONESIA TSY. BD. 7.50% 15/06/2035	0.03%	IDG000013509
JPM. CHASE F2F 4/2/2032	0.03%	US46647PBX33
HA SUSTAINABLE INFRASTRUCTURE CAPITAL INC	0.03%	US41068X1000
CAIXABANK SA F2F 14/11/2030	0.03%	XS2555187801
AUSNET SERVS. HLD 1.625% 11/03/2081	0.03%	XS2308313860
KINDER MORGAN 5.30% 1/12/2034	0.03%	US49456BAG68
LENNOX INTL INC COM	0.03%	US5261071071
T-MOBILE USA 3.875% 15/04/2030	0.03%	US87264ABF12
USAA CAPITAL CORP 2.125% 1/5/2030604 2.125%	0.03%	US90327QD552
01/05/2030		
AXON ENTERPRISE I COM USD 0.00001	0.03%	US05464C1018
EXPEDIA GRP. 5.40% 15/2/2035	0.03%	US30212PBL85
VESTAS WIND SYSTEM	0.03%	DK0061539921
OLD MUTUAL LTD NPV	0.03%	ZAE000255360
HILTON WORLDWIDE H COM	0.03%	US43300A2033
HOYA CORPORATION JPY	0.03%	JP3837800006
CITIGROUP FRN 04/03/2029	0.03%	US17327CAW38
LANDIS AND GYR GROUP AG	0.03%	CH0371153492

NATWEST MKTS. 5.41% 17/05/2029	0.03% USG6382G7P18
THE TORONTO DOMINION BANK	0.03% CA8911605092
US. TSY. NOTE/BON 4.125% 31/07/20312031	0.03% US91282CLD10
ING GROEP FRN 17/08/2031	0.03% XS3002547563
MEXICAN BONOS 7.75% 23/11/2034	0.03% MX0MGO0000U2
AIRSERVICES AUSTRA 5.00% 15/05/2031	0.03% AU3CB0309938
PROLOGIS INTL. FND 1.75% 15/03/2028TN 15/03/28	0.03% XS1789176846
EUR125000 4	
SKELLERUP HOLDINGS LIMITED	0.03% NZSKXE0001S8
UNITED STATES TREA 4.25% 30/11/20262026 USD1000 BL-2026	0.03% US91282CLY56
NINTENDO CO LTD	0.03% JP3756600007
EXPORT-IMPORT BANK O FRN 26/06/2026	0.03% AU3FN0079117
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-2031	0.03% US91282CLJ89
STANDARD CHARTERED B FRN 30/08/2027	0.03% AU3FN0090874
BENDIGO & ADELAIDE B FRN 28/11/2029	0.03% AU3FN0094165
LLOYDS BANKING GRP. 4.5% 11/1/2029	0.03% XS2569069375
LONDON STOCK EXCHANG	0.03% GB00B0SWJX34
SUN LIFE FINANCIAL INC	0.03% CA8667961053
UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-2031	0.03% US91282CKW00
DAI ICHI MUTUAL LIFE INSURANCE TEMP	0.03% JP3476480003
MEXICAN BONOS 8.50% 18/11/2038	0.03% MX0MGO0000J5
AEGON FNDG. 5.50% 16/04/202704/2027	0.03% USU0158VAA62
MEDTRONIC 4.375% 15/03/2035	0.03% US585055BT26
MS. BANK NA F2F 26/05/202828	0.03% US61690U8B93
CHINA CONSTRUCTION BANK NZ LTD 090226 FRN	0.03% NZCCBDT014C9
FAIRFAX FINL HOLDINGS LTD CAD	0.03% CA3039011026
NORDEA BANK ABP F2V 25/2/2029	0.03% XS3009452528
EIFFAGE INC	0.02% FR0000130452
Outstanding Settlement Receipts - EUR	0.02%
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.02% JP1103471H66
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.02% US11133T1034
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.02% FR001400OHF4
BNP PARIBAS NOMINEES	0.02%
ENBRIDGE INC	0.02% CA29250N1050
ROYAL BANK OF CANADA FRN 04/02/2031	0.02% US78017DAC20
US. T-BILL. 0.00% 01/04/20252025 USD100	0.02% US912797NT05
INDEPENDENCE REALTY TRUST INC	0.02% US45378A1060
AUSTRALIA & NEW ZEAL FRN 21/05/202727	0.02% XS2822525205
KOREA ELEC. POWER 4.75% 13/02/2028	0.02% USY4907LAL63
MEXICAN BONOS 7.50% 3/6/2027MXN M BONOS	0.02% MX0MGO0000D8
TORONTO-DOMINION BAN FRN 17/12/2029	0.02% US89115A3D29
HYUNDAI CAPITAL AMER FRN 24/06/2027EGS	0.02% US44891CDE03
KROGER CO COM	0.02% US5010441013
CADENCE DESIGN SYSTEMS INC	0.02% US1273871087
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.02% USY555CGAA01
COPART INC	0.02% US2172041061
ONEOK INC	0.02% US6826801036
UNITED STATES TRE 3.625% 30/09/2031/2031 USD Q-2031	0.02% US91282CLM19
KINDER MOR INC DEL COM	0.02% US49456B1017
US. TSY. NOTE/BON 4.375% 30/11/2028	0.02% US91282CJN20
GARMIN ORD	0.02% CH0114405324
DUPONT DE NEMOURS INC	0.02% US26614N1028
BARRATT REDROW PLC	0.02% GB0000811801
US. T-BILL. 0.00% 12/06/20252025 USD100	0.02% US912797LN52
BANCA TRANSILVANIA F2F 27/04/20277/04/27 EUR1000	0.02% XS2616733981
MITSUBISHI ESTATE	0.02% JP3899600005
PAYPAL HOLDINGS INC	0.02% US70450Y1038
US BANCORP	0.02% US9029733048
BANK OF AMERICA F2F 23/07/2031	0.02% US06051GJF72
AMERICAN TOWER 1.50% 31/01/20280	0.02% US03027XBJ81
KDDI CORP NPV TEMP	0.02% JP3496400007

MONDELEZ INTERNATIONAL INC	0.02% US6092071058
ENEL F2V PERP	0.02% XS2312744217
CELLNEX FIN. 0.75% 15/11/20265% 15/11/2026	0.02% XS2300292617
ING GROEP F2F 11/9/2034	0.02% US456837BH52
KEURIG DR PEPPER INC	0.02% US49271V1008
BRAMBLES LIMITED	0.02% AU000000BXB1
PACIFIC GAS & ELEC 6.70% 01/04/2053	0.02% US694308KK29
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.02% US91282CGQ87
NORDIC INV. BANK 2.40% 22/09/2025	0.02% AU3CB0287639
SANTANDER UK GRP. HL F2V 08/05/2026	0.02% XS1816338914
N/WIDE. B/SOC. 5.127% 29/07/20295.127% 29/07/2029	0.02% US63861VAK35
WESTPAC BANKING CORPORATION	0.02% AU000000WBC1
UBS GRP. F2F 13/09/2030	0.02% US902613BL18
KOREA DEV. BANK/T 1.375% 25/04/2027	0.02% US500630DN56
US. TSY. NOTE/BON 4.625% 15/02/2035/2035 USD100 B-2035	0.02% US91282CMM00
GENERALI	0.02% IT0000062072
MBANK F2F 11/09/2027	0.02% XS2680046021
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.02% JP1400141M51
VITAL HEALTHCARE PROPERTY TRUST	0.02% NZCHPE0001S4
FEDERATION DES CAI 5.25% 26/04/20299	0.02% US31429KAL70
US. TSY. NOTE/BON 3.875% 31/12/2027	0.02% US91282CGC91
AES 5.45% 01/06/2028	0.02% US00130HCH66
EXPERIAN GROUP LTD	0.02% GB00B19NLV48
COLOMBIAN TES 7.25% 18/10/2034	0.02%
INGERSOLL RAND IN 5.197% 15/06/2027	0.02% US45687VAC00
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.02% US05964HAQ83
INTL. BANK FOR RECON STP 31/07/2033	0.02% XS2884011011
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000	0.02% XS2606297864
2023-6	
MASTERCARD 4.55% 15/01/2035	0.02% US57636QBC78
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.02%
NEW HAMPSHIRE BUSIN ADJ 7/1/2033	0.02% US63609FAC32
PAYCHEX INC	0.02% US7043261079
PG&E REC. FNDG. 5.529% 01/06/2049	0.02% US71710TAJ79
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.02% NZIIBDT005C5
GILEAD SCIENCES 5.55% 15/10/205300	0.02% US375558CA99
HALEON UK CAPITAL 2.875% 18/09/2028	0.02% XS2902024772
ASSURANT INC	0.02% US04621X1081
SOCIETE GENERALE 4.677% 15/6/20276 4.677% 15/06/2027	0.02% US83368TBM99
AUCKLAND COUNCIL 070525 PNOTE	0.02%
XIAOMI CORP	0.02% KYG9830T1067
YARA INTL. 4.75% 01/06/2028D2000 144A	0.02% US984851AF24
UNILEVER CAP. 4.625% 12/08/2034	0.02% US904764BV84
ELIA GROUP XX	0.02% DU00ELIAGRP4
NOVARTIS CAP. 3.80% 18/09/2029	0.02% US66989HAT59
NEXTERA ENERGY CAP 2.25% 1/6/2030	0.02% US65339KBR05
GENUS PLC	0.02% GB0002074580
TEMASEK FINANCIAL 1.50% 1/3/20288 EUR150000 15	0.02% XS1373131546
TRADE DESK INC	0.02% US88339J1051
CNH INDL. 3.75% 11/6/2031	0.02% XS2829592679
AFRICAN DEV. BANK AFRICAN DEV. BANK F2V PERP	0.02% US008281BF39
DEUTSCHE BANK AG/NEW F2F 10/01/202973% 10/01/2029	0.02% US25160PAQ00
FUJIKURA LIMITED	0.02% JP3811000003
TRUIST FINL CORP COM	0.02% US89832Q1094
CAP. ONE FINL. F2F 26/7/2030	0.02% US14040HDG74
MARRIOTT INTL. MD 5.50% 15/04/2037	0.02% US571903BU68
JPM. CHASE F2F 22/7/2030	0.02% US46647PEJ12
ENPHASE ENERGY INC	0.02% US29355A1079
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000	0.02% US912810TX63
BONDS02/2054	

US. TSY. NOTE/BOND 4.25% 15/11/20344 USD F-2034	0.02% US91282CLW90
PUBLIC STORAGE	0.02% US74460D1090
LIFE360 INC	0.02% AU0000045098
HYUNDAI CAPITAL AM 5.80% 26/6/2025	0.02% US44891CCF86
WAL MART DE MEXICO	0.02% MX01WA000038
CONSTELLATION ENERGY CORP	0.02% US21037T1097
FAIR ISAAC CORPORATION	0.02% US3032501047
CUMMINS INC	0.02% US2310211063
GOODMAN GRP.	0.02% AU000000GMG2
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.02% US9128282A70
JYSKE BANK A/S 0.25% 17/FEB/2028	0.02% XS2409134371
TRANSPower NEW ZEALAND LTD 040925 1.735 GB	0.02% NZTRPD0070L9
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000	0.02% US912810UA42
BONDS05/2054	
ENDESA SA	0.02% ES0130670112
APTIV PLC / APTIV GL F2V 15/12/205454	0.02% US03837AAD28
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.02% US91282CHT18
HONG KONG EXCHANGE & CLEAR	0.02% HK0388045442
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN	0.02%
TARGA RESOURCES IN COM	0.02% US87612G1013
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.02%
RESTAURANT BRANDS NEW ZEALAND LTD	0.02% NZRBDE0001S1
MIPS AB	0.02% SE0009216278
FORTINET INC COM	0.02% US34959E1091
ITALGAS SPA	0.02% IT0005211237
BPCE F2F 18/01/2030	0.02% US05571AAV70
OMEGA HEALTHCARE INVESTORS	0.02% US6819361006
VERISK ANALYTICS I COM	0.02% US92345Y1064
DEUTSCHE BANK AG DEUTSCHE BANK AG F2V PERP	0.02% DE000A383JS3
JAPAN ELEVATOR SERVICE HOLDINGS CO LTD	0.02% JP3389510003
METROPOLITAN LIFE GB FRN 11/07/2029	0.02% AU3FN0089405
DEXUS WHOLESALE SHOPPING CENTRE FUNDPE	0.02%
ZOETIS INC	0.02% US98978V1035
SUN COMMUNITIES OP 4.20% 15/04/2032	0.02% US866677AH07
OTIS WORLDWIDE COR COM	0.02% US68902V1070
MERCURY NZ 5.247% 21/03/2031	0.02% AU3CB0319382
SOCIETE GENERALE F2F 28/09/2029	0.02% FR001400KZQ1
DANSKE BANK F2F 09/01/2032	0.02% XS2741808898
ROYAL BANK OF CANADA F2F 18/10/20288 USD	0.02% US78017FZS54
VODAFONE GROUP ORD	0.02% GB00BH4HKS39
ABN AMRO BANK 4.375% 20/10/2028	0.02% XS2613658710
DNB BANK F2F 05/11/2030	0.02% US23341CAE30
BNP PARIBAS F2F 26/9/2032	0.02% FR001400KY44
MASTERCARD 4.875% 09/05/2034	0.02% US57636QAZ72
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.02% US91282CHK09
QUEST DIAGNOSTICS	0.02% US74834L1008
NEDERLANDSE WATERS 2.25% 04/09/202525	0.02% AU3CB0287019
VOLKSWAGEN BANK 4.625% 3/5/2031	0.02% XS2617457127
DEUTSCHE TELEKOM 4.375% 21/6/2028	0.02% US25156PBB85
UNITED OVERSEAS BANK	0.02% SG1M31001969
METLIFE INC	0.02% US59156R1086
RAIFFEISENBANK AS FRN 09/JUN/2028	0.02% XS2348241048
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.02% AU000000ANZ3
REALTY INC. 2.20% 15/06/2028	0.02% US756109BJ21
ZSCALER INC	0.02% US98980G1022
GS. GRP. F2F 25/04/2030	0.02% US38141GA872
OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI	0.02%
BMW INTL. INV. 3.25% 17/11/2028	0.02% XS2823825711
BLACKSTONE PP EUR HOLD 1.0% 04/MAY/2028	0.02% XS2338355014
BRITISH STERLING POUND	0.02%
COREBRIDGE FINL. 3.65% 5/4/2027	0.02% US21871XAD12
GROUPE DES ASSURAN 3.75% 30/04/2029	0.02% FR001400PT38
BRIXMOR OPERATING 4.05% 1/7/2030	0.02% US11120VAJ26

ATLAS COPCO AB	0.02% SE0017486889
RED ELECTRICA DE ES	0.02% ES0173093024
US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.02% US91282CKQ32
AMERIPRISE FINL. 5.70% 15/12/2028SD1000	0.02% US03076CAN65
CNA FINANCIAL CORP 3.9% 01/MAY/2029	0.02% US126117AV22
BANK OF AMERICA F2F 20/12/2028	0.02% US06051GHD43
HEIMSTADEN BOSTAD 1.625% 13/10/2031	0.02% XS2397252011
NATWEST GROUP PLC ORD	0.02% GB00BM8PJY71
AMERICAN HONDA FIN 3.95% 3/19/2032	0.02% XS3032019476
NUTANIX INC	0.02% US67059N1081
COX COMMS. 5.45% 15/09/202815/09/2028	0.02% US224044CR68
APPLOVIN CORP	0.02% US03831W1080
US. TSY. NOTE/BOND 4.50% 15/11/20544 USD1000 BONDS 11/54	0.02% US912810UE63
COX COMMUNICATIONS 5.70% 06/15/2033USD1000 144A	0.02% US224044CS42
4.50% 15/04/2027	0.02% NZGOVDT427C1
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.02% DE0001135432
VULCAN MATERIALS CO	0.02% US9291601097
QUANTA SERVICES INC	0.02% US74762E1029
SULZER AG	0.02% CH0038388911
BARCLAYS PLC	0.02% GB0031348658
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.02% DE0001102580
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.02% US9128283F58
MEDALLION TRUST SERIES 201 1 A1-R FRN 21/01/2052	0.02% AU3FN0093159
PACCAR INC	0.02% US6937181088
BNP PARIBAS F2V 31/03/2032EGS	0.02% FR0014009HA0
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST	0.02% US4281031058
CITIBANK NA 5.803% 29/9/2028	0.02% US17325FBB31
UTD. UTILITIES WAT 3.50% 27/02/20332033	0.02% XS3011736108
NEW ZEALAND GOV. B 4.25% 15/05/2034	0.02% NZGOVDT534C4
COLOMBIAN TES 7.50% 26/08/2026	0.02% COL17CT02625
AVALONBAY COMMUNITIES INC	0.02% US0534841012
AXA F2F 07/10/2041	0.02% XS2314312179
BUREAU VERITAS SA	0.02% FR0006174348
DISCOVER FINANCIAL SERVICES	0.02% US2547091080
SENTINELONE INC	0.02% US81730H1095
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.02% MX0MGO0001E4
NATL. GRID NORTH 4.151% 12/9/2027	0.02% XS2680745119
WELLTOWER 3.10% 15/01/2030	0.02% US95040QAJ31
PENSKE TRUCK LEASI 4.40% 01/07/2027/07/2027 USD1000 144A	0.02% US709599BN39
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.02% MX0MGO0000H9
US TREASURY N/B 4.0% 15/NOV/2042	0.02% US912810TM09
AMERICAN INTERNATIONAL GROUP	0.02% US0268747849
METRO INC - A	0.02% CA59162N1096
JPM. CHASE F2F 22/04/2035	0.02% US46647PEH55
IBM INTL. CAP. PTE 4.90% 05/02/2034	0.02% US449276AE42
MS. F2F 19/04/2035	0.02% US61747YFR18
MS. F2F 28/4/2026	0.02% US6174468Q59
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.02% US91282CBS98
SNOWFLAKE INC	0.02% US8334451098
SUMITOMO ELECTRIC	0.02% JP3407400005
THERMO FISHER SCI 5.086% 10/08/203310/08/2033	0.02% US883556CX89
LAFARGEHOLCIM LTD	0.02% CH0012214059
CAIXABANK F2F 13/09/2027	0.02% US12803RAB06
KIMCO REALTY CORP	0.02% US49446R1095
TENNET HOLDING BV 1.12% 09/JUN/2041	0.02% XS2348325650
MUENCHENER RUECKVERS F2V 23/5/20423/05/2042 USD1000 144A	0.02% US62582PAA84
UNITED THERAPEUTICS CORP	0.02% US91307C1027
NISOURCE INC	0.02% US65473P1057
US TREASURY N/B 3.37% 15/MAY/2033	0.02% US91282CHC82

MARS 4.80% 1/3/2030	0.02% US571676AY11
BNP PARIBAS F2F 13/01/2027	0.02% US09659X2N16
AIB GRP. F2F 14/10/2026	0.02% US00135TAC80
CADENT FIN. 0.625% 19/03/2030EUR100000	0.02% XS2320438653
BANCO SANTANDER F2V 15/07/2028	0.02% US05964HBF10
STOCKLAND	0.02% AU000000SGP0
OTIS WORLDWIDE 2.565% 15/2/2030	0.02% US68902VAK35
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.02% US91282CLF67
SUMITOMO MITSUI TS 5.20% 7/3/2027	0.02% US86563VBP31
BARCLAYS FRN 25/02/2031	0.02% US06738ECY95
HOUSING NEW ZEALA 2.247% 05/10/20260000	0.02% NZHNZD0001L7
BANK OF IRELAND GRP. F2V 16/09/2026	0.02% US06279JAC36
SK HYNIX 6.25% 17/1/2026	0.02% USY8085FBJ85
US. T-BILL. 0.00% 22/05/20252025 USD100	0.02% US912797NM51
CLOUDFLARE INC	0.02% US18915M1071
NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26	0.02% NZLGFD014C0
NZD10000 REGS	
COMMONWEALTH BANK OF AUSTRALIA	0.02% AU000000CBA7
FMG RES. AUGUST 20 4.50% 15/09/2027	0.02% USQ3919KAM38
BARCLAYS F2F 25/02/2036	0.02% US06738ECZ60
BRISTOL-MYERS SQUI 3.40% 26/07/2029	0.02% US110122CP17
ORSTED AS	0.02% DK0060094928
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.02% US912810TL26
GENESIS ENERGY LTD	0.02% NZGNEE0001S7
BANQUE FEDERATIVE 4.753% 13/07/202713/07/2027	0.02% US06675DCE04
USD1000 144A	
MEIJI YASUDA LIFE IN FRN 11/06/2055	0.02% USJ41838AQ65
ELECTRICITE DE FRANCE SA 3.37% PERP	0.02% FR0013534336
JPM. CHASE F2F 24/01/2036	0.02% US46647PEW23
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.02% AU0000274706
CANADIAN IMPERIAL BA FRN 20/12/2027	0.02% AU3FN0094678
NATWEST GRP. F2F 14/9/2029	0.02% XS2387060259
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.02% US91282CCH25
HENKEL AG & CO KGAA NON VTG PREF	0.02% DE0006048432
CHIPOTLE MEXICAN GRILL ORD	0.02% US1696561059
E.ON SE	0.02% DE000ENAG999
INGERSOLL RAND INC	0.02% US45687V1061
DEUTSCHE BANK F2V 26/2/2029	0.02% XS3008530134
GRAINGER W W INC	0.02% US3848021040
ABBVIE 4.05% 21/11/2039	0.02% US00287YCA55
FORD MOTOR CREDIT 4.95% 28/05/2027	0.02% US345397C270
ABN AMRO BANK F2V PERPS	0.02% XS2131567138
US TREASURY N/B 2.87% 15/MAY/2032	0.02% US91282CEP23
CADILLAC FAIRVIEW PRP TR 4.12% 01/FEB/2029	0.02% US68327LAC00
SWISS RE AG	0.02% CH0126881561
CO OPERATIVE BANK HL F2V 19/09/2028	0.02% XS2884724837
BNP PARIBAS F2F 11/07/2030	0.02% FR0014007LK5
NIBC BANK 6.00% 16/11/2028	0.02% XS2713801780
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.02% US912810QB70
ALLIANZ ALLIANZ F2V PERP	0.02% USX10001AA78
TENNET HLDG. 2.125% 17/11/20290000 25	0.02% XS2478299204
MSCI INC	0.02% US55354G1004
UNITED KINGDOM GIL 1.25% 31/7/2051	0.02% GB00BLH38158
RCI BANQUE 4.625% 02/10/2026	0.02% FR001400KKW4
RECORDATI SPA - NEW	0.02% IT0003828271
FISERV 4.75% 15/03/2030	0.02% US337738BM99
BAXTER INTL. 2.272% 1/12/2028	0.02% US071813CP23
AIB GRP. F2F 13/9/2029	0.02% US00135TAD63
BANCO DE SABADELL 5.00% 13/10/2029	0.02% XS2898158485
CITIGROUP INC F2F 24/01/2036	0.02% US172967PU96
ING GROEP NV	0.02% NL0011821202
MODINE MANUFACTURING CO	0.02% US6078281002

US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.02% US91282CJZ59
CELLNEX TELECOM 0.75% 20/11/2031	0.02% XS2257580857
US. TSY. NOTE/BON 0.625% 15/8/2030	0.02% US91282CAE12
HEIMSTADEN BOSTAD 1.375% 24/07/2028/07/2028	0.02% XS2435611244
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.02% US91282CHZ77
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.02% NZGOVDT528C6
US TREASURY N/B 4.0% 31/OCT/2029	0.02% US91282CFT36
BANCO SANTANDER SA 3.30% 27/JUN/2029	0.02% US05971KAC36
MS. F2F 16/10/2026I	0.02% US61747YEX94
AMERIPRISE FINANCIAL INC	0.02% US03076C1062
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.02% US91282CBL46
JOHN DEERE CAP. 4.90% 11/06/20270.0% 11/06/2027	0.02% US24422EXR51
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.02% US91282CDJ71
RAIFFEISEN BANK INTL F2F 15/09/2028	0.02% XS2682093526
BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026	0.02% FR001400F794
KIA 1.75% 16/10/2026	0.02% USY4760JAA17
DEN DANSKE BANK AS DKK	0.02% DK0010274414
ELECTRICITE DE FRA 5.65% 22/04/2029	0.02% USF2893TBD75
PHILLIPS COM	0.02% US7185461040
COMCAST 4.25% 15/10/2030	0.02% US20030NCU37
COGNEX CORP COM USD	0.02% US1924221039
AT&T INC 3.65% 15/09/2059	0.02% US00206RLV23
SONOCO PRODS. 5.00% 01/09/2034	0.02% US835495AS17
UNITED RENTALS INC	0.02% US9113631090
BANCO BPM SPA 3.375% 21/01/2030	0.02% IT0005632267
CARRIER GBL. 4.125% 29/05/2028	0.02% XS2751688826
NOMURA HLDGS. 2.172% 14/07/20281000	0.02% US65535HAY53
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.02% US91282CDL28
JPM. CHASE F2F 04/02/20271000	0.02% US46647PBW59
ASSA ABLOY AB	0.02% SE0007100581
DE VOLKSBANK 4.625% 23/11/2027R100000	0.02% XS2626691906
BANCO DE CREDITO D 5.85% 11/01/2029	0.02% US05971V2E48
MEXICAN BONOS 7.75% 29/05/2031	0.02% MX0MGO0000P2
KOREA ELEC. POWER 4.875% 31/01/2027000	0.02% USY4907LAJ18
WESTPAC BANKING FRN 16/04/2029	0.02% US961214FU20
SUMITOMO MITSUI FINL FRN 15/04/20305/04/2030	0.02% US86562MDR88
AIRPORT AUTHORITY 4.875% 12/01/2026	0.02% USY000AKAJ65
ABBVIE 4.80% 15/03/2029	0.02% US00287YDS54
PROPERTY FOR INDUSTRY LTD	0.02% NZPFIE0001S5
COMMONWEALTH BANK OF FRN 27/11/20267/11/2026	0.02% US2027A1KV89
MS & AD INSURANCE GROUP HOLDINGS	0.02% JP3890310000
BOOKING HLDGS INC 4.625% 13/04/2030	0.02% US09857LAR96
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.02% US91282CAV37
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.02% US91282CCS89
ROYAL BANK OF CANA 4.65% 27/01/2026	0.02% US780082AD52
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.02% US05253JAL52
UK. GILT 0.875% 22/10/2029	0.02% GB00BJMH534
ARGENTUM NETHERLANDS F2V 01/06/2048	0.02% XS1795323952
AUSTRALIAN GOVERN 4.25% 21/04/2026	0.02% AU000XCLWAI8
SOGECAP F2F 16/05/2044GS	0.02% FR001400M1X9
CIE DE SAINT-GOBAI 3.75% 29/11/202600000 49 REGS	0.02% XS2723549528
CANADIAN GOV. BD. 2.25% 01/06/2025	0.02% CA135087D507
KOMATSU LTD JPY	0.02% JP3304200003
MICROSTRATEGY COM USD0.001 CLASS A	0.02% US5949724083
EXELIXIS INC	0.02% US30161Q1040
UK. GILT 0.50% 31/1/2029	0.02% GB00BLPK7227
PFIZER INV. ENTS. 4.45% 19/05/2026	0.02% US716973AB84
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.02% US912810RJ97
KEYCORP 2.25% 06/04/2027	0.02% US49326EEK55

EQUINIX EUR. 2 FI 3.625% 22/11/2034034	0.02% XS2941363637
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.02% MYBMS1900047
IMI ORD GBPO.2857	0.02% GB00BGLP8L22
US TREASURY N/B 3.5% 15/FEB/2033	0.02% US91282CGM73
SANWA HOLDINGS CORPORATION	0.02% JP3344400001
GS. GRP. FRN 28/01/2056	0.02% US38141GC514
BANK OF AMERICA 3.248% 21/10/2027	0.02% US06051GGA13
CRELAN F2F 28/02/2030	0.02% BE0002936178
AIR NEW ZEALAND LTD	0.02% NZAIRE0001S2
EQUIFAX 5.10% 1/6/2028	0.02% US294429AW53
NYKREDIT REALKRED 3.875% 09/07/2029	0.02% DK0030394986
ADVANTEST CORP	0.02% JP3122400009
INTESA SANPAOLO 5.125% 29/08/2031	0.02% XS2673808726
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552% 14/03/2027	0.02% US2027A1KK25
DE VOLKSBANK F2V 22/10/2030924 REGS	0.02% XS2202902636
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.02% US912810T712
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.02% US00774MAV72
HOST HOTELS & RESO 5.70% 01/07/2034	0.02% US44107TBB17
VOLKSWAGEN INTERNATIONAL FINANCE F2V PERPSUB PERP EUR100000 REGS	0.02% XS2675884576
NEDERLANDSE WATERS 3.40% 22/07/2025	0.02% AU3CB0226801
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.02%
TC ENERGY CORP	0.02% CA87807B1076
NATIONAL GRID PLC 0.25% 01/09/2028	0.02% XS2381853279
CAPCOM CO LTD	0.02% JP3218900003
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.02% CA135087XG49
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.02%
SUNCORP GRP. FRN 27/06/2034	0.02% AU3FN0081386
VENTAS INC	0.02% US92276F1003
PPL ELEC. UTILITIE 4.85% 15/02/2034	0.02% US69351UBC62
N/WIDE. B/SOC. F2F 24/7/2032	0.02% XS2866379220
METROPOLITAN EDISO 4.30% 15/01/2029	0.02% US591894CC27
PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.02% US709629AR06
ALIMENTATION COUC 3.625% 13/05/2051USD 144A	0.02% US01626PAQ90
BANCA MONTE DEI P 3.375% 16/07/203030 3.375% 16/07/2030	0.02% IT0005603367
AUTONATION 4.75% 01/06/2030	0.02% US05329WAQ50
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.02% US91282CLC37
KOREA INTERNATIONA 4.51% 10/12/2029	0.02% AU3CB0316420
KMD BRANDS LIMITED	0.02% NZKMDE0001S3
TOKYO ELECTRON LTD JPY	0.02% JP3571400005
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.02% US912810PT97
VESTEDA FIN. 4.00% 07/05/2032	0.02% XS2815987834
SWEDBANK 3.375% 29/05/2030	0.02% XS2831017467
SHINHAN BANK CO LTD FRN 26/11/2029	0.02% AU3FN0093837
BANK OF NOVA SCOTI 5.35% 7/12/2026	0.02% US06418JAA97
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.02% US912810SZ21
Income Due - JPY	0.02%
REGENERON PHARMACEUTICALS INC	0.02% US75886F1075
NSTAR ELEC. 1.95% 15/8/2031D2000	0.02% US67021CAR88
MARATHON PETROL COM	0.02% US56585A1025
GS. GRP. F2F 27/01/2032	0.02% US38141GXR00
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.02% AU3CB0234581
RADIAN GROUP INC	0.02% US7502361014
GBL. PAYMENTS 4.875% 17/03/2031	0.02% XS2597994065
NEW YORK LIFE GBL. 4.95% 07/12/2029	0.02% XS2730682528
ORACLE 5.50% 03/08/2035	0.02% US68389XDA00
SEVERN TRENT UTIL 3.875% 04/08/2035	0.02% XS2991273462
BANK OF NOVA SCOTI 4.85% 1/2/2030	0.02% US06417XAP69
HYUNDAI CARD 5.75% 24/04/2029	0.02% XS2798085416
EQUITY RESIDENTIAL	0.02% US29476L1070

BANK OF AMERICA CORP F2F 22/7/2027	0.02% US06051GJS93
UNITEDHEALTH GROU 5.625% 15/07/2054SD1000	0.02% US91324PFL13
VECTOR LIMITED	0.02% NZVCTE000157
BANCO SANTANDER F2F 18/10/2027	0.02% XS2705604077
SVENSKA HANDELSBANKEN AB 4.62% 23/AUG/2032	0.02% XS2523511165
LEASYS 4.625% 16/2/2027	0.01% XS2720896047
NETFLIX 3.625% 15/6/2030GS	0.01%
BPCE SFH 3.375%13/3/2029	0.01% FR001400KLW9
AT&T 2.25% 1/2/2032	0.01% US00206RKH48
RABOBANK NEDERLA 160625 FRN	0.01% NZRABDT019C3
ORACLE 3.60% 1/4/2050	0.01% US68389XBX21
NXP SEMICONDUCTORS	0.01% NL0009538784
DEUTSCHE BANK F2F 12/7/2028	0.01% DE000A383J95
INDONESIA TSY. BD 8.375% 15/09/2026	0.01% IDG000009507
VERTIV HOLDINGS CO	0.01% US92537N1081
US. TSY. NOTE/BOND 0.25% 31/5/2025	0.01% US912828ZT04
SELP FIN. SARL 3.75% 10/8/2027	0.01% XS2511906310
STRYKER 3.375% 11/12/2028	0.01% XS2732952838
ELIA GRP. SA/NV 3.875% 11/6/2031	0.01% BE6352705782
US. TSY. NOTE/BON 1.625% 15/08/2029	0.01% US912828YB05
ING GROEP F2F 23/05/20298 REGS	0.01% XS2624976077
PRUDENTIAL FINANCIAL INC	0.01% US7443201022
BANQUE FEDERATIVE DU F2V 16/6/203232	0.01% FR001400AY79
KBC GRP. F2F 28/11/2029	0.01% BE0002987684
AEGON NV AEGON NV F2V PERP	0.01% XS1886478806
NXP BV/NXP FDG/NXP 3.40% 01/05/2030	0.01% US62954HAY45
CAPITAL ONE FINANCIAL CORPORATION	0.01% US14040H1059
BANCO SANTANDER SA F2F 02/04/2029	0.01% XS2908735504
CIP FNDG. PTY 3.026% 16/12/2027	0.01% AU3CB0285310
ALLIANZ F2F 25/07/2055	0.01% DE000A4DFLN3
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.01% US912828ZS21
DSM 3.625% 02/07/2034	0.01% XS2852136063
VISTRA CORP	0.01% US92840M1027
DAIMLER TRUCK FIN. 2.50% 14/12/20311	0.01% US233853AH30
INVITATION HOMES INC	0.01% US46187W1071
NATIONAL BANK OF CANADA	0.01% CA6330671034
LIBERTY MUTUAL GRP 2.75% 04/05/2026EUR100000	0.01% XS1403499848
DE VOLKSBANK NV 3.625% 21/10/2031	0.01% XS2922125344
TARGA RES. 5.20% 01/07/20272027 USD1000	0.01% US87612KAA07
ATMOS ENERGY 2.625% 15/09/20290	0.01% US049560AR65
M & T BANK CORPORATION	0.01% US55261F1049
RTE RESEAU DE TRAN 3.75% 4/7/203535	0.01% FR001400J150
NN GROUP NV	0.01% NL0010773842
LOGICOR FINANCING 4.25% 18/07/2029EUR100000 16	0.01% XS2860968085
SOUTHERN POWER 1.85% 20/6/2026EUR100000 2016B	0.01% XS1435056426
Income Due - USD	0.01%
ING GROEP F2F 12/08/2029	0.01% XS2764264607
AJINOMOTO CO INC JPY	0.01% JP3119600009
KONINKLIJKE VOPAK NV	0.01% NL0009432491
EASTMAN CHEM. 5.00% 01/08/2029	0.01% US277432AZ35
NATL. GRID NORTH 4.061% 03/09/2036	0.01% XS2894931588
STORA ENSO 7.25% 15/4/2036144A	0.01% US86210MAC01
COINBASE GLOBAL INC	0.01% US19260Q1076
DANONE 3.481% 03/05/2030	0.01% FR001400PU35
CADENT FIN. 3.75% 16/04/2033UR100000	0.01% XS2801122917
BNP PARIBAS 3.625% 1/9/2029	0.01% FR001400CFW8
PUBLIC SERV. ELEC. 2.45% 15/01/2030/01/2030 USD2000 N	0.01% US74456QCB05
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.01% XS2611221032
EUROGRID 3.732% 18/10/2035	0.01% XS2919680236
TEVA PHARM. FIN. N 6.75%01/03/2028	0.01% US88167AAK79
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.01% BE0000304130
JPM. CHASE F2F 18/05/2028	0.01% XS1615079974
SOCIETE GENERALE SA	0.01% FR0000130809

US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.01% US91282CBQ33
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.01% NZGOVDT433C9
CITIGROUP F2F 08/10/20270 83	0.01% XS2063232727
NYKREDIT REALKRED 4.625% 19/01/202929 EUR100000 4	0.01% DK0030512421
LA BANQUE POSTALE 1.0% 09/FEB/2028	0.01% FR00140087C4
ROYAL BANK OF CANADA FRN 2/7/2028	0.01% XS2853494602
GEORGIA-PACIFIC 2.30% 30/4/2030	0.01% US37331NAK72
PERM. TSB GRP. HLDGS F2F 30/6/2029	0.01% XS2641927574
CPPIB CAPITAL INC 1.50% 23/06/2028	0.01% XS2356317177
YANGZIJIANG SHIPBUILDING NPV	0.01% SG1U76934819
UNICREDIT F2V 03/06/2032	0.01% US904678AY53
ARCH CAPITAL GROUPECOM	0.01% BMG0450A1053
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN	0.01% AU3FN0084703
12/06/2055AUD500000 A-1	
LOGICOR FINC. SAR 4.625% 25/07/2028	0.01% XS2753547673
BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN	0.01% US05584KAN81
SNRMTN 18/01/2027 USD REGS	
US. TSY. NOTE/BON 2.625% 15/02/2029	0.01% US9128286B18
LOGICOR FINC. SAR 1.625% 15/07/2027	0.01% XS2027364327
JOHNSON & JOHNSON 3.60% 26/02/2045	0.01% XS3005215093
BHP GROUP LIMITED ORDINARY FULLY PAID	0.01% AU000000BHP4
PROCTER & GAMBLE 1.2% 30/10/2028	0.01% XS1900752814
NUVEEN 5.55% 15/01/2030	0.01% US67080LAC90
ATI INC	0.01% US01741R1023
BANK OF AMERICA F2F 22/04/2032	0.01% US06051GJT76
TESLA ELEC. VEHICLE TST. 2 1 A4 5.38%	0.01% US881943AE49
20/02/202920/02/2029	
BRISTOL-MYERS SQUI 4.90% 22/2/2029D1000	0.01% US110122EF17
FORD MOTOR 3.25% 12/02/2032	0.01% US345370DA55
HEIDELBERGCEMENT AG	0.01% DE0006047004
SEMPRA ORD	0.01% US8168511090
BANCO SANTANDER F2V 4/10/2032	0.01% XS2393518597
JPM. CHASE F2F 1/6/20341000	0.01% US46647PDR47
US. TSY. NOTE/BON 3.125% 15/11/2028	0.01% US9128285M81
DATADOG INC	0.01% US23804L1035
US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR-2025	0.01% US91282CFE66
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.01% US015857AF21
IHG FINANCE LLC 3.625% 27/09/2031	0.01% XS2909822517
GS. GRP. GS. GRP. F2V PERP	0.01% US38148BAE83
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS	0.01%
US TREASURY N/B 1.25% 30/04/2028	0.01% US91282CBZ32
SUTTER HEALTH 5.547% 15/08/2053023A	0.01% US86944BAL71
ORACLE CORP 2.5% 01/04/2025	0.01% US68389XBT19
JAPAN GOV. FIVE YE 0.10% 20/09/2025	0.01% JP1051451LA6
HUNTINGTON BANCSHARE F2F 8/21/2029	0.01% US446150BC73
CISCO SYS. 4.85% 26/02/2029	0.01% US17275RBR21
NRG ENERGY INC	0.01% US6293775085
TRUIST FINL. F2F 30/10/2029	0.01% US89788MAQ50
UK. GILT 4.50% 7/9/2034	0.01% GB00B52WS153
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029	0.01% US91282CKD29
TUI TOPCO LIMITED - INTEREST BEARING LOAN	0.01%
RPM INTERNATIONAL INC	0.01% US7496851038
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028 USD1000	0.01% US05946KAL52
VALERO ENERGY CORP	0.01% US91913Y1001
GEDEON RICHTER PLC	0.01% HU0000123096
RWE FIN. US 6.25% 16/04/2054	0.01% US749983AB83
NATWEST GROUP PLC 7.41% 06/JUN/2033	0.01% XS2563349765
US TREASURY N/B 4.12% 30/NOV/2029	0.01% US91282CMA61

US. TSY. NOTE/BON 1.375% 31/10/2028	0.01% US91282CDF59
ROTHESAY LIFE 8.0% 30/OCT/2025	0.01% XS1312953596
TESCO COR. TSY. S 1.875% 02/11/2028	0.01% XS2403381069
EQUINIX 1.80% 15/07/2027	0.01% US29444UBG04
US. TSY. NOTE/BOND 4.00% 15/11/2027	0.01% US91282CLX73
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.01% US91282CCY57
DIGITAL INTREPID 1.375% 18/07/2032	0.01% XS2428716000
BANK OF AMERICA F2F 21/07/2032	0.01% US06051GKA66
SERBIA INTL. BD. 6.00% 12/06/2034	0.01% US817477AJ18
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.01% US91282CCV19
TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029	0.01% FR0014006TQ7
TRADEWEB MARKETS INC	0.01% US8926721064
ING GROEP F2F 18/02/20299 REGS	0.01% XS2258452478
ELI LILLY 5.50% 12/02/2055	0.01% US532457CY24
US. TSY. NOTE/BOND 4.25% 21/12/20252025 USD1000 BM-2025	0.01% US91282CJS17
VERIZON COMMS. 1.25% 08/04/2030R1000 SEC	0.01% XS1979280937
Outstanding Settlement Receipts - GBP	0.01%
ARMSTRONG WORLD INDUSTRIES INC	0.01% US04247X1028
ZF NORTH AMERICA C 6.75% 23/04/2030	0.01% US98877DAF24
EBARA CORP NPV	0.01% JP3166000004
UNITED STATES TREA 2.00% 15/8/2025	0.01% US912828K742
HD HYUNDAI	0.01% KR7267250009
GEN. MILLS 5.50% 17/10/2028	0.01% US370334CW20
MERCEDES-BENZ FINANCE NORTH AMERI 5% GTD SNR NTS	0.01% US58769JAS69
11/01/2034 USD1000 144A	
FUJI ELECTRIC CO LTD	0.01% JP3820000002
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.01% US842400HF31
DEUTSCHE BANK F2F 13/02/2031	0.01% DE000A4DE9Y3
FRESENIUS MEDICAL 2.375% 16/2/2031	0.01% US35805BAB45
US. TSY. NOTE/BON 1.625% 15/2/2026	0.01% US912828P469
INTL PAPER CO	0.01% US4601461035
AIB GROUP PLC	0.01% IE00BF0L3536
CHARTER COMM OPT L 3.90% 01/06/20522	0.01% US161175CA05
CANTOR FITZGERALD 7.20% 12/12/2028	0.01% US138616AM99
SINGAPORE GOV. BD 2.375% 01/06/2025	0.01% SG31A0000001
SINGAPORE GOV. BD 2.125% 01/06/2026	0.01% SG31A8000003
MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028	0.01% XS2238789460
EUR100000	
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.01% JP1201031877
HYUNDAI ELECTRIC ENERGY SYST	0.01% KR7267260008
BANK OF AMERICA F2F 24/10/2026	0.01% US06051GJK67
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.01% US912828V988
SNAP ON INC	0.01% US8330341012
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.01% US91282CBW01
BROADCOM 3.187% 15/11/2036	0.01% US11135FBQ37
T&D HOLDINGS INC NPV	0.01% JP3539220008
ELI LILLY 5.10% 12/02/2035	0.01% US532457CX41
NEXTERA ENERGY CAP 4.90% 28/2/2028	0.01% US65339KCM09
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.01% US9128282R06
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.01% US91282CCF68
ARGOSY PROPERTY LIMITED	0.01% NZARGE0010S7
CARLISLE COS INC	0.01% US1423391002
LLOYDS BANKING GROUP F2V 15/12/2031	0.01% XS2351166421
INTESA SANPAOLO 4.875% 19/5/2030R1000000 1027	0.01% XS2625196352
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.01% US912828Z948
LEGRAND SA	0.01% FR0010307819
AFG 2024-1 TRUST 1 A1L FRN 10/11/2055	0.01% AU3FN0088399
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.01% US91282CDK45
SUMITOMO FORESTRY CO LTD	0.01% JP3409800004
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026	0.01% US91282CDQ15

FDXEX CORP COM	0.01% US31428X1063
US. TSY. NOTE/BOND 4.25% 31/12/20262026 USD100 BM-2026	0.01% US91282CME83
AIB GRP. F2F 23/7/2029	0.01% XS2578472339
CITIGROUP 4.30% 20/11/2026	0.01% US172967JC62
ANTHEM 3.60% 15/03/2051	0.01% US036752AS28
CREDIT AGRICOLE FRN 16/01/2035	0.01% AU3FN0094819
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.01% US38869PAP99
INTERCONTINENTAL HOTELS GROUP PLC	0.01% GB00BHJYC057
MS. F2F 20/7/2029	0.01% US61747YFF79
NTT FIN. 5.11% 2/7/2029	0.01% USJ5S39RAM64
MEDIOBANCA BANCA DI ITL	0.01% IT0000062957
LINDE 3.375% 12/06/2029	0.01% XS2634593938
NATIONALE-NEDERLAN 3.25% 28/5/20277	0.01% NL0015001BV1
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.01% US91282CCW91
ENGIE 3.625% 6/12/2026	0.01% FR001400MF78
SMURFIT KAPPA TSY 3.454% 27/11/2032% 27/11/2032	0.01% XS2948452326
STANDARD CHARTERED	0.01% GB0004082847
FISERV 5.15% 12/08/2034	0.01% US337738BN72
VILLAGE OF DEERFIELD 4% 1/12/2028	0.01% US244415JP13
DELTA AIR LINES SK 4.75% 20/10/2028	0.01% US830867AB33
AES F2V 15/01/2055	0.01% US00130HCK95
SLOVENSKA SPORITELNA F2F 4/10/2028	0.01% AT0000A377W8
INTEL 4.875% 10/2/2028	0.01% US458140CE86
FERGUSON FINANCE P 4.50% 24/10/2028SD 144A	0.01% US314890AA22
ACUITY INC	0.01% US00508Y1029
STANDARD CHARTERED F2V 06/07/20277	0.01% USG84228FU76
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.01% US912828Z781
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.01% US12513GBG38
INTESA SANPAOLO FRN 16/04/2027	0.01% XS2804483381
VOLKSWAGEN FINL. 3.625% 19/05/2029	0.01% XS2941605078
SHIN-ETSU CHEMICAL NPV	0.01% JP3371200001
SUNNOVA HESTIA II ISSU GRID1 1A 5.63% 20/07/20515.63% 20/07/2051	0.01% US86746FAA21
AGEAS NPV POST SPLIT	0.01% BE0974264930
VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000	0.01% US92277GAN79
BMW US CAP. 4.90% 02/04/2029	0.01% USU09513JW07
RCI BANQUE 3.375% 26/07/2029	0.01% FR001400U4M6
PROCTER & GAMBLE C 3.25% 2/8/2031	0.01% XS2617256149
BANCO DE SABADELL SA F2F 27/05/2031	0.01% XS2947089012
KROGER CO 2.2% 01/MAY/2030	0.01% US501044DP37
BPCE 0.625% 28/04/2025	0.01% FR0013509726
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-2025	0.01% US91282CBC47
SINGAPORE GOV. BD. 2.25% 01/08/2036	0.01% SG31A9000002
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.01% US91282CDW82
US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029	0.01% US91282CKP58
FIRST ABU DHABI BANK FRN 22/01/20308% 22/01/2030	0.01% XS2979644536
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.01% US91282CCE93
BARCLAYS F2V 14/11/2032	0.01% XS2552367687
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050	0.01%
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE	0.01%
200 PARK FNDG. TST 5.74% 15/02/2055	0.01% US901928AA97
OKTA INC	0.01% US6792951054
BANK OF MONTREAL FRN 27/06/2029	0.01% AU3FN0089298
INTL. BANK FOR REC 4.00% 27/08/2026USD	0.01% US459058LK77
N/WIDE. B/SOC. 3.00% 03/03/2030	0.01% XS3014215324
ERSTE GROUP BANK AG	0.01% AT0000652011

TUOLUMNE WIND PRO 6.918% 01/01/2034	0.01% US89978KAV89
US. TSY. NOTE/BON 4.375% 31/12/20292029 USD100 AH-2029	0.01% US91282CMD01
ALTAGAS F2V 15/10/2054	0.01% US021361AD20
BANK OF AMERICA F2F 25/04/2029	0.01% US06051GLG28
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.01% AU000XCLWAS7
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.01% ES0167050915
UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27 USD2000	0.01% US911365BM59
US. TSY. NOTE/BOND 2.25% 15/11/2025	0.01% US912828M565
KAJEMA CORP	0.01% JP3210200006
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.01% USQ9194UAG78
AT&T 3.875% 15/01/2026	0.01% US00206RHT23
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.01% US91282CDP32
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027 EUR100000	0.01% PTBCPHOM0066
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.01% US91282CKR15
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01% NZOCAE0002S0
UK. GILT 3.75% 29/01/2038	0.01% GB00BQC4R999
TRANSURBAN QUEENSL 4.50% 19/04/2028	0.01% XS1808838434
SONOCO PRODS. 4.60% 01/09/2029	0.01% US835495AR34
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.01% US912828ZN34
ASR NEDERLAND NV	0.01% NL0011872643
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.01% DE0001102473
DEUTSCHE BANK F2F 23/02/2028	0.01% DE000DL19WL7
ONE BRYANT PARK TST. 2 OBP A 2.51641% 15/9/2054	0.01% US68236JAA97
ORACLE 6.00% 03/08/2055	0.01% US68389XDB82
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27 EUR100000 168	0.01% XS2322289385
PRYSMIAN SPA	0.01% IT0004176001
PROVINCE OF QUEBEC 3.70% 20/5/2026	0.01% AU3CB0234029
EMCOR GROUP INC	0.01% US29084Q1004
TRANSCONTINENTAL G 3.25% 15/5/2030	0.01% US893574AP88
FRESENIUS FIN. IRE 0.50% 01/10/202810/2028 EUR1000 12	0.01% XS2325565104
PROLOGIS LP 2.25% 15/APR/2030	0.01% US74340XBM20
UNITED STATES TRE 3.875% 15/10/2027/2027 USD1000 AT-2027	0.01% US91282CLQ23
CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81 REGS	0.01% FR001400CGA2
EUROGRID 3.075% 18/10/2027	0.01% XS2919679816
GENERAL MILLS INC 0.125% 15/11/2025	0.01% XS2405467528
MORGAN STANLEY F2F 20/4/2029	0.01% US61747YFD22
INTER-AMERICAN DEV 2.00% 02/06/2026/06/2026	0.01% US4581X0CU04
BARCLAYS PLC BARCLAYS PLC F2V PERP	0.01% XS2813323503
UNICREDIT F2V 15/01/203200000	0.01% XS2101558307
DELL TECHNOLOGIES INC	0.01% US24703L2025
FRONTIER ISSUER LLC 1 C 11.50% 20/8/20530/08/2053	0.01% US35910EAC84
SWISSCOM AG	0.01% CH0008742519
CREDIT AGRICOLE F2V 10/01/203300 21 144A	0.01% US225313AK19
NORTHERN GAS NETW 6.125% 2/6/2033	0.01% XS2619757185
MITSUBISHI UFJ FIN G F2F 08/06/20276/2027	0.01% XS2349788377
LLOYDS BANKING GROUP F2V 2/6/2033	0.01% XS2591847970
CITY OF NEW YORK 5.828% 1/10/2053	0.01% US64966Q7G98
NYKREDIT REALKRED 3.625% 24/07/2030	0.01% DK0030523030
UNITED STATES TRE 3.375% 15/09/2027/2027 USD1000 AS-2027	0.01% US91282CLL36
DUKE ENERGY CORP COM	0.01% US26441C2044
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.01% US233853AT77
SOCIETE GENERALE SA F2V 10/01/2034	0.01% US83368RBS04
NITTO DENKO CORPORATION	0.01% JP3684000007
PACKAGING CORP OF AMERICA	0.01% US6951561090

VULCAN STEEL AUSTRALIA PTY LTD	0.01% AU0000181984
WLB ASSET VI PTE 7.25% 21/12/2027	0.01% XS2723388257
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000	0.01% XS1843459782
SEC	
SENTARA HEALTHCAR 2.927% 1/11/2051	0.01% US81728XAA63
US TREASURY N/B 2.75% 30/APR/2027	0.01% US91282CEN74
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-	0.01% US91282CBP59
2028	
HIGHLAND HOLDINGS 0.318% 15/12/202626	0.01% XS2406914346
US. TSY. NOTE/BON 1.625% 15/5/2026	0.01% US912828R366
FAIRFAX FINANCIAL 6.00% 7/12/2033	0.01% US303901BN18
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.01% US19828TAA43
ANZ NEW ZEALAND I 2.993% 3/27/2028.993% 27/03/2028	0.01% XS3023809703
US. TSY. NOTE/BON 0.375% 30/9/2027	0.01% US91282CAL54
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.01% US37045XDH61
BRISTOL-MYERS SQUI 1.45% 13/11/2030	0.01% US110122DQ80
EXPORT DEV CDA 4.75% 05/06/2034	0.01% US30216BKF84
NEXTERA ENERGY CAP 4.85% 30/04/2031	0.01% CA65339KDA57
CITY & COUNTY OF S 5.77% 15/6/2045	0.01% US79773KPV07
WELLS FARGO COMMERCIAL SVEN A 6.0109% 10/06/2037	0.01% US949937AA46
IDOL 2024-1 TST. 1 A FRN 21/08/2054	0.01% AU3FN0087383
GOLDMAN SACHS GROUP F2F 23/01/2033	0.01% XS2983840518
INTL. FIN. FACILIT 2.75% 7/6/2025	0.01% XS2507889835
NHP FOUNDATION/THE 5.85% 01/12/2028	0.01% US62925MAA18
CHENIERE ENERGY PA 5.95% 6/30/2033	0.01% US16411QAQ47
MS. F2F 10/12/2026	0.01% US6174468V45
ONEOK INC 5.65% 1/11/2028	0.01% US682680BJ18
BANK OF NEW YORK MELLON	0.01% US064058AN00
NATWEST MKTS. 5.00% 18/11/2029	0.01% XS2939364803
MYLAN 5.25% 15/6/2046	0.01% US62854AAP93
COMPAGNIE FINANCIERE RICHEMONT SA	0.01% CH0210483332
OBAYASHI CORPORATION	0.01% JP3190000004
ICPF FINANCE PTY 2.725% 11/10/2030	0.01% AU3CB0283646
AMCOR GRP. FIN. 5.45% 23/05/2029	0.01% US02344BAA44
JAPAN GOVERNMENT 0.005% 20/06/2026	0.01% JP1051481M76
JPM. CHASE F2F 22/4/2026	0.01% US46647PBK12
ESSEX PROPERTY TRUST INC	0.01% US2971781057
INDUSTRIAL AND COMMERCIAL BANK OF CHINA NZD 260525	0.01% NZICBDT010C1
FRN	
DIGITAL DUTCH FINCO BV 1.25% 01/FEB/2031	0.01% XS2191362859
BPCE F2F 22/10/2031	0.01% FR001400QIH3
NEW YORK LIFE GBL 4.875% 30/4/2031	0.01% XS2811733240
INGERSOLL RAND 5.40% 14/08/2028	0.01% US45687VAA44
KONECRANES OYJ	0.01% FI00090005870
FRONTIER ISSUER LLC 1 A2 6.60% 20/8/2053/08/2053	0.01% US35910EAA29
AMERICAN MUNICIPAL 6.27% 15/02/2050	0.01% US02765UEQ31
T-MOBILE USA 3.75% 15/04/2027	0.01% US87264ABD63
MARYLAND ECONOMIC 5.942% 05/31/2057	0.01% US574205HW36
NATL. AUSTRALIA BANK FRN 11/06/2027	0.01% USQ6535DBT02
TORAY INDS INC	0.01% JP3621000003
SVENSKA HANDELSBA 5.125% 28/05/20275.125% 28/05/2027	0.01% US86959NAQ25
BANK OF MONTREAL F2V 26/05/2084	0.01% US06368LQ586
BANK OF IRELAND GRP. F2V 1/3/2033	0.01% XS2561182622
ENBRIDGE 5.625% 5/4/2034	0.01% US29250NCC74
CIF CAPITAL MARKET 4.75% 22/01/202801/2028	0.01% XS2980846518
KIMCO REALTY 2.25% 01/12/2031	0.01% US49446RAY53
CME GROUP INC COM	0.01% US12572Q1058
NATWEST GRP. F2V 28/03/2027	0.01% XS1970533219
NIPPON TEL AND TEL CP NPV	0.01% JP3735400008
VISTRA VISTRA F2V PERP	0.01% US92840MAC64
ENT. PRODS. OPERAT 3.70% 31/01/2051	0.01% US29379VBY83
JOHN DEERE CAP. 5.10% 11/04/20345.1% 11/04/2034	0.01% US24422EXP95

PUBLIC FIN. AUTHO 5.292% 1/7/2029	0.01% US74442PG257
CHENIERE ENERGY 5.65% 15/4/2034	0.01% US16411RAN98
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.01% XS2001183164
CENTRAL AMERICAN B 4.75% 24/01/2028 4.75% 24/01/2028	0.01% US15238RAK86
MS. BANK NA F2F 14/07/2028	0.01% US61690U8E33
ADOBE 4.95% 04/04/2034	0.01% US00724PAG46
US. TSY. NOTE/BOND 4.25% 15/08/2054 2054 USD1000 BOND 08/54	0.01% US912810UC08
ALBERTSONS COS SAF 6.50% 15/2/2028 6.50% 15/02/2028 USD1000 144A	0.01% US01309QAA67
ATHENE GBL. FNDG. 2.717% 7/1/2029	0.01% US04685A3G46
FREDDIE MAC MULTICLASS CE P016 A2 VAR 25/09/2033	0.01% US3137HDJU50
CONNECTICUT LIGHT 4.65% 01/01/2029 01/01/2029	0.01% US207597ER21
VERIZON COMMUNICAT 5.05% 9/5/2033 D1000	0.01% US92343VGT52
BPCE F2F 18/01/2027 VAR DTD 5.975 18/01/2027	0.01% US05583JAN28
SMURFIT WESTROCK 5.418% 15/01/2035	0.01% US83272YAA01
US. TSY. NOTE/BOND 3.75% 31/08/2026 2026 USD BG-2026	0.01% US91282CLH24
KAISER FOUNDATION HOSPIT 2.81% 01/JUN/2041	0.01% US48305QAF00
TESLA AUTO LEASE TST. 2023 A A4 5.94% 20/07/2027 USD 144A A-4	0.01% US88167PAD06
US. TSY. NOTE/BON 4.125% 31/03/2032 2032 USD J-2032	0.01% US91282CMT52
MINNESOTA HOUSING 5.897% 01/08/2049	0.01% US60416UGK51
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.01% US91282CJR34
OPEC FOR INTL. DEV 4.50% 26/1/2026 2026 USD1000 144A	0.01% US683483AA98
PUBLIC SERV. ELEC. 3.10% 15/03/2032	0.01% US74456QCJ31
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.01% FR001400HI98
VIACOM 5.85% 1/9/2043	0.01% US92553PAU66
DR HORTON INC	0.01% US23331A1097
HSBC HLDGS. FRN 03/03/2036	0.01% US404280ES41
DAIMLER TRUCKS FIN 2.00% 14/12/2026 2026 USD1000 144A	0.01% US233853AF73
MARS 4.65% 20/4/2031A	0.01% US571676AU98
US TREASURY N/B 3.62% 31/AUG/2029	0.01% US91282CLK52
CROWN CASTLE 4.80% 01/09/2028	0.01% US22822VBB62
ONEOK 4.45% 01/09/2049	0.01% US682680AZ68
LYB INTL. FIN. III 5.50% 01/03/2034	0.01% US50249AAM53
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.01% AU3FN0084414
BROADCOM INC 3.419% 15/04/2033	0.01% US11135FBK66
JPM CCP	0.01%
ING GROEP F2V 01/07/2026 44A	0.01% US456837AU72
ICG US CLO 2020-1 LTD 1A ARR FRN 20/01/2035	0.01% US449251AU17
MS. F2F 24/10/2035	0.01% XS2927570858
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.01% US744448DA65
SPAIN GOV. BD. 4.70% 30/07/2041	0.01% ES0000012157
SOCIETE GENERALE 4.875% 13/10/2026 6000	0.01% XS1503159219
US. TSY. NOTE/BON 1.875% 28/2/2029 2029 USD1000 H-2029	0.01% US91282CEB37
CADENT FIN. 5.625% 11/01/2036	0.01% XS2743029923
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.01% US620076BU23
INTEL CORP 5.20% 10/02/2033	0.01% US458140CG35
FMG RESOURCES AU 6.125% 15/4/2032 04/2032 USD 144A	0.01% US30251GBE61
JAPAN GOVERNMENT 0.005% 20/03/2026	0.01% JP1051471M45
BNP PARIBAS F2F 19/11/2035 56.192% 19/11/2035	0.01% US09659T2D24
EURONEXT NV	0.01% NL0006294274
REGIONS FINL. F2F 06/09/2035	0.01% US7591EPAV24
BANQUE FEDERATIVE 1.00% 16/7/2026	0.01% FR0014005DW1
LOWE S COS 5.75% 1/7/2053 3000	0.01% US548661ER45
CUMMINS 5.45% 20/02/2054	0.01% US231021AX49
COMISION FED. DE E 5.70% 24/01/2030 4A 5.7% 24/01/2030	0.01% US200447AN00
AMGEN 5.65% 2/3/2053	0.01% US031162DT45

MARYLAND ECONOMIC 5.433% 31/05/2056	0.01% US574205JJ07
ABN AMRO BANK N V DR EACH REP SHS	0.01% NL0011540547
RAIZEN FUELS FIN. 6.95% 05/03/2054	0.01% USL7909CAH09
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.01% JP1051531N75
LLOYDS BANKING GROUP F2F 12/04/2028	0.01% XS2430704655
US TREASURY N/B 1.87% 28/FEB/2027	0.01% US91282CEC10
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.01% US91282CCJ80
COOPERATIEVE RABOBAN F2V 24/02/2027 1.106%	0.01% US74977RDK77
24/02/2027	
CAIXABANK SA 6.87% 25/OCT/2033	0.01% XS2579488201
NESTLE HOLDINGS INC 4.0% 24/SEP/2048	0.01% US641062AN41
JPM. CHASE F2F 22/9/2027	0.01% US46647PCP99
INTL. FIN. FACILIT 1.00% 21/4/20264/2026 USD1000 34 REGS	0.01% XS2333299324
GEN. MILLS 3.65% 23/10/2030	0.01% XS2809270072
COMCAST 3.45% 2/1/2050	0.01% US20030NCZ24
US. TSY. NOTE/BON 1.125% 31/10/2026	0.01% US91282CDG33
ROCHE HLDGS. 5.489% 13/11/2030	0.01% US771196CG59
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.01% US771196BY74
KINDER MORGAN 5.05% 15/02/2046	0.01% US49456BAJ08
CORNING 3.875% 15/05/2026	0.01% XS2621757405
SARTORIUS FINANCE 4.25% 14/9/2026	0.01% XS2678111050
VISTRA ZERO OPERATING COMPANY TERM LOAN 30/04/2031	0.01% US92841DAB73
CVS HEALTH CORP	0.01% US1266501006
ROYAL BANK OF CANA 1.05% 14/09/2026026 USD1000	0.01% US780082AH66
US. TSY. NOTE/BON 4.125% 31/10/20292029 USD1000 AF-2029	0.01% US91282CLR06
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.01% JP1103561KA2
FISERV INC 4.50% 24/5/2031	0.01% XS2626288257
HKD BNP PARIBAS A/C	0.01%
CIGNA 5.60% 15/02/2054	0.01% US125523CW86
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.01% US91282CES61
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.01% US91282CJW29
AXIS CAPITAL HOLDING	0.01% BMG0692U1099
SEVERN TRENT	0.01% GB00B1FH8J72
ROYAL CARIBBEAN GROUP	0.01% LR0008862868
MIDAMERICAN ENERGY 5.30% 01/02/20552055	0.01% US595620AZ81
LG ENERGY Solutio 5.375% 02/07/2027	0.01% USY555CGAK82
ERAC USA FIN. 4.50% 15/02/2045	0.01% US26884TAN28
GREAT WEST LIFE CO	0.01% CA39138C1068
DEUTSCHE BANK F2F 22/12/2028	0.01% XS2303762475
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.01% JP1103661N43
SAN JOSE FINC. AU 4.662% 1/5/2037	0.01% US798153QF25
NATIONAL RURAL UTILS COOP 4.15% 4.15% 15/DEC/2032	0.01% US637432NZ43
REGIONS FINANCIAL CORP	0.01% US7591EP1005
JOHN DEERE CAP. 3.45% 16/07/2032	0.01% XS2856698126
GS. GRP. 1.25% 7/2/2029	0.01% XS2441552192
GEORGETOWN UNIVER 2.943% 01/04/2050000 2020A	0.01% US37310PAD33
AERCAP IRELAND CAP 3.00% 29/10/2028	0.01% US00774MAW55
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.01% FR0012993103
CONSERVATION A NO 3.474% 15/12/202915/12/2029 USD 2019	0.01% US20848FAA84
SOUTHERN NATURAL G 4.80% 15/03/204747 USD2000 144A	0.01% US84346LAA89
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.01% US91282CGH88
BANCO NACIONAL DE CO F2V 11/08/2031144A 2.72%	0.01% US05973JAA88
11/08/2031	
OMERS FINANCE TRUS 3.50% 19/04/2032	0.01% USC68012AF72
TRATON FIN. LUXEM 5.625% 16/01/2029	0.01% DE000A3LSV01
PIEDMONT NATURAL G 3.35% 1/6/2050	0.01% US720186AM78

NEXTERA ENERGY OPE 7.25% 15/01/2029	0.01% US65342QAM42
ASICS ORD SHS	0.01% JP3118000003
METROPOLITAN LIFE 3.45% 12/18/2026	0.01% US59217GBY44
INVITATION HOMES O 4.15% 15/04/2032	0.01% US46188BAD47
AMERICA MOVIL SAB 2.875% 07/05/2030USD1000	0.01% US02364WBJ36
CALIFORNIA HEALTH 4.19% 1/6/2037	0.01% US13032UD885
INTESA SANPAOLO 7.80% 28/11/2053	0.01% US46115HCF29
WESTERN MIDSTREAM 5.25% 01/02/2050	0.01% US958667AA50
US TREASURY N/B 4.5% 15/NOV/2025	0.01% US91282CFW64
MS. F2F 18/04/2030	0.01% US61747YFQ35
UNITED PARCEL SERVICE - B	0.01% US9113121068
BARCLAYS PLC F2F 28/05/2035	0.01% AU3CB0310597
HSBC HLDGS. F2F 23/5/2033	0.01% XS2621539910
GS. BANK USA/NEW YOR F2F 21/05/2027	0.01% US38151LAG59
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.01% JP1103611M11
LLOYDS BANKING GRP. FRN 06/03/2030	0.01% AU3FN0085296
SUNRUN NEPTUNE ISSUER 2024 1A A 6.27% 01/02/2055NT CL	0.01% US86773CAA53
6.27% 01/02/2055	
ONEOK INC 6.05% 1/9/2033	0.01% US682680BL63
ARTHUR J GALLAGHER CO	0.01% US3635761097
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.01% US91282CCR07
DS SMITH 4.50% 27/07/2030	0.01% XS2654098222
UK. GILT 3.50% 22/01/2045	0.01% GB00BN65R313
FIVE CORNERS FNDG. 2.85% 15/5/20300 USD100000 144A	0.01% US33834DAA28
WP CAREY 5.375% 30/06/2034	0.01% US92936UAM18
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.01% JP1051461M13
DSV FIN. 3.25% 06/11/2030	0.01% XS2932834604
US TREASURY N/B 4.5% 31/MAY/2029	0.01% US91282CKT70
MS. F2F 16/01/2030000 I	0.01% US61747YFK64
NBN FRN 28/08/2027	0.01% AU3FN0090635
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-	0.01% US91282CCZ23
2026	
BNP PARIBAS FRN 23/08/2034	0.01% AU3FN0090353
JAPAN GOVERNMENT T 0.90% 20/09/2034	0.01% JP1103761QA5
AIB GRP. F2V 30/5/2031000 5	0.01% XS2230399441
TOYOTA FINANCE AUSTR FRN 17/09/2027	0.01% AU3FN0091682
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.01% MYBMX0700034
AMERICAN WATER CAP 5.25% 3/1/2035	0.01% US03040WBF14
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.01% AU3FN0060729
OLYMPUS 2025-1 TST. 1 A2 FRN 10/10/2056	0.01% AU3FN0095436
TOYOTA FIN. AUSTRALI FRN 22/01/2030	0.01% AU3FN0094868
APOLLO SERIES 2025-1 TST. 1 A FRN 13/07/2025	0.01% AU3FN0095345
COLES GROUP TREASURY FRN 27/08/2025	0.01% AU3FN0055695
BENDIGO & ADELAIDE B FRN 24/10/2028	0.01% AU3FN0092821
NORDSON 5.60% 15/09/2028	0.01% US655663AA07
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.01% AU3CB0278653
SCENTRE GROUP TRUST FRN 31/3/2055	0.01% AU3FN0097184
US. TSY. NOTE/BOND 4.25% 31/01/20302030 USD100 U-2030	0.01% US91282CMG32
CENTURY PLAZA TOWERS 201 CPT A 2.865% 13-11-2039	0.01% US12654YAA73
US TREASURY N/B 4.25% 30/JUN/2029	0.01% US91282CKX82
SYSCO 2.40% 15/02/2030	0.01% US871829BK24
PPL ELEC. UTILITIE 4.15% 15/06/2048048 USD	0.01% US69351UAV52
AUSTRALIA & NEW ZEAL F2V 03/02/2033/02/2033	0.01% XS2577127967
EUR100000	
NBN 4.125% 15/3/2029	0.01% XS2590621103
ZIMMER BIOMET HLD 3.518% 15/12/2032	0.01% XS2875106168
SWEDBANK AB	0.01% SE0000242455
BANK OF AMERICA F2F 11/03/2032	0.01% US06051GJP54
LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055	0.01% AU3FN0087870
DNB BANK F2F 19/7/2028	0.01% XS2652069480
KBC GROUP NV F2V 17/04/2035	0.01% BE0002990712
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-	0.01% US91282CEE75
2029	

NOVARTIS CAP. 4.00% 18/09/2031	0.01% US66989HAU23
SOCIETE GENERALE 4.00% 16/11/2027	0.01% FR001400DZM5
DEUTSCHE BANK 4.00% 29/11/2027	0.01% DE000A30VQ09
ATHENE GLOBAL FUND 4.76% 21/04/2027	0.01% AU3CB0288553
KBC GRP. F2V 25/4/2033	0.01% BE0002914951
HEWLETT PACKARD CO	0.01% US40434L1052
US. TSY. NOTE/BON 4.125% 31/10/2026	0.01% US91282CLS88
ALLIANZ F2F 7/9/2038	0.01% DE000A30VTT8
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.01% US91282CBH34
BANCO BILBAO VIZCAYA F2V 08/02/2036	0.01% XS2762369549
OTC CASH COLLATERAL RECEIVABLE FROM WESTPAC	0.01%
SOCIETE GENERALE F2F 6/12/2030	0.01% FR001400EHG3
WERFEN SA/SPAIN 4.25% 03/05/2030	0.01% XS2811962195
BANQUE FEDERATIVE 0.625% 19/11/2027	0.01% FR0014007PV3
AMERICAN HEALTHCARE REIT ORD SHS	0.01% US3981823038
DISCOVERY COMMS. 3.95% 20/03/2028	0.01% US25470DAR08
PROLOGIS INTERNATI 3.70% 07/10/2034	0.01% XS2908897742
INTESA SANPAOLO 7.20% 28/11/2033	0.01% US46115HCD70
P3 GRP. SARL 4.625% 13/02/2030	0.01% XS2764853425
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.01% US64952WEY57
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.01% JP1103651N11
ADIF ALTA VELOCIDA 3.50% 30/07/20290000 REGS	0.01% ES0200002071
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.01% FR001400QOL3
MOTABILITY OPERAT 3.625% 24/07/2029	0.01% XS2742660157
MS. F2F 21/03/2030	0.01% XS2790333707
CITIGROUP F2F 22/9/2028	0.01% XS2536364081
AEP TEXAS 5.40% 01/06/2033	0.01% US00108WAR16
ALLEGION PLC	0.01% IE00BFRT3W74
ALEXANDRIA REAL ES 5.50% 01/10/20355	0.01% US015271BE86
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.01% US912828ZV59
BANK OF IRELAND GRP. F2F 4/7/2031	0.01% XS2643234011
ILLINOIS TOOL WORK 3.25% 17/05/2028	0.01% XS2823909143
SANTANDER UK GROUP H F2F 15/04/203131	0.01% US80281LAV71
ELECTRICITE DE FRANCE SA F2V PERP	0.01% FR001400SMT6
LOGICOR FINANCING 4.25% 18/07/2029	0.01% XS2860968085
CALIFORNIA BUYER 5.625% 15/02/2032	0.01% XS2929941503
ROYAL BANK OF CANADA F2F 23/7/2027	0.01% US78016HZX15
TAISEI CORP	0.01% JP3443600006
MIZUHO FINL. GRP. F2F 27/08/2030	0.01% XS2886269013
SYNOPSIS 5.70% 01/04/2055	0.01% US871607AG29
NORFOLK SOUTHERN 2.30% 15/5/2031000	0.01% US655844CK21
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.01%
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.01% BE0002939206
VERIZON COMMS. 2.10% 22/03/2028	0.01% US92343VGH15
UNITED STATES TREA 3.50% 30/09/2029	0.01% US91282CLN91
NATWEST GRP. F2F 05/08/2031	0.01% XS2871577115
LLOYDS BANKING GROUP F2F 14/05/2032	0.01% XS2815980664
BRITISH TELECOMS. 3.875% 20/01/2034	0.01% XS2839008948
SK ON 5.375% 11/5/2026	0.01% XS2612749908
COMMERZBANK F2F 16/07/2032	0.01% DE000CZ45YV9
FUTU HOLDINGS LTD	0.01% US36118L1061
NETWORK FIN. PTY 2.25% 11/11/2026	0.01% AU3CB0268035
LINDE PLC 3.625% 12/6/2034	0.01% XS2634594076
UBS GRP. UBS GRP. F2V PERP	0.01% US902613BF40
DP WORLD 2.375% 25/09/2026	0.01% XS1883878966
KON. PHILIPS 3.75% 31/05/2032	0.01% XS2826712551
SWEDBANK F2V 23/08/203200	0.01% XS2522879654
MASTERCARD 1.90% 15/03/2031D2000	0.01% US57636QAS30
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.01% JP1103541K42
TOPAZ SOLAR FARMS 5.75% 30/9/2039	0.01% US89054XAC92
CITIGROUP FRN 14/05/2028	0.01% XS2819338091
LSEG NETHERLANDS 2.75% 20/09/2027	0.01% XS2904651093
FMC 5.65% 18/05/2033	0.01% US302491AX31

CESKA SPORITELNA AS 4.57% -FR SNR NPF EMTN 03/07/31	0.01% XS2852933329
JEFFERIES F2F 06/02/2028	0.01% XS2987635328
PRIMERICA INC	0.01% US74164M1080
HIGHLAND HLDGS. S 2.875% 19/11/2027	0.01% XS2939370107
CREDIT AGRICOLE SA F2F 26/01/2029	0.01% FR001400SVD1
AMERICAN MEDICAL S 3.50% 08/03/2032	0.01% XS2772266693
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.01% US797440BW34
ILLINOIS TOOL WOR 3.375% 17/05/2032	0.01% XS2823909903
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.01% JP1051501N14
STANDARD CHARTERED FRN 17/03/2033	0.01% XS3022397460
LOGICOR FINC. SAR 1.625% 17/1/2030	0.01% XS2431318802
SK HYNIX INC 2.375% 19/1/2031	0.01% USY8085FBD16
LANSFORS AKRINGAR B 3.25% 22/01/2030000	0.01% XS2982126927
BPCE SA F2F 20/01/2034	0.01% FR001400WP90
ROYAL BANK OF CANADA F2F 2/8/2030	0.01% US78016HZZ62
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.01% JP1051511N46
TORONTO-DOMINION 5.423% 10/7/2026D1	0.01% CA89117GK301
BARCLAYS PLC F2F 13/9/2034	0.01% US06738ECL74
AXA 3.375% 31/05/2034	0.01% XS2834471463
COVENTRY BUILDING 3.125% 29/10/2029	0.01% XS2925933413
KEPPEL DC REIT UNITS	0.01% SG1AF6000009
US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031	0.01% US91282CKU44
VONOVIA SE 1.375% 28/01/2026	0.01% DE000A3MQS56
INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096	0.01% IDG000020801
ABN AMRO BANK 3.00% 25/02/2031	0.01% XS3009603831
TENNET HOLDING BV TENNET HOLDING BV F2V PERP	0.01% XS2207430120
NUCOR CORP	0.01% US6703461052
VIER GAS TRANSPOR 3.375% 11/11/2031	0.01% XS2929985385
MONOLITHIC POWER SYSTEMS INC	0.01% US6098391054
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.01% FR0011883966
PULTE GROUP INC	0.01% US7458671010
GPT	0.01% AU000000GPT8
MERCK 4.15% 18/5/2043	0.01% US58933YAJ47
TARGET CORPORATION	0.01% US87612E1064
EXPERIAN FIN. 3.51% 15/12/2033	0.01% XS2982065018
ABN AMRO BANK NV 3.00% 01/10/2031	0.01% XS2910610364
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.01% FR0013286192
BELFIUS BANK 3.375% 20/02/2031	0.01% BE0390167337
GS. GRP. F2F 22/04/2032	0.01% US38141GYB49
SUNNOVA HELIOS XII ISSUER B A 5.30% 22/08/2050.3% 22/08/2050	0.01% US86745YAA29
SOUTHERN CALIFORNI 2.75% 01/02/2032	0.01% US842400HM81
DEUTSCHE BANK DEUTSCHE BANK F2V PERP	0.01% DE000A4DE982
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.01% US91282CCP41
BARCLAYS PLC 6.36% 31/JAN/2031	0.01% XS2570940226
BANKINTER F2F 04/02/2033	0.01% ES02136790S7
MERCURY NZ 2.918% 17/11/2028	0.01% AU3CB0284677
BANCO SANTANDER 6.921% 08/08/2033	0.01% US05964HAV78
MATHER FOUNDATION 2.675% 1/10/20310 2021	0.01% US576722AA04
IBERDROLA INTL. IBERDROLA INTL. F2V PERPUR100000 REGS	0.01% XS2244941063
US TREASURY N/B 2.62% 31/MAY/2027	0.01% US91282CET45
HCA 5.00% 01/03/2028	0.01% US404119CY34
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000	0.01% US912810TV08
BONDS 11/53	
NY STATE ELECTRIC & GAS 2.15% 01/OCT/2031	0.01% US649840CT03
CANADIAN IMPERIAL 6.092% 03/10/20333	0.01% US13607LWW98
PENSKE TRUCK LEASI 1.70% 15/06/2026/06/2026 USD1000 144A	0.01% US709599BM55
LOGICOR FINC. SARL 1.50% 13/07/2026EUR100000 10	0.01% XS2200175839
COMMONWEALTH EDISO 2.75% 01/09/2051000 131	0.01% US202795JU55
TELEFONICA EMISIO 3.724% 23/01/2034	0.01% XS2984223102

BANK OF AMERICA F2F 25/4/2028	0.01% XS1811435251
KREDITANSTALT FUE 2.625% 10/01/2034	0.01% DE000A352ED1
NORDIC INVESTMENT BANK 070725 0.75 GB	0.01% NZNIBDT012C4
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.01% FR0011317783
PRUDENTIAL PLC F2V 03/11/2033	0.01% XS2403426427
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.01% JP1051561P27
NATWEST GRP. NATWEST GRP. F2V PERP	0.01% US639057AQ15
OLD DOMINION FREIGHT LINE INC	0.01% US6795801009
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.01% US91282CJK80
US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ-2027	0.01% US91282CKZ31
REXEL SA	0.01% FR0010451203
US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC-2026	0.01% US91282CKS97
BNP PARIBAS F2F 5/12/20347 5.894% 05/12/2034	0.01% US05581KAG67
CREDIT AGRICOLE ASSU F2V 29/01/2048	0.01% FR0013312154
RIO TINTO PLC ORD	0.01% GB0007188757
US TREASURY N/B 4.62% 30/JUN/2026	0.01% US91282CKY65
SCENTRE GRP.	0.01% AU000000SCG8
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.01% US912810SY55
SANTANDER UK GROUP H F2F 15/3/2032/03/2032 USD1000	0.01% US80281LAP04
TARGA RES. 6.125% 15/05/2055	0.01% US87612GAN16
KOREA MIDLAND POWE 1.25% 9/8/2026	0.01% XS2367816076
STOCKLAND TST. 2.30% 24/03/2028	0.01% AU3CB0278893
US. TSY. NOTE/BON 4.375% 31/07/2026	0.01% US91282CLB53
NIKE INC CL B	0.01% US6541061031
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-2026	0.01% US91282CKB62
VERIZON COMMUNICA 3.875% 01/03/2052	0.01% US92343VGP31
AIB GRP. F2F 17/11/2027	0.01% XS2343340852
SANTANDER UK GRP. HL F2F 10/1/2029	0.01% US80281LAT26
COMMERZBANK F2F 25/03/2029	0.01% DE000CZ439B6
SOLVAY FIN. AMERIC 5.85% 04/06/2034	0.01% US834423AF20
NEDERLANDSE GASUN 3.875% 29/04/2044EUR100000 REGS	0.01% XS2806495896
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.01% XS2314246526
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.01% GB0005405286
NSW ELECTRICITY N 2.732% 23/04/2029	0.01% AU3CB0279578
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK N.A.	0.01%
IDEMITSU KOSAN CO LTD	0.01% JP3142500002
HUNTINGTON BANCSHARES INC	0.01% US4461501045
NEXT PLC	0.01% GB0032089863
US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR-2027	0.01% US91282CLG41
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.01% JP1103521JA8
UNUMPROVIDENT CORPORATION	0.01% US91529Y1064
SPAIN GOV. BD. 2.90% 31/10/2046	0.01% ES00000128C6
BRIDGESTONE CORP	0.01% JP3830800003
EPH FINC. INTL. 5.875% 30/11/202930/11/29 EUR100000 2	0.01% XS2822505439
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.01% JP1103601LA4
SES	0.01% LU0088087324
TENNET HLDG. 1.375% 26/6/2029	0.01% XS1632897929
STARBUCKS 4.45% 15-AUG-49	0.01% US855244AU31
BANCO BILBAO VIZCAYA F2V 13/03/2035	0.01% US05946KAR23
LLOYDS BANKING GRP. FRN 29/08/2034	0.01% AU3FN0090866
AMERICAN INTL. GR 5.125% 27/3/2033/03/2033 USD1000	0.01% US026874DS37
SIEMENS FINANCIER 3.625% 22/2/2044	0.01% XS2769892600
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.01% US771196CF76
BANCO BILBAO VIZC 5.381% 13/03/2029029	0.01% US05946KAQ40

FIRST INDUSTRIAL REALTY TRUST	0.01% US32054K1034
BARCLAYS PLC F2F 13/9/2027	0.01% US06738ECJ29
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.01% JP1103621M43
WESTPAC SECURITISATION TST. 2 A FRN 18/08/20568/2056	0.01% AU3FN0092763
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.01% JP1103631M74
KKR AND CO INC	0.01% US48251W1045
FONTERRA SHAREHOLDER FUND	0.01% NZFSFE0001S5
LG ENERGY SOLUTION 5.75% 25/9/2028	0.01% USY555CGAB83
ABN AMRO BANK F2F 22/2/2033100000 290	0.01% XS2558022591
HSBC HLDGS. F2F 17/05/2028	0.01% US404280EF20
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.01% FR001400L834
BANCO SANTANDER F2V 14/03/2030USD1000	0.01% US05964HBB06
BANQUE FEDERATIVE 5.896% 13/7/2026	0.01% US06675GBA22
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.01% JP1051581P56
ONE GAS 5.10% 01/04/2029	0.01% US68235PAN87
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP PARIBAS	0.01%
AIB GRP. F2F 14/10/20260000	0.01% USG0R4HJAC07
POWER FIN. 1.841% 21/9/202800000	0.01% XS2384373341
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.01% NZGOVDT531C0
FUTURES MARGIN-NZD	0.01%
J.P. MORGAN CHASE COMMERCIAL 609M B FRN 15/10/2033	0.01% US46652RAG92
STANDARD CHARTERED P F2V 21/01/202972 5.545% 21/01/2029	0.01% US85325C2D33
T-MOBILE USA 3.00% 15/02/2041	0.01% US87264ABL89
REGS GALAXY PIPELINE ASSETS 2.62% 31/MAR/2036	0.01% XS2249741245
TURKCELL ILETISIM 7.65% 24/01/2032	0.01% XS2981975613
CHARTER HALL LWR 2.656% 17/12/2029	0.01% AU3CB0280956
VENTURE GLOBAL CALCASIEU 6.25% 15/JAN/2030	0.01% US92328MAE30
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.01% JP1103681NA2
BANCO SANTANDER 5.294% 18/08/20277	0.01% US05964HAS40
BNP PARIBAS F2F 09/01/20308 5.176% 09/01/2030	0.01% US05581KAH41
N/WIDE. B/SOC. 4.85% 27/7/20274.85% 27/07/2027	0.01% US63861VAH06
DANSKE BANK F2V 22/9/202626	0.01% US23636BBE83
KOREA HOUSING FIN 4.625% 24/02/2028	0.01% USY4841MWD73
CNP ASSURANCES SAC 1.25% 27/1/2029	0.01% FR0014007YA9
SOCIETE GENERALE 5.25% 19/02/20278 5.25% 19/02/2027	0.01% US83368RBZ47
WESTERN MIDSTREAM 4.05% 01/02/2030	0.01% US958667AC17
NATWEST MARKETS P 5.022% 21/03/2030	0.01% US63906YAP34
TELSTRA CORPORATION LIMITED	0.01% AU000000TLS2
VINCI SA	0.01% FR0000125486
ENEL SPA	0.01% IT0003128367
LPL HLDGS. 6.75% 17/11/2028000	0.01% US50212YAH71
AT&T INC 4.25% 1/6/2043	0.01% XS0932036154
P3 GRP. SARL 1.625% 26/01/2029000 2	0.01% XS2436807940
AMAZON CONSERVATI 6.034% 16/01/2042	0.01% USG0248JAA19
CHARTER HALL GRP.	0.01% AU000000CHC0
AUSTRALIA & NEW ZE 4.40% 19/5/202619/05/2026	0.01% US052528AK26
BILIBILI INC	0.01% US0900401060
ING GROEP F2F 3/25/2036	0.01% US456837BS18
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.01% AU000000VCX7
BNP PARIBAS F2F 09/06/2026	0.01% US09659W2L77
DE VOLKSBANK NV 0.37% 03/MAR/2028	0.01% XS2308298962
STANDARD CHARTERED F2V 15/10/2030	0.01% US85325C2A93
AGENCE FRANCAISE D 4.00% 15/06/2027	0.01% FR001400SD82
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.01% JP1103571L10
GALAXY PIPELINE AS 2.94% 30/09/2040	0.01% XS2300197030
ENBW ENERGIE BADEN-WUERTTEMBERG 1.375% 31/8/2081	0.01% XS2381272207
HOLCIM FIN. LUXEMB 0.50% 23/4/2031	0.01% XS2261215011
GS. GRP. F2F 23/7/2035	0.01% US38141GB375
COMMONWEALTH BANK OF FRN 14/03/2046	0.01% USQ2704MAN85

DTE ELECTRIC CO 3.95% 01/MAR/2049	0.01% US23338VAJ52
HANNON ARMSTRONG 6.375% 01/07/2034	0.01% US41068XAE04
CIE DE SAINT-GOBAI 3.25% 09/08/2029	0.01% XS2874384279
ERP OPERATING 4.15% 1/12/20282028 USD	0.01% US26884ABK88
KIMCO REALTY OP 2.70% 01/10/2030	0.01% US49446RAW97
GPS BLUE FINC. DA 5.645% 9/11/204144A	0.01% US38403FAA75
VOLVO TSY. 3.125% 26/08/2029UR100000	0.01% XS2887184401
OMERS FIN. TST. 4.00% 19/4/2052052	0.01% US682124AH70
ALSTOM SA	0.01% FRO010220475
ALLIANZ F2V 03/09/2054	0.01% USX10001AD18
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.01% JP1103691P11
AIA GROUP LTD F2V 09/09/20330	0.01% XS2356311139
APTIV PLC / APTIV 4.65% 13/09/2029	0.01% US03837AAA88
COMCAST CORP 4.65% 15/02/2033	0.01% US20030NEC11
JAPAN GOVERNMENT 0.005% 20/09/2026	0.01% JP1051491MA0
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.01% US55903VBE20
UTD. O/SEAS. BANK F2V 07/10/20322	0.01% US91127LAH33
SUMITOMO REALTY & DEVELOPMENT CO	0.01% JP3409000001
DOW CHEM. 6.90% 15/5/2053	0.01% US260543DH36
NEXI SPA 0.00% 24/02/2028	0.01% XS2305842903
UNITED STATES TRE 4.625% 15/06/2027	0.01% US91282CKV27
MARS INC 4.55% 20/04/2028	0.01% US571676AT26
TAKEDA PHARM. 5.80% 5/7/2064	0.01% US874060BN56
PANORAMA AUTO TST. 2024-3 3 A FRN 15/09/2032	0.01% AU3FN0091146
CMS ENERGY FRN 01/06/2055	0.01% US125896BY50
US. TSY. NOTE/BOND 4.50% 15/04/2027	0.01% US91282CKJ98
LINCOLN NATL. 5.852% 15/3/2034	0.01% US534187BT58
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.01% JP1051541NA0
UPJOHN FIN. 1.908% 23/06/2032	0.01% XS2193983108
HEALTH CARE SERV. 2.20% 01/06/2030SD1000 144A	0.01% US42218SAF56
BECTON DICKINSON AND COMPANY	0.01% US0758871091
VESTEDA FINANCE BV 2.00% 10/07/2026R100000 5	0.01% XS1854166078
US TREASURY N/B 4.12% 31/MAR/2029	0.01% US91282CKG59
HAT HOLDINGS I LL 3.375% 15/06/2026	0.01% US418751AE33
COLGATE-PALMOLIVE 0.30% 10/11/20290000	0.01% XS2405875480
LLOYDS BANKING GRP. F2F 21/09/2031	0.01% XS2690137299
NBN 7.625% 22/04/2025	0.01% XS0503834821
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS	0.01% US912810SX72
05/51	
COLOMBIAN TES 9.25% 28/05/2042500000 B	0.01% COL17CT03813
COMPASS GROUP ORD	0.01% GB00BD6K4575
AGILENT TECHS. 4.75% 09/09/2034	0.01% US00846UAR23
US. TSY. NOTE/BON 4.625% 15/11/2044/2044 USD1000	0.01% US912810UF39
BOND 11/44	
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.01% JP1103591L73
FORD MOTOR CREDIT 4.125% 17/08/2027	0.01% US345397A860
DUKE ENERGY PROGRESS LLC 4.0% 01/APR/2052	0.01% US26442UAP93
DKK BNP PARIBAS A/C	0.01%
TUI TOPCO LIMITED - ORDINARY SHARES	0.01%
AUCKLAND COUNCIL 100725 2.013 GB	0.01% NZAKCDT484C5
FUT 06 JUN 25 EURX EUR-BOBL	0.01%
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-	0.01% US91282CBB63
2027	
VESTEDA FIN. 0.75% 18/10/2031EUR1000 7	0.01% XS2398710546
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.01% JP1103721PA1
MARKEL GRP. 3.45% 07/05/2052	0.01% US570535AX23
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.01% FRO013341682
CVS HEALTH 5.875% 1/6/2053	0.01% US126650DZ02
CHARTER COMMS. OPE 6.10% 01/06/2029	0.01% US161175CQ56
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.01% FRO014002WK3
NETAPP INC	0.01% US64110D1046
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.01% US91282CBT71
US. TSY. NOTE/BON 2.875% 15/08/2028	0.01% US9128284V99
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.01% JP1103701P43

ITALY BUONI POLIEN 5.25% 01/11/2029	0.01% IT0001278511
CAPITAL ONE FINANCA F2F 1/2/2029	0.01% US14040HCX17
SUZUKI MOTOR CORP	0.01% JP3397200001
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.01% FR0013313582
BRASKEM NETHERLAND 7.25% 13/02/2033	0.01% USN15516AG70
SANTANDER UK GRP. 3.625% 14/1/2026	0.01% XS1345415472
UK. GILT 1.25% 22/07/2027	0.01% GB00BDRHNP05
TOKAI HOLDINGS CORP	0.01% JP3552260006
EDISON INTL.	0.01% US2810201077
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.01% FR001400FYQ4
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.01% USG82296AG21
US. TSY. NOTE/BON 2.875% 31/07/2025	0.01% US912828Y792
SEAGATE TECH HLDGS	0.01% IE00BKVD2N49
NATWEST MKTS. FRN 23/08/2028	0.01% AU3FN0080586
EP INFRA. 1.698% 30/07/20261000 REGS	0.01% XS2034622048
HEWLETT PACKARD ENTERPRISE CO	0.01% US42824C1099
mitsui fudosan co	0.01% JP3893200000
TRAVELERS COS INC / THE	0.01% US89417E1091
SMBC AVIATION CAP. 5.30% 03/04/20299	0.01% USG82296AK33
BANCA TRANSILVANIA S F2F 30/09/2030	0.01% XS2908597433
LENNOX INTL. 5.50% 15/09/202828 USD2000	0.01% US526107AG24
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.01% FR001400NBC6
AIRPORT AUTHORITY 4.75% 15/07/2028	0.01% USY000AKAK39
N/WIDE. B/SOC. 5.35% 15/03/2028	0.01% AU3CB0297711
PROVINCE OF ONTARI 4.05% 02/02/2032R DMTN257	0.01% CA68333ZAX56
UBS AG LONDON 0.5% 31/MAR/2031	0.01% XS2326546350
MARRIOTT INTL INCUSD	0.01% US5719032022
CREDIT AGRICOLE FRN 11/09/2028VAR DTD 11/09/2028	0.01% US22536PAM32
MARS 5.20% 01/03/2035	0.01% US571676BA26
HEIMSTADEN BOSTAD 3.875% 05/11/2029	0.01% XS2931248848
WILLIAMS COS 5.30% 15/8/2052	0.01% US969457CA67
HSBC HOLDINGS PLC F2F 17/08/2029	0.01% US404280CV97
HSBC HLDGS. FRN 19/11/2028	0.01% US404280EK15
MIZUHO FINL. GRP. FRN 13/05/203113/05/2031	0.01% US60687YDK29
BROADCOM 5.05% 12/7/2029	0.01% US11135FBX87
SIMON PROP. GRP. 2.45% 13/09/2029	0.01% US828807DF17
HCA 5.90% 01/06/2053	0.01% US404119CR82
MONDELEZ INTL. 4.625% 03/07/2031	0.01% CA609207BD62
NIPPON YUSEN KK NPV	0.01% JP3753000003
NEXTERA ENERGY CAP. F2V 15/8/2055	0.01% US65339KDE73
JPM. CHASE F2F 23/01/2030	0.01% US46647PEB85
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.01% FR0013516549
GELF BOND ISSUER 3.625% 27/11/2031	0.01% XS2944926406
PROLOGIS LP 4.70% 01/03/2029	0.01% CA74340XCL34
US TREASURY N/B 3.62% 15/FEB/2053	0.01% US912810TN81
WESTPAC BANKING FRN 20/05/2025/05/2025	0.01% AU3FN0069209
NEXTERA ENERGY CAP 5.55% 15/3/2054	0.01% US65339KCV08
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.01% FR0013131877
BRAMBLES USA 4.125% 23/10/202500 REGS	0.01% USU10517AC12
COMCAST 0.75% 20/2/2032	0.01% XS2114852564
COX COMMS. 5.45% 01/09/2034	0.01% US224044CU97
WILLIAMS COS 4.90% 15/03/20291000	0.01% US88339WAB28
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.01% JP1103531K10
BNP PARIBAS 2.518% 5/6/2025	0.01% FR0013515764
ITALY BUONI POLIEN 6.00% 01/05/2031	0.01% IT0001444378
XCEL ENERGY 5.50% 15/03/2034	0.01% US98389BBB53
NSTAR ELEC. 4.95% 15/9/2052	0.01% US67021CAT45
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.01% JP1103551K72
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.01% US912828U246
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.01% US9128283W81
TOLL BROS. FIN. 4.875% 15/3/2027	0.01% US88947EAS90
BRISTOL-MYERS SQUI 4.25% 26/10/2049	0.01% US110122CR72
JOHNSON & JOHNSON 2.45% 01/03/2026	0.01% US478160BY94
PACCAR FINL. 4.00% 26/09/2029	0.01% US69371RT486

BANK OF MONTREAL CAD	0.01% CA0636711016
BWP TST. 3.30% 10/04/2026	0.01% AU3CB0262350
FORD MOTOR CREDIT 4.00% 13/11/2030	0.01% US345397B363
GAIF BD. ISSUER PT 3.40% 30/09/202626 USD1000 REGS	0.01% USQ3958YAC77
NBK TIER 2 LTD F2V 24/11/2030	0.01% XS2252513713
KOREA NATL. OIL 0.875% 05/10/2025	0.01% US50066RAM88
MGIC INVESTMENT CORP	0.01% US5528481030
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000	0.01% US912810TG31
BONDS 05/52	
PROLOGIS INTL. FN 4.375% 01/07/2036	0.01% XS2847688251
MIZUHO FINL. GRP. F2F 28/08/2029	0.01% XS2672744013
BARCLAYS 5.501% 9/8/2028	0.01% US06738EBY05
NZ EXCHANGE LTD	0.01% NZNZXE0001S7
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.01% FR0013407236
CANADIAN PACIFIC R 3.50% 01/05/20505/2050 USD1000	0.01% US13648TAG22
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.01% US22536PAH47
AROUNDTOWN 5.375% 21/03/2029REGS	0.01% XS1964701822
LULULEMON ATHLETIC	0.01% US5500211090
STARWOOD PROP. TST 6.00% 15/04/2030	0.01% US85571BBC81
TANGER INC	0.01% US8754651060
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.01% US912810QS06
TENCENT HLDGS LIMITED	0.01% KYG875721634
AUSTRALIAN GOV. 3.00% 21/11/2033	0.01% AU0000217101
DEUTSCHE BANK NY 3.74% 07/JAN/2033	0.01% US25160PAG28
NVR INC	0.01% US62944T1051
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS	0.01% US912810TR95
05/53	
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.01% US9128286L99
T-MOBILE USA 3.50% 11/2/2037	0.01% XS2997535062
US TREASURY N/B 3.25% 30/JUN/2029	0.01% US91282CEV90
BANK OF NY MELLON CORP 4.59% 26/JUL/2030	0.01% US06406RBK23
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.01% AU3CB0302685
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.01% JP1103511J74
OWENS CORNING 3.95% 15/08/2029	0.01% US690742AJ00
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.01% US91282CAZ41
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS	0.01% US912810ST60
11/40	
AIR PROD & CHEMS INC COM USD	0.01% US0091581068
MITSUBISHI CORP	0.01% JP3898400001
VICINITY CENTRES	0.01% AU000000VCX7
US. TSY. NOTE/BON 2.875% 15/05/2028	0.01% US9128284N73
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.01% JP12009216C0
TARGA RES. 5.50% 15/02/2035	0.01% US87612GAK76
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.01% JP1103401F97
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND	0.01% US912810TJ79
08/52	
SUNCORP-METWAY FRN 24/05/2027	0.01% AU3FN0083135
SUNRUN JULIUS ISSUER 2023 2A A1 6.60% 30/01/2059T CL	0.01% US86772JAA16
0.0% 30/01/2059	
AFLAC INC	0.01% US0010551028
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-	0.01% US91282CEM91
2029	
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND	0.01% US912810TA60
08/41	
BURLINGTON NORTHER 5.20% 15/04/20544/2054 USD1000	0.01% US12189LBK61
US. TSY. NOTE/BON 3.125% 31/08/2029	0.01% US91282CFJ53
MACQUARIE BANK FRN 20/02/2035	0.01% AU3FN0090262
TESLA AUTO LEASE TRUST 202 B A3 6.13%	0.01% US88167QAC06
21/9/20261/09/2026	
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.01% FR001400BKZ3
SPP-DISTRIBUCIA 1.00% 09/06/2031REGS	0.01% XS2348408514

BANQUE FEDERATIVE DU FRN 24/05/2027	0.01% AU3FN0088043
FANNIE MAE POOL 5.00% 1/10/2052	0.01% US31418EJ760
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.01% AU3FN0084224
OLYMPUS 2025-1 TST. 1 A1L FRN 10/10/2056	0.01% AU3FN0095428
CSX CORP COM	0.01% US1264081035
MIZUHO BANK LTD/SYDN FRN 19/05/2028	0.01% AU3FN0095816
INDL. BANK OF KOREA FRN 27/02/2030	0.01% AU3FN0096152
FRANCE GOV. BD. 1.00% 25/11/2025	0.01% FR0012938116
CARPENTER TECHNOLOGY CORP	0.01% US1442851036
MANAWA ENERGY LTD	0.01% NZTPXE0001S5
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.01% US912810TD00
GS. GRP. F2F 10/8/2026	0.01% US38145GAM24
INS. AUSTRALIA GRP. FRN 15/06/2037	0.01% AU3FN0096251
AMPRION 0.625% 23/9/2033EGS	0.01% DE000A3E5VX4
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.01% FR0000187635
FLORIDA GAS TRANSM 2.30% 01/10/20311 USD1000 144A	0.01% US340711BA72
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.01% US912810TC27
PROSUS NV	0.01% NL0013654783
NATIONAL AUSTRALIA BANK LIMITED	0.01% AU000000NAB4
BANK OF AMERICA F2F 7/2/2030	0.01% US06051GHQ55
JAPAN GOV. TEN YEA 1.10% 20/6/2034	0.01% JP1103751Q74
US. TSY. NOTE/BON 2.375% 15/11/2049	0.01% US912810SK51
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.01% JP1103641MA8
FANNIE MAE POOL 5.50% 1/10/2053	0.01% US31418EW300
FIFTH THIRD BANCORP	0.01% US3167731005
RELX CAP. 5.25% 27/03/2035	0.01% US74949LAG77
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.01% IT0005433690
DOORDASH INC	0.01% US25809K1051
VERIZON COMMS. 4.125% 16/03/2027	0.01% US92343VDY74
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.01% DE0001102564
FRENCH REPUBLIC GO 0.00% 25/02/2026	0.01% FR0013508470
PEPSICO 2.875% 15/10/2049	0.01% US713448EP96
DAIMLER TRUCK FIN 5.125% 25/09/2027	0.01% US233853AY62
INGENIA COMMUNITIES GRP.	0.01% AU000000INA9
NYKREDIT REALKREDIT F2V 29/12/2032032 EUR100000 1	0.01% DK0030507694
INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100	0.01% IDG000023607
APOLLO GLOBAL MANA COM	0.01% US03769M1062
CELLNEX TELECOM SA	0.01% ES0105066007
CHARTER HALL PRIME OFFICE FUND	0.01%
TRANSURBAN GRP.	0.01% AU000000TCL6
SEVERN TRENT UTILI 4.00% 5/3/2034	0.01% XS2775728269
CITIZENS FINANCIAL GROUP INC	0.01% US1746101054
MEITEC CORPORATION NPV	0.01% JP3919200000
WELLTOWER INC 2.05% 15/01/2029	0.01% US95040QAN43
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.01% DE0001102416
SUZANO AUSTRIA 6.00% 15/01/2029	0.01% US86964WAF95
AMERICAN ELECTRIC POWER COMPANY INC	0.01% US0255371017
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.01% XS1418635337
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.01% US91324PEX69
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.01% US912810TB44
BANCA MONTE DEI P 10.50% 23/07/2029	0.01% XS2031926731
UK. GILT 4.75% 07/12/2030	0.01% GB00B24FF097
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.01% XS1960678255
TOYOTA INDUSTRIES CORPORATION	0.01% JP3634600005
US. TSY. NOTE/BOND 0.25% 30/9/2025	0.01% US91282CAM38
NUTRIEN 5.40% 21/6/2034	0.01% US67077MBD92
FMC 5.15% 18/05/2026	0.01% US302491AW57
LLOYDS BANKING GROUP PLC	0.01% GB0008706128
FREEMPORT MCMORAN INC	0.01% US35671D8570

US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.01% US912810SU34
BPCE SA FRN 23/10/2029	0.01% AU3FN0092797
MUTUAL OF OMAHA CO 4.75% 15/10/20295% 15/10/2029	0.01% US62829D2E95
PARAMOUNT GBL. 4.90% 15/08/2044	0.01% US124857AK99
UK. GILT 1.625% 22-OCT-28	0.01% GB00BFX0ZL78
ALLSTATE CORP	0.01% US0200021014
BOOKING HLDGS. 3.50% 1/3/2029	0.01% XS2776511060
FRESENIUS MEDICAL 3.00% 1/12/2031/2031 USD1000 144A	0.01% US35805BAE83
IBERDROLA FINANZAS 5.38% 28/11/2030	0.01% AU3CB0315802
PURE STORAGE INC	0.01% US74624M1027
US. TSY. NOTE/BON 2.375% 15/05/2027	0.01% US912828X885
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.01% JP1103731Q12
CITY OF DETROIT M 6.844% 1/5/2028	0.01% US2510936D73
SANRIO CO LTD NPV	0.01% JP3343200006
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.01% FR001400H7V7
DOMINION ENERGY INC F2V 01/06/2054	0.01% US25746UDU07
KREDITANSTALT FUER 4.40% 12/07/2029	0.01% AU3CB0305845
JAPAN GOV. TEN YEA 0.80% 20/03/2034	0.01% JP1103741Q44
COMMERZBANK F2V 05/12/203000 956	0.01% DE000CZ45V25
BUNDESOBLIGATION 0.0% 10/04/2026	0.01% DE0001141836
CHARTER COMMUNICAT 2.25% 15/01/2029	0.01% US161175CD44
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.01% JP1103671N74
SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS	0.01% XS2156510021
VISA 4.30% 14/12/2045	0.01% US92826CAF95
FIFTH THIRD BANCORP F2F 27/7/2029	0.01% US316773DK32
DANONE	0.01% FR0000120644
ITALY BUONI POLIEN 5.00% 01/08/2034	0.01% IT0003535157
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.01% JP1051631PB2
LEG IMMOBILIEN SE	0.01% DE000LEG1110
MONSTER BEVERAGE SHS ORD	0.01% US61174X1090
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.01% US912810EY02
CARGILL 2.125% 10/11/2031	0.01% US141781BS20
NEXTDC	0.01% AU000000NXT8
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.01% FR001400AIN5
AIRBNB INC	0.01% US0090661010
MOTABILITY OPERAT 3.625% 22/01/2033	0.01% XS2978917156
PECO ENERGY 4.60% 15/05/2052	0.01% US693304BD82
MALAYAN BANKING BHD	0.01% MYL11550O0000
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.01% FR0014003513
ELI LILLY 4.75% 12/02/2030	0.01% US532457CV84
NGK INSULATORS LTD	0.01% JP3695200000
MORGAN STANLEY F2F 18/10/2030	0.01% US61747YFU47
CRH PLC LONDON LISTING	0.01% IE0001827041
FISERV 5.375% 8/21/2028	0.01% US337738BG22
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.01% US83368TBQ04
NORFOLK SOUTHERN CORP USD	0.01% US6558441084
ABBVIE 4.875% 15/03/2030	0.01% US00287YDZ97
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.01% JP1201861PA6
NEXANS SA	0.01% FR0000044448
US. TSY. NOTE/BOND 4.50% 31/12/2031031 USD100 T-2031	0.01% US91282CMC28
INDONESIA TSY. BD. 7.00% 15/09/2030	0.01% IDG000013806
UNITED STATES TREA 4.75% 15/11/20432043 USD1000	0.01% US912810TW80
BONDS 11/43	
CITIGROUP F2F 01/05/2032	0.01% US172967MY46
MONOTARO CO LTD	0.01% JP3922950005
ENEL FIN. INTL. 4.25% 15/6/2025	0.01% USN30707AN87
SYNOPSIS 5.15% 01/04/2035	0.01% US871607AE70
WORKDAY INC	0.01% US98138H1014
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.01% US912810EW46
SOLAR STAR FNDG. 3.95% 30/6/2035/35 USD100000	0.01% US83416WAB90

ALEXANDRIA REAL ES 5.25% 15/05/203636	0.01% US015271BC21
JOHNSON CONTROLS INTERNATIONAL PLC	0.01% IE00BY7QL619
US TREASURY N/B 3.25% 15/MAY/2042	0.01% US912810TH14
MSD NETHERLANDS CA 3.75% 30/05/2054	0.01% XS2825486231
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.01% DE0001102390
YOKOGAWA ELECTRIC JPY	0.01% JP3955000009
MITSUBISHI HEAVY INDUSTRIES LTD	0.01% JP3900000005
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.01% FR0013154044
BANK OF NOVA SCOTIA CAD	0.01% CA0641491075
KEYCORP	0.01% US4932671088
ITOCHU CORP JPY	0.01% JP3143600009
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.01% US91282CAY75
GS. GRP. F2F 25/4/2035	0.01% US38141GA955
DOMINICAN REPUBLIC 6.60% 01/06/2036	0.01% US25714PEZ71
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.01% US91282CHU80
US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031	0.01% US91282CKF76
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.01% US91282CKA89
US. TSY. NOTE/BON 4.125% 31/10/2031/2031 USD1000 R-2031	0.01% US91282CLU35
US. TSY. NOTE/BON 4.125% 30/11/2031/2031 USD1000 S-2031	0.01% US91282CLZ22
PLENTI AUTO ABS 2025-1 1 A FRN 12/08/2033A	0.01% AU3FN0093977
US. TSY. NOTE/BON 4.125% 15/6/2026/2026 USD1000 AP-2026	0.01% US91282CHH79
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026	0.01% US91282CJV46
ELI LILLY 4.90% 12/02/2032	0.01% US532457CW67
US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026	0.01% US91282CGL90
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.01% US91282CJX02
US TREASURY N/B 3.87% 15/JAN/2026	0.01% US91282CGE57
WESFARMERS LIMITED	0.01% AU000000WES1
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.01% US91282CFY21
PRUDENTIAL FINL. F2V 15/03/2054	0.01% US744320BP63
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.01% DE000BU2F009
KEYCORP F2F 06/03/2035	0.01% US49326EEP43
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.01% JP1103441G98
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.01% US912810SN90
ZF FINANCE GMBH 3.75% 21/09/20280000 2	0.01% XS2231331260
NATL. BANK OF CAN 5.023% 01/02/2029	0.01% CA63306AHT66
FRANCE GOV. BD. 4.75% 25/04/2035	0.01% FR0010070060
JOHNSON & JOHNSON 2.25% 1/9/2050	0.01% US478160CS18
LOW INC. INV. 3.386% 01/07/2026	0.01% US54750AAA43
UK. GILT 1.50% 22/07/2026	0.01% GB00BYZW3G56
EXELON CORP	0.01% US30161N1019
STEEL DYNAMICS INC	0.01% US8581191009
UK. GILT 3.75% 7/3/2027	0.01% GB00BPSNB460
SWISSQUOTE GROUP HOLDING SA	0.01% CH0010675863
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.01% FR0000571218
GENERAL MOTORS CO	0.01% US37045V1008
GS. GRP. F2F 19/11/2045	0.01% US38141GB862
UTD. UTLS. GRP.	0.01% GB00B39J2M42
US. TSY. NOTE/BON 1.125% 15/5/2040	0.01% US912810SR05
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.01% US912810SS87
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.01% US912810QC53
FIRST HORIZON FRN 07/03/2031	0.01% US320517AE51
SPAIN GOV. BD. 2.50% 31/05/2027	0.01% ES0000012M77
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.01% US9128286X38
DEMETER INVESTMENTS F2F 8/15/2050	0.01% XS1261170515

US. TSY. NOTE/BOND 0.25% 31/10/20252025 USD1000 AF-2025	0.01% US91282CAT80
UK. GILT 4.50% 7/6/2028	0.01% GB00BMF9LG83
MORGAN STANLEY F2F 04/05/2027	0.01% US61772BAB99
BAXTER INTL. 1.915% 1/2/2027USD1000	0.01% US071813CL19
FRONTIER ISSUER LLC 1 A2 6.19% 20/6/2054A A-2	0.01% US35910EAK01
AGNICO EAGLE MINES	0.01% CA0084741085
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026	0.01% US9128287B09
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.01% US91282CEF41
METROPOLITAN LIFE 5.00% 10/1/2030	0.01% XS2570858303
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.01% US961214DF70
TESLA AUTO LEASE TRUST 202 A A3 5.89% 22/6/202631% 22/06/2026	0.01% US88167PAC23
CNH INDL. CAP. 5.50% 12/01/2029	0.01% US12592BAR50
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.01% US91282CAH43
US. TSY. NOTE/BON 1.375% 15/8/2050	0.01% US912810SP49
REALTY INCOME CORPORATION	0.01% US7561091049
STIFEL FINANCIAL COM USD0.15	0.01% US8606301021
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.01% US644188BH66
UNITED KINGDOM GI 4.125% 22/7/2029	0.01% GB00BQC82B83
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026	0.01% US912828YQ73
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.01% DE0001102622
US. TSY. NOTE/BON 1.625% 30/11/2026	0.01% US912828YU85
NIPPON PROLOGIS REIT INC	0.01% JP3047550003
SUN HUNG KAI PROPERTY HKD	0.01% HK0016000132
ZF FINANCE GMBH 2.25% 03/05/2028000 5	0.01% XS2399851901
TECHNOLOGY ONE LIMITED	0.01% AU000000TNE8
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.01% JP1201681K44
MARS 5.70% 1/5/2055	0.01% US571676BC81
BANK OF IRELAND GRP. F2V 06/12/2032	0.01% XS2528657567
COMERICA F2F 30/01/2030	0.01% US200340AW72
METRO FINANCE 2024-1 TRUST 1 A FRN 17/09/2030	0.01% AU3FN0090536
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.01% FR0013451507
AT&T 5.40% 15/2/2034	0.01% US00206RMT67
US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100 BONDS05/2044	0.01% US912810UB25
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.01% JP1200861647
FASTENAL CO	0.01% US3119001044
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-2029	0.01% US91282CFC01
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.01% FR0013250560
Outstanding Settlement Receipts - CHF	0.01%
COOPERATIEVE RABOB 5.25% 14/09/2027	0.01% XS0827563452
ZIMMER BIOMET HLDG 5.35% 01/12/2028	0.01% US98956PAX06
SYSCO CORPORATION COM	0.01% US8718291078
INDITEX	0.01% ES0148396007
MITSUMI MINING AND SMELTING CO LTD	0.01% JP3888400003
FRANCE GOV. BD. 0.25% 25/11/2026	0.01% FR0013200813
CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.01% US13607HVE97
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.01% US65364UAQ94
EDP S.A EUR1(REGD)	0.01% PTEDPOAM0009
DELTA AIR LINES 20 2.50% 10/6/2028	0.01% US247361ZW11
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.01% US37045XDW39
SEALED AIR 1.573% 15/10/2026D2000	0.01% US81211KAZ30
ACADIA REALTY TRUST	0.01% US0042391096
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.01% FR0010773192
US. TSY. NOTE/BON 1.125% 15/8/2040	0.01% US912810SQ22
SVENSKA HANDELSBANK 3.25% 01/06/2033	0.01% XS2486857431
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.01% US91282CHF14
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.01% US912810QN19

US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.01% US912828ZE35
CVS HEALTH 5.125% 20/07/2045	0.01% US126650CN80
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.01% AU3FN0079703
HIMS & HERS HEALTH ORD SHS CLASS A	0.01% US4330001060
PUGET ENERGY 2.379% 15/06/20282000	0.01% US745310AM41
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.01% US912810QX90
US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.01% US912810UD80
FORTINET 2.20% 15/03/2031	0.01% US34959EAB56
CANADIAN IMP BANK COM NPV	0.01% CA1360691010
US. TSY. NOTE/BON 3.375% 15/11/2048	0.01% US912810SE91
BANQUE OUEST AFRIC 2.75% 22/01/2033	0.01% XS2288825263
AMGEN 5.60% 2/3/2043	0.01% US031162DS61
APPLE INC 2.7% 05/AUG/2051	0.01% US037833EK23
KROGER 5.65% 15/09/2064	0.01% US501044DX60
W R BERKLEY 4.00% 12/05/2050	0.01% US084423AU64
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.01% US91282CKN01
CANADIAN NATL RAILWAY CO	0.01% CA1363751027
3I GROUP PLC	0.01% GB00B1YW4409
PHILLIPS EDISON GR 4.95% 15/01/2035	0.01% US71845JAC27
INVESTOR AB SER B NPV	0.01% SE0015811963
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.01% JP1103581L42
US. TSY. NOTE/BON 0.375% 31/7/2027	0.01% US91282CAD39
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.01% JP1103481H98
SHOWA DENKO KK JPY50	0.01% JP3368000000
RECKITT BENCKISER GROUP PLC	0.01% GB00B24CGK77
REDZED TRUST SERIES 2024-3 3 A1L FRN 09/03/20560000 A-1-L	0.01% AU3FN0092532
UK. GILT 4.125% 29/01/2027	0.01% GB00BL6C7720
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.01% JP1103491HC4
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.01% US912810QL52
US. TSY. NOTE/BON 4.375% 31/01/2032/2032 USD100 G-2032	0.01% US91282CMK44
EQUIFAX INC 4.80% 15/09/2029	0.01% US294429AX37
METROPOLITAN LIFE 3.625% 26/3/203434	0.01% XS2792184421
HALLNSTEIN GLASSON HOLDINGS LTD	0.01% NZHLGE0001S4
JOHN DEERE CAPITAL 4.70% 10/6/2030D I	0.01% US24422EWZ86
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.01% US912810TS78
BNP PARIBAS F2V 24/5/2031	0.01% FR0014003N10
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.01% US53079EBJ29
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.01% US05584KAH14
FREDDIE MAC MULTIFAMILY ML12 XUS VAR 25/07/2041	0.01% US35833TAB17
FANNIE MAE POOL 3.00% 01/05/2052	0.01% US3140XPDD82
CITIGROUP F2F 29/01/2031	0.01% US172967ML25
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.01% US912810FT08
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.01% US912810SF66
HSBC HLDGS. F2F 11/8/2028	0.01% US404280DG12
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.01% US91282CKC46
UK. GILT 3.50% 22/10/2025	0.01%
DEUTSCHE BANK AG (REG)	0.01% DE0005140008
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.01% BE0000338476
TURNERS AUTOMOTIVE GROUP LIMITED	0.01% NZVNLE0001S1
ASPEN GROUP LTD/AUSTRALIA	0.01% AU0000000APZ8
INTERCONTINENTAL E 5.25% 15/06/2031	0.01% US45866FBA12
ONCOR ELECTRIC DEL 4.15% 1/6/2032	0.01% US68233JCF93
AMETEK INC	0.01% US0311001004
DOMINION ENERGY INC	0.01% US25746U1097
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.01% US912810RD28
UK. GILT 0.25% 31/07/2031	0.01% GB00BMGR2809
FISERV 5.625% 8/21/2033	0.01% US337738BH05
US. TSY. NOTE/BON 4.375% 15/05/2041	0.01% US912810QQ40

JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.01% US24422EXB00
TOWER LIMITED	0.01% NZTWRE0011S2
AUTO TRADER GROUP PLC	0.01% GB00BVYVFW23
SOUTHERN CALIFORN 4.125% 01/03/2048	0.01% US842400GK35
AIR CANADA 2020-2 5.25% 01/04/20291/10/2030	0.01% US00909DAA19
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.01% US912810SH23
ITALY BUONI POLIEN 3.35% 1/7/2029	0.01% IT0005584849
ROTHESAY LIFE 7.019% 12/10/2034	0.01% XS2805328601
PUMA SERIES 2024-1 1 A FRN 23/09/2055	0.01% AU3FN0085999
LLOYDS BANKING GRP. VAR 31/08/2033	0.01% AU3CB0302115
US. TSY. NOTE/BON 3.625% 15/08/2043	0.01% US912810RC45
UK. GILT 0.125% 30/01/2026	0.01%
BANCO SANTANDER 5.50% 11/06/2029	0.01% XS2837803928
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.01% US912810TU25
FRANCE GOVERNMENT 3.50% 25/4/2026	0.01% FR0010916924
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.01% JP1201801N46
BASF SE	0.01% DE000BASF111
MERLIN PROPERTIES SOCIMI SA	0.01% ES0105025003
ATHORA HOLDING LT 6.625% 16/6/2028	0.01% XS2628821790
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.01% JP1201131990
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.01% JP1201121975
JPM. CHASE F2F 1/6/2029	0.01% US46647PCJ30
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.01% FR0014007L00
TARGA RES. 4.20% 01/02/2033	0.01% US87612GAA94
JAPAN EXCHANGE GROUP INC	0.01% JP3183200009
CENTRAL AMERICAN 4.625% 14/2/2028	0.01% XS2997425637
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.01% US912810QE10
SANFORD LTD	0.01% NZSANE000150
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.01% US912810SJ88
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.01% XS2264978623
FAST RETAILING CO LTD	0.01% JP3802300008
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.01% DE0001102341
SHERWIN-WILLIAMS 3.30% 15/05/20500	0.01% US824348BM72
FOX 6.50% 13/10/2033	0.01% US35137LAN55
ABN AMRO BANK 4.75% 24/10/2029	0.01% XS3008633888
YUM! BRANDS INC	0.01% US9884981013
FISERV 5.15% 15/03/2027	0.01% US337738BJ60
FUTURE MARGINS-USD	0.01%
PINNACLE WEST CAPITAL CORP	0.01% US7234841010
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.01% JP1103451GC0
AFFINITY WATER FIN 6.25% 12/09/2040	0.01% XS3019786428
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.01% DE000BU2Z031
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.01% JP1201571G68
US. TSY. NOTE/BON 3.125% 15/05/2048	0.01% US912810SC36
WESSEX WATER SERV 6.125% 19/9/2034	0.01% XS3025173710
ENEL FIN. INTL. 4.25% 15/6/20256/2025	0.01% US29278GAV05
WESSEX WATER SERVS 6.50% 19/9/2040	0.01% XS3025173983
BUNDESOBLIGATION 0.00% 10/10/2025	0.01% DE0001141828
US. TSY. NOTE/BON 1.125% 28/2/2027	0.01% US912828ZB95
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.01% GB00BPJKN53
NATL. GRID ELECTRI 3.50% 16/10/2026	0.01% XS1893807120
US TREASURY N/B 2.37% 15/FEB/2042	0.01% US912810TF57
MET LIFE GLOB FNDG 1.55% 07/01/2031TS 07/01/2031	0.01% US59217GGU76
USD150000	
BARCLAYS FRN 25/02/2029	0.01% US06738ECX13
CANADIAN GOV. BD. 0.25% 1/3/2026	0.01% CA135087L518
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.01% US35805BAC28
BUNDESOBLIGATION 1.30% 15/10/2027.01 .186	0.01% DE0001141869
TESCO ORD	0.01% GB00BLGZ9862
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.01% DE000BU2Z007
US. TSY. NOTE/BON 4.375% 15/11/2039	0.01% US912810QD37
UK. GILT 4.25% 07/06/2032	0.01% GB0004893086

AIR CANADA 2017-1 3.30% 15/01/2030A 3.3% 15/07/2031	0.01% US00908PAA57
US. TSY. NOTE/BON 4.375% 15/05/2040	0.01% US912810QH41
US. TSY. NOTE/BON 3.875% 15/08/2040	0.01% US912810QK79
NITERRA CO LTD	0.01% JP3738600000
VOLVO AB - B	0.01% SE0000115446
UK. GILT 0.375% 22/10/2030	0.01% GB00BL68HH02
CHARTER HALL GROUP	0.01% AU000000CHCO
PEARSON FNDG. 5.375% 12/09/2034	0.01% XS2887786478
VOLVO TSY. 2.625% 20/2/2026	0.01% XS2534276717
BURLINGTN NORTH SANTA FE 3.3% 15/SEP/2051	0.01% US12189L BG59
HUB24 LIMITED ORDINARY FULLY PAID	0.01% AU000000HUB4
UK. GILT 3.25% 31/1/2033	0.01% GB00BMV7TC88
KENVUE INC	0.01% US49177J1025
GLENCORE PLC	0.01% JE00B4T3BW64
RAIFFEISEN BANK INTL F2F 31/05/20302030 EUR100000 REGS	0.01% XS2826609971
NORDSON 4.50% 15/12/2029	0.01% US655663AC62
SPAIN GOV. BD. 3.55% 31/10/2033	0.01% ES0000012L78
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.01% ES0000012H41
SOUTHERN CALIFORNI 5.25% 15/03/2030	0.01% US842400JJ35
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS	0.01% US912810TQ13
02/43	
UNITED KINGDOM GI 0.875% 31/7/2033	0.01% GB00BM8Z2S21
MANCHESTER AIRPORT 5.75% 30/9/2042	0.01% XS2804656663
TESCO COR. TSY. S 5.125% 22/05/2034	0.01% XS2824047372
SPAIN GOV. BD. 4.90% 30/7/2040	0.01% ES00000120N0
CROWN CASTLE INTL CORP	0.01% US22822V1017
NORTHUMBRIAN WATER 4.50% 14/2/2031	0.01% XS3019019176
BUNDESOBLIGATION 2.40% 19/10/2028.01 .188	0.01% DE000BU25018
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-	0.01% US91282CHB00
2026	
FURUKAWA ELECTRIC NPV	0.01% JP3827200001
VOLKSWAGEN INTL. FIN F2V PERP	0.01% XS2675884733
CENTURIA INDUSTRIAL REIT	0.01% AU000000CIP0
US TREASURY N/B 3.62% 31/MAY/2028	0.01% US91282CHE49
UK. GILT 0.125% 31/1/2028	0.01% GB00BMBL1G81
EASTERN POWER NET 5.375% 02/10/2039	0.01% XS2911000235
UNION PACIFIC 3.799% 06/04/207100	0.01% US907818FS27
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.01% DE000BU27006
NATL. GRID ELECTRI 5.35% 10/07/2039	0.01% XS2741906809
NORTHUMBRIAN WATER 5.50% 02/10/2037	0.01% XS2794482351
UK. GILT 1.00% 31/01/2032	0.01% GB00BM8Z2T38
SOFTBANK GROUP CORP	0.01% JP3436100006
INTERCONTINENTAL H 3.75% 14/8/2025	0.01% XS1275957121
UNUM GROUP 4.125% 15/06/2051	0.01% US91529YAR71
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655%	0.01% US74977SDR04
22/08/2028	
MERCEDES-BENZ GROUP AG	0.01% DE0007100000
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.01% US55903VBD47
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.01% US91282CHW47
ACCTON TECHNOLOGY CORPORATION	0.01% TW0002345006
SPAIN GOV. BD. 0.80% 30/7/2029	0.01% ES0000012K53
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.01% FR001400CMX2
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.01% US91282CHR51
HONDA MOTOR CO LTD	0.01% JP3854600008
PORTLAND GEN. ELEC.	0.01% US7365088472
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.01% JP1201701KA5
NETSTREIT CORP	0.01% US64119V3033
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-	0.01% US91282CFZ95
2027	
MBANK SA F2F 27/09/2030	0.01% XS2907137736
ENGIE	0.01% FR0010208488

QPH FIN. PTY 2.30% 29/7/2027	0.01% AU3CB0273365
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.01% US9128285C00
SYNOPSISYS 5.00% 01/04/2032	0.01% US871607AD97
DANSKE BANK FRN 10/04/2027	0.01% XS2798276270
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030	0.01% US91282CJM47
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.01% JP12009917C3
PENSION INSURANCE 4.62% 07/MAY/2031	0.01% XS2170092600
VOLVO TSY. 3.125% 08/09/2026	0.01% XS2760218185
COGNIZANT TECH SOLUTIONS A	0.01% US1924461023
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.01% US91282CJQ50
KITE REALTY GROUP COM	0.01% US49803T3005
NATL. AUSTRALIA BANK F2F 03/08/2032	0.01% AU3CB0291284
TOURISM HOLDINGS LTD	0.01% NZHELE0001S9
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.01% US91282CGJ45
AGI FIN. PTY FRN 10/7/2030	0.01% AU3FN0079372
XCEL ENERGY INC	0.01% US98389B1008
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.01% US91282CJG78
NEWCASTLE GREATER MU FRN 14/02/2029	0.01% AU3FN0085023
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.01% ES00000127A2
SEVEN AND I HOLDINGS NPV	0.01% JP3422950000
NATL. GRID	0.01% GB00BDR05C01
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.01% US912810QY73
BANCO SANTANDER FRN 23/01/2029	0.01% AU3FN0084307
TAKEDA PHARMACEUTICAL CO LTD	0.01% JP3463000004
CREDIT AGRICOLE FRN 01/06/2028	0.01% AU3FN0078515
DEUTSCHE POST AG	0.01% DE0005552004
SCENTRE GRP. TST. 1 FRN 10/09/2054	0.01% AU3FN0091567
UNUM GRP. 6.00% 15/06/2054	0.01% US91529YAT38
US. TSY. NOTE/BON 3.125% 15/08/2044	0.01% US912810RH32
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.01% JP1300371C98
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.01% US912810FM54
US. TSY. NOTE/BON 1.625% 30/09/2026	0.01% US912828YG91
COMCAST 1.50% 15/2/2031	0.01% US20030NDN84
DANSKE BANK F2V 13/4/2027	0.01% XS2586741543
FRENCH REPUBLIC GO 6.00% 25/10/2025	0.01%
US TREASURY N/B 3.37% 15/AUG/2042	0.01% US912810TK43
VIER GAS TRANSPOR 4.625% 26/9/2032	0.01% XS2535725159
UBS AG/AUSTRALIA FRN 24/11/2026	0.01% AU3FN0083150
CONT. WIND 6.00% 28/2/2033USD100000	0.01% US212168AA64
CHARTER COMMS. OP 6.484% 23/10/2045	0.01% US161175BA14
CORTEVA INC	0.01% US22052L1044
TRITON BOND TRUST 2024-1 IN 2 A2 FRN 17/05/2056	0.01% AU3FN0089215
ITALY BUONI POLIEN 3.50% 01/03/2030	0.01% IT0005024234
BUNDESOBLIGATION 2.20% 13/4/2028	0.01% DE000BU25000
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.01% AU3FN0055687
DELTA AIR LINES 2 3.625% 30/07/2027029 USD AA	0.01% US24736XAA63
CANADIAN GOV. BD. 4.00% 01/03/2029	0.01% CA135087Q988
ABN AMRO BANK F2V 21/09/203300000 305	0.01% XS2637967139
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.01% NZGOVDT551C8
CREDIT AGRICOLE F2V 28/08/2033	0.01% FR001400KDS4
NBN 4.75% 28/09/2026	0.01% AU3CB0292597
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.01% JP1201101944
DBS BANK FRN 16/08/2027	0.01% AU3FN0080313
COOPERATIEVE RABOBAN FRN 22/05/2026	0.01% AU3FN0078150
NEWCASTLE GREATER MU FRN 21/01/2030	0.01% AU3FN0094827
ROSS STORES INC	0.01% US7782961038
CANADIAN IMPERIAL BA FRN 21/04/2026	0.01% AU3FN0077574
UTD. O/SEAS. BANK SY FRN 16/03/202626	0.01% AU3FN0076170
INS. AUSTRALIA GRP. FRN 15/06/2045	0.01% AU3FN0047544
ACHMEA F2V 02/11/2044	0.01% XS2809859536
BARCLAYS PLC FRN 20/05/2027	0.01% AU3FN0060448

ETSA UTILITIES FI 4.612% 27/03/2028	0.01% AU3CB0320075
JOHN DEERE FINL. 4.90% 28/07/2025	0.01% AU3CB0291078
NSW ELECTRICITY NETW FRN 11/03/2055	0.01% AU3FN0096392
TRITON TST. 2025-1 IN RESPE 1 A2 FRN 12/03/2057UD500000 A2	0.01% AU3FN0095543
UNITEDHEALTH GRP. 2.90% 15/5/2050	0.01% US91324PDZ27
AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000	0.01% AU3CB0233856
VICTORIA POWER NETWO FRN 21/04/2026	0.01% AU3FN0059994
METROPOLITAN LIFE GB FRN 01/12/2025	0.01% AU3FN0057451
PACCAR FINL. PTY 4.05% 02/06/2025	0.01% AU3CB0289932
INDONESIA TSY. BD. 7.00% 15/5/2027	0.01% IDG000009804
DBNGP FIN. PTY 4.225% 28/05/2025	0.01% AU3CB0253417
NBN 4.20% 14/04/20274/2027	0.01% AU3CB0288397
UNIVERSITY OF SYDN 3.75% 28/8/2025	0.01% AU3CB0232288
THE LINK REAL ESTATE INVESTMENT TRUST	0.01% HK0823032773
NSW PORTS FINANCE 5.042% 19/09/2031	0.01% AU3CB0313591
LOGICOR FINC. SARL 2.75% 15/01/2030	0.01% XS2102293029
WOOLWORTHS GRP. 1.85% 20/5/2025	0.01% AU3CB0272219
VICINITY CENTRES T 2.60% 27/06/2025	0.01% AU3CB0264505
INCITEC PIVOT 4.30% 18/03/2026	0.01% AU3CB0261576
AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000	0.01% AU300ENL0021
ENBW INTL. FIN. 4.30% 23/5/2034	0.01% XS2722717555
UK. GILT 0.375% 22/10/2026	0.01% GB00BNNGP668
US. TSY. NOTE/BON 3.375% 15/05/2044	0.01% US912810RG58
VIENNA INSURANCE GRP AGW 4.87% 15/JUN/2042	0.01% AT0000A2XST0
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.01% AU3FN0082194
DSV A/S	0.01% DK0060079531
DAIICHI SANKYO COMPANY LIMITED	0.01% JP3475350009
NATL. STORAGE REIT	0.01% AU000000NSR2
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.01% DE000BU2Z015
DEXUS FIN. PTY 4.25% 11/05/2027	0.01% AU3CB0244168
ORIGIN ENERGY FIN. 5.35% 26/09/2031	0.01% AU3CB0313625
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.01% DK0030506886
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.01% AU3CB0242139
US. TSY. NOTE/BON 3.125% 15/11/2041	0.01% US912810QT88
HOMEEO DAILY NEEDS REIT	0.01% AU0000113136
ENBW INTL. FIN. 3.85% 23/05/2030/05/2030 EUR1000 32	0.01% XS2722717472
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.01% US912810SD19
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.01% DE0001102556
MOTABILITY OPERATI 4.00% 17/01/2030	0.01% XS2838537566
TOYOTA MOTOR CREDI 3.85% 24/07/2030EUR100000 639	0.01% XS2655865546
BRISBANE AIRPORT P 3.10% 30/6/2026	0.01% AU3CB0272847
MEX BONOS DESARR FIX RT 7.5% 26/MAY/2033	0.01% MX0MGO0001D6
MARS 2.375% 16/07/204044A	0.01% US571676AN55
NEW ZEALAND GOV. B 5.00% 15/05/2054	0.01% NZGOVDT554C2
DEUTSCHE BOERSE 3.875% 28/9/2033	0.00% DE000A351ZT4
AMERICAN TOWER 4.125% 16/05/2027CURR SEC	0.00% XS2622275886
AMERICAN TOWER 5.25% 15/7/2028	0.00% US03027XCC20
HUNTINGTON BANCSHARE F2F 02/02/2035	0.00% US446150BD56
PPG INDS. 1.20% 15/03/2026	0.00% US693506BU04
SHINHAN BANK 5.00% 30/08/2028	0.00% AU3CB0256113
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00% IT0005419848
HYATT HOTELS CORP-CL A	0.00% US4485791028
KOMMUNALBANKEN 3.40% 24/07/2028	0.00% AU3CB0250132
INTERNATIONAL BANK 3.30% 14/08/2028	0.00% AU3CB0250652
CANADIAN GOV. BD. 1.25% 01/06/2030	0.00% CA135087K379
US. TSY. NOTE/BOND 0.25% 30/6/2025	0.00% US912828ZW33
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.00% US912810RM27
VIER GAS TRANSPORT 4.00% 26/09/202700000 4 REGS	0.00% XS2535724772
ICELAND GOV. INTL. 3.50% 21/03/2034	0.00% XS2788435050
VERIZON COMMUNICATIONS 2.5% 08/APR/2031	0.00% XS1979281158
HALEON PLC	0.00% GB00BMX86B70
ROBERT BOSCH 3.625% 2/6/203000000 2	0.00% XS2629468278

SPAIN GOV. BD. 0.00% 31/01/2026	0.00% ES0000012G91
BANQUE FEDERATIVE 1.875% 18/06/202918/06/2029	0.00% FR0013425162
EUR100000 487	
ALD 3.875% 22/02/2027	0.00% FR0014000457
WESTERN POWER DIS 3.949% 20/9/2032	0.00% XS2528341766
FRANCE GOV. BD. 3.25% 25/05/2045	0.00% FR0011461037
FORD MOTOR COMPANY	0.00% US3453708600
EUROGRID 3.598% 01/02/2029	0.00% XS2756341314
SPAIN GOV. BD. 0.00% 31/01/2028	0.00% ES0000012I08
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.00% US912810SA79
TENNET HLDG. TENNET HLDG. F2V PERP	0.00% XS2783649176
CHRISTCHURCH CITY HOLDINGS LIMITED 190625 PNOTE	0.00%
DEUTSCHE BAHN FIN GMBH 3.87% 13/OCT/2042	0.00% XS2541394750
WESTERN POWER DIST 3.53% 20/9/2028	0.00% XS2528341501
CREDIT AGRICOLE F2F 23/1/2031	0.00% FR001400RMM3
NESTLE HLDGS. 5.25% 13/3/2026	0.00% USU64106CD47
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00% AU3CB0239754
QBE INSURANCE GROUP F2V 17/06/2046	0.00% XS1423722823
ITALY BUONI POLIEN 4.00% 01/02/2037	0.00% IT0003934657
INDONESIA TSY. BD. 7.50% 15/4/2040	0.00% IDG000014101
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00% AU3CB0268548
STATKRAFT 3.125% 13/12/2026	0.00% XS2723597923
UK. GILT 4.50% 07/12/2042	0.00% GB00B1VWPJ53
AMPRION 3.45% 22/09/2027EGS	0.00% DE000A30VPL3
ZF EUR. FIN. 6.125% 13/03/2029EUR100000 7	0.00% XS2681541327
ING GROEP F2V 26/08/2035	0.00% XS2886191589
LONZA AG - REG	0.00% CH0013841017
UK. GILT 4.75% 22/10/2043	0.00% GB00BPJJKP77
ORSTED AS F2V 14/03/3024	0.00% XS2778385240
ENGIE 4.50% 06/09/2042	0.00% FR001400KHI6
SWISSCOM FIN. 3.50% 29/11/2031	0.00% XS2827696035
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.00% BE0390128917
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.00% AU000000WOW2
ORION OYJ	0.00% FI0009014377
BARRY CALLEBAUT SE 4.25% 19/08/2031	0.00% BE6360449621
PRYSMIAN 3.625% 28/11/2028	0.00% XS2948435743
NBN 3.75% 22/3/2034	0.00% XS2788379472
FRENCH REPUBLIC GO 3.00% 25/11/2034	0.00% FR001400QMF9
BARCLAYS 4.836% 09/05/2028	0.00% US06738EAW57
SOGECAP SOGECAP F2V PERP	0.00% FR0012383982
ITALY BUONI POLIEN 5.00% 1/9/2040	0.00% IT0004532559
BARRY CALLEBAUT SE 4.00% 14/06/2029	0.00% BE6352800765
TRATON FINANCE LUX 3.75% 14/01/2031	0.00% DE000A3L69Y6
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.00% DE0001102424
AEGON F2F 11/04/2048	0.00% US007924AJ23
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.00% MYBMO2000028
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.00% US912810RZ30
MITSUBISHI ELECTRIC	0.00% JP3902400005
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.00% US969457CN88
SWISS RE SUBORDINATE F2V 26/03/2033	0.00% XS3025207807
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.00% US91324PFM95
ITM ENTREPRISES S 4.125% 29/01/2030	0.00% FR001400WTD7
SPAIN GOV. BD. 1.40% 30/04/2028	0.00% ES0000012B39
NORSK HYDRO 3.625% 23/01/2032	0.00% XS2969693113
IPSEN 3.875% 25/03/2032	0.00% FR001400YD27
CREDIT AGRICOLE IT 3.25% 15/02/2034/2034	0.00% IT0005631491
SUMITOMO MITSUI F 3.318% 07/10/2031	0.00% XS2903312002
TEREGA 4.00% 17/09/2034	0.00% FR001400SGZ5
CONTOURGLOBAL POWE 5.00% 28/02/2030	0.00% XS2988562554
MARS 5.65% 01/05/2045	0.00% US571676BB09
INTEL 4.10% 11/5/2047	0.00% US458140AY68
SOUTHERN GAS NETWO 3.50% 16/10/2030	0.00% XS2914661843
AGI FINANCE PTY L 2.119% 24/06/2027	0.00% AU3CB0281145
TDF INFRA. SASU 4.125% 23/10/2031/10/2031	0.00% FR001400TG54

KROGER 5.00% 15/09/2034	0.00% US501044DV05
PUBLIC SERVICE ENTERPRISE GROUP INC	0.00% US7445731067
GSK CAP. 3.125% 28/11/20320000 2	0.00% XS2553817763
JAPAN GOV. TEN YEA 1.20% 20/12/2034	0.00% JP1103771R12
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EURO.01	0.00% DE0001102523
IBERDROLA FINANZAS 3.00% 30/09/2031	0.00% XS2909822194
RELX FIN. 3.375% 20/3/2033	0.00% XS2779010300
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.00% DE0001102606
GIVAUDAN - REG	0.00% CH0010645932
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00% AU3CB0275253
LOUIS DREYFUS FIN. 3.50% 22/10/2031S 22/10/31	0.00% XS2923451194
EUR100000 REGS	
SPAIN GOV. BD. 4.20% 31/01/2037	0.00% ES0000012932
JAPANESE YEN	0.00%
PROLOGIS INTL. FN 3.125% 01/06/2031MTN 01/06/2031	0.00% XS2485265214
EUR100000	
UPM-KYMMENE 2.25% 23/05/20293 REGS	0.00% XS2478685931
JOHNSON & JOHNSON 3.35% 26/02/2037	0.00% XS3005214799
NEWMONT CORP	0.00% US6516391066
GENERAL MILLS INC	0.00% US3703341046
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00% US853254CG39
SKANDINAVISKA ENSK 3.70% 9/6/2025	0.00% USW8454EAR90
NORDEA BANK ABP	0.00% FI4000297767
US. TSY. NOTE/BON 3.125% 15/02/2042	0.00% US912810QU51
ENGIE 4.25% 6/3/2044	0.00% FR001400OJE3
MEDTRONIC 4.15% 15/10/2053	0.00% XS2834368453
HEATHROW FNDG. 4.15% 11/10/2028	0.00% XS1891780691
AT&T INC 2.9% 04/DEC/2026	0.00% XS1879223565
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.00% US912810RP57
DSM 3.375% 25/02/2036	0.00% XS3009012637
FIDELITY NATIONAL INFORMATION SERVICES I	0.00% US31620M1062
ROCKWELL AUTOMATION INC	0.00% US7739031091
ALLIANDER NV 3.00% 07/10/2034	0.00% XS2913310095
ELECTRANET PTY L 2.4737% 15/12/2028	0.00% AU3CB0283034
US. TSY. NOTE/BON 3.625% 15/02/2044	0.00% US912810RE01
IQVIA 6.25% 01/02/2029	0.00% US46266TAF57
CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029	0.00% XS2022084367
EUR1000	
SPAIN GOV. BD. 1.25% 31/10/2030	0.00% ES0000012G34
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.00% XS2225207468
BERRY GBL. 5.50% 15/04/2028	0.00% US08576PAL58
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.00% JP1201051891
UK. GILT 4.00% 22/10/2031	0.00% GB00BPSNBF73
GEN. MOTORS FINL. 4.90% 06/10/2029	0.00% US37045XEZ50
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.00% US912810RV26
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00% US65339KBW99
DEUTSCHE BANK AG/NEW F2F 14/7/2026	0.00% US25160PAJ66
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.00% US655844CU03
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.00% US91282CHJ36
WP CAREY 3.70% 19/11/2034	0.00% XS2941598786
AMPRION 3.85% 27/08/2039	0.00% DE000A383QR0
CHARTER COMMUN INC COM	0.00% US16119P1084
DWPF FIN. PTY 1.90% 04/08/2028	0.00% AU3CB0282010
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.00% JP1201081914
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.00% AU3FN0081790
BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033	0.00% IT0005518128
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.00% US91282CGS44
SINGAPORE GOV. BD 3.375% 01/09/2033	0.00% SG3261987691
ALIMENTATION COUCHE TARD INC	0.00% CA01626P1484
CANADIAN DOLLAR	0.00%
Income Due - AUD	0.00%
ITC HOLDINGS CORP 5.65% 09/05/2034	0.00% US465685AT20
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.00% US912810QW18

ARGENX SE	0.00% NL0010832176
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.00% FR0013234333
FIDELITY NATL. INF 2.00% 21/05/20305/2030 EUR1000 SEC	0.00% XS1843435923
ADIDAS AG	0.00% DE000A1EWWWO
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026	0.00% US912828Y958
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.00% CA135087L930
SPAIN GOV. BD. 1.40% 30/07/2028	0.00% ES0000012B88
UK. GILT 4.25% 07/03/2036	0.00% GB0032452392
US. TSY. NOTE/BON 2.875% 15/11/2046	0.00% US912810RU43
COSTAR GROUP INC COM	0.00% US22160N1090
FIRST HORIZON CORP	0.00% US3205171057
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.00% US299808AH86
ORACLE 4.50% 6/5/2028	0.00% US68389XCM56
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.00% DE0001102499
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00% AU3FN0080883
Income Due - GBP	0.00%
ILLUMINA 5.80% 12/12/2025	0.00% US452327AN93
UK. GILT 0.625% 31/7/2035	0.00% GB00BMGR2916
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00% JP1201401C92
BLACKSTONE PROPERT 1.75% 12/03/2029	0.00% XS2051670300
COMCAST 5.35% 15/11/2027	0.00% US20030NEA54
APA INFRA. 2.00% 15/07/2030EUR100000 9	0.00% XS2164646304
ANGLO AMERICAN PLC	0.00% GB00B1XZS820
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.00% DE0001102465
SOFTBANK CORP	0.00% JP3732000009
CHUBB INA HLDGS. 5.00% 15/03/2034	0.00% US171239AK24
SOUTH COAST BRITIS 4.15% 12/12/205312/12/2053 CAD1	0.00% CA83740TAK30
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.00%
RYMAN HOSPITALITY PROPERTIES INC	0.00% US78377T1079
SPAIN GOV. BD. 6.00% 31/01/2029	0.00% ES0000011868
HEIMSTADEN BOSTAD 1.00% 13/04/2028	0.00% XS2397252102
US. TSY. NOTE/BON 2.875% 15/05/2043	0.00% US912810RB61
US. TSY. NOTE/BON 2.875% 15/8/2045	0.00% US912810RN00
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.00% AU0000075681
REPUBLIC SERVS. 3.95% 15/5/20282000	0.00% US760759AT74
NSW ELECTRICITY N 2.543% 23/9/2030	0.00% AU3CB0274645
NEXTERA ENERGY CAP 4.85% 04/02/2028	0.00% US65339KDG22
CENTENE CORPORATION	0.00% US15135B1017
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00% US912810PX00
ITALY BUONI POLIEN 4.50% 1/3/2026	0.00% IT0004644735
UTD. AIRLINES 4.375% 15/04/2026	0.00% US90932LAG23
JPM. CHASE F2F 22/4/2031	0.00% US46647PBL94
ANZ COLLATERAL	0.00%
HCA 5.25% 15/04/2025	0.00% US404119BQ19
PACIFIC GAS & ELEC 6.15% 01/03/2055	0.00% US694308KV83
ITALY BUONI POLIEN 3.85% 1/7/2034	0.00% IT0005584856
US. TSY. NOTE/BON 3.125% 15/2/2043	0.00% US912810QZ49
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026 USD	0.00% US37190AAA79
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.00% US303075AA30
DIGITALBRIDGE GROU COM	0.00% US25401T6038
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.00% BE0000291972
WHEATON PRECIOUS M COM NPV	0.00% CA9628791027
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00% BE0000347568
SPAIN GOV. BD. 3.25% 30/4/2034	0.00% ES0000012M85
SIEMENS ENERGY AG	0.00% DE000ENER6Y0
HUNTSMAN INTL. 4.50% 01/05/2029	0.00% US44701QBE17
DSV FIN. 3.125% 06/11/2028	0.00% XS2932831923
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00% IT0005519787
SPAIN GOV. BD. 1.30% 31/10/2026	0.00% ES00000128H5
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00% DE0001102481
MS. F2F 19/7/2035	0.00% US61747YFT73

ILLUMINA 4.65% 09/09/2026	0.00% US452327AQ25
IQVIA HOLDINGS INC	0.00% US46266C1053
NASDAQ INC	0.00% US6311031081
ITALY BUONI POLIEN 4.75% 01/09/2028	0.00% IT0004889033
JPY BNP PARIBAS A/C	0.00%
UK. GILT 4.50% 7/3/2035	0.00% GB00BT7J0027
CITIGROUP INC F2F 13/02/2035	0.00% US172967PG03
NEW YORK LIFE GLOB 4.55% 28/1/2033USD2000 144A	0.00% US64952WEZ23
GARTNER INC CL-A	0.00% US3666511072
TAKE TWO INTERACTIVE SOFTWARE INC	0.00% US8740541094
NETHERLANDS GOV. B 3.75% 15/01/2042	0.00% NL0009446418
GE HEALTHCARE HOLDING LLC	0.00% US36266G1076
IDEXX LABORATORIES INC	0.00% US45168D1046
SALUTE SERIES 2024-1 1 A FRN 15/06/2056	0.00% AU3FN0086344
AMADEUS IT HLDGS	0.00% ES0109067019
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.00% DE0001102408
RAYMOND JAMES FINL	0.00% US7547301090
BUNDESobligation 0.00% 09/10/2026	0.00% DE0001141844
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.00% JP1201821NA5
TARGA RES. 6.50% 15/2/2053	0.00% US87612GAD34
FANNIE MAE POOL 2.50% 01/02/20522 USD CB2804F	0.00% US3140QNDJ87
HEIMSTADEN BOSTAD 0.75% 06/09/20299	0.00% XS2384269366
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00% IT0005416570
ITALY BUONI POLIEN 3.35% 01/03/2035	0.00% IT0005358806
BPCE 5.25% 22/10/2030	0.00% FR001400WKF1
ITALY BUONI POLIEN 5.00% 01/08/2039	0.00% IT0004286966
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.00% US912810RK60
WESTERN MIDSTREAM 6.15% 1/4/2033	0.00% US958667AE72
MARTIN MARIETTA MATERIALS	0.00% US5732841060
CORNING INC	0.00% US2193501051
ELECTRONIC ARTS INC	0.00% US2855121099
ALNYLAM PHARMACEUTICALS INC	0.00% US02043Q1076
MERCK 5.15% 17/05/2063	0.00% US58933YBN40
DSV FINANCE BV 2.875% 06/11/2026	0.00% XS2932831766
HCA 5.125% 15/6/2039	0.00% US404119BY43
HUMANA INC	0.00% US4448591028
UK. GILT 4.25% 07/09/2039	0.00% GB00B3KJDS62
ATLASSIAN CL A ORD	0.00% US0494681010
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.00% DE0001102507
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.00% JP1201451D66
ITALY BUONI POLIEN 4.20% 01/03/2034	0.00% IT0005560948
VONOVIA SE NPV SUBS RTS DIV CASH	0.00% DE000A1ML7J1
CREDIT AGRICOLE F2F 09/01/2029	0.00% US22536PAP62
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00% IT0005422891
E INK HOLDINGS INC	0.00% TW0008069006
SPAIN GOV. BD. 3.50% 31/5/2029	0.00% ES0000012M51
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.00% US912810RX81
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.00% US912810RY64
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.00% JP1201471DC6
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00% JP1201731L76
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00% FR001400FTH3
BNP PARIBAS FRN 24/02/2028	0.00% FR0014008M24
CARDINAL HEALTH INC	0.00% US14149Y1082
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.00% JP1201881Q46
INTEL 4.75% 25/03/2050	0.00% US458140BM12
NU HOLDINGS LTD	0.00% KYG6683N1034
CHUGAI PHARMACEUTICAL JPY	0.00% JP3519400000
AUSTRALIA GOVERNME 2.75% 21/11/2027	0.00% AU000XCLWAQ1
TENNET HOLDING BV 0.125% 30/11/20320000 18	0.00% XS2262065159
LINDE 1.625% 31/03/2035	0.00% XS2463961677
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.00% DE0001135481
US. TSY. NOTE/BON 4.625% 15/02/2055/2055 USD100 BONDS 02/55	0.00%
TENNET HLDG. 0.875% 16/06/20350000 23	0.00% XS2406569579

NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000 40	0.00% XS2434710799
WILLIS TOWERS WATS COM	0.00% IE00BDB6Q211
STANDARD CHARTERED F2V 16/11/2028	0.00% USG84228FL77
VIACOM 6.875% 30/04/2036	0.00% US925524AX89
CANADIAN GOV. BD. 2.00% 1/12/2051	0.00% CA135087H722
COOPERATIEVE RABOBAN F2V 24/09/2026	0.00% US74977SDJ87
UK. GILT 3.75% 22/10/2053	0.00% GB00BPCJD997
GOODMAN US FIN. S 5.125% 07/10/2034	0.00% USU38277AC05
SINGAPORE GOV. BD. 2.75% 01/03/2046	0.00% SG31A7000004
DEXERIALS CORP	0.00% JP3548770001
UNITED STATES TRE 3.875% 30/09/2029	0.00% US91282CFL00
KRAFT HEINZ CO COM	0.00% US5007541064
US. TSY. NOTE/BOND 2.75% 30/06/2025	0.00%
UK. GILT 1.25% 22/10/2041	0.00% GB00BJQWYH73
ITALY BUONI POLIEN 6.50% 01/11/2027	0.00% IT0001174611
US. TSY. NOTE/BOND 3.00% 31/10/2025	0.00% US9128285J52
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.00% DE0001102432
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.00% DE0001135275
WEC ENERGY GROUP INC	0.00% US92939U1060
INVINCIBLE INVESTMENT CORP REIT	0.00% JP3046190009
Outstanding Settlement Receipts - CAD	0.00%
BARRICK GOLD CORP	0.00% CA0679011084
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.00% JP1103501J35
SPAIN GOV. BD. 5.75% 30/07/2032	0.00% ES0000012411
US. TSY. NOTE/BON 2.625% 31/01/2026	0.00% US9128286A35
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00% BE0000357666
ESSENTIAL PROPERTIES REALTY TRUST INC	0.00% US29670E1073
APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055	0.00% AU3FN0086559
UK. GILT 4.25% 07/12/2040	0.00% GB00B6460505
INM COLONIAL SOCIM EUR	0.00% ES0139140174
INTACT FINANCIAL CORPORATION	0.00% CA45823T1066
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.00%
ENTERGY CORP NEW	0.00% US29364G1031
ENEL FIN. INTL. 1.875% 12/7/2028	0.00% USN30706VD93
HMC CAPITAL LTD	0.00% AU0000058943
SPAIN GOV. BD. 1.45% 31/10/2027	0.00% ES0000012A89
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00% DE0001135226
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.00% CA135087M276
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.00% JP1300711M79
ARES MANAGEMNT COR COM	0.00% US03990B1017
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00% FR0014009O62
PARTNERS GROUP	0.00% CH0024608827
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00% CA135087R481
WOLTERS KLUWER NV 0.25% 30/MAR/2028	0.00% XS2324836878
LENDLEASE GRP.	0.00% AU000000LLC3
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00% IT0005544082
HCA 5.25% 01/03/2030	0.00% US404119C209
SPAIN GOV. BD. 1.45% 30-APR-29	0.00% ES0000012E51
ATLAS COPCO AB SER B NPV (POST SPLIT)	0.00% SE0017486897
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.00% US11135EAA29
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.00% US912810RQ31
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.00% JP1024571Q21
BROOKLYN UNION GA 6.415% 18/07/2054	0.00% US114259AY07
CAIXABANK F2F 23/2/2033	0.00% XS2558978883
TERNA RETE ELETTRICA NAZIONALE	0.00% IT0003242622
FUT JUN 25 U.S. T-BONDS	0.00%
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.00% JP1300301940
BANCO DE SABADELL F2V 16/08/203300000 5 REGS	0.00% XS2588884481
ITALY BUONI POLIEN 5.75% 01/02/2033	0.00% IT0003256820
CANADIAN GOV. BD. 4.50% 01/11/2025	0.00% CA135087Q806
ITALY BUONI POLIEN 3.80% 01/08/2028	0.00% IT0005548315
CAP. ONE FINL. F2F 08/06/2029	0.00% US14040HCZ64
SANDVIK AB	0.00% SE0000667891

JAPAN GOV. TWENTY 2.10% 20/03/2030	0.00% JP1201171A43
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.00% US53079EBN31
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.00% US912810RS96
FANNIE MAE POOL 4.50% 1/11/2052	0.00%
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.00%
ITALY BUONI POLIEN 3.45% 01/03/2048	0.00% IT0005273013
PRUDENTIAL PLC	0.00% GB0007099541
UK. GILT 4.75% 07/12/2038	0.00% GB00B00NY175
LPL FINANCIAL HOLDINGS INC	0.00% US50212V1008
ENT. PRODS. OPERAT 2.80% 31/01/2030	0.00% US29379VBX01
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.00% DE0001102457
UK. GILT 4.375% 31/7/2054	0.00%
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00% BE0000331406
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00% DE0001102598
CRITERIA CAIXACORP SA	0.00% ES0140609019
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.00% AU3FN0085361
UK. GILT 3.25% 22/1/2044	0.00% GB00B84Z9V04
SPAIN GOV. BD. 5.15% 31/10/2028	0.00% ES00000124C5
ING GROEP F2F 11/09/2027	0.00% US456837BF96
NIPPON BUILDING FUND INC	0.00% JP3027670003
COLES GROUP LTD	0.00% AU0000030678
SPAIN GOV. BD. 3.90% 30/07/2039	0.00% ES0000012L60
INTEL CORP 4.90% 05/08/2052	0.00% US458140CB48
LABORATORY CORP OF 4.80% 01/10/20342034	0.00% US50540RBB78
SINGAPORE GOV. BD. 2.75% 01/04/2042	0.00% SG3254976487
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.00% JP1300341B39
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.00% JP1300381D38
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00% CA135087H235
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.00% AU000000TCL6
ARCHER DANIELS MIDLAND CO COM STK NPV	0.00% US0394831020
UK. GILT 4.25% 7/12/2055	0.00% GB00B06YGN05
RIO TINTO LIMITED	0.00% AU000000RIO1
SPAIN GOV. BD. 3.45% 31/10/2034	0.00% ES0000012N35
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00% DE000BU22031
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00% CA135087P329
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00% US912810PU60
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.00% JP1201301B94
REGAL REXNORD CORP 6.05% 15/02/2026	0.00% US758750AL75
FANUC CORP NPV	0.00% JP3802400006
FUT JUN 25 LIF LONG GILT	0.00%
STELLANTIS N V	0.00% NL00150001Q9
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.00% FR001400PM68
JPM. CHASE F2F 22/7/2035	0.00% US46647PEK84
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00% JP1201831P14
BUNDESOBLIGATION 2.10% 12/04/2029.01 .189	0.00% DE000BU25026
EQUIFAX INC	0.00% US2944291051
INDO RUPIAH	0.00%
ITALY BUONI POLIEN 2.00% 1/2/2028	0.00% IT0005323032
HUBSPOT INC	0.00% US4435731009
GEN. MOTORS 5.20% 1/4/2045	0.00% US37045VAJ98
AUSTRALIA GOVERNME 0.50% 21/09/2026	0.00% AU0000106411
ITALY BUONI POLIEN 3.15% 15/11/2031	0.00% IT0005619546
JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.00% JP1103411FC6
SPAIN GOV. BD. 1.50% 30/04/2027	0.00% ES00000128P8
AMERICAN TOWER 5.80% 15/11/2028	0.00% US03027XCE85
TRATON FINANCE LU 3.375% 14/01/2028	0.00% DE000A3L69X8
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00% AU000XCLWAI8
GLOBAL PAYMENTS INC	0.00% US37940X1028
FANNIE MAE POOL 3.00% 01-04-2052	0.00% US31418ECR99
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.00% JP1201761M45
EUROBANK SA F2F 24/09/2030	0.00% XS2904504979
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00% AU3FN0083648
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00% JP1300361C33
THE HERSHEY COMPANY	0.00% US4278661081

DAIKIN INDUSTRIES	0.00% JP3481800005
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN	0.00% AU3FN0083036
18/04/2032/04/2032	
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00% FR0013404969
EXTRA SPACE STORAGE INC	0.00% US30225T1025
DENSO CORP NPV	0.00% JP3551500006
T-MOBILE USA 5.75% 15/01/2034	0.00% US87264ADC62
NOMURA REAL EST MA REIT	0.00% JP3048110005
ITALY BUONI POLIEN 2.95% 01/09/2038	0.00% IT0005321325
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00% AU3FN0082608
STATE STREET CORP USD	0.00% US8574771031
UK. GILT 2.00% 7/9/2025	0.00% GB00BTHH2R79
ONCOR ELEC. DELIVE 4.55% 15/09/2032/2032 USD2000	0.00% US68233JCK88
DNB BANK ASA	0.00% NO0010161896
LIFESTYLE COMMUNITIES	0.00% AU000000LIC9
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00% JP1201511EC7
US BANCORP F2F 12/6/2034	0.00% US91159HJN17
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00% ES0000012L52
BUNDESOBLIGATION 0.0% 16/APR/2027	0.00% DE0001141851
UNITED KINGDOM GI 4.375% 7/3/2028	0.00% GB00BSQNR93
SPAIN GOV. BD. 5.15% 31/10/2044	0.00% ES00000124H4
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.00%
SKYWORKS SOLUTION 1.80% 01/06/2026	0.00% US83088MAK80
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00% JP1300751N79
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00% DE0001102440
CATENA AB	0.00% SE0001664707
ABBVIE 4.50% 14/05/2035	0.00% US00287YAR09
BROWN BROWN INC	0.00% US1152361010
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00% CA135087E679
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.00% AU3TB0000135
NOKIA OYJ	0.00% FI0009000681
HCA 3.375% 15/03/2029	0.00% US404119CJ66
UK. GILT 3.75% 22/07/2052	0.00% GB00B6RHH572
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00% ES0000012I32
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.00% JP1300281845
PPG INDUSTRIES INC	0.00% US6935061076
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00% IT0005274805
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00%
JYSKE BANK A/S F2F 26/10/2028	0.00% XS2615271629
CBOE GLOBAL MARKET	0.00% US12503M1080
MEDTRONIC GLOBAL 1.375% 15/10/2040/10/2040	0.00% XS2238792332
EUR100000	
SUMITOMO CORP JPY	0.00% JP3404600003
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00% ES0000012J15
MOTABILITY OPERAT 2.125% 18/1/2042	0.00% XS2431784441
UK. GILT 4.00% 22/1/2060	0.00% GB00B54QLM75
SK HYNIX 5.50% 16/01/2027	0.00% USY8085FBT67
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00% NL0012171458
SOLVAY FIN. AMERIC 5.65% 4/6/2029	0.00% US834423AE54
HCA 5.45% 15/09/2034	0.00% US404121AK12
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00% IT0005340929
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00% US912810QA97
M&G F2V 20/10/2048	0.00% XS1888930150
SWEDBANK 6.136% 12/09/2026	0.00% XS2678312112
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00% IT0005413171
DEXCOM INC	0.00% US2521311074
KIMCO REALTY OP 1.90% 01/03/2028	0.00% US49446RAX70
ARTHUR J GALLAGHER 5.15% 15/02/2035	0.00% US04316JAN90
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00% IT0005521981
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.00% CA135087Q723
US TREASURY N/B 3.87% 31/DEC/2029	0.00% US91282CGB19
INTESA SANPAOLO 7.00% 21/11/2025	0.00% US46115HBU05
NOK CORP	0.00% JP3164800009
CANON INC	0.00% JP3242800005
US. TSY. NOTE/BOND 2.75% 31/8/2025	0.00% US9128284Z04

JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00% JP1300331A99
EXPORT FIN. & INS 4.625% 26/10/2027	0.00% XS2534663245
BAYER AG	0.00% DE000BAY0017
DAVITA INC	0.00% US23918K1088
NATWEST GRP. F2V 02/03/2027	0.00% US639057AJ71
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.00% JP1300811Q17
DOLLAR GENERAL	0.00% US2566771059
ELI LILLY 4.875% 27/02/2053D1000	0.00% US532457CG18
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00% IT0005402117
MICROCHIP TECHNOLOGY INC	0.00% US5950171042
ANALOG DEVICES INC 1.7% 01/OCT/2028	0.00% US032654AU97
JPM CCP EUR BROKER ACCOUNT	0.00%
BARCLAYS 5.20% 12/05/2026	0.00% US06738EAP07
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.00% FR0010171975
BBVA BANCOMER SA/T 5.25% 10/09/20292029	0.00% USP1S81BAC21
LA MONDIALE SAM F2V 26/1/2047EGS	0.00% XS1556395710
SPAIN GOV. BD. 2.80% 31/5/2026	0.00% ES0000012L29
CANADIAN GOV. BD. 0.50% 1/09/2025	0.00% CA135087K940
COCA-COLA EUROPACIFIC PARTNERS	0.00% GB00BDCPN049
MARUBENI CORPORATION	0.00% JP3877600001
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.00% AU000XCLWAU3
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00% JP1300621K47
TRACTOR SUPPLY COMPANY	0.00% US8923561067
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00% XS1580239207
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.00% AU0000101792
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA	0.00%
SPAIN GOV. BD. 2.15% 31/10/2025	0.00%
JAPAN GOV. TWENTY 1.80% 20/06/2031	0.00% JP1201291B88
ROBLOX CORPORATION COM CL A ORD SHS	0.00% US7710491033
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00% ES0000012729
UK. GILT 4.25% 07/12/2046	0.00% GB00B128DP45
SOMPO HOLDINGS INC NPV	0.00% JP3165000005
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00% JP1201691K75
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00% AU3TB0000150
CARGILL 4.76% 23/11/2045	0.00% US141781BF09
US. TSY. NOTE/BON 1.375% 31/8/2026	0.00% US912828YD60
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00% AU000XCLWAX7
MICHELIN CGDE	0.00% FR001400AJ45
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00% US912828YX25
DOW INC	0.00% US2605571031
ABBVIE 5.20% 15/03/2035	0.00% US00287YEA38
SK HYNIX 1.50% 19/1/2026	0.00% USY8085FBA76
HCA 5.50% 01/03/2032	0.00% US404119DA49
HCA 5.75% 01/03/2035	0.00% US404119DB22
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00% NL0011819040
LA MONDIALE SAM F2V 18/1/2048GS	0.00% XS1751476679
OTIS WORLDWIDE 5.125% 19/11/2031	0.00% US68902VAR87
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00% US233853AV24
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00% FR0013257524
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00% DE0001102549
LENNAR CORPORATION CLASS A	0.00% US5260571048
INTL. BANK FOR REC 1.25% 10/12/2030	0.00% NZIBDDT017C5
JAPAN GOV. TWENTY 2.00% 20/12/2025	0.00% JP1200841615
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00% JP1201781MA3
CHARTER COMMS. OPE 5.75% 1/4/2048	0.00% US161175BN35
SPAIN GOV. BD. 0.80% 30/07/2027	0.00% ES00000012G26
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00% DE0001102531
ORANGE SA	0.00% FR0000133308
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00% US694308HR19
SPAIN GOV. BD. 2.55% 31/10/2032	0.00% ES00000012K61
KEYSIGHT TECHNOLOGCOM USD	0.00% US49338L1035
UK. GILT 1.75% 22-JUL-57	0.00% GB00BD0XH204
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00% JP1201791N14
LONDONMETRIC PROPERTY PLC	0.00% GB00B4WFW713

WAREHOUSES DE PAUWNPV	0.00% BE0974349814
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.00% AU00000013740
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00% JP1201771M76
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.00% JP1300351B93
DASSAULT SYSTEMES SE	0.00% FR0014003TT8
MARKEL CORPORATION	0.00% US5705351048
UK. GILT 4.00% 22/10/2063	0.00% GB00BMF9LF76
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00% XS2027400063
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.00% US06051GKD06
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00% JP1300781P48
SPAIN GOV. BD. 0.70% 30/04/2032	0.00% ES0000012K20
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00% JP1300801PA2
HONGKONG LAND HOLDINGS LTD	0.00% BMG4587L1090
COCA COLA HBC AG ORD	0.00% CH0198251305
MEDTRONIC GLOBAL HLDGS S C A 1.75% GTD SNR NTS	0.00% XS2020671157
02/07/2049 EUR1000 SEC	
SHAFTESBURY CAPITAL PLC	0.00% GB00B62G9D36
SWISS LIFE HOLDING AG	0.00% CH0014852781
VERIZON COMMS. 5.50% 23/02/2054	0.00% US92343VGVW81
AEON CO LTD	0.00% JP3388200002
ADVANCE RES INV REIT	0.00% JP3047160001
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00% IT0004923998
AMERICAN EXPRESS F2F 30/01/2036	0.00% US025816DZ98
AUSTRALIA GOVERNME 0.25% 21/11/2025	0.00%
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00% JP1300321A34
PANASONIC HOLDINGS CORP	0.00% JP3866800000
AMEREN CORP	0.00% US0236081024
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00% JP1201841P46
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00%
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00% NL0000102234
GECINA	0.00% FR0010040865
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00% JP1300691M16
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00% IT0005383309
CANADIAN GOV. 0.50% 01/12/20303	0.00% CA135087L443
EXPEDIA GROUP INC	0.00% US30212P3038
UNITE GROUP PLC	0.00% GB0006928617
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00% FR0010870956
SAMPO PLC NPV A	0.00% FI4000552500
BAXTER INTL. 3.132% 1/12/2051	0.00% US071813CV90
UK. GILT 3.50% 22/07/2068	0.00% GB00BBJNQY21
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00% JP1201811N77
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00% IT0005508590
COX COMMS. 2.95% 1/10/2050	0.00% US224044CM71
VOLKSWAGEN AG	0.00% DE0007664039
SPAIN GOV. BD. 5.90% 30/07/2026	0.00%
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00% FR0013515806
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00% IT0005580094
UK. GILT 1.75% 22/1/2049	0.00% GB00BFWFPP71
MURATA MANUFACTURING CO	0.00% JP3914400001
ITALY BUONI POLIEN 3.45% 15/07/2031	0.00% IT0005595803
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00% IT0005403396
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00%
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00% IT0005500068
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00% NL0015001DQ7
DOVER CORPORATION COM	0.00% US2600031080
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.00% CA46071W2058
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00% IT0005127086
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00% DE000BU2D004
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00% AU0000047003
WR BERKLEY ORD SHS	0.00% US0844231029
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00% NL0015001XZ6
DAIMLER TRUCK HOLDING AG	0.00% DE000DTR0CK8
NIPPON STEEL CORPORATION	0.00% JP3381000003
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00% JP1201751M13

NUTRIEN LTD COM NPV	0.00%	CA67077M1086
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00%	JP1201461D98
CAPGEMINI SA	0.00%	FR0000125338
BUONI POLIENNALI D 1.25% 01/12/20260 REGS	0.00%	IT0005210650
Income Due - DKK	0.00%	
HEXAGON AB	0.00%	SE0015961909
UNITED KINGDOM GI 0.625% 07/06/2025	0.00%	GB00BK5CVX03
BAYERISCHE MOTOREN WERKE AG	0.00%	DE0005190003
DOLLAR TREE INC	0.00%	US2567461080
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00%	JP1201711L13
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.00%	AU00000087454
QBE INSURANCE GROUP LTD	0.00%	AU000000QBE9
SKANDINAVISKA ENSKIL SEK	0.00%	SE0000148884
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.00%	JP1201231AC0
UK. GILT 4.25% 12/7/2049	0.00%	GB00B39R3707
UK. GILT 4.375% 31/01/2040	0.00%	GB00BQC82D08
COMMERZBANK AG NPV	0.00%	DE000CBK1001
INTEL 3.25% 15/11/2049	0.00%	US458140BJ82
ZIMMER BIOMET HLDG 3.55% 20/03/2030	0.00%	US98956PAT93
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00%	JP1201671K12
VIACOM 4.375% 15/3/2043	0.00%	US92553PAP71
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00%	BE0000341504
STERIS PLC	0.00%	IE00BFY8C754
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00%	JP1201281B64
ORIX JREIT INC	0.00%	JP3040880001
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00%	CA8849038085
CANADIAN GOV. 1.50% 01/12/2031	0.00%	CA135087N266
DTE ENERGY CO USD	0.00%	US2333311072
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00%	
ITALY BUONI POLIEN 4.30% 01/10/2054	0.00%	IT0005611741
RWE AG	0.00%	DE0007037129
BIG YELLOW GROUP PLC	0.00%	GB0002869419
UK. GILT 1.50% 7/22/2047	0.00%	GB00BDCHBW80
CDW CORP	0.00%	US12514G1085
BRITISH LAND CO GBP	0.00%	GB0001367019
GEN. MOTORS FINL. 5.80% 07/01/2029	0.00%	US37045XEN21
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00%	JP1201491E67
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00%	SG7J60932174
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.00%	JP1201551FC0
FORTIS INC	0.00%	CA3495531079
HELIOS TOWERS PLC	0.00%	GB00BJVQC708
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00%	JP1400131L54
WARNER BROS DISCOVERY INC	0.00%	US9344231041
CARNIVAL CORP USD	0.00%	PA1436583006
CINCINNATI FINANCIAL CORP	0.00%	US1720621010
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00%	CA135087M847
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00%	JP1201651J76
SPAIN GOV. BD. 2.35% 30/07/2033	0.00%	ES00000128Q6
LYONDELLBASELL INDUSTRIES	0.00%	NL0009434992
UNIVERSAL MUSIC GROUP NV	0.00%	NL0015000IY2
CENTERPOINT ENERGY INC	0.00%	US15189T1079
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00%	IT0005494239
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00%	IT0005445306
W R BERKLEY 3.15% 30/09/2061	0.00%	US084423AW21
MOLINA HEALTHCARE INC	0.00%	US60855R1005
IDEX 4.95% 01/09/2029	0.00%	US45167RAJ32
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00%	JP1201521F37
SWO USD RCV SOFR 1D PAY 4.1 120925	0.00%	
JAPAN GOV. THIRTY 1.80% 20/03/2054	0.00%	JP1300821Q49
UK. GILT 1.125% 31/1/2039	0.00%	GB00BLPK7334
CDW CDW FIN. 5.10% 01/03/2030	0.00%	US12513GBK40
GEBERIT AG-REG	0.00%	CH0030170408
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00%	NL0000102317
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00%	JP1201501E99
CORPAY INC COM USD 0.001	0.00%	US2199481068

ALBERTSONS COMPANIES INC	0.00%	US0130911037
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00%	IT0005467482
MERCK KGAA	0.00%	DE0006599905
PARKWAY LIFE REAL ESTATE INVESTMENT TRUST	0.00%	SG1V52937132
CHARTER COMMS. OP 6.384% 10/23/2035	0.00%	US161175AZ73
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00%	JP1201741LA9
ORIENTAL LAND CO LTD	0.00%	JP3198900007
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00%	JP1201851P76
US. TSY. NOTE/BON 2.625% 31/12/2025	0.00%	US9128285T35
EVERSOURCE ENERGY COM	0.00%	US30040W1080
SPAIN GOV. BD. 0.60% 31/10/2029	0.00%	ES0000012F43
ROBINHOOD MARKETS INC	0.00%	US7707001027
TENNESSEE GAS PIPE 2.90% 1/3/2030030 USD2000 144A	0.00%	US880451AZ24
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00%	DE0001135366
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00%	JP13002918A0
BIOGEN INC	0.00%	US09062X1037
UNION CHIMIQUE UCB SA	0.00%	BE0003739530
NOVOZYMES A S	0.00%	DK0060336014
UK. GILT 1.625% 10/22/2054	0.00%	GB00BJLR0J16
ASM INTERNATIONAL NV	0.00%	NL0000334118
ACCENTURE CAPITAL 4.50% 04/10/2034	0.00%	US00440KAD54
FERROVIAL SE EURO.01	0.00%	NL0015001F58
SYNCHRONY FINANCIAL	0.00%	US87165B1035
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00%	BE0000335449
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00%	AU000XCLWAR9
MCCORMICK AND COMPANY INC	0.00%	US5797802064
TYLER TECHNOLOGIES INC	0.00%	US9022521051
UK. GILT 6.00% 07/12/2028	0.00%	GB0002404191
SPAIN GOV. BD. 2.70% 31/10/2048	0.00%	ES0000012B47
IRON MTN INC NEW COM NPV	0.00%	US46284V1017
T ROWE PRICE GROUP	0.00%	US74144T1088
INPOST SA	0.00%	LU2290522684
NORTHERN TRUST CORP	0.00%	US6658591044
SBA COMMUNICATIONS COM	0.00%	US78410G1040
KONE CORPORATION NEW	0.00%	FI0009013403
AERCAP HOLDINGS NV	0.00%	NL0000687663
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00%	CA135087J397
WEYERHAEUSER CO USD	0.00%	US9621661043
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00%	AU000XCLWAG2
LOEWS CORP	0.00%	US5404241086
CARVANA CO	0.00%	US1468691027
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00%	IT0005345183
KOREA HOUSING FIN 3.714% 11/04/2027	0.00%	XS2545732484
FIRST CITIZENS BCSHS - CL A	0.00%	US31946M1036
JAPAN GOV. THIRTY 2.20% 20/06/2054	0.00%	JP1300831Q70
AEP TEXAS 5.45% 15/05/2029	0.00%	US00108WAS98
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00%	IT0005370306
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00%	DE0001135176
ITALY BUONI POLIEN 1.85% 1/7/2025	0.00%	IT0005408502
ITALY BUONI POLIEN 1.50% 1/6/2025	0.00%	IT0005090318
ORIX CORPORATION	0.00%	JP3200450009
WATSCO INC	0.00%	US9426222009
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00%	JP1300611K15
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00%	IT0005170839
FACTSET RESEARCH SYSTEMS INC	0.00%	US3030751057
PINTEREST INC	0.00%	US72352L1061
POWER CORP OF CANADA CAD	0.00%	CA7392391016
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00%	US912810FP85
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00%	JP1400151N57
PUBLICIS GROUPE	0.00%	FR0000130577
ERICSSON LM - B SHS	0.00%	SE0000108656
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00%	SE0017832488
JAPAN POST HOLDINGS CO LTD	0.00%	JP3752900005
KONINKLIJKE PHILIPS NV	0.00%	NL0000009538
BUONI POLIENNALI D 0.95% 01/12/2031	0.00%	IT0005449969

AVIVA ORD	0.00% GB00BPQY8M80
CONS. EDISON OF NE 4.30% 01/12/2056	0.00% US209111FK46
EVEREST GROUP LTD	0.00% BMG3223R1088
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00% CA135087F825
INTEL CORP 5.70% 10/02/2053	0.00% US458140CJ73
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00% JP1400121K57
ZIMMER BIOMET HOLDINGS INC	0.00% US98956P1021
MIRVAC GRP.	0.00% AU000000MGR9
FUJI FILM HOLDINGS CORP	0.00% JP3814000000
VERISIGN INC	0.00% US92343E1029
BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026	0.00% IT0005454241
KELLANOVA	0.00% US4878361082
CGI INC	0.00% CA12532H1047
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00% JP1201531F68
RESTAURANT BRNDS ICOM NPV	0.00% CA76131D1033
ITALY BUONI POLIEN 3.45% 1/3/2048	0.00% IT0005273013
CMS ENERGY CORP	0.00% US1258961002
UK. GILT 1.50% 31/7/2053	0.00% GB00BM8Z2V59
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00% JP1300141445
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00% CA135087P998
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00% NL0012818504
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00% BE0000345547
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00% BE0000352618
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00% BE0000320292
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00% JP1300701M48
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00% AU0000249302
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00% FR0014002JM6
CHARTER COMMS. OP 4.908% 23/07/2025	0.00% US161175AY09
AIB GRP. F2F 17/11/2027REGS	0.00% XS2343340852
DAIWA HOUSE INDUSTRY JPY	0.00% JP3505000004
CANADIAN GOV. 1.75% 01/12/2053	0.00% CA135087M680
VERIZON COMMS. 2.55% 21/03/2031	0.00% US92343VGJ70
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00% NL0013552060
SK HYNIX INC	0.00% KR7000660001
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00% IT0005377152
WSP GLOBAL INC	0.00% CA92938W2022
MID-AMERICA APARTMENT COMMUNITIES	0.00% US59522J1034
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00% DE0001135085
SPAIN GOVERNMENT B 3.15% 30/04/2035	0.00% ES0000012067
ITALY BUONI POLIEN 2.45% 1/9/2033	0.00% IT0005240350
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00% IT0001086567
CHARTER COMMS. OPE 6.65% 01/02/203401/02/2034 USD	0.00% US161175CP73
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00% IT0005433195
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.00% JP12011419C6
TYSON FOODS INC CLASS A	0.00% US9024941034
BANK LEUMI LE-ISRAEL	0.00% IL0006046119
BUONI POLIENNALI DEL TES 3.25% 01/MAR/2038	0.00% IT0005496770
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00% IT0005083057
EAST JAPAN RAILWAY JPY	0.00% JP3783600004
SMC CORP	0.00% JP3162600005
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00% XS2389757944
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00% JP1201661JA3
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00% JP13003119A4
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00% JP1400041B55
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00% JP1200951760
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00% JP1201411CC4
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00% CA135087WL43
ON SEMICONDUCTOR CORPORATION	0.00% US6821891057
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00% JP1200931739
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00% IT0005363111
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00% IT0005162828
ONCOR ELEC. DELIVE 5.35% 4/1/2035	0.00% US68233JCZ57
WEST PHARMACEUTICAL SERVICES	0.00% US9553061055
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00% FR0014004J31

PPL CORPORATION	0.00%	US69351T1060
BUONI POLIENNALI DEL TES 4.1% 01/FEB/2029	0.00%	IT0005566408
TELEDYNE TECHNOLOGIES INC	0.00%	US8793601050
DENMARK GOV. BD. 4.50% 15/11/2039	0.00%	DK0009922320
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00%	JP1200891685
SPAIN GOV. BD. 1.20% 31/10/2040	0.00%	ES0000012G42
HANNOVER RUECK SE	0.00%	DE0008402215
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00%	JP1200851630
NATWEST MKTS. 6.625% 22/6/2026	0.00%	XS2638487566
OTSUKA HLDGS CO NPV	0.00%	JP3188220002
VESTA REAL ESTATE CORPORATION SAB DE CV	0.00%	US92540K1097
TDK CORPORATION	0.00%	JP3538800008
ATMOS ENERGY 5.75% 15/10/2052	0.00%	US049560AY17
LABCORP HOLDINGS I COM USD0.1	0.00%	US5049221055
LIVE NATION INC	0.00%	US5380341090
SUPER MICRO COMPUTCOM USD 0.001 POST REV SPT	0.00%	US86800U3023
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00%	FR0013480613
TELEFONICA SA	0.00%	ES0178430E18
MTU AERO ENGINES AG	0.00%	DE000A0D9PT0
ALLY FINANCIAL INC F2F 17/01/2031	0.00%	US02005NBW92
BANDAI NAMCO HOLDINGS NPV	0.00%	JP3778630008
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00%	JP1300771P16
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00%	BE0000349580
KERING	0.00%	FR0000121485
COLOMBIAN TES 7.75% 18/09/2030	0.00%	COL17CT03342
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00%	IT0005556011
ZOOM VIDEO COMMUNICATIONS INC	0.00%	US98980L1017
CHECK POINT SOFTWARE TECH	0.00%	IL0010824113
CK HUTCHISON HOLDINGS LTD	0.00%	KYG217651051
CENTRAL JAPAN RAILWAY CO	0.00%	JP3566800003
NOMURA HOLDINGS INC	0.00%	JP3762600009
BANCO BPM 4.625% 29/11/2027	0.00%	IT0005572166
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00%	JP1300421E39
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00%	US5312297550
DOMINOS PIZZA INC	0.00%	US25754A2015
WILLIAMS SONOMA ORD SHS	0.00%	US9699041011
PRINCIPAL FINANCIAL GROUP	0.00%	US74251V1026
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00%	DE0001102515
INTL FLAVORS & FRAGRANCES USD	0.00%	US4595061015
GENUINE PARTS CO USD	0.00%	US3724601055
DISCO CORPORATION NPV	0.00%	JP3548600000
UBER TECHS. 4.80% 15/09/2034	0.00%	US90353TAP57
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00%	JP1300461F39
GINNIE MAE II POOL 3.50% 20-04-2052	0.00%	US36179W2W70
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00%	IT0005240830
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00%	IT0005582421
ELEVANCE HEALTH IN 5.65% 15/06/205400	0.00%	US036752BA01
ULTA BEAUTY INC COM	0.00%	US90384S3031
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00%	IT0005542797
VERIZON COMMUNICA 2.987% 30/10/2056	0.00%	US92343VFW90
ITALY BUONI POLIEN 1.20% 15/08/2025	0.00%	IT0005493298
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00%	IT0005177909
SPAIN GOV. BD. 3.45% 30/07/2066	0.00%	ES00000128E2
N/WIDE. B/SOC. F2F 07/12/2027	0.00%	XS2562898143
WESTPAC	0.00%	
CANADIAN GOV. BD. 3.50% 1/3/2028	0.00%	CA135087P576
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00%	JP1201721L45
DENMARK GOV. BD. 0.50% 15/11/2027	0.00%	DK0009923567
BUONI POLIENNALI 0.95% 01/06/2032	0.00%	IT0005466013
LOTES CO LTD ORD	0.00%	TW0003533006
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00%	DE0001102572
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00%	BE0000337460
CHF BNP PARIBAS A/C	0.00%	
UTD. AIRLINES 4.625% 15/04/2029	0.00%	US90932LAH06
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00%	JP1300761NA3

NEWMONT CORPORATION	0.00%	AU0000297962
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00%	IT0005437147
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00%	IT0005484552
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00%	JP1300731N17
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00%	JP1201391C86
DECKERS OUTDOOR ORD SHS A	0.00%	US2435371073
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00%	BE0000354630
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00%	BE0000360694
SPAIN GOV. BD. 1.90% 31/10/2052	0.00%	ES0000012K46
SUMITOMO MITSUI TRUST GROUP IN	0.00%	JP3892100003
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00%	NL0015031501
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00%	JP13002717A6
NORSK HYDRO ASA	0.00%	NO0005052605
SAINSBURY (J) PLC	0.00%	GB00B019KW72
FIRSTENERGY CORP USD	0.00%	US3379321074
SPAIN GOV. BD. 1.00% 31/10/2050	0.00%	ES0000012G00
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00%	JP1200971792
RESONA HOLDINGS INC	0.00%	JP3500610005
TECK RESOURCES LTD-CLS B	0.00%	CA8787422044
NESTE OYJ	0.00%	FI0009013296
HEALTH CARE SERV. 5.20% 15/06/2029	0.00%	US42218SAK42
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00%	DE0001135069
TWILIO INC	0.00%	US90138F1021
HCA 4.625% 15/3/2052	0.00%	US404119CL13
GRACO INC	0.00%	US3841091040
RB GLOBAL INC COM NPV	0.00%	CA74935Q1072
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00%	IT0005514473
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00%	IT0005561888
SPAIN GOV. BD. 3.45% 30/7/2043	0.00%	ES0000012K95
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00%	JP1300681LA7
BUONI POLIENNALI D 0.60% 01/08/2031	0.00%	IT0005436693
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00%	NL0014555419
TEVA PHARMACEUTICAL SP ADR	0.00%	US8816242098
DOCUSIGN INC	0.00%	US2561631068
SVENSKA HANDELSBKN SER A NPV	0.00%	SE0007100599
PTC INC	0.00%	US69370C1009
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00%	US912810PW27
SANDOZ GROUP ORD SHS	0.00%	CH1243598427
FRESENIUS SE CO KGAA	0.00%	DE0005785604
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00%	JP1300631K78
FRASERS CENTREPOINT TRUST	0.00%	SG1T60930966
NIDEC CORPORATION	0.00%	JP3734800000
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00%	US571903BG74
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00%	JP1300601JA9
BANK HAOALIM LTD	0.00%	IL0006625771
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00%	IT0005530032
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00%	NL0015000RP1
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00%	JP1201591GC4
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00%	JP1201641J38
T-MOBILE USA 2.55% 15/02/2031	0.00%	US87264ACB98
ASTELLAS PHARMA NPV	0.00%	JP3942400007
UK. GILT 0.875% 31/01/2046	0.00%	GB00BNNGP775
MOWI ASA	0.00%	NO0003054108
MORGAN STANLEY F2F 21/01/2033	0.00%	US61747YEL56
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00%	JP1201581G90
UK. GILT 2.50% 7/22/2065	0.00%	
SIEMENS HEALTHINEERS AG	0.00%	DE000SHL1006
CF INDUSTRIES HOLDINGS INC	0.00%	US1252691001
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.00%	AU000XCLWAR9
ACCOR SA	0.00%	FR0000120404
BT GROUP PLC	0.00%	GB0030913577
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00%	JP1201621H91
HOST HOTELS & RESO 2.90% 15/12/2031USD J	0.00%	US44107TBA34
BAXTER INTL INC COM	0.00%	US0718131099
KAO CORPORATION	0.00%	JP3205800000

MARKS & SPENCER GROUP	0.00%	GB0031274896
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00%	IT0005421703
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00%	AU0000143901
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00%	DE0001030708
FRANCE GOV. BD. 1.75% 25/5/2066	0.00%	FR0013154028
CNH INDUSTRIAL NV COM	0.00%	NL0010545661
UK. GILT 0.625% 22/10/2050	0.00%	GB00BMBL1F74
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00%	JP1201251B37
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00%	CA135087XW98
AUTOZONE 1.65% 15/1/2031	0.00%	US053332BA96
UPM KYMMENE CORP	0.00%	FI0009005987
CENTRICA PLC	0.00%	GB00B033F229
FORTESCUE LTD ORDINARY FULLY PAID	0.00%	AU000000FMG4
RELiance INC	0.00%	US7595091023
Income Due - BRL	0.00%	
JAPAN POST BANK CO LTD	0.00%	JP3946750001
MELROSE INDUSTRIES PLC	0.00%	GB00BNGDN821
ALEXANDRIA REAL ESTATE EQUITIES	0.00%	US0152711091
JABIL INC	0.00%	US4663131039
KINGDOM OF BELGIUM 4.50% 28/03/2026	0.00%	BE0000324336
NETHERLANDS GOVER 0.00% 15/07/2031	0.00%	NL00150006U0
ENT. PRODS. OPERAT 5.35% 31/01/20331/01/2033 USD1000	0.00%	US29379VCD38
NORTHERN STAR RESOURCES LTD	0.00%	AU000000NST8
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00%	IT0005538597
ORLANDO HEALTH OB 5.475% 01/10/20351/10/2035	0.00%	US686514AP55
MONGODB INC	0.00%	US60937P1066
TECHTRONIC INDUSTRIES CO	0.00%	HK0669013440
ESTEE LAUDER COMPANIES	0.00%	US5184391044
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00%	IT0005438004
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00%	JP1201431D38
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00%	JP1300551H61
OLYMPUS CORP	0.00%	JP3201200007
NATERA INC	0.00%	US6323071042
US. T-BILL. 0.00% 15/05/20252025 USD1000	0.00%	US912797LB15
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00%	IT0005495731
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00%	JP1201481E36
ING GROEP F2V 15/08/20340 REGS	0.00%	XS2818300407
TOYOTA TSUSHO CORP	0.00%	JP3635000007
ORKLA ASA	0.00%	NO0003733800
UK. GILT 1.625% 22-OCT-71	0.00%	GB00BFMCN652
MORGAN STANLEY 3.622% 01/04/2031	0.00%	US6174468P76
PAYCOM SOFTWARE INC	0.00%	US70432V1026
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00%	JP1300401D91
ARENA REIT	0.00%	AU000000ARF6
KUBOTA CORPORATION	0.00%	JP3266400005
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00%	NL0015000QL2
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00%	CA135087ZS68
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM	0.00%	
BARCLAYS		
LINDT & SPRUENGLI AG-PC	0.00%	CH0010570767
TEVA PHARMACEUTIC 4.375% 09/05/2030	0.00%	XS2406607171
TEVA PHARM. FIN. N 3.75% 09/05/2027	0.00%	XS2406607098
SAGE GROUP	0.00%	GB00B8C3BL03
CARREFOUR SA	0.00%	FR0000120172
T-MOBILE USA INC 5.50% 15/01/2055	0.00%	US87264ADG76
JULIUS BAER GROUP LTD	0.00%	CH0102484968
BOSTON GAS CO 5.843% 10/01/20352035	0.00%	USU0568KAF31
TRANSUNION	0.00%	US89400J1079
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00%	NL00150012X2
ANTOFAGASTA PLC	0.00%	GB0000456144
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00%	JP1300671L78
DYNATRACE INC	0.00%	US2681501092
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00%	BE0000326356
VERIZON COMMS. 2.65% 20/11/2040	0.00%	US92343VFT61

JAPAN GOV. TWENTY 2.00% 20/12/2044	0.00%
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00% IT0005425233
RENTOKIL INITIAL PLC	0.00% GB00B082RF11
BUNGE GLOBAL SA COM USD0.01	0.00% CH1300646267
BANK OF IRELAND GR EUR1	0.00% IE00BD1RP616
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00% BE0000356650
ESSITY AB SER B NPV	0.00% SE0009922164
SECOM CO LTD	0.00% JP3421800008
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00% DE0001135143
FRENCH REPUBLIC GO 3.75% 25/5/2056	0.00% FR001400XJ3
FIFTH THIRD BANCORP 4.337% 25 AP 4.33% 25/APR/2033	0.00% US316773DF47
FOX CORP	0.00% US35137L1052
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00% JP1300261748
HORMEL FOODS CORPORATION	0.00% US4404521001
STRAUMANN HLDG	0.00% CH1175448666
BUNZL PLC	0.00% GB00B0744B38
GAMING AND LEISURE P COM	0.00% US36467J1088
AKZO NOBEL NV	0.00% NL0013267909
MATSIKIYOCOCOKARA AND CO	0.00% JP3869010003
BOC HONG KONG (HOLDINGS) LIMITED	0.00% HK2388011192
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00% BE0000350596
ILLUMINA INC	0.00% US4523271090
KINROSS GOLD CORP	0.00% CA4969024047
COOPER COS INC COM USD0.10 (P/S)	0.00% US2166485019
ALFA LAVAL AB	0.00% SE0000695876
NETHERLANDS GOV. 0.00% 15/01/2029	0.00% NL0015000LS8
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00% IT0005398406
WIHLBORGS FAST. AB NPV	0.00% SE0018012635
OWENS CORNING INC	0.00% US6907421019
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00% JP1400091G59
TITULOS DE TESORER 6.25% 09/07/203609/07/2036	0.00% COL17CT03748
COP100000 TES	
THE JM SMUCKER COMPANY	0.00% US8326964058
SCHINDLER HOLDING-PART CERT	0.00% CH0024638196
GPE BRUXELLES LAM NPV	0.00% BE0003797140
AKAMAI TECHNOLOGIES	0.00% US00971T1016
WALGREENS BOOTS AL COM	0.00% US9314271084
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00% AU0000345241
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00% JP1300571HC4
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00% JP1400051C51
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00% JP1300581J30
WESTERN DIGITAL CORP	0.00% US9581021055
BEST BUY CO INC	0.00% US0865161014
FINECOBANK BANCO FINECO SPA	0.00% IT0000072170
HCA 5.50% 15-JUN-47	0.00% US404119BV04
JB HUNT TRANSPORT SERVICES INC	0.00% US4456581077
BIOMARIN PHARMACEUTICAL INC	0.00% US09061G1013
KYOCERA CORP	0.00% JP3249600002
ENTEGRIS INC	0.00% US29362U1043
CONAGRA BRANDS INC	0.00% US2058871029
NTT DATA GROUP CORPORATION	0.00% JP3165700000
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00% JP1201601H38
OMNICOM GROUP	0.00% US6819191064
SVENSKA CELLULOSA AB - B SHARES	0.00% SE0000112724
EXPEDITORS INTL WASH INC	0.00% US3021301094
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00% JP1300591J79
BUNDESREPUBLIK DEU 6.50% 04/07/2027EURO.01 REGS	0.00% DE0001135044
EPIROC AB	0.00% SE0015658109
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00% ES0000012I24
REGENCY CENTERS CORPORATION	0.00% US7588491032
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00%
MONCLER SPA	0.00% IT0004965148
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00% JP1201611H69
BEIERSDORF AG	0.00% DE0005200000

CANADIAN GOV. BD. 2.00% 1/6/2032	0.00% CA135087N597
HEALTHPEAK PROPERTIES INC	0.00% US42250P1030
ORACLE CORP 3.85% SNR NTS 15/07/2036 USD2000	0.00% US68389XBH70
ASSOCIATED BRITISH FOODS PLC	0.00% GB0006731235
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00% JP1300391D69
COMPUTERSHARE LTD	0.00% AU000000CPU5
Income Due - EUR	0.00%
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00% CA135087YQ12
SUBARU CORP	0.00% JP3814800003
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00% FR001400NEF3
NEW ZEALAND DOLLAR	0.00%
SSE	0.00% GB0007908733
YARA INTERNATIONAL ASA	0.00% NO0010208051
EDENRED	0.00% FR0010908533
DENMARK GOV. BD. 2.25% 15/11/203301	0.00% DK0009924532
BANCO DE SABADELL SA	0.00% ES0113860A34
EMERA INC	0.00% CA2908761018
CLOROX CO DEL	0.00% US1890541097
EASTERN ENERGY GAS 5.65% 15/10/2054	0.00% US27636AAA07
SONOVA HOLDING AG - REG	0.00% CH0012549785
THE WAREHOUSE GROUP LIMITED	0.00% NZWHSE0001S6
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00% JP1201541F90
W P CAREY INC	0.00% US92936U1097
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00% NZGOVDT437C0
STMICROELECTRONICS NV	0.00% NL0000226223
SAAB ORD SHS CLASS B	0.00% SE0021921269
LOGITECH INTERNATIONAL SA	0.00% CH0025751329
WHITBREAD PLC	0.00% GB00B1KJJ408
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00% JP1300541H31
JACK HENRY & ASSOCIATES INC	0.00% US4262811015
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00% AU000000S320
SEGRO PLC	0.00% GB00B52N1N88
PAN PACIFIC INTL H NPV	0.00% JP3639650005
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00% ES0000012M93
TERADYNE INC	0.00% US8807701029
RPI_CCP USD RCV CPI1D PAY 2.5042% 16-DEC-2029CHASUS33LCHCUK	0.00%
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00% BE0000348574
COLOPLAST	0.00% DK0060448595
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00% JP1400101H56
CLP HOLDINGS LIMITED HKD	0.00% HK0002007356
SPAIN GOV. BD. 3.10% 30/07/2031REGS	0.00% ES0000012N43
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00% JP1300231675
STANLEY BLACK & DECKER INC	0.00% US8545021011
JAMES HARDIE INDUSTRIES PLC	0.00% AU000000JHX1
SGS SA	0.00% CH1256740924
TRIMBLE INC COM NPV	0.00% US8962391004
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00% JP1400061D58
CONTINENTAL AG	0.00% DE0005439004
LINDT & SPRUENGLI AG-REG	0.00% CH0010570759
DAYFORCE INC	0.00% US15677J1088
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00% BE0000333428
SUNCORP GROUP LTD	0.00% AU000000SUN6
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00% JP1300641KA3
EPAM SYSTEMS INC	0.00% US29414B1044
COVESTRO AG NPV	0.00% DE000A40KY26
CARLYLE GROUP INC	0.00% US14316J1088
SINGAPORE EXCHANGE LTD	0.00% SG1J26887955
EQUITABLE HLDGS IN COM	0.00% US29452E1010
INFORMA PLC	0.00% GB00BMJ6DW54
BOUYGUES	0.00% FR0000120503
TOAST INC	0.00% US8887871080
AVANTOR INC	0.00% US05352A1007
BUNDESREPUBLIK DEU 2.30% 15/2/2033	0.00% DE000BU3Z005
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00% DK0009924102

NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00% NL0015001AM2
ASIA VITAL COMPONE TWD10	0.00% TW0003017000
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00% BE0000358672
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00% JP1300661L47
FIDELITY NATL FINL FNF GROUP	0.00% US31620R3030
STANTEC INC	0.00% CA85472N1096
AMCOR PLC COM USD	0.00% JE00BJ1F3079
SOLVENTUM ORD SHS	0.00% US83444M1018
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00% NL0015614579
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00% JP1201341C38
PEARSON PLC ORD	0.00% GB0006776081
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00% JP1201421D22
NORTONLIFELOCK	0.00% US6687711084
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00% JP1201321BC7
ALIGN TECHNOLOGY INC	0.00% US0162551016
ZILLOW GROUP INC	0.00% US98954M2008
COCHLEAR LIMITED	0.00% AU000000COH5
WISE CL A ORD SHS	0.00% GB00BL9YR756
BANK OF AMERICA F2F 04/02/2033	0.00% US06051GKK49
NOMURA RESEARCH INSTITUTE LTD	0.00% JP3762800005
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00% JP1201361C58
SMURFIT WESTROCK P COM USD0.001	0.00% IE00028FXN24
GFL ENVIRONMENTAL INC	0.00% CA36168Q1046
JAPAN GOV. TWENTY 2.20% 20/03/2026	0.00% JP1200871653
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00% AU3TB0000192
MARS 5.00% 1/3/2032	0.00% US571676AZ85
EQT AB	0.00% SE0012853455
VAT GROUP AG	0.00% CH0311864901
DENMARK GOV. BD. 0.50% 15/11/2029	0.00% DK0009923807
UDR INC	0.00% US9026531049
SWEDISH GOV. 0.75% 12/05/2028060	0.00% SE0009496367
ROCHE HOLDING AG	0.00% CH0012032113
TOKYO GAS CO LTD	0.00% JP3573000001
REVVITY INC	0.00% US7140461093
REA GROUP LTD	0.00% AU000000REA9
HANG SENG BANK	0.00% HK0011000095
SYENSQO SA NPV	0.00% BE0974464977
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00% JP1400071E55
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00% IT0005596470
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00% JP1400021950
ALBERMARLE CORP	0.00% US0126531013
KUEHNE & NAGEL INTERNATIONAL AG	0.00% CH0025238863
BOLIDEN ORD SHS	0.00% SE0020050417
HOST HOTELS & RESORTS INC	0.00% US44107P1049
SWEDEN GOV. BD. 3.50% 30/03/2039	0.00% SE0002829192
EXOR NV	0.00% NL0012059018
SCHROEDERS PLC ORD GB	0.00% GB00BP9LHF23
ROYALTY PHARMA PLC	0.00% GB00BMVP7Y09
NEUROCRINE BIOSCIENCES INC	0.00% US64125C1099
MONDI PLC ORD EUR0.22	0.00% GB00BMWC6P49
EQUITY LIFESTYLE PROPERTIES INC	0.00% US29472R1086
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00% NL0015001RG8
SMITH & NEPHEW PLC	0.00% GB0009223206
ERIE INDEMNITY CO	0.00% US29530P1021
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00% JP1300531GCO
VENTURE GBL. CALC 4.125% 15/08/20310.0% 15/08/2031	0.00% US92328MAB90
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00% JP1201441D44
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00% BE0000346552
POOL CORPORATION	0.00% US73278L1052
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00% JP1400111J52
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00% JP1300521G93
CAMDEN PROPERTY TRUST	0.00% US1331311027
GRAB HOLDINGS LTD	0.00% KYG4124C1096
GENMAB AS	0.00% DK0010272202

SS AND C TECHNOLOGIES HOLDINGS	0.00%	US78467J1007
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00%	SE0007125927
ALEXANDRIA REAL 1.875% 1/2/2033	0.00%	US015271AV11
GEORGE WESTON LTD	0.00%	CA9611485090
ALLIANT ENERGY CORP	0.00%	US0188021085
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00%	BE0000351602
AUSTRALIA GOVERNME 4.25% 21/03/2036	0.00%	AU0000381832
SHIMANO INC	0.00%	JP3358000002
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00%	NL0015000B11
NORDSON CORP	0.00%	US6556631025
EPIROC AB SER B NPV POST SPLIT	0.00%	SE0015658117
LAND SECURITIES GROUP PLC	0.00%	GB00BYW0PQ60
DENMARK GOV. BD. 1.75% 15/11/2025	0.00%	DK0009923138
INSURANCE AUSTRALIA GROUP LIMITED	0.00%	AU000000IAG3
BURLINGTON STORES INC	0.00%	US1220171060
ELIA GROUP NPV SR 03042025	0.00%	BE0970187903
OBIC CO LTD	0.00%	JP3173400007
SODEXO	0.00%	FR0000121220
QIAGEN ORD SHS	0.00%	NL0015002CX3
CARMAX INC	0.00%	US1431301027
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00%	BE0000361700
LKQ CORP COM	0.00%	US5018892084
KESKO OYJ-B SHS	0.00%	FI0009000202
ADMIRAL GROUP PLC	0.00%	GB00B02J6398
ZEBRA TECHNOLOGIES CORP	0.00%	US9892071054
OSK MITSUI OSK LINES LTD	0.00%	JP3362700001
SNAP INC	0.00%	US83304A1060
AUTONATION 5.89% 15/3/2035	0.00%	US05329WAT99
PAN AMERICAN SILVER CORP	0.00%	CA6979001089
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00%	JP1201331C14
CHUBU ELECTRIC POWER CO INC	0.00%	JP3526600006
DAIWA SECURITIES GROUP INC.	0.00%	JP3502200003
KOREAN WON	0.00%	
UNIBAIL RODAMCO WESTFIELD	0.00%	FR0013326246
ROGERS COMMUNICATIONS INC-B	0.00%	CA7751092007
BANCO BPM SPA	0.00%	IT0005218380
RENAULT SA	0.00%	FR0000131906
JDE PEETS BV	0.00%	NL0014332678
ESSENTIAL UTILS	0.00%	US29670G1022
CITIGROUP CCP AUD BROKER ACCOUNT	0.00%	
PANDORA	0.00%	DK0060252690
BALOISE HOLDING-REG	0.00%	CH0012410517
MODERNA INC	0.00%	US60770K1079
AMERICAN FINANCIAL GROUP INC	0.00%	US0259321042
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00%	IT0005542359
COREBRIDGE FINANCIAL ORD	0.00%	US21871X1090
INTERTEK GROUP INC	0.00%	GB0031638363
ALTAGAS INCOME LTD	0.00%	CA0213611001
MASCO CORP USD	0.00%	US5745991068
Income Due - SEK	0.00%	
MANHATTAN ASSOCIATES INC	0.00%	US5627501092
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00%	
FIFTH THIRD BANCORP F2F 06/09/2030	0.00%	US316773DM97
SKANSKA AB	0.00%	SE0000113250
SMITHS GROUP PLC	0.00%	GB00B1WY2338
HEALTH CARE SERV. 5.875% 15/06/2054	0.00%	US42218SAM08
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00%	CA135087C939
SGH LIMITED ORDINARY FULLY PAID	0.00%	AU0000364754
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00%	DE0001030757
MONDAY COM LTD	0.00%	IL0011762130
RPI_CCP USD RCV CPI1D PAY 2.4483% 11-DEC-2029CHASUS33LCHCUK	0.00%	
HONG KONG CHINA GA	0.00%	HK0003000038
THE CAMPBELL S COMPANY	0.00%	US1344291091
VIATRIS INC	0.00%	US92556V1061

FERGUSON ENTERPRIS 5.00% 03/10/2034	0.00% US31488VAA52
SKYWORKS SOLUTIONS INC	0.00% US83088M1027
HALMA PLC	0.00% GB0004052071
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.00% BE0000334434
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN	0.00%
CHASE BANK	
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00% JP1201211A94
JERONIMO MARTINS SGPS SA	0.00% PTJMT0AE0001
Income Due - CHF	0.00%
FUT 06 JUN 25 EURX E-SCHATZ	0.00%
HOLOGIC INC	0.00% US4364401012
VERIZON COMMS. 2.355% 15/03/2032	0.00% US92343VGN82
NIPPON PAINT HOLDINGS CO LTD	0.00% JP3749400002
OSAKA GAS CO LTD JPY	0.00% JP3180400008
KLEPIERRE	0.00% FR0000121964
CRODA INTL	0.00% GB00BJFFLV09
HUARONG FIN. II 0.75% 12/11/2029	0.00% SE0011281922
ITALY BUONI POLIEN 4.10% 30/04/2046/2046	0.00% IT0005631608
FUTURES MARGIN-GBP	0.00%
KANSAI ELECTRIC POWER JPY	0.00% JP3228600007
WPP PLC	0.00% JE00B8KF9B49
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00% JP1300411DC2
BXP INC	0.00% US1011211018
AMUNDI SA	0.00% FR0004125920
SCENTRE GROUP	0.00% AU000000SCG8
ITALY BUONI POLIEN 3.85% 01/10/2040% 01/10/2040	0.00% IT0005635583
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.00% JP1400081F45
MINEBEA MITSUMI INC	0.00% JP3906000009
EVERGY INC COM NPV	0.00% US30034W1062
BRENNTAG SE	0.00% DE000A1DAH00
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00% JP1201561G37
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00% JP1300501G30
JARDINE MATHESON HOLDINGS LIMITED	0.00% BMG507361001
CONCORDIA FINANCIAL GROUP LTD	0.00% JP3305990008
ROKU INC	0.00% US77543R1023
DIGICO INFRASTRUCTURE REIT	0.00% AU0000367088
LY CORPORATION	0.00% JP3933800009
C.H. ROBINSON WORLDWIDE INC	0.00% US12541W2098
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00% AU000000WTC3
EXACT SCIENCES CORP	0.00% US30063P1057
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00% IT0005217390
ARKEMA	0.00% FR0010313833
KIKKOMAN CORPORATION JPY	0.00% JP3240400006
FUT JUN 25 10 YR T-NOTES	0.00%
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00% JP1400031A58
DR ING HC F PORSCHE AG	0.00% DE000PAG9113
TELENOR ASA	0.00% NO0010063308
FRESENIUS MEDICAL CARE AG & CO	0.00% DE0005785802
ZALANDO SE NPV	0.00% DE000ZAL1111
MAGNA INTERNATIONAL INC	0.00% CA5592224011
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00% BE0000343526
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00% JP1300561H93
CAPITALAND INTEGRATED COMMERCI	0.00% SG1M51904654
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00% CA135087D358
SHIONOGI & CO LTD	0.00% JP3347200002
DAIFUKU CO LTD NPV	0.00% JP3497400006
PACIFIC EDGE LTD NPV	0.00% NZPEBE0002S1
NEWS CORP	0.00% US65249B1098
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00% JP1300221643
MAKITA CORPORATION	0.00% JP3862400003
TELEPERFORMANCE	0.00% FR0000051807
RIVIAN AUTOMOTIVE INC	0.00% US76954A1034
EASTMAN CHEMICAL COM	0.00% US2774321002
INDUTRADE AB	0.00% SE0001515552

WH GROUP LTD	0.00%	KYG960071028
SAMSARA INC	0.00%	US79589L1061
BIO TECHNE CORP	0.00%	US09073M1045
FRANKLIN RESOURCES INC	0.00%	US3546131018
IMCD NV	0.00%	NL0010801007
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00%	JP1300441E92
SCOUT24 SE	0.00%	DE000A12DM80
MEDIBANK PRIVATE LIMITED	0.00%	AU000000MPL3
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00%	JP1201261B43
SINGAPORE TECH ENG SGD	0.00%	SG1F60858221
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00%	ES0000012J07
SYSMEX CORP	0.00%	JP3351100007
DIETEREN GROUP	0.00%	BE0974259880
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00%	IT0005480980
GJENSIDIGE FORSIKR NOK	0.00%	NO0010582521
EDP RENOVAVEIS SA	0.00%	ES0127797019
ICL GROUP LTD	0.00%	IL0002810146
ISRAEL DISCOUNT BANK	0.00%	IL0006912120
PHOENIX GP HLDGS ORD	0.00%	GB00BGXQNP29
WIX COM LTD	0.00%	IL0011301780
MTR CORP	0.00%	HK0066009694
ALLY FINANCIAL INC	0.00%	US02005N1000
BENTLEY SYSTEMS INC	0.00%	US08265T2087
KEPPEL LTD	0.00%	SG1U68934629
ADDTECH AB SER B NPV	0.00%	SE0014781795
SOFINA SA	0.00%	BE0003717312
HENKEL AG & CO KGAA	0.00%	DE0006048408
EUROFINS SCIENTIFIC	0.00%	FR0014000MR3
POWER ASSETS HOLDINGS LIMITED	0.00%	HK0006000050
SWO USD RCV SOFR 1D PAY 4.5 100725	0.00%	
VULCAN MATS. 5.70% 01/12/2054	0.00%	US929160BD00
UNIVERSAL HEALTH SERVICES - CLASS B	0.00%	US9139031002
BELGIUM KINGDOM 1.40% 22/06/2053	0.00%	BE0000355645
CAD BNP PARIBAS A/C	0.00%	
SHISEIDO COMPANY LIMITED	0.00%	JP3351600006
INCYTE CORP	0.00%	US45337C1027
UK. GILT 0.50% 22/10/2061	0.00%	GB00BMBL1D50
RANDSTAD NV	0.00%	NL0000379121
HIKMA PHARMACEUTICALS PLC	0.00%	GB00B0LCW083
WEST JAPAN RAILWAY NPV	0.00%	JP3659000008
ELISA CORPORATION OYJ-A S	0.00%	FI0009007884
DENMARK GOV. BD. 0.25% 15/11/205201	0.00%	DK0009924029
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00%	DE0001030724
FIRSTSERVICE CORP COM NPV	0.00%	CA33767E2024
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00%	BE0000336454
NISSAN MOTOR CO	0.00%	JP3672400003
BUONI POLIENNALI D 2.15% 01/03/2072	0.00%	IT0005441883
LASERTEC CORP NPV	0.00%	JP3979200007
SKF AB	0.00%	SE0000108227
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00%	JP1300151485
SUMITOMO METAL MINING CO LTD	0.00%	JP3402600005
SCHINDLER-HLDG AG REG	0.00%	CH0024638212
BIOMERIEUX NPV	0.00%	FR0013280286
BANCA POPOL EMILIA ROMAGNA	0.00%	IT0000066123
WHARF REAL ESTATE HKD	0.00%	KYG9593A1040
GALDERMA GROUP N ORD SHS	0.00%	CH1335392721
TRELLEBORG AB-B SHS	0.00%	SE0000114837
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00%	BE0000340498
UNI CHARM CORPORATION	0.00%	JP3951600000
KOBE BUSSAN CO LTD	0.00%	JP3291200008
IVANHOE MINES LTD COM NPV CL A	0.00%	CA46579R1047
UK. GILT 1.125% 22/10/2073	0.00%	GB00BLBDX619
FORTUM OYJ	0.00%	FI0009007132
YASKAWA ELECTRIC CORP	0.00%	JP3932000007
TRYG AS	0.00%	DK00060636678

CAPITALAND INVE NPV	0.00% SGXE62145532
FORTUNE BRANDS HOME AND SECURITY	0.00% US34964C1062
LIFCO AB SER B NPV	0.00% SE0015949201
TELIA COMPANY AB	0.00% SE0000667925
KNORR BREMSE AG	0.00% DE000KBX1006
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00% JP1300491FC9
SINO LAND CO LTD HKG	0.00% HK0083000502
ZENSHO HOLDINGS CO LTD	0.00% JP3429300001
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00% SG1M77906915
TOROMONT INDUSTRIES LTD	0.00% CA8911021050
NIPPON SANSO HOLDINGS CORP	0.00% JP3711600001
NITORI CO LTD	0.00% JP3756100008
METSO CORPORATION	0.00% FI0009014575
EISAI CO LTD JPY	0.00% JP3160400002
BEIJER REF AB SER`B`NPV	0.00% SE0015949748
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00% CH0466642201
NEMETSCHKE AG	0.00% DE0006452907
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00% JP1300431E60
ASX LIMITED	0.00% AU000000ASX7
A P MOLLER-MAERSK B	0.00% DK0010244508
RICOH CO	0.00% JP3973400009
AEGON ORD SHS	0.00% BMG0112X1056
SWISS PRIME SITE AG	0.00% CH0008038389
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00% JP1201201A88
YAMAHA MOTOR CO	0.00% JP3942800008
VERBUND AG	0.00% AT0000746409
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00% AU0000300535
MEXICAN BONOS 8.50% 01/03/202903/29 MXN100 M BONOS	0.00% MX0MGO0001F1
NEW ZEALAND RURAL LAND CO LTD	0.00% NZNZLE0001S2
NICE LTD	0.00% IL0002730112
ELI24-BBX COMMON STOCK	0.00%
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00% AU000XCLWAP3
ASAHI KASEI CORPORATION	0.00% JP3111200006
REDDIT INC CL A	0.00% US75734B1008
SARTORIUS STEDIM B EUR0.1666	0.00% FR0013154002
PRO MEDICUS LTD	0.00% AU000000PME8
ROCKWOOL A/S	0.00% DK0010219153
INTERPUBLIC GROUP COS INC USD	0.00% US4606901001
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00% US912810FG86
NIBE INDUSTRIER AB SER B NPV	0.00% SE0015988019
AEROPORTS DE PARIS (ADP)	0.00% FR0010340141
CCL INDUSTRIES INC	0.00% CA1249003098
FUT CALL MAY 25 T-NOTE OPTION 1125	0.00%
JFE HOLDINGS INC	0.00% JP3386030005
AOFRIO LTD	0.00% NZWDTE0002S1
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00% BE0000359688
TIS INC	0.00% JP3104890003
BAYERISCHE MOTOREN WERKE-PFD	0.00% DE0005190037
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00% AU000000SHL7
POSTS ITALIANE SPA	0.00% IT0003796171
LOTUS BAKERIES NV	0.00% BE0003604155
ISUZU MOTORS	0.00% JP3137200006
RATIONAL AG	0.00% DE0007010803
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00% AU000000CAR3
Outstanding Settlement Receipts - JPY	0.00%
DAITO TRUST CONSTRUCTION COMPANY LTD	0.00% JP3486800000
BLUESCOPE STEEL LIMITED	0.00% AU000000BSLO
UNIPOL GRUPPO FINANZIARIO SPA	0.00% IT0004810054
BARRY CALLEBAUT AG - REG	0.00% CH0009002962
IPSEN PROMESSES SA	0.00% FR0010259150
AMPHENOL 5.375% 15/11/2054	0.00% US032095AS07
AISIN SEIKI CO LTD	0.00% JP3102000001
UNITED MIZRAHI BANK LIMITED	0.00% IL0006954379
mitsubishi chemical group corporation	0.00% JP3897700005

SIG COMBIBLOC GROUP AG	0.00%	CH0435377954
TREND MICRO INCORPORATED	0.00%	JP3637300009
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00%	JP1300481F92
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00%	SE0017830730
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00%	SE0004517290
MITSUBISHI HC CAPITAL INC	0.00%	JP3499800005
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00%	US912810FJ26
WHARF HOLDINGS LTD HKD	0.00%	HK0004000045
ACCIONA SA	0.00%	ES0125220311
TALANX AG	0.00%	DE000TLX1005
CTS EVENTIM AG AND CO. KGAA	0.00%	DE0005470306
MEIJI HOLDINGS CO NPV	0.00%	JP3918000005
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00%	FR0014001NN8
CDS_IX_CCP CDX.NA.IG.42 1%	0.00%	
20290620CHASUS33ICEEUS2I65BYEE1		
AT&T 3.85% 1/6/2060	0.00%	US00206RKB77
INDUSTRIVARDEN AB	0.00%	SE0000190126
LUNDIN MINING CORP	0.00%	CA5503721063
Income Due - CAD	0.00%	
OPEN TEXT CORP	0.00%	CA6837151068
BOLLORE SE	0.00%	FR0000039299
SECURITAS AB	0.00%	SE0000163594
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00%	BE0000353624
AMERCO COM	0.00%	US0235865062
GPT GROUP	0.00%	AU0000000GPT8
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00%	SE0013935319
A P MOLLER MAERSK AS	0.00%	DK0010244425
M3 INC NPV	0.00%	JP3435750009
NEXON CO LTD	0.00%	JP3758190007
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00%	NZHNZD0230L2
EURAZEO	0.00%	FR0000121121
DELTA AIR LINES INC	0.00%	US2473617023
AMPLIFON SPA	0.00%	IT0004056880
LIBERTY MEDIA CORP ORD SHS SERIES C	0.00%	US5312297220
COLOMBIAN TES 7.00% 30/06/2032	0.00%	COL17CT03490
YAKULT HONSHA	0.00%	JP3931600005
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00%	BE0000344532
SUNTORY BEVERAGE AND FOOD LTD	0.00%	JP3336560002
EMS CHEMIE HLDS REG	0.00%	CH0016440353
WILMAR INTERNATIONAL LTD	0.00%	SG1T56930848
M AND G PRUDENTIAL PLC ORD	0.00%	GB00BKFB1C65
HENDERSON LAND DEVELOPMENT CO	0.00%	HK0012000102
COVIVIO	0.00%	FR0000064578
SEMCORP INDUSTRIES LIMITED	0.00%	SG1R50925390
RAKUTEN GROUP INC	0.00%	JP3967200001
TFI INTERNATIONAL INC	0.00%	CA87241L1094
APA GROUP	0.00%	AU0000000APA1
STORA ENSO OYJ-R SHS	0.00%	FI0009005961
EMPIRE CO LIMITED	0.00%	CA2918434077
INDUSTRIVARDEN AB SER C NPV	0.00%	SE0000107203
INFRASTRUTTURE WIR NPV	0.00%	IT0005090300
PORSCHE AUTOMOBIL HOLDING SE	0.00%	DE000PAH0038
BKW AG	0.00%	CH0130293662
HOSHINO RESORTS REIT	0.00%	JP3047610005
FUT JUN 25 CBT UL T-BONDS	0.00%	
COLOMBIAN TES 7.25% 26/10/2050	0.00%	COL17CT03722
CITIGROUP CCP	0.00%	
NORWEGIAN KRONOR	0.00%	
SAPUTO INC	0.00%	CA8029121057
COLOMBIAN TES 11.50% 25/07/204625/07/2046 COP500000	0.00%	COL17CT03938
B		
ELEMENT FINANCIAL CORP	0.00%	CA2861812014
HOSHIZAKI CORP	0.00%	JP3845770001
TOPPAN HOLDINGS INC	0.00%	JP3629000005
AZRIELI GROUP	0.00%	IL0011194789

INDONESIA TSY. BD 7.125% 15/06/2043	0.00% IDG000020900
INDONESIA TSY. BD 7.125% 15/06/2038	0.00% IDG000021809
JUNIPER NETWORK INC	0.00% US48203R1041
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.00% CA45075E1043
FX OPTIONS	0.00%
IRS_CCP AUD RCV 2.75% PAY BBSW6M 03-DEC- 2031SBSIUS33LCHCUK	0.00%
OMRON CORP	0.00% JP3197800000
INDONESIA TSY. BD. 6.75% 15/07/20350000 FR0103	0.00% IDG000024506
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00% JP13001614A6
INDONESIA TSY. BD 6.875% 15/07/205400000 FR0102	0.00% IDG000024001
KAWASAKI KISEN KAI NPV	0.00% JP3223800008
FUT CALL MAY 25 T-NOTE OPTION 1130	0.00%
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00%
SWO USD RCV SOFR 1D PAY 4.5 090725	0.00%
WEST FRASER TIMBER CO	0.00% CA9528451052
INVESTMENT AB LATOUR	0.00% SE0010100958
NISSIN FOOD HOLDINGS CO LTD NPV	0.00% JP3675600005
ONO PHARMACEUTICAL CO LTD	0.00% JP3197600004
SWATCH GROUP	0.00% CH0012255151
DAI NIPPON PRINTING CO LTD	0.00% JP3493800001
BIO RAD LABORATORIES INC CLASS A	0.00% US0905722072
SINGAPORE DOLLAR	0.00%
EVONIK INDUSTRIES AG	0.00% DE000EVNK013
SEIKO EPSON CORPORATION	0.00% JP3414750004
MARS 5.80% 01/05/2065	0.00% US571676BD64
HENNES & MAURITZ	0.00% SE0000106270
FUT JUN 25 CBT ULT TNOTE	0.00%
CVC CAPITAL PARTNERS PLC	0.00% JE00BRX98089
SGD BNP PARIBAS A/C	0.00%
KYOWA KIRIN CO LTD	0.00% JP3256000005
TELUS CORP NON-CANANDIAN	0.00% CA87971M9969
SG HOLDINGS CO LTD	0.00% JP3162770006
SCREEN HOLDINGS CONPV	0.00% JP3494600004
ZEALAND PHARMA A S	0.00% DK0060257814
ONEX CORP	0.00% CA68272K1030
SARTORIUS AG VORZUG	0.00% DE0007165631
Futures Margin - AUD	0.00%
QANTAS AIRWAYS LIMITED	0.00% AU000000QAN2
FUT JUN 25 ME 10Y CDN BND	0.00%
GILDAN ACTIVEWEAR INC	0.00% CA3759161035
SITC INTERNATIONAL	0.00% KYG8187G1055
JD SPORTS FASHION ORD	0.00% GB00BM8Q5M07
FUT JUN 25 US 2YR T-NOTE	0.00%
COLOMBIAN PESO	0.00%
BLOCK INC. CDI 1 1 FOREIGN EXEMPT NYSE	0.00% AU0000380420
SOUTHWEST AIRLINES CO USD	0.00% US8447411088
KINGFISHER PLC GBP0.1571	0.00% GB0033195214
SBI HOLDINGS INC NPV	0.00% JP3436120004
NEXI SPA ORD	0.00% IT0005366767
GLOBAL E ONLINE ORD	0.00% IL0011741688
SWIRE PACIFIC	0.00% HK0019000162
SEKISUI CHEMICAL CO Y50	0.00% JP3419400001
SEK BNP PARIBAS A/C	0.00%
RTS. ELIA GRP. SA/NV	0.00% BE0970187903
OTSUKA CORPORATION	0.00% JP3188200004
CHIBA BANK LTD JPY	0.00% JP3511800009
Income Due - HKD	0.00%
DCC PLC	0.00% IE0002424939
HULIC CO LTD	0.00% JP3360800001
CDS_IX_CCP CDX.NA.IG.43 1%	0.00%
20291220CHASUS33ICEEUS2I65BYEG6	
Income Due - KRW	0.00%
PUMA SE	0.00% DE0006969603

HIKARI TSUSHIN INC	0.00%	JP3783420007
FUT JUN 25 ME 5Y CDN BOND	0.00%	
TELECOM ITALIA SPA	0.00%	IT0003497168
DENTSU GROUP INC	0.00%	JP3551520004
DEMANT A S	0.00%	DK0060738599
SINGAPORE AIRLINES LTD	0.00%	SG1V61937297
SAGAX AB	0.00%	SE0005127818
JAPAN POST INSURANCE CO LTD	0.00%	JP3233250004
CITIGROUP CCP CAD BROKER ACCOUNT	0.00%	
HANKYU HANSHIN HOLDINGS NPV	0.00%	JP3774200004
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00%	HK0000093390
REECE LIMITED	0.00%	AU0000000REH4
DELIVERY HERO SE	0.00%	DE000A2E4K43
TOHO CO LTD JPY	0.00%	JP3598600009
DESCARTES SYSTEMS GROUP INC	0.00%	CA2499061083
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00%	SE0000108847
KRW BNP PARIBAS A/C	0.00%	
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00%	SE0015193313
Income Due - TWD	0.00%	
SWO_CD_X CDX.NA.HY.43 (4Y) DEFAU 102 210525	0.00%	
BANQUE CANTONALE VAUDOISE	0.00%	CH0531751755
CK INFRASTRUCTURE	0.00%	BMG2178K1009
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00%	JP3400400002
OIS_CCP JPY RCV 0.75% PAY TONAR1D 08-JUL-2030SBSIUS33LCHCUK	0.00%	
NOK BNP PARIBAS A/C	0.00%	
SHIMADZU CORP	0.00%	JP3357200009
DOWLAIS GROUP PLC	0.00%	GB00BMWRZ071
ORACLE CORPORATION JAPAN	0.00%	JP3689500001
FOX CORP COM	0.00%	US35137L2043
FUT JUN 25 ME 2Y GVT BOND	0.00%	
MEXICAN BONOS 7.50% 03/06/2027	0.00%	MX0MGO0000D8
BCE INC	0.00%	CA05534B7604
DEUTSCHE LUFTHANSA AG	0.00%	DE0008232125
TEMENOS AG	0.00%	CH0012453913
FUTURES MARGIN-HKD	0.00%	
LG ENERGY SOLUTIO 5.875% 02/04/2035	0.00%	USY5S5CGAR36
TELE2 AB	0.00%	SE0005190238
ECP TERRA-GEN GROW	0.00%	
CITIGROUP CCP EUR BROKER ACCOUNT	0.00%	
FUT. SGX MINI JGB JUN25	0.00%	
ILS BNP PARIBAS A/C	0.00%	
DIASORIN SPA	0.00%	IT0003492391
NEW ZEALAND LOCAL 4.125% 20/03/20280/03/2028	0.00%	
SWO_CD_X CDX.NA.HY.43 (4Y) DEFAU 102 160425	0.00%	
MXN BNP PARIBAS A/C	0.00%	
SWEDISH KRONA	0.00%	
FUT. AUST 10Y SFE JUN25	0.00%	
ZAR BNP PARIBAS A/C	0.00%	
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00%	SE0016102115
AMERCO INC	0.00%	US0235861004
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.00%	AU0000000NSR2
US TREASURY N/B 4.75% 15/FEB/2045	0.00%	
ZOZO INC	0.00%	JP3399310006
Outstanding Settlement Receipts - DKK	0.00%	
TOKYU CORP NPV	0.00%	JP3574200006
L&G. GRP. F2V 1/4/2055	0.00%	
US. TSY. NOTE/BON 4.125% 29/02/2032/2032 USD100 H-2032	0.00%	US91282CMR96
FUTURES MARGIN-SGD	0.00%	
FEE REBATES	0.00%	
HANG LUNG PROPERTIES LIMITED	0.00%	HK0101000591
MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT	0.00%	
TRUSTPEX		
DANISH KRONE	0.00%	

VESTIS CORPORATION	0.00%	US29430C1027
WK KELLOGG ORD SHS	0.00%	US92942W1071
UNITED STATES TREA 4.25% 15/01/20282028 USD100 AJ-2028	0.00%	
JAPAN GOV. FIVE YE 0.70% 20/09/2029	0.00%	
US. TSY. NOTE/BOND 4.00% 15/12/2027	0.00%	
Outstanding Settlement Payments - JPY	0.00%	
UK. GILT 4.375% 7/3/2030	0.00%	GB00BSQNRD01
Outstanding Settlement Payments - HKD	0.00%	
HUF BNP PARIBAS A/C	0.00%	
JAPAN GOV. THIRTY 0.30% 20/06/2046	0.00%	
PLN BNP PARIBAS A/C	0.00%	
MINI TPX IDX 2506 F	0.00%	
NEW ISRAELI SHEQEL	0.00%	
CNY BNP PARIBAS A/C	0.00%	
FUTURES MARGIN-JPY	0.00%	
GERMANY(FEDERAL REPUBLIC) 2.9% BDS 15/08/2056	0.00%	DE000BU2D012
EUR0.01 REGS		
JAPAN GOV. THIRTY 0.70% 20/9/2051	0.00%	
FUTURES MARGIN-EURO	0.00%	
CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE	0.00%	
POLISH ZLOTY	0.00%	
TRY BNP PARIBAS A/C	0.00%	
MEXICAN PESO	0.00%	
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000 A1-A	0.00%	AU3FN0069027
BNP New Zealand Dollar Custodial Account	0.00%	
INVESTA EXT FDS MG NT ATF	0.00%	
TAKEON NZD	0.00%	
PRUDENTIAL PLC ELECTRONIC ELECTION ENTL DI	0.00%	GB00BV0V0321
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00%	AU3FN0058145
UNILEVER PLC GBP0.031111 STK DIV	0.00%	NL0015002EF6
ABIOMED INC NPV	0.00%	US003CVR0169
BRL BNP PARIBAS A/C	0.00%	
CFS Finerge & NT overlay	0.00%	
CONSTELLATION SOFT COM STK NPV TEMP	0.00%	CA21037X1345
IDR BNP PARIBAS A/C	0.00%	
Macquarie Infrastructure Trust (& NT overlay)	0.00%	
LG ENERGY SOLUTION 5.25% 2/4/2028	0.00%	USY5S5CGAN22
FOUNDRY JV HOLDCO 5.90% 25/1/2033	0.00%	
MSCI SING 2504 FUT	0.00%	SGXDB1794039
HANG MINI 2504 FUT	0.00%	
ANZ BANK NZ 11AM A/C	0.00%	
BNG BANK N.V. 1% EMTN 03/04/2040 EUR100000	0.00%	
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	0.00%	
SPI 200 2506 FUT	0.00%	
Outstanding Settlement Payments - SGD	0.00%	
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN	0.00%	
CHASEBANK N.A. CHASUS33		
CDS_IX_CCP CDX.NA.HY.39 5%	0.00%	
20271220CHASUS33ICEEUS2I65BRZH6		
FTSE 100 IDX 2506 FU	0.00%	GB00M251VK77
FUT JUN 25 SFE 3Y T-BOND	0.00%	
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE TORONTO CA	0.00%	
CDS_IX_CCP ITRAXX AUSTRALIA SERI 1%	0.00%	
20290620CHASUS33ICEEUS2I668IBO9		
S&P 500 EMINI 2506 F	0.00%	
Outstanding Settlement Payments - AUD	0.00%	
FUT JUN 25 CBT 5Y T-NOTE	0.00%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN	0.00%	
CHASE		
FUT JUN 25 OSE 10Y JGB	0.00%	
RPI_CCP EUR RCV CPTFE1D PAY 2.0072% 15-MAR-2030CHASUS33LCHCUK	0.00%	

CDS_IX_CCP ITRAXX AUSTRALIA SERI 1%	0.00%
20300620CHASUS33ICEEUS2I668IBQ4	
SWO EUR RCV 2.9 PAY EURIB 6M 120625	0.00%
SWO USD RCV SOFR 1D PAY 3.4 120925	0.00%
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK	0.00%
PLC BARCGB5G	
FUT 06 JUN 25 EURO BUXL BND	0.00%
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET	0.00%
BOSTON SBOSUS3F	
BNZ NZD COLL	0.00%
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	0.00%
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF	0.00%
CANADA ROYCCAT3IMM	
CCP CITIGROUP GBP BROKER ACCOUNT	0.00%
Outstanding Settlement Payments - HUF	0.00%
CITIGROUP CCP USD BROKER ACCOUNT	-0.01%
Outstanding Settlement Payments - CHF	-0.01%
FUT 06 JUN 25 EURX EUR-BUND	-0.01%
Outstanding Settlement Payments - CAD	-0.01%
WESTPAC NZD COLL	-0.01%
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	-0.01%
Outstanding Settlement Payments - GBP	-0.02%
Outstanding Settlement Payments - EUR	-0.03%
JPM CCP USD BROKER ACCOUNT	-0.05%
OTC CASH COLLATERAL RECEIVABLE FROM USD SBILDEFFXXX	-0.07%
31/12/2050	
FX POSITIONS	-0.07%
Outstanding Settlement Payments - NZD	-0.08%
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG	-0.09%
FRANKFURT	
Outstanding Settlement Payments - USD	-0.12%
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.56%