

Offer name	Mercer KiwiSaver Scheme	Offer number	OFR10255
Fund name	Sustainable Moderate fund	Fund number	FND14
Period disclosure applies [dd/mm/yyyy]	31/03/2025		
Asset name	% of fund net assets	Security code	
HOUSING NEW ZEALAND LTD 120625 3.36 GB		2.00 NZHNZD0625L3	
NEW ZEALAND GOVERNMENT 140433 3.50 GB		1.54 NZGOVDT433C9	
NEW ZEALAND GOVERNMENT 150535 4.50 GB		1.54 NZGOVDT535C1	
NEW ZEALAND GOVERNMENT 150531 1.50 GB		1.48 NZGOVDT531C0	
FISHER & PAYKEL HEALTHCARE CORPORATION L		1.47 NZFAPE0001S2	
NEW ZEALAND GOVERNMENT 150437 2.75 GB		1.43 NZGOVDT437C0	
NEW ZEALAND GOVERNMENT 150541 1.75 GB		1.36 NZGOVDT541C9	
NEW ZEALAND GOVERNMENT 150532 2.00 GB		1.36 NZGOVDT532C8	
NEW ZEALAND GOVERNMENT 150536 4.25 GB		1.29 NZGOVDT536C9	
NEW ZEALAND GOVERNMENT 200429 3.0 GB		1.27 NZGOVDT429C7	
Liquidity Identifier		1.25	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY		1.09 NZLGFD008C2	
150425 2.75 GB			
NEW ZEALAND GOVERNMENT 150427 4.50 GB		1.06 NZGOVDT427C1	
NEW ZEALAND GOVERNMENT 150534 4.25 GB		1.02 NZGOVDT534C4	
APPLE INC		1.00 US0378331005	
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND		0.98 DU0FSIGLINZ2	
NVIDIA CORP		0.96 US67066G1040	
AUCKLAND INTERNATIONAL AIRPORT LTD		0.95 NZAIAE0002S6	
INFRATIL LIMITED		0.89 NZIFTE0003S3	
NEW ZEALAND GOVERNMENT 150554 5.00 GB		0.88 NZGOVDT554C2	
MICROSOFT CORP		0.88 US5949181045	
AUCKLAND COUNCIL 170425 PNOTE		0.83	
NZD BNP PARIBAS A/C		0.83	
NEW ZEALAND GOVERNMENT 150528 0.25 GB		0.70 NZGOVDT528C6	
NEW ZEALAND GOVERNMENT 150526 0.50 GB		0.67 NZGOVDT526C0	
CONTACT ENERGY LIMITED		0.65 NZCENE0001S6	
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND		0.65 NZIIBDT003C0	
NEW ZEALAND GOVERNMENT 150530 4.50 GB		0.63 NZGOVDT530C2	
US. TSY. INFL. 0.625% IL 15/1/2026		0.58 US912828N712	
Westpac New Zealand		0.56	
MERIDIAN ENERGY LT NPV		0.53 NZMELE0002S7	
THE A2 MILK COMPANY LIMITED		0.51 NZATME0002S8	
MAINFREIGHT LIMITED		0.49 NZMFTE0001S9	
EBOS GROUP LIMITED		0.47 NZEBOE0001S6	
UNITED STATES DOLLAR		0.47	
AMAZON COM INC		0.46 US0231351067	
NEW ZEALAND GOVERNMENT 150425 2.75 GB		0.45 NZGOVDT425C5	
CASH		0.45	
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 240425 RCD		0.41	
BANK OF NEW ZEALAND		0.40	
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN		0.39	
IMPERIAL BANK OF COMMERCE			
SUMMERSET GROUP HOLDINGS LTD		0.36 NZSUME0001S0	
US. TSY. NOTE/BON 3.875% 30/4/20255 USD BA-2025		0.34 US91282CGX39	
ASB BANK LTD 230525 RCD		0.34	
TRANSPower NEW ZEALAND LIMITED 260825 PNOTE		0.34	
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE		0.33	
SPARK NEW ZEALAND LIMITED		0.32 NZTELE0001S4	
META PLATFORMS INC		0.32 US30303M1027	
TOYOTA FINANCE NEW ZEALAND LTD 290525 PNOTE		0.31	
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE		0.31	
Accruals		0.30	

RYMAN HEALTHCARE LTD	0.30 NZRYME0001S4
VISA INC - A	0.30 US92826C8394
US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025	0.29 US91282CHD65
LILLY (ELI) & CO USD	0.27 US5324571083
WESTPAC NEW ZEALAND LTD 280525 RCD	0.27
ASB BANK LTD 040625 RCD	0.27
WESTPAC NEW ZEALAND LTD 130625 RCD	0.27
WESTPAC NEWZEALAND LTD 300625 RCD	0.27
ALPHABET INC CAP STK CL A	0.27 US02079K3059
WESTPAC NEW ZEALAND LTD 300925 RCD	0.27
Bank of China	0.27
WESTPAC NEW ZEALAND LTD 150126 RCD	0.27
UK. GILT 4.25% 07/12/2027	0.27 GB00B16NNR78
ASB BANK LTD 310326 RCD	0.26
WESTPAC NEW ZEALAND LTD 310326 RCD	0.26
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.25 NZHNZD0001L7
INVESTA COMMERCIAL PROPERTY FUNDAFS	0.23
AIR LIQUIDE	0.22 FR0000120073
ASB BANK LTD 040625 5.92 TD	0.21
MASTERCARD INC - CLASS A	0.21 US57636Q1040
CHINA CONSTRUCT NZ 110925 5.35 TD	0.21
FLETCHER BUILDING LTD	0.21 NZFBUE0001S0
CHINA CONSTRUCT NZ 281125 4.80 TD	0.21
US. TSY. NOTE/BON 4.625% 30/6/20252025 USD1000 BD-2025	0.21 US91282CHL81
HAMILTON CITY COUNCIL 050525 PNOTE	0.20
ECOLAB LTD	0.20 US2788651006
ASB BANK LTD 250725 RCD	0.20
MERCURY NZ LIMITED	0.20 NZMRPE0001S2
TESLA INC	0.20 US88160R1014
ALPHABET INC CAP CL C	0.20 US02079K1079
BROADCOM ORD SHS	0.19 US11135F1012
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426 1.50 GB	0.19 NZLGFD014C0
ASB BANK LTD 200126 4.12 TD	0.19
CHORUS LIMITED ORDINARY FULLY PAID	0.19 NZCNUE0001S2
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.19 NZIIBDT002C2
SCHNEIDER ELECTRIC SE	0.19 FR0000121972
US. TSY. NOTE/BOND 3.50% 15/9/2025025 USD1000 AS-2025	0.19 US91282CFK27
WASTE MANAGEMENT INC COM	0.19 US94106L1098
JP MORGAN CHASE & CO	0.18 US46625H1005
US TREASURY N/B 4.5% 31/MAR/2026	0.18 US91282CKH33
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 140433 3.50 GB	0.17 NZLGFD0100C0
TAIWAN SEMICONDUCT MANUFACTURING USD	0.17 US8740391003
US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100	0.17 US912810EV62
ITALY BUONI POLIEN 1.65% 01/03/2032	0.17 IT0005094088
DEXUS WHOLESALE PROPERTY FUNDUUT	0.17
DUNEDIN CITY TREASURY 120525 PNOTE	0.16
CHARTER HALL RETAIL PARTNERSHIP NO. 6PE	0.16
EURO	0.16
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD	0.15
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.15 NZIIBDT004C8
BERKSHIRE HATHAWAY INC - CLASS B	0.15 US0846707026
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.15
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 270525 TBILL	0.15
Cash Adjustment	0.15
NOVO NORDISK ORD SHS CLASS B	0.15 DK0062498333
UNITED STATES TREA 3.50% 30/09/2026	0.14 US91282CLP40
DUNEDIN CITY TREASURY 240425 PNOTE	0.14
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.14 NZAPTE0001S3

LINDE PLC	0.14 IE000S9YS762
FREIGHTWAYS GROUP LTD	0.14 NZFREE0001S0
KIWIBANK LTD 211125 4.45 TD	0.14
EBAY INC	0.14 US2786421030
CHRISTCHURCH CITY HOLDINGS LIMITED 170425 PNOTE	0.14
RABOBANK NEW ZEALAND LTD 160425 RCD	0.14
TOYOTA FINANCE NEW ZEALAND LTD 020525 PNOTE	0.14
CHRISTCHURCH CITY HOLDINGS LIMITED 200525 PNOTE	0.14
WELLINGTON REGIONAL COUNCIL 210525 PNOTE	0.14
RABOBANK NEW ZEALAND LTD 200226 RCD	0.13
TRANE TECHNOLOGIES PLC	0.13 IE00BK9ZQ967
IBERDROLA SA	0.13 ES0144580Y14
MCKESSON CORP	0.13 US58155Q1031
SAP AG	0.13 DE0007164600
KIWI PROPERTY GROUP LIMITED	0.13 NZKPG0001S9
GREATER WELLINGTON REGIONAL COUNCIL 130625 PNOTE	0.13
US. TSY. NOTE/BON 4.875% 31/10/20288	0.13 US91282CJF95
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.13
COSTCO WHOLESALE CORP	0.13 US22160K1051
US TREASURY N/B 3.0% 15/JUL/2025	0.13
SKY NETWORK TELEVISION LTD	0.12 NZSKTE0001S6
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.12 US912828YS30
BOSTON SCIENTIFIC CORP COM USD	0.12 US1011371077
DUNEDIN CITY TREASURY 170625 PNOTE	0.12
XYLEM INC COM	0.12 US98419M1009
THERMO FISHER SCIENTIFIC INC	0.12 US8835561023
BOOKING HLDGS INC COM	0.12 US09857L1089
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.12 NZGOVDT551C8
APTIV PLC NEW ORD USD0.01	0.12 JE008TDN8H13
DEERE & CO	0.12 US2441991054
US TREASURY N/B 2.75% 15/AUG/2032	0.12 US91282CFF32
SCALES CORP LTD	0.12 NZSCLE0002S8
AGILENT TECHNOLOGIES INC	0.11 US00846U1016
US. T-BILL. 0.00% 13/05/20252025 USD100	0.11 US912797PH49
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-2026	0.11 US91282CKK61
WELLINGTON CITY COUNCIL 180825 PNOTE	0.11
USD BNP PARIBAS A/C	0.11
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150530 4.5 GB	0.11 NZLGFDT020C7
STONEPEAK ZENO HOLDINGS (CYM) LP - EUR	0.11
REPUBLIC OF POLA FRN IL 25/08/2036	0.11
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.10 DE000BU2Z023
AUTOZONE INC	0.10 US0533321024
HMC WHF NO. 1 PTY LTD - AUDPE	0.10
INTEREST RATE SWAPS	0.10
INFRALEMON SCA	0.10
ITALY BUONI POLIEN 3.85% 15/09/2026	0.10 IT0005556011
DANAHER CORP	0.10 US2358511028
US. TSY. INFL. 1.875% IL 15/07/2034.875% 15/07/2034	0.10 US91282CLE92
UNITEDHEALTH GROUP INC COM STK	0.10 US91324P1021
RESMED INC	0.10 AU000000RMD6
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE INCOME FUND	0.10
CHANNEL INFRASTRUCTURE NZ LTD	0.10 NZNZRE0001S9
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.09
INTERACTIVE BROKERS GRO-CL	0.09 US45841N1072
INDONESIA TSY. BD. 6.50% 15/02/2031	0.09 IDG000015207
SINGAPORE GOV. BD 2.875% 01/07/2029	0.09 SG3263998209
ROPER TECHNOLOGIES INC	0.09 US7766961061
NETFLIX INC	0.09 US64110L1061
ASML HOLDING NV	0.09 NL0010273215

PORT OF TAURANGA LTD	0.09 NZPOTE0003SO
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.09
PROCTER & GAMBLE COMPANY	0.09 US7427181091
MCP REAL ESTATE DE BT FUND (AUD)	0.09
SALESFORCE INC	0.09 US79466L3024
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.09
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.09 JP1400171Q50
ISRAEL GOVERNMENT 2.80% 29/11/2052	0.09 IL0011840761
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.09 JP1051661Q33
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.09 JP1201631HC6
ACCENTURE PLC	0.09 IE00B4BNMY34
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.09 NZHNZD0008L2
SERVICENOW INC	0.09 US81762P1021
AMERICAN TWR REIT INC	0.08 US03027X1000
JOHNSON & JOHNSON COM	0.08 US4781601046
ELEVANCE HEALTH INC	0.08 US0367521038
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.08 JP1400161P53
PALO ALTO NETWORKS INC	0.08 US6974351057
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.08 US912810SW99
ABBOTT LABS	0.08 US0028241000
DUNEDIN CITY TREASURY 070425 PNOTE	0.08
TEXAS INSTRUMENTS	0.08 US8825081040
TAUPO DISTRICT COUNCIL 300725 PNOTE	0.08
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.08
JPMORGAN CHASE	
SINGAPORE GOV. BD 2.875% 01/09/2030	0.08 SG7U32949426
VERALTO ORD SHS	0.08 US92338C1036
ADVANCED MICRO DEV	0.08 US0079031078
AUTODESK INC	0.08 US0527691069
ABBVIE INC COM	0.08 US00287Y1091
UNION PACIFIC CORP	0.08 US9078181081
KKR QUARTZ CO-INVEST GP LLCPE	0.08
INTUITIVE SURGICAL INC	0.08 US46120E6023
ESSILORLUXOTTICA	0.08 FR0000121667
DARLING INGREDIENTS INC	0.07 US2372661015
KKR DIVERSIFIED CORE INFRA B SR	0.07
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.07
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.07 NZIIBDT004C8
HOME DEPOT INC	0.07 US4370761029
WELLTOWER INC	0.07 US95040Q1040
HUBBELL INC	0.07 US4435106079
ASTRAZENECA PLC	0.07 GB0009895292
CISCO SYSTEMS INC	0.07 US17275R1023
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.07 US91282CBJ99
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.07 JP1300791P79
Outstanding Settlement Receipts - USD	0.07
GENTRACK GROUP LIMITED ORDINARY SHARES	0.07 NZGTKE0002S9
COCA COLA CO USD	0.07 US1912161007
NORWAY GOV. BD. 1.375% 19/08/2030	0.07 NO0010875230
GIP AQUARIUS FUND SECONDARY	0.07
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.07
CHINA CONSTRUCTION BANK NZ LTD 090226 FRN	0.07 NZCCBDT014C9
MEDIATEK INC	0.07 TW0002454006
NEXTERA ENERGY INC	0.07 US65339F1012
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.07 US91282CCB54
STRIDE STAPLED GRP NPV UNITS	0.07 NZSPGE0001S2
WORLEY LIMITED	0.07 AU000000WOR2
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.07 NZHNZD0935L6
REPUBLIC SERVICES INC	0.07 US7607591002
VAUBAN IP ENERGY SOLUTIONS	0.07
MERCK & CO INC NEW COM	0.07 US58933Y1055
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.07 JP1103711P74

DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.07
SERKO LTD	0.06 NZSKOE0001S7
SEKISUI HOUSE	0.06 JP3420600003
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.06 MYBMO1500010
MEXICAN BONOS 7.75% 13/11/2042	0.06 MX0MGO0000R8
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.06 US912810SL35
INVESTORE PROPERTY LTD	0.06 NZIPLE0001S3
SHOPIFY INC COM NPV CL A	0.06 CA82509L1076
ADYEN NV	0.06 NL0012969182
INTERNATIONAL FINA 4.00% 03/04/2025	0.06 AU3CB0224491
RAYONIER INC	0.06 US7549071030
AUCKLAND COUNCIL 070525 PNOTE	0.06
APPLIED MATERIALS US	0.06 US0382221051
DSM FIRMENICH AG EURO0.01	0.06 CH1216478797
BANK OF AMERICA CORPORATION	0.06 US0605051046
TJX COS INC	0.06 US8725401090
KKR TAURUS CO-INVEST LPPE	0.06
NATIONAL GRID	0.06 GB00BDR05C01
CONSOLIDATED EDISON INC COM	0.06 US2091151041
UNILEVER PLC	0.06 GB00B10RZP78
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.06
AMPHENOL ORD SHS CLASS A	0.06 US0320951017
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.06 NZGOVDT429C7
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS	0.06 US912810TT51
08/53	
ALCON AG	0.06 CH0432492467
TENABLE HOLDINGS INC	0.06 US88025T1025
TRANSPower NEW ZEALAND LTD 040925 1.735 GB	0.06 NZTRPD0070L9
NEXTDC LIMITED ORDINARY FULLY PAID	0.06 AU000000NXT8
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.06 IT0005534141
US. TSY. INFL. 2.125% IL 15/02/2041	0.06 US912810QP66
NEC CORPORATION	0.06 JP3733000008
SIEMENS AG NPV EUR	0.06 DE0007236101
IIF AUSTRALIA 1 TRUSTPE	0.06
SYNOPSIS INC	0.06 US8716071076
BE SEMICONDUCTOR EURO	0.06 NL0012866412
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.06
RYAN SPECIALTY HOLDINGS ORD SHS CLASS A	0.05 US78351F1075
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M	0.05
BONOS	
TERNA SPA	0.05 IT0003242622
ORACLE CORP	0.05 US68389X1054
MEXICAN BONOS 8.00% 07/11/2047	0.05 MX0MGO000102
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.05 US91282CGP05
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.05 JP1103431G66
GLOBE LIFE INC	0.05 US37959E1029
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.05 US4592001014
NESTLE SA	0.05 CH0038863350
CORE INFRASTRUCTURE FUND IV SCA	0.05
DEUTSCHE TELEKOM AG DEM	0.05 DE0005557508
SPAIN GOV. BD. 0.50% 30/04/2030	0.05 ES0000012F76
RELX PLC	0.05 GB00B2B0DG97
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.05
Income Due - NZD	0.05
BEAZLEY P L C	0.05 GB00BYQ0JC66
AMERICAN WATER WORKS CO INC	0.05 US0304201033
HMC Australian Retail Partnership	0.05
WELLS FARGO & COMPANY	0.05 US9497461015
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.05
AT & T INC	0.05 US00206R1023
S AND P GLOBAL INC COM	0.05 US78409V1044
HOWMET AEROSPACE I COM USD	0.05 US4432011082
NEW ZEALAND GOV. 1.75% 15/5/2041	0.05 NZGOVDT541C9

RIGHTMOVE ORD GBP	0.05 GB00BGDT3G23
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.05
TE CONNECTIVITY COM USD0.01	0.05 IE000IVNQZ81
EXELON CORPORATION	0.05 US30161N1019
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.05
US. TSY. NOTE/BON 0.625% 15/5/2030	0.05 US912828ZQ64
KERRY GROUP PLC-A	0.05 IE0004906560
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.05 US91282CAU53
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.05 AU0000097495
METTLER TOLEDO INTL	0.05 US5926881054
VERIZON COMMUNICATIONS	0.05 US92343V1044
SES FDR	0.05 LU0088087324
US TREASURY N/B 4.12% 15/NOV/2032	0.05 US91282CFV81
GXO LOGISTICS INC	0.05 US36262G1013
NOVARTIS AG	0.05 CH0012005267
EQUINIX INC COM	0.05 US29444U7000
MCDONALD'S CORP	0.05 US5801351017
EUROFIMA EUROPAEIS 3.90% 19/12/2025	0.05 AU3CB0230548
GODADDY INC	0.05 US3802371076
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.05 MYBMX1100044
WASTE CONNECTIONS COM NPV	0.05 CA94106B1013
BLACKROCK INC	0.05 US09290D1019
COLOMBIAN TES 6.00% 28/4/2028	0.04 COL17CT02914
HSBC HOLDINGS PLC	0.04 GB0005405286
OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE PLC	0.04
AIA GROUP LTD	0.04 HK0000069689
NETHERLANDS GOV. B 2.50% 15/01/2033	0.04 NL0010071189
VISTA GROUP INTERNATIONAL LTD	0.04 NZVGLE000351
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.04 CH0012032048
NORWAY GOV. BD. 1.50% 19/02/2026	0.04 NO0010757925
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.04
SYMRISE AG	0.04 DE000SYM9999
ROYAL BANK OF CANADA	0.04 CA7800871021
SEVERN TRENT PLC	0.04 GB00B1FH8J72
ANSYS INC	0.04 US03662Q1058
CENTURIA INDUSTRIAL REIT ORDINARY UNITS FULLY PAID	0.04 AU000000CIP0
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.04 NO0010930522
BANCO SANTANDER 5.439% 15/07/2031	0.04 US05964HBG92
PEPSICO INC CAP 2/3	0.04 US7134481081
ZIMMER BIOMET HLDG 5.20% 15/09/2034	0.04 US98956PAZ53
EDP SA	0.04 PTEDP0AM0009
UBER TECHNOLOGIES INC	0.04 US90353T1007
RABOBANK NEDERLA 160625 FRN	0.04 NZRABDT019C3
MSTB03- WEST PAC	0.04
FERGUSON ENTERPRIS USD0.0001	0.04 US31488V1070
WABTEC CORP	0.04 US9297401088
PALANTIR TECHNOLOGIES INC	0.04 US69608A1088
SANTANDER UK 3.346% 25/03/20302030	0.04 XS3032020136
NETHERLANDS GOV. B 0.25% 15/07/2029	0.04 NL0013332430
F5 NETWORKS INC	0.04 US3156161024
STRYKER CORP	0.04 US8636671013
MITSUBISHI UFJ FINANCIAL	0.04 JP3902900004
AUTOMATIC DATA PROC.	0.04 US0530151036
CARRIER GLOBAL COR COM	0.04 US14448C1045
GOODMAN GROUP	0.04 AU0000000GMG2
FIRST SOLAR INC	0.04 US3364331070
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.04 US91282CDY49
AUSTRALIAN CAP. TE 4.75% 23/10/2030	0.04 AU3SG0003106
NATWEST MKTS. 5.022% 21/03/2030	0.04 USG6382RGF94
UK. GILT 1.75% 7/9/2037	0.04 GB00BZB26Y51
SOCIETE GENERALE F2V 19/01/202828	0.04 US83368RBH49
HSBC HLDGS. F2F 22/05/20300000	0.04 US404280CC17

MITSUBISHI UFJ FINL. F2V 20/07/2027	0.04 US606822BY90
RENAISSANCERE HOLDINGS LTD	0.04 BMG7496G1033
CANADIAN PAC KANS COM NPV	0.04 CA13646K1084
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.04 US9128286T26
SPAIN GOV. BD. 1.85% 30/07/2035	0.04 ES0000012E69
MACQUARIE GROUP LTD	0.04 AU000000MQG1
JOHNSON CONTROLS I 5.50% 19/04/2029	0.04 US477921AA87
PENTAIR PLC COM	0.04 IE00BLS09M33
KKR AQUEDUCT CO-INVEST L.P.PE	0.04
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.04 JP1201111968
TASMANIAN PUBLIC F 5.25% 23/01/2036	0.04 AU3SG0003130
INTUIT INC	0.04 US4612021034
THE WALT DISNEY CO	0.04 US2546871060
DIF VI CO-INVEST PROJECT 3 C.V	0.04
MARVELL TECHNOLOGY COM	0.04 US5738741041
GOLDMAN SACHS GROUP INC.	0.04 US38141G1040
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.04 NZGOVDT530C2
ALLIANZ SE-REG	0.04 DE0008404005
WATERS CORPORATION	0.04 US9418481035
IDEX CORP	0.04 US45167R1041
PFIZER INV. ENTS. 5.30% 19/05/2053	0.04 US716973AG71
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.04 DE000A3LWGF9
TREASURY CORP OF V 4.75% 15/9/2036	0.04 AU3SG0002710
PROGRESSIVE CORP	0.04 US7433151039
CINTAS CORP	0.04 US1729081059
US BANCORP FRN 21/05/2032CC	0.04 XS2823993261
QUEENSLAND TSY. 4.50% 22/8/2035	0.04 AU3CB0296580
AMGEN INC	0.04 US0311621009
GEA GROUP AG	0.04 DE0006602006
UK. GILT 4.25% 31/07/2034	0.04 GB00BQC82C90
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.04 DE000DL19VB0
QUALCOMM INC	0.04 US7475251036
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.04 US60687YCZ07
NORWAY GOV. BD. 2.00% 26/04/2028	0.04 NO0010821598
CAIXABANK SA F2V 30/5/20340 36	0.04 XS2630417124
ADTALEM GLOBAL EDUCATION INC	0.04 US00737L1035
TERUMO CORP	0.04 JP3546800008
ALTAMIRA CO-INVESTMENT SCA	0.04
VOLKSWAGEN FINL. 3.875% 10/9/2030	0.04 XS2837886287
LAUREATE EDUCATION INC	0.04 US5186132032
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.03
TAIWAN SEMICON MANUFACTURING CO LTD	0.03 TW0002330008
CATERPILLAR INC	0.03 US1491231015
FIRST QUANTUM MINERALS LTD	0.03 CA3359341052
DELTA ELECTRONICS INC	0.03 TW0002308004
MERCADOLIBRE INC	0.03 US58733R1023
PROLOGIS INC COM	0.03 US74340W1036
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID	0.03 AU000000TLX2
DEFERRED	
ABB LTD	0.03 CH0012221716
AIRSERVICES AUSTRA 3.25% 15/05/2026	0.03 AU3CB0237444
ADOBE INC COM	0.03 US00724F1012
BANCO SANTANDER S 3.375% 11/1/20300000 41	0.03 ES0413900913
KBC GRP. F2V 16/10/2030	0.03 USB5341FAD36
CYBERARK SOFTWARE LTD	0.03 IL0011334468
CITIGROUP F2F 05/11/2030	0.03 US17308CC539
INDONESIA TSY. BD. 7.50% 15/06/2035	0.03 IDG000013509
FISERV INC COM	0.03 US3377381088
INGENIA COMMUNITIES GROUP	0.03 AU000000INA9
AXIUM INFRASTRUCTUPE	0.03
STRIDE INC	0.03 US86333M1080
LVMH MOET HENNESSY VUITTON SE	0.03 FR0000121014
CSL LIMITED	0.03 AU000000CSL8
ZURICH FINANCIAL SERVICES	0.03 CH0011075394
SEMPRA F2V 01/10/2054	0.03 US816851BS71

KONINKLIJKE AHOLD DELHAIZE NV	0.03 NL0011794037
SIKA AG	0.03 CH0418792922
ZF EUR. FIN. 4.75% 31/01/2029	0.03 XS2757520965
AXA SA AXA SA F2F PERP	0.03 XS2737652474
T-MOBILE USA 4.70% 15/01/2035	0.03 US87264ADM45
US. TSY. NOTE/BON 4.125% 31/07/20312031	0.03 US91282CLD10
MEXICAN BONOS 7.75% 23/11/2034	0.03 MX0MGO0000U2
CBRE GROUP INC CLASS A	0.03 US12504L1098
INSULET CORP	0.03 US45784P1012
RAIFFEISEN BANK INTE F2V 18/6/2032	0.03 XS2189786226
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-2031	0.03 US91282CLJ89
UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-2031	0.03 US91282CKW00
WOLTERS KLUWER	0.03 NL0000395903
TOYOTA MOTOR CORP	0.03 JP3633400001
MEXICAN BONOS 8.50% 18/11/2038	0.03 MX0MGO0000J5
MORGAN STANLEY	0.03 US6174464486
SONY CORP	0.03 JP3435000009
INDUSTRIAL AND COMMERCIAL BANK OF CHINA NZD 260525 FRN	0.03 NZICBDT010C1
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.03 JP1103471H66
SOUTHERN CALIFORNI 5.90% 01/03/2055	0.03 US842400JH78
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.03 FR001400OHF4
SUMITOMO MITSUI FINANCIAL GROUP	0.03 JP3890350006
SUN COMMUNITIES INC	0.03 US8666741041
MEXICAN BONOS 7.50% 3/6/2027MXN M BONOS	0.03 MX0MGO0000D8
SPIRAX SARCO ENG ORD	0.03 GB00BWFGQN14
UNITED STATES TRE 3.625% 30/09/2031/2031 USD Q-2031	0.03 US91282CLM19
EDWARDS LIFESCIENCES CORP	0.03 US28176E1082
US. TSY. NOTE/BON 4.375% 30/11/2028	0.03 US91282CJN20
CREDIT SUISSE GRP. F2F 1/3/2029	0.03 CH1214797172
AUSTRALIA GOVERNME 3.25% 21/04/2025	0.03 AU3TB0000168
LANDESKREDITBANK B 4.25% 07/08/2025	0.03 AU3CB0223097
MS. F2F 13/02/2032	0.03 US6174468U61
KOREA HOUSING FIN 4.082% 25/09/2027	0.03 XS2678945317
ASHTAD GROUP PLC	0.03 GB0000536739
DOLLARAMA INC	0.03 CA25675T1075
KBC GROUP NV	0.03 BE0003565737
UNITED STATES TREA 4.25% 30/11/20262026 USD1000 BL-2026	0.03 US91282CLY56
ICON PLC	0.03 IE0005711209
BANK OF AMERICA F2F 25/10/2035	0.03 US06051GMD87
WATTS WATER TECHNOLOGIES INC	0.03 US9427491025
ORBIT ADVANCE CO 1.875% 11/05/2026	0.03 USP7S81YAB11
EQUINIX EUR. 2 FIN 3.65% 03/09/2033	0.03 XS2892321501
JPM. CHASE F2F 4/2/2032	0.03 US46647PBX33
CAIXABANK SA F2F 14/11/2030	0.03 XS2555187801
GILEAD SCIENCES INC	0.03 US3755581036
PFIZER INC COM	0.03 US7170811035
LOBLAW COMPANIES LTD	0.03 CA5394811015
KINDER MORGAN 5.30% 1/12/2034	0.03 US49456BAG68
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.03
T-MOBILE USA 3.875% 15/04/2030	0.03 US87264ABF12
WAYPOINT REIT FULLY PAID ORDINARY UNITS STAPLED SECURITIES	0.03 AU0000088064
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.03 US91282CGQ87
USAA CAPITAL CORP 2.125% 1/5/2030604 2.125% 01/05/2030	0.03 US90327QD552
BUILDERS FIRSTSOURCE INC	0.03 US12008R1077
EXPEDIA GRP. 5.40% 15/2/2035	0.03 US30212PBL85
PEMBINA PIPELINE	0.03 CA7063271034
CITIGROUP INC USD	0.03 US1729674242

NATWEST MKTS. 5.41% 17/05/2029	0.03 USG6382G7P18
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.03 JP1400141M51
ASTRAZENECA PLC SPONS ADR	0.03 US0463531089
LEGAL & GENERAL GROUP PLC	0.03 GB0005603997
BUZZARD MIDSTREAM	0.03
KSL CAPITAL PARTNERS CV I	0.03
US. TSY. NOTE/BON 3.875% 31/12/2027	0.03 US91282CGC91
FERGUSON ENTERPRISE USD 0.0001	0.03 US31488V1070
MOTOROLA SOLUTIONS INC	0.03 US6200763075
KEYENCE CORP NPV	0.03 JP3236200006
COLOMBIAN TES 7.25% 18/10/2034	0.03
T MOBILE US INC COM	0.03 US8725901040
KONINKLIJKE KPN NV	0.03 NL0000009082
BANK OF NEW YORK MELLON CORP	0.03 US0640581007
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.03 CA135087Q236
MEDTRONIC 4.375% 15/03/2035	0.03 US585055BT26
WILLIAMS COMPANIES INC	0.03 US9694571004
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.03 NZIIBDT005C5
BLOCK INC	0.03 US8522341036
MS. BANK NA F2F 26/05/202828	0.03 US61690U8B93
MUENCHENER RUECKVER RG-REG	0.03 DE0008430026
SPOTIFY TECHNOLOGY COM	0.03 LU1778762911
DBS GROUP HOLDINGS LTD	0.03 SG1L01001701
CNH INDL. CAP. 5.10% 20/04/2029	0.03 US12592BAS34
ADVANCED DRAINAGE SYTEMS INC	0.03 US00790R1041
ROYAL BANK OF CANADA FRN 04/02/2031	0.03 US78017DAC20
OREILLY AUTO NEW COM	0.03 US67103H1077
US. TSY. NOTE/BON 4.625% 15/02/2035/2035 USD100 B-2035	0.03 US91282CMM00
AMERICAN EXPRESS USD	0.03 US0258161092
MARSH & MCLENNAN COM	0.03 US5717481023
SSE PLC	0.03 GB0007908733
THERMO FISHER SCIE 5.00% 31/01/2029	0.03 US883556DA77
SCHWAB (CHARLES) CORP	0.03 US8085131055
EDISON INTERNATIONAL	0.03 US2810201077
XERO LIMITED ORDINARY FULLY PAID	0.03 NZXROE0001S2
HITACHI NPV	0.03 JP3788600009
HYDRO ONE LTD	0.03 CA4488112083
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000	0.03 US912810TX63
BONDS02/2054	
US. TSY. NOTE/BOND 4.25% 15/11/20344 USD F-2034	0.03 US91282CLW90
CRH PUBLIC LIMITED ORD SHS	0.03 IE0001827041
BANK OF AMERICA F2F 23/07/2031	0.03 US06051GJF72
AMERICAN TOWER 1.50% 31/01/20280	0.03 US03027XBJ81
HERMES INTERNATIONAL	0.03 FR0000052292
CELLNEX FIN. 0.75% 15/11/20265% 15/11/2026	0.03 XS2300292617
ING GROEP F2F 11/9/2034	0.03 US456837BH52
VERTEX PHARMACEUTICALS INC	0.03 US92532F1003
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.03 US9128282A70
CHENIERE ENERGY INC	0.03 US16411R2085
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000	0.03 US912810UA42
BONDS05/2054	
PACIFIC GAS & ELEC 6.70% 01/04/2053	0.03 US694308KK29
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.03 US91282CHT18
SANOFI SA	0.03 FR0000120578
CHUBB LIMITED ORD	0.03 CH0044328745
AENA SME S.A.	0.03 ES0105046009
UBS GRP. F2F 13/09/2030	0.03 US902613BL18
GSK PLC SPON ADS EACH REP 2 ORD SHS	0.03 US37733W2044
ARCADIS NV	0.03 NL0006237562
INTERCONTINENTAL EXCHANGE INC	0.03 US45866F1049
TEVA PHARM. FIN. 7.875% 15/09/2031	0.03 XS2592804194
CROWDSTRIKE HOLDINGS INC	0.03 US22788C1053
FEDERATION DES CAI 5.25% 26/04/20299	0.03 US31429KAL70
NORDIC INVESTMENT BANK 070725 0.75 GB	0.03 NZNIBDT012C4

AES 5.45% 01/06/2028	0.03 US00130HCH66
SNAM SPA	0.03 IT0003153415
UNITED UTILITIES GROUP PLC	0.03 GB00B39J2M42
INGERSOLL RAND IN 5.197% 15/06/2027	0.03 US45687VAC00
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.03 US91282CHK09
AZEK COMPANY INC	0.03 US05478C1053
INTL. BANK FOR RECON STP 31/07/2033	0.03 XS2884011011
MASTERCARD 4.55% 15/01/2035	0.03 US57636QBC78
AEGON FNDG. 5.50% 16/04/202704/2027	0.03 USU0158VAA62
NEW HAMPSHIRE BUSIN ADJ 7/1/2033	0.03 US63609FAC32
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.03
PG&E REC. FNDG. 5.529% 01/06/2049	0.03 US71710TAJ79
NOMAD FOODS LTD	0.03 VGG6564A1057
GILEAD SCIENCES 5.55% 15/10/205300	0.03 US375558CA99
MIZUHO FINANCIAL GROUP INC	0.03 JP3885780001
SOCIETE GENERALE 4.677% 15/6/20276 4.677% 15/06/2027	0.03 US83368TBM99
CENCORA INC COM	0.03 US03073E1055
SMURFIT WESTROCK P ORD USD0.001 DI	0.03 IE00028FXN24
YARA INTL. 4.75% 01/06/2028D2000 144A	0.03 US984851AF24
COMPAGNIE DE SAINT-GOBAIN	0.03 FR0000125007
UNILEVER CAP. 4.625% 12/08/2034	0.03 US904764BV84
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.03
VEEVA SYSTEMS INC	0.02 US9224751084
COMCAST CORP	0.02 US20030N1019
US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.02 US91282CKQ32
SVENSK EXPORTKRED 4.625% 28/11/20251/2025 USD G	0.02 US87031CAH60
ARISTA NETWORKS INC	0.02 US0404132054
NEXTERA ENERGY CAP 2.25% 1/6/2030	0.02 US65339KBR05
CAISSE D AMORTISSE 4.00% 25/01/202601/2026 USD1000 35 REGS	0.02 XS2580310246
4.50% 15/04/2027	0.02 NZGOVDT427C1
TEMASEK FINANCIAL 1.50% 1/3/20288 EUR150000 15	0.02 XS1373131546
CNH INDL. 3.75% 11/6/2031	0.02 XS2829592679
AFRICAN DEV. BANK AFRICAN DEV. BANK F2V PERP	0.02 US008281BF39
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.02 DE0001135432
CAP. ONE FINL. F2F 26/7/2030	0.02 US14040HCV50
MARRIOTT INTL. MD 5.50% 15/04/2037	0.02 US571903BU68
NORDEA BANK ABP F2V 25/2/2029	0.02 XS3009452528
JPM. CHASE F2F 22/7/2030	0.02 US46647PE112
DEV. BANK OF JAPAN 3.25% 28/04/202727 USD1000 GG26	0.02 XS2470975033
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.02 DE0001102580
SOUTHERN CO COM USD	0.02 US8425871071
GETLINK SE	0.02 FR0010533075
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.02 US9128283F58
PINNACLE WEST CAPITAL	0.02 US7234841010
VITAL FARMS INC	0.02 US92847W1036
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.02 USY555CGAA01
NEW ZEALAND GOV. B 4.25% 15/05/2034	0.02 NZGOVDT534C4
COLOMBIAN TES 7.50% 26/08/2026	0.02 COL17CT02625
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.02 MX0MGO0001E4
POPULAR INC COM USD6 POST REV SPLIT	0.02 PR7331747001
BANCO BICAYA ARGENTARIA SA	0.02 ES0113211835
APTIV PLC / APTIV GL F2V 15/12/205454	0.02 US03837AAD28
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.02 MX0MGO0000H9
US TREASURY N/B 4.0% 15/NOV/2042	0.02 US912810TM09
US. TSY. NOTE/BOND 4.50% 15/11/20544 USD1000 BONDS 11/54	0.02 US912810UE63
AUSNET SERVS. HLD 1.625% 11/03/2081	0.02 XS2308313860
SMITH A.O CORP	0.02 US8318652091
UBS GROUP AG	0.02 CH0244767585
COLGATE PALMOLIVE	0.02 US1941621039

UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.02 US91282CBS98
KEYERA CORP COM	0.02 CA4932711001
AUCKLAND COUNCIL 100725 2.013 GB	0.02 NZAKCDT484C5
MBANK F2F 11/09/2027	0.02 XS2680046021
BPCE F2F 18/01/2030	0.02 US05571AAV70
NEW YORK LIFE GBL. F FRN 24/07/2029	0.02 AU3FN0089843
OVERSEA-CHINESE BANK FRN 08/03/2027	0.02 AU3FN0085312
DEUTSCHE BANK AG DEUTSCHE BANK AG F2V PERP	0.02 DE000A383JS3
US TREASURY N/B 3.37% 15/MAY/2033	0.02 US91282CHC82
BANCO SANTANDER CENTRAL HISP	0.02 ES0113900J37
SUN COMMUNITIES OP 4.20% 15/04/2032	0.02 US866677AH07
ROLLINS INC	0.02 US7757111049
GOODMAN PROPERTY TRUST	0.02 NZCPTE0001S9
SOCIETE GENERALE F2F 28/09/2029	0.02 FR001400KZQ1
DANSKE BANK F2F 09/01/2032	0.02 XS2741808898
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.02 US91282CLF67
PORTLAND GENERAL ELECTRIC COMPANY	0.02 US7365088472
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% 15/11/20522 USD1000 BONDS 11/52	0.02 US912810TL26
VOLKSWAGEN BANK 4.625% 3/5/2031	0.02 XS2617457127
EUR BNP PARIBAS A/C	0.02
DEUTSCHE TELEKOM 4.375% 21/6/2028	0.02 US25156PBB85
REALTY INC. 2.20% 15/06/2028	0.02 US756109BJ21
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.02 AU0000274706
BRISTOL MYERS SQUIBB COMPANY	0.02 US1101221083
BRITISH STERLING POUND	0.02
TETRA TECH ORD SHS	0.02 US88162G1031
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.02 US91282CCH25
GS. GRP. F2F 25/04/2030	0.02 US38141GA872
TOKIO MARINE HOLDINGS INC	0.02 JP3910660004
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
US TREASURY N/B 2.87% 15/MAY/2032	0.02 US91282CEP23
UNICREDIT SPA	0.02 IT0005239360
AGCO CORP	0.02 US0010841023
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
AMERICAN HONDA FIN 3.95% 3/19/2032	0.02 XS3032019476
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.02 US912810QB70
STARBUCKS CORP	0.02 US8552441094
COX COMMUNICATIONS 5.70% 06/15/2033USD1000 144A	0.02 US224044CS42
UNITED KINGDOM GIL 1.25% 31/7/2051	0.02 GB00BLH38158
NEXTRACKER INC	0.02 US65290E1010
SHERWIN WILLIAMS COM	0.02 US8243481061
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.02 US91282CJZ59
PG AND E CORP	0.02 US69331C1080
US. TSY. NOTE/BON 0.625% 15/8/2030	0.02 US91282CAE12
EMERSON ELECTRIC CO	0.02 US2910111044
BNP PARIBAS F2V 31/03/2032EGS	0.02 FR0014009HA0
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
UTD. UTILITIES WAT 3.50% 27/02/20332033	0.02 XS3011736108

CREDIT AGRICOLE SA	0.02 FR0000045072
AXA F2F 07/10/2041	0.02 XS2314312179
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.02 US91282CBL46
FERRARI NV COM	0.02 NL0011585146
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.02 US91282CDJ71
INFINEON TECHNOLOGIES AG	0.02 DE0006231004
HEARTLAND GROUP HLPV	0.02 NZHGHE0007S9
MEDTRONIC PLC	0.02 IE008BTN1Y115
NATL. BANK OF GREECE F2F 29/01/2029	0.02 XS2756298639
TECNOGLASS INC	0.02 KYG872641009
WELLTOWER 3.10% 15/01/2030	0.02 US95040QAJ31
Outstanding Settlement Receipts - NZD	0.02
PENSKE TRUCK LEAS 4.40% 01/07/2027/07/2027 USD1000 144A	0.02 US709599BN39
VODACOM GROUP PTY LTD	0.02 ZAE000132577
ANALOG DEVICES INCORPORATED COM	0.02 US0326541051
CLEAN HARBORS INC	0.02 US1844961078
JPM. CHASE F2F 22/04/2035	0.02 US46647PEH55
BLACKSTONE INC	0.02 US09260D1072
IBM INTL. CAP. PTE 4.90% 05/02/2034	0.02 US449276AE42
BNP PARIBAS SA	0.02 FR0000131104
MS. F2F 19/04/2035	0.02 US61747YFR18
RECRUIT HLDGS CO LNPV	0.02 JP3970300004
THE CIGNA GROUP	0.02 US1255231003
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.02 US91282CDL28
THERMO FISHER SCI 5.086% 10/08/203310/08/2033	0.02 US883556CX89
CAIXABANK F2F 13/09/2027	0.02 US12803RAB06
HYUNDAI CAPITAL AM 5.80% 26/6/2025	0.02 US44891CCF86
MEXICAN BONOS 7.75% 29/05/2031	0.02 MX0MGO0000P2
TENNET HOLDING BV 1.12% 09/JUN/2041	0.02 XS2348325650
MUENCHENER RUECKVERS F2V 23/5/20423/05/2042 USD1000 144A	0.02 US62582PAA84
BNP PARIBAS NOMINEES	0.02
MICRON TECHNOLOGY INC USD	0.02 US5951121038
SIMON PROPERTY GROUP INC USD	0.02 US8288061091
BNP PARIBAS F2F 13/01/2027	0.02 US09659X2N16
AIB GRP. F2F 14/10/2026	0.02 US00135TAC80
PARKER HANNIFIN CORP	0.02 US7010941042
CADENT FIN. 0.625% 19/03/2030EUR100000	0.02 XS2320438653
BANCO SANTANDER F2V 15/07/2028	0.02 US05964HBF10
OTIS WORLDWIDE 2.565% 15/2/2030	0.02 US68902VAK35
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
HALEON UK CAPITAL 2.875% 18/09/2028	0.02 XS2902024772
SUMITOMO MITSUI TS 5.20% 7/3/2027	0.02 US86563VBP31
BARCLAYS FRN 25/02/2031	0.02 US06738ECY95
BANK OF IRELAND GRP. F2V 16/09/2026	0.02 US06279JAC36
US. T-BILL. 0.00% 22/05/20252025 USD100	0.02 US912797NM51
UK. GILT 0.875% 22/10/2029	0.02 GB00BJMHB534
AUSTRALIAN GOVERN 4.25% 21/04/2026	0.02 AU000XCLWAI8
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
CANADIAN GOV. BD. 2.25% 01/06/2025	0.02 CA135087D507
DEUTSCHE BANK AG/NEW F2F 10/01/202973% 10/01/2029	0.02 US25160PAQ00
AXA	0.02 FR0000120628
BANQUE FEDERATIVE 4.753% 13/07/202713/07/2027 USD1000 144A	0.02 US06675DCE04
ELIA GROUP SA/NV	0.02 BE0003822393
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
CHURCH & DWIGHT CO	0.02 US1713401024
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.02 US912810RJ97
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.02 MYBMS1900047
US TREASURY N/B 3.5% 15/FEB/2033	0.02 US91282CGM73
MANULIFE FINANCIAL CORP	0.02 CA56501R1064
ABBVIE 4.05% 21/11/2039	0.02 US00287YCA55
FORD MOTOR CREDIT 4.95% 28/05/2027	0.02 US345397C270
CHROMA ATE INC	0.02 TW0002360005
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.02 US912810TZ12
ATMOS ENERGY CORP	0.02 US0495601058
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.02 US91282CJJ18
AON PLC IE COM CL A	0.02 IE00BLP1HW54
CADILLAC FAIRVIEW PRP TR 4.12% 01/FEB/2029	0.02 US68327LAC00
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.02 CA135087XG49
CO OPERATIVE BANK HL F2V 19/09/2028	0.02 XS2884724837
SKELLERUP HOLDINGS LIMITED	0.02 NZSKXE0001S8
ALLIANZ ALLIANZ F2V PERP	0.02 USX10001AA78
RCI BANQUE 4.625% 02/10/2026	0.02 FR001400KXW4
CITIGROUP FRN 04/03/2029	0.02 US17327CAW38
HARTFORD INSURANCE GROUP INC T	0.02 US4165151048
GAZTRANSPORT ET TECHNIGAZ SA	0.02 FR0011726835
ING GROEP FRN 17/08/2031	0.02 XS3002547563
BAXTER INTL. 2.272% 1/12/2028	0.02 US071813CP23
CITIBANK NA 5.803% 29/9/2028	0.02 US17325FBB31
BANCO DE SABADELL 5.00% 13/10/2029	0.02 XS2898158485
AIRSERVICES AUSTRA 5.00% 15/05/2031	0.02 AU3CB0309938
CITIGROUP INC F2F 24/01/2036	0.02 US172967PU96
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.02 US91282CLC37
PROLOGIS INTL. FND 1.75% 15/03/2028TN 15/03/28	0.02 XS1789176846
EUR125000 4	
CROWN HOLDINGS INC	0.02 US2283681060
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.02 US912810PT97
OMNES CO-INVEST TA G - EUR	0.02
EXPORT-IMPORT BANK O FRN 26/06/2026	0.02 AU3FN0079117
CELLNEX TELECOM 0.75% 20/11/2031	0.02 XS2257580857
STANDARD CHARTERED B FRN 30/08/2027	0.02 AU3FN0090874
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.02 US912810SZ21
BENDIGO & ADELAIDE B FRN 28/11/2029	0.02 AU3FN0094165
LLOYDS BANKING GRP. 4.5% 11/1/2029	0.02 XS2569069375
KLA TENCOR CORPORATION COM	0.02 US4824801009
L'OREAL	0.02 FR0000120321
BANCO SANTANDER SA 3.30% 27/JUN/2029	0.02 US05971KAC36
MS. F2F 16/10/2026I	0.02 US61747YEX94
NATL. GRID NORTH 4.151% 12/9/2027	0.02 XS2680745119
OVERSEA-CHINESE BANKING CORP	0.02 SG1S04926220
LOWE'S COS INC	0.02 US5486611073
KIA 1.75% 16/10/2026	0.02 USY4760JAA17
KINGSPAN GROUP PLC	0.02 IE0004927939
UK. GILT 0.50% 31/1/2029	0.02 GB00BLPK7227
COMCAST 4.25% 15/10/2030	0.02 US20030NCU37
DIGITAL REALTY TRUST INC	0.02 US2538681030
HCA HEALTHCARE INC	0.02 US40412C1018
AT&T INC 3.65% 15/09/2059	0.02 US00206RLV23
SONOCO PRODS. 5.00% 01/09/2034	0.02 US835495AS17
INDONESIA TSY. BD 8.375% 15/09/2026	0.02 IDG000009507
CARRIER GBL. 4.125% 29/05/2028	0.02 XS2751688826
US. T-BILL. 0.00% 01/04/20252025 USD100	0.02 US912797NT05
NOMURA HLDGS. 2.172% 14/07/20281000	0.02 US65535HAY53
AUSTRALIA & NEW ZEAL FRN 21/05/202727	0.02 XS2822525205
JPM. CHASE F2F 04/02/20271000	0.02 US46647PBW59
US. TSY. NOTE/BOND 0.25% 31/5/2025	0.02 US912828ZT04

ILLINOIS TOOL WORKS	0.02 US4523081093
KOREA ELEC. POWER 4.75% 13/02/2028	0.02 USY4907LAL63
TORONTO-DOMINION BAN FRN 17/12/2029	0.02 US89115A3D29
HYUNDAI CAPITAL AMER FRN 24/06/2027EGS	0.02 US44891CDE03
US. TSY. NOTE/BON 1.625% 15/08/2029	0.02 US912828YB05
INTEL CORP	0.02 US4581401001
ENEOS HOLDINGS INC	0.02 JP3386450005
INTESA SANPAOLO SPA	0.02 IT0000072618
ABBVIE 4.80% 15/03/2029	0.02 US00287YDS54
BOOKING HLDGS INC 4.625% 13/04/2030	0.02 US09857LAR96
GSK PLC	0.02 GB00BN7SWP63
TELEFONICA BRASIL SA	0.02 BRVIVTACNORO
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.02 US912828ZS21
SEA LTD	0.02 US81141R1005
US. T-BILL. 0.00% 12/06/20252025 USD100	0.02 US912797LN52
BANCA TRANSILVANIA F2F 27/04/20277/04/27 EUR1000	0.02 XS2616733981
SOGECAP F2F 16/05/2044GS	0.02 FR001400M1X9
LAM RESEARCH CORP COM USD 0.001 P S	0.02 US5128073062
HOCHTIEF AG	0.02 DE0006070006
KEYCORP 2.25% 06/04/2027	0.02 US49326EEK55
EQUINIX EUR. 2 FI 3.625% 22/11/2034034	0.02 XS2941363637
DEUTSCHE BOERSE AG	0.02 DE0005810055
3M CO	0.02 US88579Y1010
GS. GRP. FRN 28/01/2056	0.02 US38141GC514
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.02 BE0000304130
CRELAN F2F 28/02/2030	0.02 BE0002936178
ENEL F2V PERP	0.02 XS2312744217
EQUIFAX 5.10% 1/6/2028	0.02 US294429AW53
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.02 US91282CBQ33
INTESA SANPAOLO 5.125% 29/08/2031	0.02 XS2673808726
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.02 NZGOVDT433C9
VICI PROPERTIES INC	0.02 US9256521090
HOST HOTELS & RESO 5.70% 01/07/2034	0.02 US44107TBB17
EIFFAGE INC	0.02 FR0000130452
VOLKSWAGEN INTERNATIONAL FINANCE F2V PERPSUB PERP	0.02 XS2675884576
EUR100000 REGS	
VITAL HEALTHCARE PROPERTY TRUST	0.02 NZCHPE0001S4
NORDIC INV. BANK 2.40% 22/09/2025	0.02 AU3CB0287639
DEUTSCHE BANK F2V 26/2/2029	0.02 XS3008530134
US. TSY. NOTE/BON 2.625% 15/02/2029	0.02 US9128286B18
SANTANDER UK GRP. HL F2V 08/05/2026	0.02 XS1816338914
NEC ELECTRONICS CORP	0.02 JP3164720009
N/WIDE. B/SOC. 5.127% 29/07/20295.127% 29/07/2029	0.02 US63861VAK35
SINGAPORE TELECOMM NPV B/L 100	0.02 SG1T75931496
OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI	0.02
PPL ELEC. UTILITIE 4.85% 15/02/2034	0.02 US69351UBC62
CONSTELLATION SOFTWARE COM	0.02 CA21037X1006
N/WIDE. B/SOC. F2F 24/7/2032	0.02 XS2866379220
KOREA DEV. BANK/T 1.375% 25/04/2027	0.02 US500630DN56
METROPOLITAN EDISO 4.30% 15/01/2029	0.02 US591894CC27
PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.02 US709629AR06
ONEMAIN HOLDINGS INC	0.02 US68268W1036
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
VESTEDA FIN. 4.00% 07/05/2032	0.02 XS2815987834
SWEDBANK 3.375% 29/05/2030	0.02 XS2831017467
BANK OF NOVA SCOTI 5.35% 7/12/2026	0.02 US06418JAA97
AGREE REALTY CORP	0.02 US0084921008
US. TSY. NOTE/BON 3.125% 15/11/2028	0.02 US9128285M81
US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR-2025	0.02 US91282CFE66
KIMBERLY CLARK CORP	0.02 US4943681035

NSTAR ELEC. 1.95% 15/8/2031D2000	0.02 US67021CAR88
GS. GRP. F2F 27/01/2032	0.02 US38141GXR00
GBL. PAYMENTS 4.875% 17/03/2031	0.02 XS2597994065
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.02
GOLDMAN SACHS	
ORACLE 5.50% 03/08/2035	0.02 US68389XDA00
US TREASURY N/B 1.25% 30/04/2028	0.02 US91282CBZ32
SEVERN TRENT UTIL 3.875% 04/08/2035	0.02 XS2991273462
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.02 US05964HAQ83
JAPAN GOV. FIVE YE 0.10% 20/09/2025	0.02 JP1051451LA6
BANK OF NOVA SCOTI 4.85% 1/2/2030	0.02 US06417XAP69
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000	0.02 XS2606297864
2023-6	
UK. GILT 4.50% 7/9/2034	0.02 GB00B52WS153
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-	0.02 US91282CKD29
2029	
BANK OF AMERICA CORP F2F 22/7/2027	0.02 US06051GJS93
US TREASURY N/B 4.12% 30/NOV/2029	0.02 US91282CMA61
US. TSY. NOTE/BON 1.375% 31/10/2028	0.02 US91282CDF59
HA SUSTAINABLE INFRASTRUCTURE CAPITAL INC	0.02 US41068X1000
MOODYS CORPORATION	0.02 US6153691059
UNITEDHEALTH GROU 5.625% 15/07/2054SD1000	0.02 US91324PFL13
US. TSY. NOTE/BOND 4.00% 15/11/2027	0.02 US91282CLX73
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.02 US91282CCY57
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	0.02 XS2720896047
NETFLIX 3.625% 15/6/2030GS	0.02
BPCE SFH 3.375%13/3/2029	0.02 FR001400KLW9
PNC FINANCIAL SERVICES GROUP	0.02 US6934751057
AT&T 2.25% 1/2/2032	0.02 US00206RKH48
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.02 US91282CCV19
ORACLE 3.60% 1/4/2050	0.02 US68389XBX21
GE AEROSPACE	0.02 US3696043013
US. TSY. NOTE/BOND 4.25% 21/12/20252025 USD1000 BM-	0.02 US91282CJS17
2025	
DEUTSCHE BANK F2F 12/7/2028	0.02 DE000A383J95
GE VERNOVA ORS SHS	0.02 US36828A1016
UNITED STATES TREA 2.00% 15/8/2025	0.02 US912828K742
SELP FIN. SARL 3.75% 10/8/2027	0.02 XS2511906310
STRYKER 3.375% 11/12/2028	0.02 XS2732952838
ELIA GROUP XX	0.02 DU00ELIAGRP4
ELIA GRP. SA/NV 3.875% 11/6/2031	0.02 BE6352705782
NOVARTIS CAP. 3.80% 18/09/2029	0.02 US66989HAT59
OLD MUTUAL LTD NPV	0.02 ZAE000255360
GBP BNP PARIBAS A/C	0.02
BANQUE FEDERATIVE DU F2V 16/6/203232	0.02 FR001400AY79
AEGON NV AEGON NV F2V PERP	0.02 XS1886478806
NXP BV/NXP FDG/NXP 3.40% 01/05/2030	0.02 US62954HAY45
VESTAS WIND SYSTEM	0.02 DK0061539921
BANCO SANTANDER SA F2F 02/04/2029	0.02 XS2908735504
US. TSY. NOTE/BON 1.625% 15/2/2026	0.02 US912828P469
ALLIANZ F2F 25/07/2055	0.02 DE000A4DFLN3
DSM 3.625% 02/07/2034	0.02 XS2852136063
LANDIS AND GYR GROUP AG	0.02 CH0371153492
LIFE360 INC	0.02 AU00000045098
DAIMLER TRUCK FIN. 2.50% 14/12/20311	0.02 US233853AH30
LIBERTY MUTUAL GRP 2.75% 04/05/2026EUR100000	0.02 XS1403499848
SINGAPORE GOV. BD 2.375% 01/06/2025	0.02 SG31A0000001
DE VOLKSBANK NV 3.625% 21/10/2031	0.02 XS2922125344
WESTPAC BANKING CORPORATION	0.02 AU000000WBC1
MS. F2F 28/4/2026	0.02 US6174468Q59
TARGA RES. 5.20% 01/07/20272027 USD1000	0.02 US87612KAA07
SINGAPORE GOV. BD 2.125% 01/06/2026	0.02 SG31A8000003
ATMOS ENERGY 2.625% 15/09/20290	0.02 US049560AR65

RTE RESEAU DE TRAN 3.75% 4/7/203535	0.02 FR001400J150
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.02 JP1201031877
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.02 US912828V988
SOUTHERN POWER 1.85% 20/6/2026EUR100000 2016B	0.02 XS1435056426
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.02 US91282CBW01
NATL. GRID NORTH 4.061% 03/09/2036	0.02 XS2894931588
STORA ENSO 7.25% 15/4/2036144A	0.02 US86210MAC01
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.02 US9128282R06
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.02 US91282CCF68
CADENT FIN. 3.75% 16/04/2033UR100000	0.02 XS2801122917
LENNOX INTL INC COM	0.02 US5261071071
PUBLIC SERV. ELEC. 2.45% 15/01/2030/01/2030 USD2000 N	0.02 US74456QCB05
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.02 US912828Z948
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.02 US91282CDK45
EUROGRID 3.732% 18/10/2035	0.02 XS2919680236
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026	0.02 US91282CDQ15
US. TSY. NOTE/BOND 4.25% 31/12/20262026 USD100 BM-2026	0.02 US91282CME83
JPM. CHASE F2F 18/05/2028	0.02 XS1615079974
RESTAURANT BRANDS NEW ZEALAND LTD	0.02 NZRBDE0001S1
FISERV 4.75% 15/03/2030	0.02 US337738BM99
AXON ENTERPRISE I COM USD 0.00001	0.02 US05464C1018
CITIGROUP F2F 08/10/20270 83	0.02 XS2063232727
JYSKE BANK A/S 0.25% 17/FEB/2028	0.02 XS2409134371
NYKREDIT REALKRED 4.625% 19/01/202929 EUR100000 4	0.02 DK0030512421
LA BANQUE POSTALE 1.0% 09/FEB/2028	0.02 FR00140087C4
HOYA CORPORATION JPY	0.02 JP3837800006
GEORGIA-PACIFIC 2.30% 30/4/2030	0.02 US37331NAK72
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.02 US91282CCW91
HILTON WORLDWIDE H COM	0.02 US43300A2033
UNICREDIT F2V 03/06/2032	0.02 US904678AY53
LOGICOR FINC. SAR 1.625% 15/07/2027	0.02 XS2027364327
INDEPENDENCE REALTY TRUST INC	0.02 US45378A1060
JOHNSON & JOHNSON 3.60% 26/02/2045	0.02 XS3005215093
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.02 US912828Z781
PROCTER & GAMBLE 1.2% 30/10/2028	0.02 XS1900752814
NUVEEN 5.55% 15/01/2030	0.02 US67080LAC90
Outstanding Settlement Receipts - EUR	0.02
THE TORONTO DOMINION BANK	0.02 CA8911605092
BANK OF AMERICA F2F 22/04/2032	0.02 US06051GJT76
NINTENDO CO LTD	0.02 JP3756600007
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-2025	0.02 US91282CBC47
SINGAPORE GOV. BD. 2.25% 01/08/2036	0.02 SG31A9000002
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.02 US91282CDW82
US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029	0.02 US91282CKP58
TESLA ELEC. VEHICLE TST. 2 1 A4 5.38% 20/02/202920/02/2029	0.02 US881943AE49
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.02 US91282CCE93
SUN LIFE FINANCIAL INC	0.02 CA8667961053
BRISTOL-MYERS SQUI 4.90% 22/2/2029D1000	0.02 US110122EF17
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050	0.02

OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE BARRATT REDROW PLC FORD MOTOR 3.25% 12/02/2032 METROPOLITAN LIFE GB FRN 11/07/2029 JPM. CHASE F2F 1/6/20341000 US. TSY. NOTE/BON 4.375% 31/12/20292029 USD100 AH- 2029 DAI ICHI MUTUAL LIFE INSURANCE TEMP MERCURY NZ 5.247% 21/03/2031 AUSTRALIA GOVERNME 3.00% 21/03/2047 US. TSY. NOTE/BOND 2.25% 15/11/2025 LONDON STOCK EXCHANG ROYAL BANK OF CANADA F2F 18/10/20288 USD US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T- 2028 FAIRFAX FINL HOLDINGS LTD CAD US. TSY. NOTE/BOND 4.75% 15/05/2027 ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.02 0.02 GB0000811801 0.02 US345370DA55 0.02 AU3FN0089405 0.02 US46647PDR47 0.02 US91282CMD01 0.02 JP3476480003 0.02 AU3CB0319382 0.02 AU000XCLWAS7 0.02 US912828M565 0.02 GB00B0SWJX34 0.02 US78017FZS54 0.02 US91282CDP32 0.02 CA3039011026 0.02 US91282CKR15 0.02 US015857AF21
IHG FINANCE LLC 3.625% 27/09/2031 MITSUBISHI ESTATE GS. GRP. GS. GRP. F2V PERP US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.02 XS2909822517 0.02 JP3899600005 0.02 US38148BAE83 0.02 US912828ZN34
SUTTER HEALTH 5.547% 15/08/2053023A HUNTINGTON BANCSHARE F2F 8/21/2029 TRUIST FINL. F2F 30/10/2029 NEDERLANDSE WATERS 2.25% 04/09/202525 BROADRIDGE FINANCIAL SOLUTIONS LLC RWE FIN. US 6.25% 16/04/2054 NATWEST GROUP PLC 7.41% 06/JUN/2033 RAIFFEISENBANK AS FRN 09/JUN/2028 UNITED STATES TRE 3.875% 15/10/2027/2027 USD1000 AT- 2027 DIGITAL INTREPID 1.375% 18/07/2032 BANK OF AMERICA F2F 21/07/2032 SERBIA INTL. BD. 6.00% 12/06/2034 TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029 ING GROEP F2F 18/02/20299 REGS ELI LILLY 5.50% 12/02/2055 VERIZON COMMS. 1.25% 08/04/2030R1000 SEC BMW INTL. INV. 3.25% 17/11/2028 BLACKSTONE PP EUR HOLD 1.0% 04/MAY/2028 ZF NORTH AMERICA C 6.75% 23/04/2030 GARMIN ORD UNITED STATES TRE 3.375% 15/09/2027/2027 USD1000 AS- 2027 COPART INC KROGER CO COM CADENCE DESIGN SYSTEMS INC DUPONT DE NEMOURS INC MERCEDES-BENZ FINANCE NORTH AMERI 5% GTD SNR NTS 11/01/2034 USD1000 144A US TREASURY N/B 2.75% 30/APR/2027 PERM. TSB GRP. HLDGS F2F 30/6/2029 UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H- 2028 SOUTHERN CAL EDISO 3.65% 01/06/2051 US. TSY. NOTE/BON 1.625% 15/5/2026 COX COMMS. 5.45% 15/09/202815/09/2028 FRESENIUS MEDICAL 2.375% 16/2/2031 CHARTER COMM OPT L 3.90% 01/06/20522 CANTOR FITZGERALD 7.20% 12/12/2028 ENBRIDGE INC	0.02 US86944BAL71 0.02 US446150BC73 0.02 US89788MAQ50 0.02 AU3CB0287019 0.02 US11133T1034 0.02 US749983AB83 0.02 XS2563349765 0.02 XS2348241048 0.02 US91282CLQ23 0.02 XS2428716000 0.02 US06051GKA66 0.02 US817477AJ18 0.02 FR0014006TQ7 0.02 XS2258452478 0.02 US532457CY24 0.02 XS1979280937 0.02 XS2823825711 0.02 XS2338355014 0.02 US98877DAF24 0.02 CH0114405324 0.02 US91282CLL36 0.02 US2172041061 0.02 US5010441013 0.01 US1273871087 0.01 US26614N1028 0.01 US58769JAS69 0.01 US91282CEN74 0.01 XS2641927574 0.01 US91282CBP59 0.01 US842400HF31 0.01 US912828R366 0.01 US224044CR68 0.01 US35805BAB45 0.01 US161175CA05 0.01 US138616AM99 0.01 CA29250N1050

US. TSY. NOTE/BON 0.375% 30/9/2027	0.01 US91282CAL54
BANK OF AMERICA F2F 24/10/2026	0.01 US06051GJK67
PAYPAL HOLDINGS INC	0.01 US70450Y1038
US BANCORP	0.01 US9029733048
BROADCOM 3.187% 15/11/2036	0.01 US11135FBQ37
ELI LILLY 5.10% 12/02/2035	0.01 US532457CX41
KDDI CORP NPV TEMP	0.01 JP3496400007
JAPAN GOVERNMENT 0.005% 20/06/2026	0.01 JP1051481M76
ONEOK INC	0.01 US6826801036
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN	0.01
KINDER MOR INC DEL COM	0.01 US49456B1017
BRAMBLES LIMITED	0.01 AU000000BXB1
INTESA SANPAOLO 4.875% 19/5/2030R100000 1027	0.01 XS2625196352
MEDALLION TRUST SERIES 201 1 A1-R FRN 21/01/2052	0.01 AU3FN0093159
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.01
LOGICOR FINC. SAR 4.625% 25/07/2028	0.01 XS2753547673
UK. GILT 3.75% 29/01/2038	0.01 GB00BQC4R999
KEURIG DR PEPPER INC	0.01 US49271V1008
AIB GRP. F2F 23/7/2029	0.01 XS2578472339
MONDELEZ INTERNATIONAL INC	0.01 US6092071058
ANTHEM 3.60% 15/03/2051	0.01 US036752AS28
US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND 08/54	0.01 US912810UC08
MS. F2F 20/7/2029	0.01 US61747YFF79
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.01 AU000000ANZ3
US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026	0.01 US91282CLH24
TEVA PHARM. FIN. N 6.75%01/03/2028	0.01 US88167AAK79
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.01 US91282CJR34
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.01 FR001400HI98
SMURFIT KAPPA TSY 3.454% 27/11/2032% 27/11/2032	0.01 XS2948452326
US TREASURY N/B 3.62% 31/AUG/2029	0.01 US91282CLK52
GENERALI	0.01 IT00000062072
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
GOODMAN GRP.	0.01 AU000000GMG2
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.01 DE0001102473
SPAIN GOV. BD. 4.70% 30/07/2041	0.01 ES00000012157
FERGUSON FINANCE P 4.50% 24/10/2028SD 144A	0.01 US314890AA22
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.01 US12513GBG38
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.01 US91282CEB37
SUNNOVA HESTIA II ISSU GRID1 1A 5.63% 20/07/20515.63% 20/07/2051	0.01 US86746FAA21
JAPAN GOVERNMENT 0.005% 20/03/2026	0.01 JP1051471M45
VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000	0.01 US92277GAN79
PUBLIC STORAGE	0.01 US74460D1090
PROCTER & GAMBLE C 3.25% 2/8/2031	0.01 XS2617256149
KROGER CO 2.2% 01/MAY/2030	0.01 US501044DP37
EXPERIAN GROUP LTD	0.01 GB00B19NLV48
BARCLAYS F2V 14/11/2032	0.01 XS2552367687
200 PARK FNDG. TST 5.74% 15/02/2055	0.01 US901928AA97
GENUS PLC	0.01 GB0002074580
MARS 4.80% 1/3/2030	0.01 US571676AY11
GENESIS ENERGY LTD	0.01 NZGNEE0001S7
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.01 JP1051531N75
TUOLUMNE WIND PRO 6.918% 01/01/2034	0.01 US89978KAV89
ALTAGAS F2V 15/10/2054	0.01 US021361AD20
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
ASSURANT INC	0.01 US04621X1081

HOUSING NEW ZEALA 2.247% 05/10/20260000	0.01 NZHNZD0001L7
PAYCHEX INC	0.01 US7043261079
SK HYNIX 6.25% 17/1/2026	0.01 USY8085FBJ85
XIAOMI CORP	0.01 KYG9830T1067
US. TSY. NOTE/BON 1.125% 31/10/2026	0.01 US91282CDG33
NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26	0.01 NZLGFD014C0
NZD10000 REGS	
ENPHASE ENERGY INC	0.01 US29355A1079
DEXUS WHOLESALE SHOPPING CENTRE FUNDPE	0.01
ONE BRYANT PARK TST. 2 OBP A 2.51641% 15/9/2054	0.01 US68236JAA97
ORACLE 6.00% 03/08/2055	0.01 US68389XDB82
TRANSCONTINENTAL G 3.25% 15/5/2030	0.01 US893574AP88
WAL MART DE MEXICO	0.01 MX01WA000038
US. TSY. NOTE/BON 4.125% 31/10/20292029 USD1000 AF-2029	0.01 US91282CLR06
PROLOGIS LP 2.25% 15/APR/2030	0.01 US74340XBM20
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.01 JP1103561KA2
ORSTED AS	0.01 DK0060094928
GENERAL MILLS INC 0.125% 15/11/2025	0.01 XS2405467528
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
BARCLAYS PLC BARCLAYS PLC F2V PERP	0.01 XS2813323503
UNICREDIT F2V 15/01/203200000	0.01 XS2101558307
CHRISTCHURCH CITY HOLDINGS LIMITED 190625 PNOTE	0.01
CANADIAN IMPERIAL BA FRN 20/12/2027	0.01 AU3FN0094678
NATWEST GRP. F2F 14/9/2029	0.01 XS2387060259
DEUTSCHE BANK F2F 13/02/2031	0.01 DE000A4DE9Y3
FRONTIER ISSUER LLC 1 C 11.50% 20/8/20530/08/2053	0.01 US35910EAC84
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.01 JP1103661N43
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
SOCIETE GENERALE SA F2V 10/01/2034	0.01 US83368RBS04
ABN AMRO BANK F2V PERPS	0.01 XS2131567138
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.01 FR0012993103
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.01 US91282CGH88
TRADE DESK INC	0.01 US88339J1051
FUJIKURA LIMITED	0.01 JP3811000003
WLB ASSET VI PTE 7.25% 21/12/2027	0.01 XS2723388257
SENTARA HEALTHCAR 2.927% 1/11/2051	0.01 US81728XAA63
BNP PARIBAS F2F 11/07/2030	0.01 FR0014007LK5
MIPS AB	0.01 SE0009216278
HIGHLAND HOLDINGS 0.318% 15/12/202626	0.01 XS2406914346
NIBC BANK 6.00% 16/11/2028	0.01 XS2713801780
FAIRFAX FINANCIAL 6.00% 7/12/2033	0.01 US303901BN18
TRUIST FINL CORP COM	0.01 US89832Q1094
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
TENNET HLDG. 2.125% 17/11/20290000 25	0.01 XS2478299204
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
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
US TREASURY N/B 4.5% 15/NOV/2025	0.01 US91282CFW64

CHENIERE ENERGY PA 5.95% 6/30/2033	0.01 US164111QAQ47
MS. F2F 10/12/2026	0.01 US6174468V45
ONEOK INC 5.65% 1/11/2028	0.01 US682680B118
AIB GRP. F2F 13/9/2029	0.01 US00135TAD63
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
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.01 JP1103611M11
AMCOR GRP. FIN. 5.45% 23/05/2029	0.01 US02344BAA44
DIGITAL DUTCH FINCO BV 1.25% 01/FEB/2031	0.01 XS2191362859
BPCE F2F 22/10/2031	0.01 FR001400QIH3
FAIR ISAAC CORPORATION	0.01 US3032501047
NEW YORK LIFE GBL 4.875% 30/4/2031	0.01 XS2811733240
INGERSOLL RAND 5.40% 14/08/2028	0.01 US45687VAA44
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.01 US91282CCR07
FRONTIER ISSUER LLC 1 A2 6.60% 20/8/2053/08/2053	0.01 US35910EAA29
CUMMINS INC	0.01 US2310211063
UK. GILT 3.50% 22/01/2045	0.01 GB00BN65R313
AMERICAN MUNICIPAL 6.27% 15/02/2050	0.01 US02765UEQ31
MARYLAND ECONOMIC 5.942% 05/31/2057	0.01 US574205HW36
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
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.01 JP1051461M13
ENDESA SA	0.01 ES0130670112
US TREASURY N/B 4.5% 31/MAY/2029	0.01 US91282CKT70
CONSTELLATION ENERGY CORP	0.01 US21037T1097
HEIMSTADEN BOSTAD 1.375% 24/07/2028/07/2028	0.01 XS2435611244
NATWEST GRP. F2V 28/03/2027	0.01 XS1970533219
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-	0.01 US91282CCZ23
2026	
VISTRA VISTRA F2V PERP	0.01 US92840MAC64
ENT. PRODS. OPERAT 3.70% 31/01/2051	0.01 US29379VBY83
JAPAN GOVERNMENT T 0.90% 20/09/2034	0.01 JP1103761QA5
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 US164111RAN98
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.01 MYBMX0700034
CENTRAL AMERICAN B 4.75% 24/01/20284.75% 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
LOGICOR FINANCING 4.25% 18/07/2029EUR100000 16	0.01 XS2860968085
JOHN DEERE CAP. 4.90% 11/06/20270.0% 11/06/2027	0.01 US24422EXR51
US. TSY. NOTE/BOND 4.25% 31/01/20302030 USD100 U-2030	0.01 US91282CMG32
US TREASURY N/B 4.25% 30/JUN/2029	0.01 US91282CKX82
RAIFFEISEN BANK INTL F2F 15/09/2028	0.01 XS2682093526
FREDDIE MAC MULTICLASS CE P016 A2 VAR 25/09/2033	0.01 US3137HDJU50
CONNECTICUT LIGHT 4.65% 01/01/202901/2029	0.01 US207597ER21
VERIZON COMMUNICAT 5.05% 9/5/2033D1000	0.01 US92343VGT52
BPCE F2F 18/01/2027VAR DTD 5.975 18/01/2027	0.01 US05583JAN28
SMURFIT WESTROCK 5.418% 15/01/2035	0.01 US83272YAA01
BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026	0.01 FR001400F794
KAISER FOUNDATION HOSPIT 2.81% 01/JUN/2041	0.01 US48305QAF00
TESLA AUTO LEASE TST. 2023 A A4 5.94% 20/07/2027USD	0.01 US88167PAD06
144A A-4	
US. TSY. NOTE/BON 4.125% 31/03/20322 USD J-2032	0.01 US91282CMT52
MINNESOTA HOUSING 5.897% 01/08/2049	0.01 US60416UGK51
HONG KONG EXCHANGE & CLEAR	0.01 HK0388045442
ELECTRICITE DE FRA 5.65% 22/04/2029	0.01 USF2893TBD75

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
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029	0.01 US91282CEE75
ITALGAS SPA	0.01 IT0005211237
VIACOM 5.85% 1/9/2043	0.01 US92553PAU66
HSBC HLDGS. FRN 03/03/2036	0.01 US404280ES41
OMEGA HEALTHCARE INVESTORS	0.01 US6819361006
US. TSY. NOTE/BON 4.125% 31/10/2026	0.01 US91282CLS88
DAIMLER TRUCKS FIN 2.00% 14/12/2026/2026 USD1000 144A	0.01 US233853AF73
MARS 4.65% 20/4/2031A	0.01 US571676AU98
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.01 US91282CBH34
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
JAPAN ELEVATOR SERVICE HOLDINGS CO LTD	0.01 JP3389510003
BROADCOM INC 3.419% 15/04/2033	0.01 US11135FBK66
ING GROEP F2V 01/07/202644A	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
PROPERTY FOR INDUSTRY LTD	0.01 NZPFIE0001S5
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.01 JP1103651N11
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
BANCO BPM SPA 3.375% 21/01/2030	0.01 IT0005632267
FMG RESOURCES AU 6.125% 15/4/2032/04/2032 USD 144A	0.01 US30251GBE61
VERISK ANALYTICS I COM	0.01 US92345Y1064
FORTINET INC COM	0.01 US34959E1091
BNP PARIBAS F2F 19/11/20356.192% 19/11/2035	0.01 US09659T2D24
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.01 US912828ZV59
REGIONS FINL. F2F 06/09/2035	0.01 US7591EPAV24
BANQUE FEDERATIVE 1.00% 16/7/2026	0.01 FR0014005DW1
DE VOLKSBANK 4.625% 23/11/2027R100000	0.01 XS2626691906
VODAFONE GROUP ORD	0.01 GB00BH4HKS39
BANCO DE CREDITO D 5.85% 11/01/2029	0.01 US05971V2E48
LOWE S COS 5.75% 1/7/2053000	0.01 US548661ER45
OTIS WORLDWIDE COR COM	0.01 US68902V1070
CUMMINS 5.45% 20/02/2054	0.01 US231021AX49
KOREA ELEC. POWER 4.875% 31/01/2027000	0.01 USY4907LAJ18
COMISION FED. DE E 5.70% 24/01/20304A 5.7% 24/01/2030	0.01 US200447AN00
WESTPAC BANKING FRN 16/04/2029	0.01 US961214FU20
AVALONBAY COMMUNITIES INC	0.01 US0534841012
QUEST DIAGNOSTICS	0.01 US74834L1008
AMGEN 5.65% 2/3/2053	0.01 US031162DT45
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.01
MARYLAND ECONOMIC 5.433% 31/05/2056	0.01 US574205JJ07
SUMITOMO MITSUI FINL FRN 15/04/20305/04/2030	0.01 US86562MDR88
UNITED STATES TREA 3.50% 30/09/2029	0.01 US91282CLN91
AIRPORT AUTHORITY 4.875% 12/01/2026	0.01 USY000AKAJ65
RAIZEN FUELS FIN. 6.95% 05/03/2054	0.01 USL7909CAH09
ZOETIS INC	0.01 US98978V1035
COMMONWEALTH BANK OF FRN 27/11/20267/11/2026	0.01 US2027A1KV89
ROTHESAY LIFE 8.0% 30/OCT/2025	0.01 XS1312953596
LLOYDS BANKING GROUP F2F 12/04/2028	0.01 XS2430704655
ROYAL BANK OF CANA 4.65% 27/01/2026	0.01 US780082AD52
TARGA RESOURCES IN COM	0.01 US87612G1013
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.01 JP1103541K42

COOPERATIEVE RABOBAN F2V 24/02/2027 2 1.106%	0.01 US74977RDK77
24/02/2027	
NESTLE HOLDINGS INC 4.0% 24/SEP/2048	0.01 US641062AN41
JPM. CHASE F2F 22/9/2027	0.01 US46647PCP99
UNITED OVERSEAS BANK	0.01 SG1M31001969
AUSTRALIA & NEW ZE 3.70% 16/11/2025 11 3.7% 16/11/2025	0.01 US05253JAL52
INTL. FIN. FACILIT 1.00% 21/4/2026 4/2026 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
ROCHE HLDGS. 5.489% 13/11/2030	0.01 US771196CG59
ROCHE HLDGS. 2.607% 13/12/2051 1000 144A	0.01 US771196BY74
ARGENTUM NETHERLANDS F2V 01/06/2048	0.01 XS1795323952
AIR NEW ZEALAND LTD	0.01 NZAIRE0001S2
METLIFE INC	0.01 US59156R1086
ZSCALER INC	0.01 US98980G1022
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.01
CIE DE SAINT-GOBAI 3.75% 29/11/2026 00000 49 REGS	0.01 XS2723549528
KINDER MORGAN 5.05% 15/02/2046	0.01 US49456BAJ08
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.01 JP1051511N46
VISTRA ZERO OPERATING COMPANY TERM LOAN 30/04/2031	0.01 US92841DAB73
US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031	0.01 US91282CKU44
INDONESIA TSY. BD. 7.00% 15/02/2033 0 FR0096	0.01 IDG000020801
ROYAL BANK OF CANA 1.05% 14/09/2026 026 USD1000	0.01 US780082AH66
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.01 FR0011883966
PFIZER INV. ENTS. 4.45% 19/05/2026	0.01 US716973AB84
FISERV INC 4.50% 24/5/2031	0.01 XS2626288257
STOCKLAND	0.01 AU000000SGP0
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.01 FR0013286192
CIGNA 5.60% 15/02/2054	0.01 US125523CW86
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.01 US91282CCP41
RED ELECTRICA DE ES	0.01 ES0173093024
MIDAMERICAN ENERGY 5.30% 01/02/2055 2055	0.01 US595620AZ81
ERAC USA FIN. 4.50% 15/02/2045	0.01 US26884TAN28
US TREASURY N/B 2.62% 31/MAY/2027	0.01 US91282CET45
US. TSY. NOTE/BOND 4.75% 15/11/2053 2053 USD1000	0.01 US912810TV08
BONDS 11/53	
SENTINELONE INC	0.01 US81730H1095
DEUTSCHE BANK F2F 22/12/2028	0.01 XS2303762475
ATLAS COPCO AB	0.01 SE0017486889
BANK OF AMERICA 3.248% 21/10/2027	0.01 US06051GGA13
SAN JOSE FINC. AU 4.662% 1/5/2037	0.01 US798153QF25
NYKREDIT REALKRED 3.875% 09/07/2029	0.01 DK0030394986
NATIONAL RURAL UTILS COOP 4.15% 4.15% 15/DEC/2032	0.01 US637432NZ43
JOHN DEERE CAP. 3.45% 16/07/2032	0.01 XS2856698126
NUTANIX INC	0.01 US67059N1081
COMMONWEALTH BANK 2.552% 14/03/2027 0226 2.552% 14/03/2027	0.01 US2027A1KK25
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.01 FR0011317783
GEORGETOWN UNIVER 2.943% 01/04/2050 000 2020A	0.01 US37310PAD33
AERCAP IRELAND CAP 3.00% 29/10/2028	0.01 US00774MAW55
DE VOLKSBANK F2V 22/10/2030 924 REGS	0.01 XS2202902636
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.01 JP1051561P27
CONSERVATION A NO 3.474% 15/12/2029 15/12/2029 USD 2019	0.01 US20848FAA84
NATWEST GROUP PLC ORD	0.01 GB00BM8PJY71
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.01 US00774MAV72
SOUTHERN NATURAL G 4.80% 15/03/2047 47 USD2000 144A	0.01 US84346LAA89
BANCO NACIONAL DE CO F2V 11/08/2031 1144A 2.72% 11/08/2031	0.01 US05973JAA88

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
US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC-2026	0.01 US91282CKS97
OMERS FINANCE TRUS 3.50% 19/04/2032	0.01 USC68012AF72
NEDERLANDSE WATERS 3.40% 22/07/2025	0.01 AU3CB0226801
US TREASURY N/B 4.62% 30/JUN/2026	0.01 US91282CKY65
PIEDMONT NATURAL G 3.35% 1/6/2050	0.01 US720186AM78
SULZER AG	0.01 CH0038388911
NATIONAL GRID PLC 0.25% 01/09/2028	0.01 XS2381853279
NEXTERA ENERGY OPE 7.25% 15/01/2029	0.01 US65342QAM42
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.01 US912810SY55
APPLOVIN CORP	0.01 US03831W1080
US. TSY. NOTE/BON 4.375% 31/07/2026	0.01 US91282CLB53
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-2026	0.01 US91282CKB62
SUNCORP GRP. FRN 27/06/2034	0.01 AU3FN0081386
KMD BRANDS LIMITED	0.01 NZKMDE0001S3
VULCAN MATERIALS CO	0.01 US9291601097
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
QUANTA SERVICES INC	0.01 US74762E1029
CALIFORNIA HEALTH 4.19% 1/6/2037	0.01 US13032UD885
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
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST	0.01 US4281031058
SPAIN GOV. BD. 2.90% 31/10/2046	0.01 ES00000128C6
INTESA SANPAOLO 7.80% 28/11/2053	0.01 US46115HCF29
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.01 JP1103601LA4
WESTERN MIDSTREAM 5.25% 01/02/2050	0.01 US958667AA50
BARCLAYS PLC	0.01 GB0031348658
HSBC HLDGS. F2F 23/5/2033	0.01 XS2621539910
GS. BANK USA/NEW YOR F2F 21/05/2027	0.01 US38151LAG59
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.01 JP1103621M43
BUREAU VERITAS SA	0.01 FR0006174348
KOREA INTERNATIONA 4.51% 10/12/2029	0.01 AU3CB0316420
SUNRUN NEPTUNE ISSUER 2024 1A A 6.27% 01/02/2055NT CL 6.27% 01/02/2055	0.01 US86773CAA53
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.01 JP1103631M74
ONEOK INC 6.05% 1/9/2033	0.01 US682680BL63
DS SMITH 4.50% 27/07/2030	0.01 XS2654098222
PACCAR INC	0.01 US6937181088
FIVE CORNERS FNDG. 2.85% 15/5/20300 USD100000 144A	0.01 US33834DAA28
SHINHAN BANK CO LTD FRN 26/11/2029	0.01 AU3FN0093837
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.01 FR001400L834
WP CAREY 5.375% 30/06/2034	0.01 US92936UAM18
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.01 JP1051581P56
DSV FIN. 3.25% 06/11/2030	0.01 XS2932834604
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP PARIBAS	0.01
MS. F2F 16/01/2030000 I	0.01 US61747YFK64
DISCOVER FINANCIAL SERVICES	0.01 US2547091080
VECTOR LIMITED	0.01 NZVCTE0001S7
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.01 NZGOVDT531C0
AMERICAN WATER CAP 5.25% 3/1/2035	0.01 US03040WBF14
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.01 AU3CB0234581
NORDSON 5.60% 15/09/2028	0.01 US655663AA07
NEW YORK LIFE GBL. 4.95% 07/12/2029	0.01 XS2730682528
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.01 JP1103681NA2

METRO INC - A	0.01 CA59162N1096
CENTURY PLAZA TOWERS 201 CPT A 2.865% 13-11-2039	0.01 US12654YAA73
HYUNDAI CARD 5.75% 24/04/2029	0.01 XS2798085416
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
SUMITOMO ELECTRIC	0.01 JP3407400005
BANK OF AMERICA F2F 11/03/2032	0.01 US06051GJP54
DNB BANK F2F 19/7/2028	0.01 XS2652069480
KBC GROUP NV F2V 17/04/2035	0.01 BE0002990712
AMERICAN INTERNATIONAL GROUP	0.01 US0268747849
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
SLOVENSKA SPORITELNA F2F 4/10/2028	0.01 AT0000A377W8
KBC GRP. F2V 25/4/2033	0.01 BE0002914951
ALLIANZ F2F 7/9/2038	0.01 DE000A30VTT8
KIMCO REALTY CORP	0.01 US49446R1095
BANCO BILBAO VIZCAYA F2V 08/02/2036	0.01 XS2762369549
NISOURCE INC	0.01 US65473P1057
SOCIETE GENERALE F2F 6/12/2030	0.01 FR001400EHG3
UNITED THERAPEUTICS CORP	0.01 US91307C1027
WERFEN SA/SPAIN 4.25% 03/05/2030	0.01 XS2811962195
SNOWFLAKE INC	0.01 US8334451098
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.01 JP1103571L10
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
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 FR001400QQL3
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
LAFARGEHOLCIM LTD	0.01 CH0012214059
AEP TEXAS 5.40% 01/06/2033	0.01 US00108WAR16
ALEXANDRIA REAL ES 5.50% 01/10/20355	0.01 US015271BE86
NYKREDIT REALKRED 3.625% 24/07/2030	0.01 DK0030523030
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
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.01 JP1103691P11
ELECTRICITE DE FRANCE SA F2V PERP	0.01 FR001400SMT6
JAPAN GOVERNMENT 0.005% 20/09/2026	0.01 JP1051491MA0
LOGICOR FINANCING 4.25% 18/07/2029	0.01 XS2860968085
CALIFORNIA BUYER 5.625% 15/02/2032	0.01 XS2929941503
UNITED STATES TRE 4.625% 15/06/2027	0.01 US91282CKV27
MIZUHO FINL. GRP. F2F 27/08/2030	0.01 XS2886269013
ING GROEP F2F 23/05/20298 REGS	0.01 XS2624976077
SYNOPSIS 5.70% 01/04/2055	0.01 US871607AG29
NORFOLK SOUTHERN 2.30% 15/5/2031000	0.01 US655844CK21
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.01 BE0002939206
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
US. TSY. NOTE/BOND 4.50% 15/04/2027	0.01 US91282CKJ98
CLOUDFLARE INC	0.01 US18915M1071
KBC GRP. F2F 28/11/2029	0.01 BE0002987684
COMMERZBANK F2F 16/07/2032	0.01 DE000CZ45YV9
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.01 JP1051541NA0
LINDE PLC 3.625% 12/6/2034	0.01 XS2634594076
UBS GRP. UBS GRP. F2V PERP	0.01 US902613BF40
KON. PHILIPS 3.75% 31/05/2032	0.01 XS2826712551

SWEDBANK F2V 23/08/203200	0.01 XS2522879654
CIP FNDG. PTY 3.026% 16/12/2027	0.01 AU3CB0285310
MASTERCARD 1.90% 15/03/2031D2000	0.01 US57636QAS30
US TREASURY N/B 4.12% 31/MAR/2029	0.01 US91282CKG59
TOPAZ SOLAR FARMS 5.75% 30/9/2039	0.01 US89054XAC92
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.01 US912810SX72
COLOMBIAN TES 9.25% 28/05/2042500000 B	0.01 COL17CT03813
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
US. TSY. NOTE/BON 4.625% 15/11/2044/2044 USD1000 BOND 11/44	0.01 US912810UF39
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
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.01 JP1103591L73
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
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
LANSFORSKRINGAR B 3.25% 22/01/2030000	0.01 XS2982126927
BPCE SA F2F 20/01/2034	0.01 FR001400WP90
MODINE MANUFACTURING CO	0.01 US6078281002
HENKEL AG & CO KGAA NON VTG PREF	0.01 DE0006048432
ROYAL BANK OF CANADA F2F 2/8/2030	0.01 US78016HZZ62
TORONTO-DOMINION 5.423% 10/7/2026D1	0.01 CA89117GK301
ING GROEP F2F 12/08/2029	0.01 XS2764264607
BARCLAYS PLC F2F 13/9/2034	0.01 US06738ECL74
AXA 3.375% 31/05/2034	0.01 XS2834471463
EASTMAN CHEM. 5.00% 01/08/2029	0.01 US277432AZ35
EUROGRID 3.075% 18/10/2027	0.01 XS2919679816
VONOVIA SE 1.375% 28/01/2026	0.01 DE000A3MQS56
ABN AMRO BANK 3.00% 25/02/2031	0.01 XS3009603831
TENNET HOLDING BV TENNET HOLDING BV F2V PERP	0.01 XS2207430120
VIER GAS TRANSPOR 3.375% 11/11/2031	0.01 XS2929985385
DANONE 3.481% 03/05/2030	0.01 FR001400PU35
E.ON SE	0.01 DE000ENAG999
MERCK 4.15% 18/5/2043	0.01 US58933YAJ47
EXPERIAN FIN. 3.51% 15/12/2033	0.01 XS2982065018
ABN AMRO BANK NV 3.00% 01/10/2031	0.01 XS2910610364
BNP PARIBAS 3.625% 1/9/2029	0.01 FR001400CFW8
BELFIUS BANK 3.375% 20/02/2031	0.01 BE0390167337
GS. GRP. F2F 22/04/2032	0.01 US38141GYB49
INGERSOLL RAND INC	0.01 US45687V1061
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
BARCLAYS PLC 6.36% 31/JAN/2031	0.01 XS2570940226
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.01 XS2611221032
BANKINTER F2F 04/02/2033	0.01 ES0213679057
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T- 2027	0.01 US91282CBB63
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
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.01 JP1103721PA1
NY STATE ELECTRIC & GAS 2.15% 01/OCT/2031	0.01 US649840CT03
GRAINGER W W INC	0.01 US3848021040

CANADIAN IMPERIAL 6.092% 03/10/20333	0.01 US13607LWW98
PENSKE TRUCK LEAS 1.70% 15/06/2026/06/2026 USD1000	0.01 US709599BM55
144A	
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
COMMONWEALTH BANK OF AUSTRALIA	0.01 AU000000CBA7
CHIPOTLE MEXICAN GRILL ORD	0.01 US1696561059
PRUDENTIAL PLC F2V 03/11/2033	0.01 XS2403426427
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.01 FR0013341682
NATWEST GRP. NATWEST GRP. F2V PERP	0.01 US639057AQ15
RECORDATI SPA - NEW	0.01 IT0003828271
ROYAL BANK OF CANADA FRN 2/7/2028	0.01 XS2853494602
BNP PARIBAS F2F 5/12/20347 5.894% 05/12/2034	0.01 US05581KAG67
CREDIT AGRICOLE ASSU F2V 29/01/2048	0.01 FR0013312154
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.01 FR0014002WK3
CPPIB CAPITAL INC 1.50% 23/06/2028	0.01 XS2356317177
SWISS RE AG	0.01 CH0126881561
SANTANDER UK GROUP H F2F 15/3/2032/03/2032 USD1000	0.01 US80281LAP04
TARGA RES. 6.125% 15/05/2055	0.01 US87612GAN16
COGNEX CORP COM USD	0.01 US1924221039
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN	0.01 AU3FN0084703
12/06/2055AUD500000 A-1	
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
VERIZON COMMUNICA 3.875% 01/03/2052	0.01 US92343VGP31
BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN	0.01 US05584KAN81
SNRMTN 18/01/2027 USD REGS	
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.01 JP1103701P43
AIB GRP. F2F 17/11/2027	0.01 XS2343340852
SANTANDER UK GRP. HL F2F 10/1/2029	0.01 US80281LAT26
SOLVAY FIN. AMERIC 5.85% 04/06/2034	0.01 US834423AF20
ITALY BUONI POLIEN 5.25% 01/11/2029	0.01 IT0001278511
NEDERLANDSE GASUN 3.875% 29/04/2044EUR100000 REGS	0.01 XS2806495896
MSCI INC	0.01 US55354G1004
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.01 XS2314246526
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.01 FR0013313582
UK. GILT 1.25% 22/07/2027	0.01 GB00BDRHNP05
JPM CCP	0.01
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.01 FR001400FYQ4
EPH FINC. INTL. 5.875% 30/11/202930/11/29 EUR100000 2	0.01 XS2822505439
US. TSY. NOTE/BON 2.875% 31/07/2025	0.01 US912828Y792
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
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.01
AMERICAN INTL. GR 5.125% 27/3/2033/03/2033 USD1000	0.01 US026874DS37
SIEMENS FINANCIER 3.625% 22/2/2044	0.01 XS2769892600
ING GROEP NV	0.01 NL0011821202
BANCO BILBAO VIZC 5.381% 13/03/2029029	0.01 US05946KAQ40
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.01 FR001400NBC6
BARCLAYS PLC F2F 13/9/2027	0.01 US06738ECJ29
LG ENERGY SOLUTION 5.75% 25/9/2028	0.01 USY5S5CGAB83
BANCO SANTANDER F2V 4/10/2032	0.01 XS2393518597
HSBC HLDGS. F2F 17/05/2028	0.01 US404280EF20
BANCO SANTANDER F2V 14/03/2030USD1000	0.01 US05964HBB06
BANQUE FEDERATIVE 5.896% 13/7/2026	0.01 US06675GBA22
ONE GAS 5.10% 01/04/2029	0.01 US68235PAN87

AIB GRP. F2F 14/10/20260000	0.01 USG0R4HJAC07
POWER FIN. 1.841% 21/9/202800000	0.01 XS2384373341
DEN DANSKE BANK AS DKK	0.01 DK0010274414
J.P. MORGAN CHASE COMMERCIAL 609M B FRN 15/10/2033	0.01 US46652RAG92
AMERIPRISE FINANCIAL INC	0.01 US03076C1062
STANDARD CHARTERED P F2V 21/01/202972 5.545% 21/01/2029	0.01 US85325C2D33
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.01 FR0013516549
T-MOBILE USA 3.00% 15/02/2041	0.01 US87264ABL89
US TREASURY N/B 3.62% 15/FEB/2053	0.01 US912810TN81
REGS GALAXY PIPELINE ASSETS 2.62% 31/MAR/2036	0.01 XS2249741245
TURKCELL ILETISIM 7.65% 24/01/2032	0.01 XS2981975613
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.01 FR0013131877
VENTURE GLOBAL CALCASIEU 6.25% 15/JAN/2030	0.01 US92328MAE30
VENTAS INC	0.01 US92276F1003
BANCO SANTANDER 5.294% 18/08/20277	0.01 US05964HAS40
BNP PARIBAS F2F 09/01/20308 5.176% 09/01/2030	0.01 US05581KAH41
ORACLE CORP 2.5% 01/04/2025	0.01 US68389XBT19
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
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.01 JP1103531K10
KOREA HOUSING FIN 4.625% 24/02/2028	0.01 USY4841MWD73
CISCO SYS. 4.85% 26/02/2029	0.01 US17275RBR21
ITALY BUONI POLIEN 6.00% 01/05/2031	0.01 IT0001444378
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.01 JP1103551K72
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.01 US912828U246
CNP ASSURANCES SAC 1.25% 27/1/2029	0.01 FR0014007YA9
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.01 US9128283W81
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
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028 USD1000	0.01 US05946KAL52
NATWEST MARKETS P 5.022% 21/03/2030	0.01 US63906YAP34
BMW US CAP. 4.90% 02/04/2029	0.01 USU09513JW07
LPL HLDGS. 6.75% 17/11/2028000	0.01 US50212YAH71
TESCO COR. TSY. S 1.875% 02/11/2028	0.01 XS2403381069
EQUINIX 1.80% 15/07/2027	0.01 US29444UBG04
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
AUSTRALIA & NEW ZE 4.40% 19/5/202619/05/2026	0.01 US052528AK26
ING GROEP F2F 3/25/2036	0.01 US456837BS18
BNP PARIBAS F2F 09/06/2026	0.01 US09659W2L77
UNITED RENTALS INC	0.01 US9113631090
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
ASSA ABLOY AB	0.01 SE0007100581
GALAXY PIPELINE AS 2.94% 30/09/2040	0.01 XS2300197030
ENBW ENERGIE BADEN-WUERTTEMBERG 1.375% 31/8/2081	0.01 XS2381272207
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000 BONDS 05/52	0.01 US912810TG31
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
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
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.01 FR0013407236
OMERS FIN. TST. 4.00% 19/4/2052052	0.01 US682142AH70

MS & AD INSURANCE GROUP HOLDINGS	0.01 JP3890310000
GEN. MILLS 5.50% 17/10/2028	0.01 US370334CW20
ALLIANZ F2V 03/09/2054	0.01 USX10001AD18
AIA GROUP LTD F2V 09/09/20330	0.01 XS2356311139
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.01 US912810QS06
APTIV PLC / APTIV 4.65% 13/09/2029	0.01 US03837AAA88
PHILLIPS COM	0.01 US7185461040
COMCAST CORP 4.65% 15/02/2033	0.01 US20030NEC11
AUSTRALIAN GOV. 3.00% 21/11/2033	0.01 AU0000217101
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.01 US55903VBE20
UTD. O/SEAS. BANK F2V 07/10/20322	0.01 US91127LAH33
DOW CHEM. 6.90% 15/5/2053	0.01 US260543DH36
NEXI SPA 0.00% 24/02/2028	0.01 XS2305842903
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
TAKEDA PHARM. 5.80% 5/7/2064	0.01 US874060BN56
US TREASURY N/B 3.25% 30/JUN/2029	0.01 US91282CEV90
CMS ENERGY FRN 01/06/2055	0.01 US125896BY50
EXELIXIS INC	0.01 US30161Q1040
AIB GRP. F2V 30/5/2031000 5	0.01 XS2230399441
LINCOLN NATL. 5.852% 15/3/2034	0.01 US534187BT58
EQUITY RESIDENTIAL	0.01 US29476L1070
UPJOHN FIN. 1.908% 23/06/2032	0.01 XS2193983108
HEALTH CARE SERV. 2.20% 01/06/2030SD1000 144A	0.01 US42218SAF56
MS. F2F 18/04/2030	0.01 US61747YFQ35
IMI ORD GBP0.2857	0.01 GB00BGLP8L22
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.01 JP1103511J74
ARGOSY PROPERTY LIMITED	0.01 NZARGE0010S7
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. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.01 US91282CAZ41
SONOCO PRODS. 4.60% 01/09/2029	0.01 US835495AR34
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS	0.01 US912810ST60
11/40	
KOMATSU LTD JPY	0.01 JP3304200003
SANWA HOLDINGS CORPORATION	0.01 JP3344400001
MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028	0.01 XS2238789460
EUR100000	
AGILENT TECHS. 4.75% 09/09/2034	0.01 US00846UAR23
US. TSY. NOTE/BON 2.875% 15/05/2028	0.01 US9128284N73
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.01 JP12009216C0
FORD MOTOR CREDIT 4.125% 17/08/2027	0.01 US345397A860
MICROSTRATEGY COM USD0.001 CLASS A	0.01 US5949724083
DUKE ENERGY PROGRESS LLC 4.0% 01/APR/2052	0.01 US26442UAP93
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.01 JP1103401F97
NEXTERA ENERGY CAP 4.90% 28/2/2028	0.01 US65339KCM09
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND	0.01 US912810TJ79
08/52	
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	
ADVANTEST CORP	0.01 JP3122400009
US. TSY. NOTE/BON 3.125% 31/08/2029	0.01 US91282CFJ53
LLOYDS BANKING GROUP F2V 15/12/2031	0.01 XS2351166421
AFG 2024-1 TRUST 1 A1L FRN 10/11/2055	0.01 AU3FN0088399
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.01 FR001400BKZ3
VESTEDA FIN. 0.75% 18/10/2031EUR1000 7	0.01 XS2398710546
CAPCOM CO LTD	0.01 JP3218900003
CITIGROUP 4.30% 20/11/2026	0.01 US172967JC62
FRANCE GOV. BD. 1.00% 25/11/2025	0.01 FR0012938116

CREDIT AGRICOLE FRN 16/01/2035	0.01 AU3FN0094819
MARKEL GRP. 3.45% 07/05/2052	0.01 US570535AX23
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.01 US38869PAP99
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.01 US912810TD00
NTT FIN. 5.11% 2/7/2029	0.01 USJ5S39RAM64
CVS HEALTH 5.875% 1/6/2053	0.01 US126650DZ02
INVITATION HOMES INC	0.01 US46187W1071
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.01 FR0000187635
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.01 US912810TC27
LINDE 3.375% 12/06/2029	0.01 XS2634593938
NATIONALE-NEDERLAN 3.25% 28/5/20277	0.01 NL0015001BV1
ENGIE 3.625% 6/12/2026	0.01 FR001400MF78
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
UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27 USD2000	0.01 US911365BM59
INTEL 4.875% 10/2/2028	0.01 US458140CE86
BRASKEM NETHERLAND 7.25% 13/02/2033	0.01 USN15516AG70
STANDARD CHARTERED F2V 06/07/20277	0.01 USG84228FU76
INTESA SANPAOLO FRN 16/04/2027	0.01 XS2804483381
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.01 IT0005433690
VOLKSWAGEN FINL. 3.625% 19/05/2029	0.01 XS2941605078
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.01 DE0001102564
FRENCH REPUBLIC GO 0.00% 25/02/2026	0.01 FR0013508470
TUI TOPCO LIMITED - INTEREST BEARING LOAN	0.01
Income Due - JPY	0.01
RADIAN GROUP INC	0.01 US7502361014
BANCA TRANSILVANIA S F2F 30/09/2030	0.01 XS2908597433
INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100	0.01 IDG000023607
LENNOX INTL. 5.50% 15/09/202828 USD2000	0.01 US526107AG24
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01 NZOCAE0002S0
RCI BANQUE 3.375% 26/07/2029	0.01 FR001400U4M6
BANCO DE SABADELL SA F2F 27/05/2031	0.01 XS2947089012
BPCE 0.625% 28/04/2025	0.01 FR0013509726
FIRST ABU DHABI BANK FRN 22/01/20308% 22/01/2030	0.01 XS2979644536
PROVINCE OF ONTARI 4.05% 02/02/2032R DMTN257	0.01 CA68333ZAX56
TOKYO ELECTRON LTD JPY	0.01 JP3571400005
TC ENERGY CORP	0.01 CA87807B1076
UBS AG LONDON 0.5% 31/MAR/2031	0.01 XS2326546350
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
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
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.01 DE0001102416
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
BANK OF AMERICA F2F 25/04/2029	0.01 US06051GLG28
MONDELEZ INTL. 4.625% 03/07/2031	0.01 CA609207BD62
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.01 USQ9194UAG78
NEXTERA ENERGY CAP. F2V 15/8/2055	0.01 US65339KDE73
AT&T 3.875% 15/01/2026	0.01 US00206RHT23
JPM. CHASE F2F 23/01/2030	0.01 US46647PEB85
REGENERON PHARMACEUTICALS INC	0.01 US75886F1075
GELF BOND ISSUER 3.625% 27/11/2031	0.01 XS2944926406
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.01 US912810TB44
PROLOGIS LP 4.70% 01/03/2029	0.01 CA74340XCL34

BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027 EUR100000	0.01 PTBCPHOM0066
NEXTERA ENERGY CAP 5.55% 15/3/2054	0.01 US65339KCV08
COMCAST 0.75% 20/2/2032	0.01 XS2114852564
TRANSURBAN QUEENSL 4.50% 19/04/2028	0.01 XS1808838434
COX COMMS. 5.45% 01/09/2034	0.01 US224044CU97
WILLIAMS COS 4.90% 15/03/20291000	0.01 US88339WAB28
XCEL ENERGY 5.50% 15/03/2034	0.01 US98389BBB53
DEUTSCHE BANK F2F 23/02/2028	0.01 DE000DL19WL7
NSTAR ELEC. 4.95% 15/9/2052	0.01 US67021CAT45
UK. GILT 4.75% 07/12/2030	0.01 GB00B24FF097
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27 EUR100000 168	0.01 XS2322289385
TOLL BROS. FIN. 4.875% 15/3/2027	0.01 US88947EAS90
BRISTOL-MYERS SQUI 4.25% 26/10/2049	0.01 US110122CR72
PROVINCE OF QUEBEC 3.70% 20/5/2026	0.01 AU3CB0234029
FRESENIUS FIN. IRE 0.50% 01/10/202810/2028 EUR1000 12	0.01 XS2325565104
US. TSY. NOTE/BOND 0.25% 30/9/2025	0.01 US91282CAM38
NXP SEMICONDUCTORS	0.01 NL0009538784
VERTIV HOLDINGS CO	0.01 US92537N1081
CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81 REGS	0.01 FR001400CGA2
FORD MOTOR CREDIT 4.00% 13/11/2030	0.01 US345397B363
VULCAN STEEL AUSTRALIA PTY LTD	0.01 AU0000181984
MORGAN STANLEY F2F 20/4/2029	0.01 US61747YFD22
INTER-AMERICAN DEV 2.00% 02/06/2026/06/2026	0.01 US4581X0CU04
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.01 US912810SU34
Income Due - USD	0.01
PROLOGIS INTL. FN 4.375% 01/07/2036	0.01 XS2847688251
UK. GILT 1.625% 22-OCT-28	0.01 GB00BFX0ZL78
MARATHON PETROL COM	0.01 US56585A1025
US. TSY. NOTE/BON 2.375% 15/05/2027	0.01 US912828X885
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.01 JP1103731Q12
CANADIAN PACIFIC R 3.50% 01/05/20505/2050 USD1000	0.01 US13648TAG22
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.01 FR001400H7V7
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.01 US233853AT77
STARWOOD PROP. TST 6.00% 15/04/2030	0.01 US85571BBC81
JAPAN GOV. TEN YEA 0.80% 20/03/2034	0.01 JP1103741Q44
BUNDESOBLIGATION 0.0% 10/04/2026	0.01 DE0001141836
PRUDENTIAL FINANCIAL INC	0.01 US7443201022
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.01 JP1103671N74
DEUTSCHE BANK NY 3.74% 07/JAN/2033	0.01 US25160PAG28
NATIONAL BANK OF CANADA	0.01 CA6330671034
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000 SEC	0.01 XS1843459782
KONINKLIJKE VOPAK NV	0.01 NL0009432491
NN GROUP NV	0.01 NL0010773842
T-MOBILE USA 3.50% 11/2/2037	0.01 XS2997535062
VISTRA CORP	0.01 US92840M1027
BANK OF NY MELLON CORP 4.59% 26/JUL/2030	0.01 US06406RBK23
M & T BANK CORPORATION	0.01 US55261F1049
ITALY BUONI POLIEN 5.00% 01/08/2034	0.01 IT0003535157
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.01 JP1051631PB2
AJINOMOTO CO INC JPY	0.01 JP3119600009
OWENS CORNING 3.95% 15/08/2029	0.01 US690742AJ00
CAPITAL ONE FINANCIAL CORPORATION	0.01 US14040H1059
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.01 US912810EY02
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.01 FR001400AIN5
COINBASE GLOBAL INC	0.01 US19260Q1076
IDOL 2024-1 TST. 1 A FRN 21/08/2054	0.01 AU3FN0087383
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.01 FR0014003513
TARGA RES. 5.50% 15/02/2035	0.01 US87612GAK76

ICPF FINANCE PTY 2.725% 11/10/2030	0.01 AU3CB0283646
JPM. CHASE F2F 22/4/2026	0.01 US46647PBK12
SUNRUN JULIUS ISSUER 2023 2A A1 6.60% 30/01/2059T CL	0.01 US86772JAA16
0.0% 30/01/2059	
BURLINGTON NORTHER 5.20% 15/04/20544/2054 USD1000	0.01 US12189LKB61
T-MOBILE USA 3.75% 15/04/2027	0.01 US87264ABD63
NATL. AUSTRALIA BANK FRN 11/06/2027	0.01 USQ6535DBT02
SOCIETE GENERALE SA	0.01 FR0000130809
TESLA AUTO LEASE TRUST 202 B A3 6.13%	0.01 US88167QAC06
21/9/20261/09/2026	
YANGZIJIAN SHIPBUILDING NPV	0.01 SG1U76934819
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.01 JP1201861PA6
SPP-DISTRIBUCIA 1.00% 09/06/2031REGS	0.01 XS2348408514
US. TSY. NOTE/BOND 4.50% 31/12/2031031 USD100 T-2031	0.01 US91282CMC28
FANNIE MAE POOL 5.00% 1/10/2052	0.01
INDONESIA TSY. BD. 7.00% 15/09/2030	0.01 IDG000013806
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.01 XS2001183164
UNITED STATES TREA 4.75% 15/11/20432043 USD1000	0.01 US912810TW80
BONDS 11/43	
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028	0.01 US01309QAA67
USD1000 144A	
ATHENE GBL. FNDG. 2.717% 7/1/2029	0.01 US04685A3G46
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.01 US912810EW46
ATI INC	0.01 US01741R1023
US TREASURY N/B 3.25% 15/MAY/2042	0.01 US912810TH14
AMPRION 0.625% 23/9/2033EGS	0.01 DE000A3E5VX4
ARCH CAPITAL GROUPOCOM	0.01 BMG0450A1053
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.01 DE0001102390
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.01 FR0013154044
FLORIDA GAS TRANSM 2.30% 01/10/20311 USD1000 144A	0.01 US340711BA72
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.01 US91282CAY75
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
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.01 AU3FN0084414
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
FANNIE MAE POOL 5.50% 1/10/2053	0.01 US31418EW300
RELX CAP. 5.25% 27/03/2035	0.01
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
SOCIETE GENERALE 4.875% 13/10/2026000	0.01 XS1503159219
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
FUT 06 JUN 25 EURX EUR-BOBL	0.01
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.01 US91282CFY21
HEIDELBERGCEMENT AG	0.01 DE0006047004
PEPSICO 2.875% 15/10/2049	0.01 US713448EP96
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.01 JP1103441G98
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.01 US912810SN90
FRANCE GOV. BD. 4.75% 25/04/2035	0.01 FR0010070060

DATADOG INC	0.01 US23804L1035
UK. GILT 1.50% 22/07/2026	0.01 GB00BYZW3G56
GEDEON RICHTER PLC	0.01 HU0000123096
UK. GILT 3.75% 7/3/2027	0.01 GB00BPSNB460
SEMPRA ORD	0.01 US8168511090
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.01 FR0000571218
SEVERN TRENT UTILI 4.00% 5/3/2034	0.01 XS2775728269
NRG ENERGY INC	0.01 US6293775085
WELLTOWER INC 2.05% 15/01/2029	0.01 US95040QAN43
RPM INTERNATIONAL INC	0.01 US7496851038
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
CAIXABANK SA 6.87% 25/OCT/2033	0.01 XS2579488201
SPAIN GOV. BD. 2.50% 31/05/2027	0.01 ES0000012M77
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.01 US9128286X38
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.01 US91324PEX69
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
BHP GROUP LIMITED ORDINARY FULLY PAID	0.01 AU000000BHP4
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
Outstanding Settlement Receipts - GBP	0.01
BANCA MONTE DEI P 10.50% 23/07/2029	0.01 XS2031926731
ARMSTRONG WORLD INDUSTRIES INC	0.01 US04247X1028
TRADEWEB MARKETS INC	0.01 US8926721064
EBARA CORP NPV	0.01 JP3166000004
CORNING 3.875% 15/05/2026	0.01 XS2621757405
SARTORIUS FINANCE 4.25% 14/9/2026	0.01 XS2678111050
HD HYUNDAI	0.01 KR7267250009
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.01 US91282CAH43
US. TSY. NOTE/BON 1.375% 15/8/2050	0.01 US912810SP49
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
NUTRIEN 5.40% 21/6/2034	0.01 US67077MBD92
FMC 5.15% 18/05/2026	0.01 US302491AW57
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.01 DE0001102622
US. TSY. NOTE/BON 1.625% 30/11/2026	0.01 US912828YU85
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.01 JP1201681K44
LG ENERGY Solutio 5.375% 02/07/2027	0.01 USY5S5CGAK82
MUTUAL OF OMAHA CO 4.75% 15/10/20295% 15/10/2029	0.01 US62829D2E95
FUJI ELECTRIC CO LTD	0.01 JP3820000002
PARAMOUNT GBL. 4.90% 15/08/2044	0.01 US124857AK99
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.01 FR0013451507
FRESENIUS MEDICAL 3.00% 1/12/2031/2031 USD1000 144A	0.01 US35805BAE83
IBERDROLA FINANZAS 5.38% 28/11/2030	0.01 AU3CB0315802
GS. GRP. 1.25% 7/2/2029	0.01 XS2441552192
CITY OF DETROIT M 6.844% 1/5/2028	0.01 US2510936D73
US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100 BONDS05/2044	0.01 US912810UB25
DOMINION ENERGY INC F2V 01/06/2054	0.01 US25746UDU07
AIB GROUP PLC	0.01 IE00BF0L3536
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.01 JP1200861647
INTL PAPER CO	0.01 US4601461035
KREDITANSTALT FUER 4.40% 12/07/2029	0.01 AU3CB0305845
HYUNDAI ELECTRIC ENERGY SYST	0.01 KR7267260008
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
VALERO ENERGY CORP	0.01 US91913Y1001
CHARTER COMMUNICAT 2.25% 15/01/2029	0.01 US161175CD44
TRATON FIN. LUXEM 5.625% 16/01/2029	0.01 DE000A3LSV01
VISA 4.30% 14/12/2045	0.01 US92826CAF95
FRANCE GOV. BD. 0.25% 25/11/2026	0.01 FR0013200813
FIFTH THIRD BANCORP F2F 27/7/2029	0.01 US316773DK32
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.01 FR0010773192
SNAP ON INC	0.01 US8330341012
US. TSY. NOTE/BON 1.125% 15/8/2040	0.01 US912810SQ22
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.01 US91282CHF14
T&D HOLDINGS INC NPV	0.01 JP3539220008
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
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
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.01 DE000BU2F009
CARLISLE COS INC	0.01 US1423391002
SUMITOMO FORESTRY CO LTD	0.01 JP3409800004
US. TSY. NOTE/BON 3.375% 15/11/2048	0.01 US912810SE91
MOTABILITY OPERAT 3.625% 22/01/2033	0.01 XS2978917156
PECO ENERGY 4.60% 15/05/2052	0.01 US693304BD82
BARCLAYS PLC F2F 28/05/2035	0.01 AU3CB0310597
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.01 US91282CKN01
ANZ COLLATERAL	0.01
ELI LILLY 4.75% 12/02/2030	0.01 US532457CV84
LEGRAND SA	0.01 FR0010307819
MORGAN STANLEY F2F 18/10/2030	0.01 US61747YFU47
LLOYDS BANKING GRP. FRN 06/03/2030	0.01 AU3FN0085296
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.01 JP1103581L42
FISERV 5.375% 8/21/2028	0.01 US337738BG22
MEDIOBANCA BANCA DI ITL	0.01 IT0000062957
US. TSY. NOTE/BON 0.375% 31/7/2027	0.01 US91282CAD39
INTERCONTINENTAL HOTELS GROUP PLC	0.01 GB00BHJYC057
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.01 JP1103481H98
ABBVIE 4.875% 15/03/2030	0.01 US00287YDZ97
UK. GILT 4.125% 29/01/2027	0.01 GB00BL6C7720
NBN FRN 28/08/2027	0.01 AU3FN0090635
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.01 JP1103491HC4
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.01 US912810QL52
BNP PARIBAS FRN 23/08/2034	0.01 AU3FN0090353
US. TSY. NOTE/BON 4.375% 31/01/2032/2032 USD100 G-2032	0.01 US91282CMK44
TOYOTA FINANCE AUSTR FRN 17/09/2027	0.01 AU3FN0091682
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
CITIGROUP F2F 01/05/2032	0.01 US172967MY46
ACUITY INC	0.01 US00508Y1029
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.01 US912810TS78
FDXEX CORP COM	0.01 US31428X1063
SYNOPSIS 5.15% 01/04/2035	0.01 US871607AE70
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.01 AU3CB0278653
SCENTRE GROUP TRUST FRN 31/3/2055	0.01 AU3FN0097184
SOLAR STAR FNDG. 3.95% 30/6/2035/35 USD100000	0.01 US83416WAB90
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.01 US015271BC21
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.01 US912810FT08

US. TSY. NOTE/BOND 3.00% 15/02/2049	0.01 US912810SF66
MSD NETHERLANDS CA 3.75% 30/05/2054	0.01 XS2825486231
LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055	0.01 AU3FN0087870
STANDARD CHARTERED	0.01 GB0004082847
AGEAS NPV POST SPLIT	0.01 BE0974264930
ATHENE GLOBAL FUND 4.76% 21/04/2027	0.01 AU3CB0288553
GS. GRP. F2F 25/4/2035	0.01 US38141GA955
DOMINICAN REPUBLIC 6.60% 01/06/2036	0.01 US25714PEZ71
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.01 US91282CKC46
OTC CASH COLLATERAL RECEIVABLE FROM WESTPAC	0.01
UK. GILT 3.50% 22/10/2025	0.01
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.01 BE0000338476
BANQUE FEDERATIVE 0.625% 19/11/2027	0.01 FR0014007PV3
DISCOVERY COMMS. 3.95% 20/03/2028	0.01 US25470DAR08
ESSEX PROPERTY TRUST INC	0.01 US2971781057
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.01 US64952WEY57
ELI LILLY 4.90% 12/02/2032	0.01 US532457CW67
OKTA INC	0.01 US6792951054
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.01 US912810RD28
UK. GILT 0.25% 31/07/2031	0.01 GB00BMGR2809
PRUDENTIAL FINL. F2V 15/03/2054	0.01 US744320BP63
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.01 ES0167050915
SHIN-ETSU CHEMICAL NPV	0.01 JP3371200001
KAJEMA CORP	0.01 JP3210200006
KEYCORP F2F 06/03/2035	0.01 US49326EEP43
ERSTE GROUP BANK AG	0.01 AT0000652011
US. TSY. NOTE/BON 4.375% 15/05/2041	0.01 US912810QQ40
NATL. BANK OF CAN 5.023% 01/02/2029	0.01 CA63306AHT66
ROYAL BANK OF CANADA F2F 23/7/2027	0.01 US78016HZX15
JOHNSON & JOHNSON 2.25% 1/9/2050	0.01 US478160CS18
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.01 US912810SH23
ASR NEDERLAND NV	0.01 NL0011872643
LOW INC. INV. 3.386% 01/07/2026	0.01 US54750AAA43
ITALY BUONI POLIEN 3.35% 1/7/2029	0.01 IT0005584849
VERIZON COMMS. 2.10% 22/03/2028	0.01 US92343VGH15
SEVERN TRENT	0.01 GB00B1FH8J72
SK ON 5.375% 11/5/2026	0.01 XS2612749908
US. TSY. NOTE/BON 3.625% 15/08/2043	0.01 US912810RC45
NETWORK FIN. PTY 2.25% 11/11/2026	0.01 AU3CB0268035
GS. GRP. F2F 19/11/2045	0.01 US38141GB862
DP WORLD 2.375% 25/09/2026	0.01 XS1883878966
UK. GILT 0.125% 30/01/2026	0.01 GB00BL68HJ26
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
FIRST HORIZON FRN 07/03/2031	0.01 US320517AE51
PRYSMIAN SPA	0.01 IT0004176001
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.01 JP1201801N46
EMCOR GROUP INC	0.01 US29084Q1004
MORGAN STANLEY F2F 04/05/2027	0.01 US61772BAB99
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.01 JP1201131990
FRONTIER ISSUER LLC 1 A2 6.19% 20/6/2054A A-2	0.01 US35910EAK01
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.01 JP1201121975
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.01 FR0014007L00
METROPOLITAN LIFE 5.00% 10/1/2030	0.01 XS2570858303
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.01 US912810QE10
SWISSCOM AG	0.01 CH0008742519
TESLA AUTO LEASE TRUST 202 A A3 5.89% 22/6/202631% 22/06/2026	0.01 US88167PAC23
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.01 US912810SJ88
COVENTRY BUILDING 3.125% 29/10/2029	0.01 XS2925933413
DELL TECHNOLOGIES INC	0.01 US24703L2025
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.01 DE0001102341
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.01 US644188BH66

JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.01 JP1103451GCO
MERCURY NZ 2.918% 17/11/2028	0.01 AU3CB0284677
NITTO DENKO CORPORATION	0.01 JP3684000007
PACKAGING CORP OF AMERICA	0.01 US6951561090
HCA 5.00% 01/03/2028	0.01 US404119CY34
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.01 DE000BU2Z031
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.01 JP1201571G68
MARS 5.70% 1/5/2055	0.01 US571676BC81
US. TSY. NOTE/BON 3.125% 15/05/2048	0.01 US912810SC36
COMERICA F2F 30/01/2030	0.01 US200340AW72
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 GB00BPJJKN53
US TREASURY N/B 2.37% 15/FEB/2042	0.01 US912810TF57
AT&T 5.40% 15/2/2034	0.01 US00206RMT67
CANADIAN GOV. BD. 0.25% 1/3/2026	0.01 CA135087L518
BUNDESOBLIGATION 1.30% 15/10/2027.01 .186	0.01 DE0001141869
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.01 DE000BU2Z007
ZIMMER BIOMET HLDG 5.35% 01/12/2028	0.01 US98956PAX06
US. TSY. NOTE/BON 4.375% 15/11/2039	0.01 US912810QD37
UK. GILT 4.25% 07/06/2032	0.01 GB0004893086
US. TSY. NOTE/BON 4.375% 15/05/2040	0.01 US912810QH41
KOREA MIDLAND POWE 1.25% 9/8/2026	0.01 XS2367816076
STOCKLAND TST. 2.30% 24/03/2028	0.01 AU3CB0278893
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.01 US65364UAQ94
DELTA AIR LINES 20 2.50% 10/6/2028	0.01 US247361ZW11
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.01 US37045XDW39
US. TSY. NOTE/BON 3.875% 15/08/2040	0.01 US912810QK79
COMMERZBANK F2F 25/03/2029	0.01 DE000CZ439B6
SVENSKA HANDELSBANK 3.25% 01/06/2033	0.01 XS2486857431
OBAYASHI CORPORATION	0.01 JP3190000004
UK. GILT 0.375% 22/10/2030	0.01 GB00BL68HH02
KONECRANES OYJ	0.01 FI0009005870
NSW ELECTRICITY N 2.732% 23/04/2029	0.01 AU3CB0279578
FONTERRA SHAREHOLDER FUND	0.01 NZFSFE0001S5
CVS HEALTH 5.125% 20/07/2045	0.01 US126650CN80
PUGET ENERGY 2.379% 15/06/20282000	0.01 US745310AM41
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE	0.01
BANK N.A.	
TORAY INDS INC	0.01 JP3621000003
FORTINET 2.20% 15/03/2031	0.01 US34959EAB56
BANQUE OUEST AFRIC 2.75% 22/01/2033	0.01 XS2288825263
AMGEN 5.60% 2/3/2043	0.01 US031162DS61
DUKE ENERGY CORP COM	0.01 US26441C2044
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
LLOYDS BANKING GRP. FRN 29/08/2034	0.01 AU3FN0090866
UK. GILT 3.25% 31/1/2033	0.01 GB00BMV77TC88
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.01 US771196CF76
PHILLIPS EDISON GR 4.95% 15/01/2035	0.01 US71845JAC27
SPAIN GOV. BD. 3.55% 31/10/2033	0.01 ES0000012L78
WESTPAC SECURITISATION TST. 2 A FRN 18/08/20568/2056	0.01 AU3FN0092763
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.01 ES0000012H41
ABN AMRO BANK F2F 22/2/2033100000 290	0.01 XS2558022591
NIPPON TEL AND TEL CP NPV	0.01 JP3735400008
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
EQUIFAX INC 4.80% 15/09/2029	0.01 US294429AX37
SPAIN GOV. BD. 4.90% 30/7/2040	0.01
METROPOLITAN LIFE 3.625% 26/3/203434	0.01 XS2792184421
JOHN DEERE CAPITAL 4.70% 10/6/2030D I	0.01 US24422EWZ86
CHARTER HALL LWR 2.656% 17/12/2029	0.01 AU3CB0280956

BUNDESOBLIGATION 2.40% 19/10/2028.01 .188	0.01 DE000BU25018
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026	0.01 US91282CHB00
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.01 US53079EBJ29
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 TREASURY N/B 3.62% 31/MAY/2028	0.01 US91282CHE49
UK. GILT 0.125% 31/1/2028	0.01 GB00BMBL1G81
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.01 DE000BU27006
COMPAGNIE FINANCIERE RICHEMONT SA	0.01 CH0210483332
DR HORTON INC	0.01 US23331A1097
UK. GILT 1.00% 31/01/2032	0.01 GB00BM822T38
EURONEXT NV	0.01 NL0006294274
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.01 US91282CHW47
HKD BNP PARIBAS A/C	0.01
ABN AMRO BANK N V DR EACH REP SHS	0.01 NL0011540547
CME GROUP INC COM	0.01 US12572Q1058
SPAIN GOV. BD. 0.80% 30/7/2029	0.01 ES0000012K53
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.01 FR001400CMX2
INTERCONTINENTAL E 5.25% 15/06/2031	0.01 US45866FBA12
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.01 US91282CHR51
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.01 JP1201701KA5
ONCOR ELECTRIC DEL 4.15% 1/6/2032	0.01 US68233JCF93
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-2027	0.01 US91282CFZ95
CIE DE SAINT-GOBAL 3.25% 09/08/2029	0.01 XS2874384279
AMERICAN HEALTHCARE REIT ORD SHS	0.01 US3981823038
VOLVO TSY. 3.125% 26/08/2029UR100000	0.01 XS2887184401
FISERV 5.625% 8/21/2033	0.01 US337738BH05
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.01 US9128285C00
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
SOUTHERN CALIFORN 4.125% 01/03/2048	0.01 US842400GK35
AIR CANADA 2020-2 5.25% 01/04/20291/10/2030	0.01 US00909DAA19
MARS INC 4.55% 20/04/2028	0.01 US571676AT26
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.01 US91282CJQ50
PANORAMA AUTO TST. 2024-3 3 A FRN 15/09/2032	0.01 AU3FN0091146
ROTHESAY LIFE 7.019% 12/10/2034	0.01 XS2805328601
BANCO SANTANDER 5.50% 11/06/2029	0.01 XS2837803928
VESTEDA FINANCE BV 2.00% 10/07/2026R100000 5	0.01 XS1854166078
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.01 US91282CGJ45
AXIS CAPITAL HOLDING	0.01 BMG0692U1099
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.01 US91282CJG78
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.01 ES00000127A2
JPM. CHASE F2F 1/6/2029	0.01 US46647PCJ30
TARGA RES. 4.20% 01/02/2033	0.01 US87612GAA94
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.01 US912810QY73
CENTRAL AMERICAN 4.625% 14/2/2028	0.01 XS2997425637
GREAT WEST LIFE CO	0.01 CA39138C1068
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
REGIONS FINANCIAL CORP	0.01 US7591EP1005
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
FRENCH REPUBLIC GO 6.00% 25/10/2025	0.01
US TREASURY N/B 3.37% 15/AUG/2042	0.01 US912810TK43

ITALY BUONI POLIEN 3.50% 01/03/2030	0.01 IT0005024234
BUNDESOBLIGATION 2.20% 13/4/2028	0.01 DE000BU25000
CANADIAN GOV. BD. 4.00% 01/03/2029	0.01 CA135087Q988
KEPPEL DC REIT UNITS	0.01 SG1AF6000009
AFFINITY WATER FIN 6.25% 12/09/2040	0.01 XS3019786428
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.01 NZGOVDT551C8
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.01 JP1201101944
WESSEX WATER SERV 6.125% 19/9/2034	0.01 XS3025173710
WESSEX WATER SERVS 6.50% 19/9/2040	0.01 XS3025173983
SES	0.01 LU0088087324
ROYAL CARIBBEAN GROUP	0.01 LR0008862868
NATL. GRID ELECTRI 3.50% 16/10/2026	0.01 XS1893807120
ASICS ORD SHS	0.01 JP3118000003
MET LIFE GLOB FNDG 1.55% 07/01/2031TS 07/01/2031	0.01 US59217GGU76
USD150000	
INDONESIA TSY. BD. 7.00% 15/5/2027	0.01 IDG000009804
GPT	0.01 AU000000GPT8
UK. GILT 0.375% 22/10/2026	0.01 GB00BNNGP668
CVS HEALTH CORP	0.01 US1266501006
CHARTER COMMS. OPE 6.10% 01/06/2029	0.01 US161175CQ56
US. TSY. NOTE/BON 3.375% 15/05/2044	0.01 US912810RG58
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.01 DE000BU22015
AIR CANADA 2017-1 3.30% 15/01/2030A 3.3% 15/07/2031	0.01 US00908PAA57
US. TSY. NOTE/BON 3.125% 15/11/2041	0.01 US912810QT88
PEARSON FNDG. 5.375% 12/09/2034	0.01 XS2887786478
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.01 US912810SD19
CAPITAL ONE FINANCIA F2F 1/2/2029	0.01 US14040HCX17
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.01 DE0001102556
MEX BONOS DESARR FIX RT 7.5% 26/MAY/2033	0.01 MX0MGO0001D6
BURLINGTN NORTH SANTA FE 3.3% 15/SEP/2051	0.01 US12189LBG59
SANTANDER UK GRP. 3.625% 14/1/2026	0.01 XS1345415472
NEW ZEALAND GOV. B 5.00% 15/05/2054	0.01 NZGOVDT554C2
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.01 USG82296AG21
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.01 IT0005419848
SCENTRE GRP.	0.01 AU000000SCG8
CANADIAN GOV. BD. 1.25% 01/06/2030	0.01 CA135087K379
US. TSY. NOTE/BOND 0.25% 30/6/2025	0.01 US912828ZW33
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.01 US912810RM27
NATWEST MKTS. FRN 23/08/2028	0.01 AU3FN0080586
EP INFRA. 1.698% 30/07/20261000 REGS	0.01 XS2034622048
SMBC AVIATION CAP. 5.30% 03/04/20299	0.01 USG82296AK33
SPAIN GOV. BD. 0.00% 31/01/2026	0.01 ES0000012G91
AIRPORT AUTHORITY 4.75% 15/07/2028	0.01 USY000AKAK39
N/WIDE. B/SOC. 5.35% 15/03/2028	0.01 AU3CB0297711
FRANCE GOV. BD. 3.25% 25/05/2045	0.01 FR0011461037
NORDSON 4.50% 15/12/2029	0.01 US655663AC62
SPAIN GOV. BD. 0.00% 31/01/2028	0.01 ES0000012I08
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.01 US912810SA79
CREDIT AGRICOLE FRN 11/09/2028VAR DTD 11/09/2028	0.01 US22536PAM32
ITALY BUONI POLIEN 4.00% 01/02/2037	0.01 IT0003934657
HSBC HLDGS. FRN 19/11/2028	0.01 US404280EK15
INDONESIA TSY. BD. 7.50% 15/4/2040	0.01 IDG000014101
UK. GILT 4.50% 07/12/2042	0.01 GB00B1VWPJ53
MIZUHO FINL. GRP. FRN 13/05/203113/05/2031	0.01 US60687YDK29
FIRST INDUSTRIAL REALTY TRUST	0.01 US32054K1034
UK. GILT 4.75% 22/10/2043	0.01 GB00BPJJKP77
MANCHESTER AIRPORT 5.75% 30/9/2042	0.01 XS2804656663
SWEDBANK AB	0.01 SE0000242455
TESCO COR. TSY. S 5.125% 22/05/2034	0.01 XS2824047372
FRENCH REPUBLIC GO 3.00% 25/11/2034	0.01
WESTPAC BANKING FRN 20/05/2025/05/2025	0.01 AU3FN0069209
ITALY BUONI POLIEN 5.00% 1/9/2040	0.01 IT0004532559
BRAMBLES USA 4.125% 23/10/202500 REGS	0.01 USU10517AC12

NORTHUMBRIAN WATER 4.50% 14/2/2031	0.01 XS3019019176
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.01 DE0001102424
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.01 MYBMO2000028
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.01 US912810RZ30
VOLKSWAGEN INTL. FIN F2V PERP	0.01 XS2675884733
BNP PARIBAS 2.518% 5/6/2025	0.01 FR0013515764
UNITED PARCEL SERVICE - B	0.01 US9113121068
EASTERN POWER NET 5.375% 02/10/2039	0.01 XS2911000235
UNION PACIFIC 3.799% 06/04/207100	0.01 US907818FS27
NZ EXCHANGE LTD	0.01 NZNZXE0001S7
HEWLETT PACKARD CO	0.01 US40434L1052
SPAIN GOV. BD. 1.40% 30/04/2028	0.01 ES0000012B39
NATL. GRID ELECTRI 5.35% 10/07/2039	0.01 XS2741906809
NORTHUMBRIAN WATER 5.50% 02/10/2037	0.01 XS2794482351
ALLEGION PLC	0.01 IE00BFRT3W74
UNUM GROUP 4.125% 15/06/2051	0.01 US91529YAR71
ARTHUR J GALLAGHER CO	0.01 US3635761097
JOHNSON & JOHNSON 2.45% 01/03/2026	0.01 US478160BY94
PACCAR FINL. 4.00% 26/09/2029	0.01 US69371RT486
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.01 US55903VBD47
BWP TST. 3.30% 10/04/2026	0.01 AU3CB0262350
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
JAPAN GOV. TEN YEA 1.20% 20/12/2034	0.01
TAISEI CORP	0.01 JP3443600006
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EURO.01	0.01 DE0001102523
MIZUHO FINL. GRP. F2F 28/08/2029	0.01 XS2672744013
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.01 DE0001102606
FUTU HOLDINGS LTD	0.01 US36118L1061
BARCLAYS 5.501% 9/8/2028	0.01 US06738EBY05
SPAIN GOV. BD. 4.20% 31/01/2037	0.01 ES0000012932
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.01 US22536PAH47
AROUNDTOWN 5.375% 21/03/2029REGS	0.01 XS1964701822
PRIMERICA INC	0.01 US74164M1080
CHARTER HALL GRP.	0.01 AU000000CHCO
SYNOPSIS 5.00% 01/04/2032	0.01 US871607AD97
PENSION INSURANCE 4.62% 07/MAY/2031	0.01 XS2170092600
TUI TOPCO LIMITED - ORDINARY SHARES	0.01
US. TSY. NOTE/BON 3.125% 15/02/2042	0.01 US912810QU51
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.01 AU3CB0302685
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.01 US912810RP57
US. TSY. NOTE/BON 3.625% 15/02/2044	0.01 US912810RE01
SPAIN GOV. BD. 1.25% 31/10/2030	0.01 ES0000012G34
PULTE GROUP INC	0.01 US7458671010
WESTPAC	0.01
NUCOR CORP	0.01 US6703461052
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.01 JP1201051891
MONOLITHIC POWER SYSTEMS INC	0.01 US6098391054
UK. GILT 4.00% 22/10/2031	0.01 GB00BPSNBF73
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.01 US912810RV26
UNUM GRP. 6.00% 15/06/2054	0.01 US91529YAT38
MANAWA ENERGY LTD	0.01 NZTPXE0001S5
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.01 US91282CHJ36
SUNCORP-METWAY FRN 24/05/2027	0.01 AU3FN0083135
COMCAST 1.50% 15/2/2031	0.01 US20030NDN84
FUTURES MARGIN-NZD	0.01
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.01 JP1201081914
SUMITOMO REALTY & DEVELOPMENT CO	0.01 JP3409000001
VIER GAS TRANSPOR 4.625% 26/9/2032	0.01 XS2535725159
MACQUARIE BANK FRN 20/02/2035	0.01 AU3FN0090262
BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033	0.01 IT0005518128

US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.01 US91282CGS44
CONT. WIND 6.00% 28/2/2033USD100000	0.01 US212168AA64
SINGAPORE GOV. BD 3.375% 01/09/2033	0.01 SG3261987691
CHARTER COMMS. OP 6.484% 23/10/2045	0.01 US161175BA14
REXEL SA	0.01 FR0010451203
DELTA AIR LINES 2 3.625% 30/07/2027029 USD AA	0.01 US24736XAA63
EDISON INTL.	0.01 US2810201077
ABN AMRO BANK F2V 21/09/203300000 305	0.01 XS2637967139
BANQUE FEDERATIVE DU FRN 24/05/2027	0.01 AU3FN0088043
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.01 AU3FN0084224
CREDIT AGRICOLE F2V 28/08/2033	0.01 FR001400KDS4
OLYMPUS 2025-1 TST. 1 A1L FRN 10/10/2056	0.01 AU3FN0095428
MIZUHO BANK LTD/SYDN FRN 19/05/2028	0.01 AU3FN0095816
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.01 GB0005405286
INDL. BANK OF KOREA FRN 27/02/2030	0.01 AU3FN0096152
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.01 US912810QW18
ACHMEA F2V 02/11/2044	0.01 XS2809859536
TARGET CORPORATION	0.01 US87612E1064
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.01 FR0013234333
UNITEDHEALTH GRP. 2.90% 15/5/2050	0.01 US91324PDZ27
UNUMPROVIDENT CORPORATION	0.01 US91529Y1064
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026	0.01 US912828Y958
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.01 CA135087L930
SPAIN GOV. BD. 1.40% 30/07/2028	0.01 ES00000012B88
GS. GRP. F2F 10/8/2026	0.01 US38145GAM24
UK. GILT 4.25% 07/03/2036	0.01 GB0032452392
LOGICOR FINC. SARL 2.75% 15/01/2030	0.01 XS2102293029
US. TSY. NOTE/BON 2.875% 15/11/2046	0.01 US912810RU43
INS. AUSTRALIA GRP. FRN 15/06/2037	0.01 AU3FN0096251
OLD DOMINION FREIGHT LINE INC	0.01 US6795801009
ENBW INTL. FIN. 4.30% 23/5/2034	0.01 XS2722717555
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.01 DE0001102499
VIENNA INSURANCE GRP AGW 4.87% 15/JUN/2042	0.01 AT0000A2XST0
UK. GILT 0.625% 31/7/2035	0.01 GB00BMGR2916
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.01 JP1201401C92
HUNTINGTON BANCSHARES INC	0.01 US4461501045
NEXT PLC	0.01 GB0032089863
BANK OF AMERICA F2F 7/2/2030	0.01 US06051GHQ55
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.01 DE0001102465
ENBW INTL. FIN. 3.85% 23/05/2030/05/2030 EUR1000 32	0.01 XS2722717472
BRIDGESTONE CORP	0.01 JP3830800003
MOTABILITY OPERATI 4.00% 17/01/2030	0.01 XS2838537566
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.01 FR0010371401
TOYOTA MOTOR CREDI 3.85% 24/07/2030EUR100000 639	0.01 XS2655865546
SPAIN GOV. BD. 6.00% 31/01/2029	0.01 ES00000011868
MARS 2.375% 16/07/204044A	0.01 US571676AN55
DEUTSCHE BOERSE 3.875% 28/9/2033	0.01 DE000A351ZT4
US. TSY. NOTE/BON 2.875% 15/05/2043	0.01 US912810RB61
AMERICAN TOWER 4.125% 16/05/2027CURR SEC	0.01 XS2622275886
HUNTINGTON BANCSHARE F2F 02/02/2035	0.01 US446150BD56
VERIZON COMMS. 4.125% 16/03/2027	0.01 US92343VDY74
DAIMLER TRUCK FIN 5.125% 25/09/2027	0.01 US233853AY62
US. TSY. NOTE/BON 2.875% 15/8/2045	0.01 US912810RN00
NYKREDIT REALKREDIT F2V 29/12/2032032 EUR100000 1	0.01 DK0030507694
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.01 AU0000075681
VIER GAS TRANSPORT 4.00% 26/09/202700000 4 REGS	0.01 XS2535724772
ICELAND GOV. INTL. 3.50% 21/03/2034	0.01 XS2788435050
VERIZON COMMUNICATIONS 2.5% 08/APR/2031	0.01 XS1979281158
ROBERT BOSCH 3.625% 2/6/203000000 2	0.01 XS2629468278
ALD 3.875% 22/02/2027	0.01 FR001400O457
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.01 US912810PX00

WESTERN POWER DIS 3.949% 20/9/2032	0.01 XS2528341766
RIO TINTO PLC ORD	0.01 GB0007188757
EUROGRID 3.598% 01/02/2029	0.01 XS2756341314
ITALY BUONI POLIEN 4.50% 1/3/2026	0.01 IT0004644735
TENNET HLDG. TENNET HLDG. F2V PERP	0.01 XS2783649176
DEUTSCHE BAHN FIN GMBH 3.87% 13/OCT/2042	0.01 XS2541394750
WESTERN POWER DIST 3.53% 20/9/2028	0.01 XS2528341501
CREDIT AGRICOLE F2F 23/1/2031	0.01 FR001400RMM3
NIKE INC CL B	0.01 US6541061031
STATKRAFT 3.125% 13/12/2026	0.01 XS2723597923
AMPRION 3.45% 22/09/2027EGS	0.01 DE000A30VPL3
ZF EUR. FIN. 6.125% 13/03/2029EUR100000 7	0.01 XS2681541327
ING GROEP F2V 26/08/2035	0.01 XS2886191589
SUZANO AUSTRIA 6.00% 15/01/2029	0.01 US86964WAF95
ORSTED AS F2V 14/03/3024	0.01 XS2778385240
TELSTRA CORPORATION LIMITED	0.01 AU000000TLS2
ENGIE 4.50% 06/09/2042	0.01 FR001400KHI6
BILIBILI INC	0.01 US0900401060
SWISSCOM FIN. 3.50% 29/11/2031	0.01 XS2827696035
ITALY BUONI POLIEN 3.85% 1/7/2034	0.01 IT0005584856
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.01 BE0390128917
US. TSY. NOTE/BON 3.125% 15/2/2043	0.01 US912810QZ49
IDEMITSU KOSAN CO LTD	0.01 JP3142500002
BARRY CALLEBAUT SE 4.25% 19/08/2031	0.01 BE6360449621
PRYSMIAN 3.625% 28/11/2028	0.01 XS2948435743
NBN 3.75% 22/3/2034	0.01 XS2788379472
LENDFLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.01 XS1418635337
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.01 AU000000VCX7
JAPANESE YEN	0.01
SOGECAP SOGECAP F2V PERP	0.01 FR0012383982
BARRY CALLEBAUT SE 4.00% 14/06/2029	0.01 BE6352800765
TRATON FINANCE LUX 3.75% 14/01/2031	0.01 DE000A3L69Y6
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.01 US969457CN88
SWISS RE SUBORDINATE F2V 26/03/2033	0.01 XS3025207807
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.01 US91324PFM95
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.01 XS1960678255
ITM ENTREPRISES S 4.125% 29/01/2030	0.01 FR001400WTD7
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.01 BE0000291972
NORSK HYDRO 3.625% 23/01/2032	0.01 XS2969693113
IPSEN 3.875% 25/03/2032	0.01 FR001400YD27
CREDIT AGRICOLE IT 3.25% 15/02/2034/2034	0.01 IT0005631491
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.01 BE0000347568
SPAIN GOV. BD. 3.25% 30/4/2034	0.01 ES0000012M85
SUMITOMO MITSUI F 3.318% 07/10/2031	0.01 XS2903312002
TEREGA 4.00% 17/09/2034	0.01 FR001400SGZ5
CONTOURGLOBAL POWE 5.00% 28/02/2030	0.01 XS2988562554
MARS 5.65% 01/05/2045	0.01 US571676BB09
DKK BNP PARIBAS A/C	0.01
INTEL 4.10% 11/5/2047	0.01 US458140AY68
SOUTHERN GAS NETWO 3.50% 16/10/2030	0.01 XS2914661843
KKR AND CO INC	0.01 US48251W1045
ALSTOM SA	0.01 FR0010220475
TDF INFRA. SASU 4.125% 23/10/2031/10/2031	0.01 FR001400TG54
KROGER 5.00% 15/09/2034	0.01 US501044DV05
GSK CAP. 3.125% 28/11/20320000 2	0.01 XS2553817763
ITALY BUONI POLIEN 3.85% 15/12/2029	0.01 IT0005519787
BPCE SA FRN 23/10/2029	0.01 AU3FN0092797
IBERDROLA FINANZAS 3.00% 30/09/2031	0.01 XS2909822194
RELX FIN. 3.375% 20/3/2033	0.01 XS2779010300
SPAIN GOV. BD. 1.30% 31/10/2026	0.01 ES00000128H5
BOOKING HLDGS. 3.50% 1/3/2029	0.01 XS2776511060
LOUIS DREYFUS FIN. 3.50% 22/10/2031S 22/10/31	0.01 XS2923451194
EUR100000 REGS	
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.01 DE0001102481

ITALY BUONI POLIEN 4.75% 01/09/2028	0.01 IT0004889033
UK. GILT 4.50% 7/3/2035	0.01 GB00BT7J0027
PROLOGIS INTL. FN 3.125% 01/06/2031MTN 01/06/2031	0.01 XS2485265214
EUR100000	
UPM-KYMMENE 2.25% 23/05/20293 REGS	0.01 XS2478685931
JOHNSON & JOHNSON 3.35% 26/02/2037	0.01 XS3005214799
COMMERZBANK F2V 05/12/203000 956	0.01 DE000CZ45V25
VINCI SA	0.01 FR0000125486
ENEL SPA	0.01 IT0003128367
NETHERLANDS GOV. B 3.75% 15/01/2042	0.01 NL0009446418
SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS	0.01 XS2156510021
MITSUI FUDOSAN CO	0.01 JP3893200000
ENGIE 4.25% 6/3/2044	0.01 FR0014000JE3
MEDTRONIC 4.15% 15/10/2053	0.01 XS2834368453
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.01 DE0001102408
TANGER INC	0.01 US8754651060
BUNDESobligation 0.00% 09/10/2026	0.01 DE0001141844
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.01 JP1201821NA5
DSM 3.375% 25/02/2036	0.01 XS3009012637
ITALY BUONI POLIEN 0.95% 15/9/2027	0.01 IT0005416570
ITALY BUONI POLIEN 3.35% 01/03/2035	0.01 IT0005358806
ITALY BUONI POLIEN 5.00% 01/08/2039	0.01 IT0004286966
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.01 US912810RK60
ALLIANDER NV 3.00% 07/10/2034	0.01 XS2913310095
IQVIA 6.25% 01/02/2029	0.01 US46266TAF57
CARGILL 2.125% 10/11/2031	0.01 US141781BS20
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.01 XS2225207468
UK. GILT 4.25% 07/09/2039	0.01 GB00B3KJDS62
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.01 DE0001102507
GEN. MOTORS FINL. 4.90% 06/10/2029	0.01 US37045XEZ50
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.01 JP1201451D66
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.01 US655844CU03
ITALY BUONI POLIEN 4.20% 01/03/2034	0.01 IT0005560948
WP CAREY 3.70% 19/11/2034	0.01 XS2941598786
AMPRION 3.85% 27/08/2039	0.01 DE000A383QR0
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.01 US83368TBQ04
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.01 IT0005422891
SPAIN GOV. BD. 3.50% 31/5/2029	0.01 ES0000012M51
CANADIAN DOLLAR	0.01
VICINITY CENTRES	0.01 AU000000VCX7
BECTON DICKINSON AND COMPANY	0.01 US0758871091
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.01 US912810RX81
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.01 US912810RY64
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.01 JP1201471DC6
COMPASS GROUP ORD	0.01 GB00BD6K4575
ITC HOLDINGS CORP 5.65% 09/05/2034	0.01 US465685AT20
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.01 JP1201731L76
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.01 FR001400FTH3
ENEL FIN. INTL. 4.25% 15/6/2025	0.01 USN30707AN87
TOKAI HOLDINGS CORP	0.01 JP3552260006
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.01 JP1201881Q46
FIDELITY NATL. INF 2.00% 21/05/20305/2030 EUR1000 SEC	0.01 XS1843435923
NETAPP INC	0.01 US64110D1046
AUSTRALIA GOVERNME 2.75% 21/11/2027	0.01 AU000XCLWAQ1
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.01 DE0001135481
US. TSY. NOTE/BON 4.625% 15/02/2055/2055 USD100 BONDS	0.01 US912810UG12
02/55	
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.01 US299808AH86
TRANSURBAN GRP.	0.01 AU000000TCL6
ILLUMINA 5.80% 12/12/2025	0.01 US452327AN93
SUZUKI MOTOR CORP	0.01 JP3397200001
BLACKSTONE PROPERT 1.75% 12/03/2029	0.01 XS2051670300
APA INFRA. 2.00% 15/07/2030EUR100000 9	0.01 XS2164646304

SEAGATE TECH HLDGS	0.01 IE00BKVD2N49
CHUBB INA HLDGS. 5.00% 15/03/2034	0.01 US171239AK24
CANADIAN GOV. BD. 2.00% 1/12/2051	0.01 CA135087H722
SOUTH COAST BRITIS 4.15% 12/12/205312/12/2053 CAD1	0.01 CA83740TAK30
UK. GILT 3.75% 22/10/2053	0.01 GB00BPCJD997
SINGAPORE GOV. BD. 2.75% 01/03/2046	0.01 SG31A7000004
PLENTI AUTO ABS 2025-1 1 A FRN 12/08/2033A	0.01 AU3FN0093977
HEWLETT PACKARD ENTERPRISE CO	0.01 US42824C1099
HEIMSTADEN BOSTAD 1.00% 13/04/2028	0.01 XS2397252102
UNITED STATES TRE 3.875% 30/09/2029	0.01 US91282CFL00
US. TSY. NOTE/BOND 2.75% 30/06/2025	0.01
UK. GILT 1.25% 22/10/2041	0.01 GB00BJQWYH73
ITALY BUONI POLIEN 6.50% 01/11/2027	0.01 IT0001174611
US. TSY. NOTE/BOND 3.00% 31/10/2025	0.01 US9128285J52
REPUBLIC SERVS. 3.95% 15/5/20282000	0.01 US760759AT74
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.01 DE0001102432
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.01 DE0001135275
ZF FINANCE GMBH 3.75% 21/09/20280000 2	0.01 XS2231331260
NIPPON YUSEN KK NPV	0.01 JP3753000003
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.01 JP1103501J35
SPAIN GOV. BD. 5.75% 30/07/2032	0.01 ES0000012411
US. TSY. NOTE/BON 2.625% 31/01/2026	0.01 US9128286A35
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.01 BE0000357666
UTD. AIRLINES 4.375% 15/04/2026	0.01 US90932LAG23
JPM. CHASE F2F 22/4/2031	0.00 US46647PBL94
UK. GILT 4.25% 07/12/2040	0.00 GB00B6460505
PACIFIC GAS & ELEC 6.15% 01/03/2055	0.00 US694308KV83
INGENIA COMMUNITIES GRP.	0.00 AU000000INA9
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.00
DEMETER INVESTMENTS F2F 8/15/2050	0.00 XS1261170515
MGIC INVESTMENT CORP	0.00 US5528481030
BAXTER INTL. 1.915% 1/2/2027USD1000	0.00 US071813CL19
CHARTER HALL PRIME OFFICE FUND	0.00
TRAVELERS COS INC / THE	0.00 US89417E1091
SPAIN GOV. BD. 1.45% 31/10/2027	0.00 ES0000012A89
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
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00 DE0001135226
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.00 CA135087M276
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.00 US961214DF70
CNH INDL. CAP. 5.50% 12/01/2029	0.00 US12592BAR50
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.00 JP1300711M79
MARRIOTT INTL INCUSD	0.00 US5719032022
TENCENT HLDGS LIMITED	0.00 KYG875721634
HUNTSMAN INTL. 4.50% 01/05/2029	0.00 US44701QBE17
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00 FR0014009062
ZF FINANCE GMBH 2.25% 03/05/2028000 5	0.00 XS2399851901
BANK OF IRELAND GRP. F2V 06/12/2032	0.00 XS2528657567
METRO FINANCE 2024-1 TRUST 1 A FRN 17/09/2030	0.00 AU3FN0090536
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00 CA135087R481
MS. F2F 19/7/2035	0.00 US61747YFT73
NVR INC	0.00 US62944T1051
ILLUMINA 4.65% 09/09/2026	0.00 US452327AQ25
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00 IT0005544082
SPAIN GOV. BD. 1.45% 30-APR-29	0.00 ES0000012E51
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.00 US912810RQ31
CITIGROUP INC F2F 13/02/2035	0.00 US172967PG03
LULULEMON ATHLETIC	0.00 US5500211090
NEW YORK LIFE GLOB 4.55% 28/1/2033USD2000 144A	0.00 US64952WEZ23
COOPERATIEVE RABOB 5.25% 14/09/2027	0.00 XS0827563452
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.00 JP1024571Q21
BANK OF MONTREAL CAD	0.00 CA0636711016

CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.00 US13607HVE97
CELLNEX TELECOM SA	0.00 ES0105066007
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.00 JP1300301940
SEALED AIR 1.573% 15/10/2026D2000	0.00 US81211KAZ30
TARGA RES. 6.50% 15/2/2053	0.00 US87612GAD34
FANNIE MAE POOL 2.50% 01/02/20522 USD CB2804F	0.00 US3140QNDJ87
ITALY BUONI POLIEN 5.75% 01/02/2033	0.00 IT0003256820
HEIMSTADEN BOSTAD 0.75% 06/09/20299	0.00 XS2384269366
CANADIAN GOV. BD. 4.50% 01/11/2025	0.00 CA135087Q806
ITALY BUONI POLIEN 3.80% 01/08/2028	0.00 IT0005548315
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.00 AU3FN0079703
WESTERN MIDSTREAM 6.15% 1/4/2033	0.00 US958667AE72
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.00 JP1201171A43
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.00 US912810RS96
MERCK 5.15% 17/05/2063	0.00 US58933YBN40
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.00
ITALY BUONI POLIEN 3.45% 01/03/2048	0.00 IT0005273013
UK. GILT 4.75% 07/12/2038	0.00 GB00B00NY175
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.00 DE0001102457
UK. GILT 4.375% 31/7/2054	0.00 GB00BPSNBB36
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00 BE0000331406
HCA 5.125% 15/6/2039	0.00 US404119BY43
CARPENTER TECHNOLOGY CORP	0.00 US1442851036
HALLNSTEIN GLASSON HOLDINGS LTD	0.00 NZHLGE000154
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00 DE0001102598
UK. GILT 3.25% 22/1/2044	0.00 GB00B84Z9V04
LEG IMMOBILIEN SE	0.00 DE000LEG1110
SPAIN GOV. BD. 5.15% 31/10/2028	0.00 ES00000124C5
NEXTDC	0.00 AU000000NXT8
SPAIN GOV. BD. 3.90% 30/07/2039	0.00 ES0000012L60
REDZED TRUST SERIES 2024-3 3 A1L FRN 09/03/20560000 A-1-	0.00 AU3FN0092532
L	
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
AIR PROD & CHEMS INC COM USD	0.00 US0091581068
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00 CA135087H235
MITSUBISHI CORP	0.00 JP3898400001
BNP PARIBAS F2V 24/5/2031	0.00 FR0014003N10
TURNERS AUTOMOTIVE GROUP LIMITED	0.00 NZVNL0001S1
UK. GILT 4.25% 7/12/2055	0.00 GB00B06YGN05
SPAIN GOV. BD. 3.45% 31/10/2034	0.00 ES0000012N35
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.00 US05584KAH14
INTEL 4.75% 25/03/2050	0.00 US458140BM12
TENNET HOLDING BV 0.125% 30/11/20320000 18	0.00 XS2262065159
LINDE 1.625% 31/03/2035	0.00 XS2463961677
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00 DE000BU22031
EXELON CORP	0.00 US30161N1019
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00 CA135087P329
HSBC HLDGS. F2F 11/8/2028	0.00 US404280DG12
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00 US912810PU60
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.00 JP1201301B94
AFLAC INC	0.00 US0010551028
FIFTH THIRD BANCORP	0.00 US3167731005
TENNET HLDG. 0.875% 16/06/20350000 23	0.00 XS2406569579
UTD. UTLS. GRP.	0.00 GB00B39J2M42
TOWER LIMITED	0.00 NZTWRE0011S2
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.00
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00 JP1201831P14
VIACOM 6.875% 30/04/2036	0.00 US925524AX89
BUNDESOBLIGATION 2.10% 12/04/2029.01 .189	0.00 DE000BU25026
MEITEC CORPORATION NPV	0.00 JP3919200000
GOODMAN US FIN. S 5.125% 07/10/2034	0.00 USU38277AC05
CSX CORP COM	0.00 US1264081035

INDO RUPIAH	0.00
ITALY BUONI POLIEN 2.00% 1/2/2028	0.00 IT0005323032
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
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00 AU000XCLWAI8
CITIZENS FINANCIAL GROUP INC	0.00 US1746101054
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.00 JP1201761M45
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.00 US24422EXB00
PROSUS NV	0.00 NL0013654783
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00 JP1300361C33
NATIONAL AUSTRALIA BANK LIMITED	0.00 AU000000NAB4
SANFORD LTD	0.00 NZSANE0001S0
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00 FR0013404969
PUMA SERIES 2024-1 1 A FRN 23/09/2055	0.00 AU3FN0085999
LLOYDS BANKING GRP. VAR 31/08/2033	0.00 AU3CB0302115
ITALY BUONI POLIEN 2.95% 01/09/2038	0.00 IT0005321325
UK. GILT 2.00% 7/9/2025	0.00 GB00BTHH2R79
FUT JUN 25 LIF LONG GILT	0.00
ATHORA HOLDING LT 6.625% 16/6/2028	0.00 XS2628821790
DOORDASH INC	0.00 US25809K1051
TOYOTA INDUSTRIES CORPORATION	0.00 JP3634600005
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00 JP1201511EC7
SANRIO CO LTD NPV	0.00 JP3343200006
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00 ES0000012L52
APOLLO GLOBAL MANA COM	0.00 US03769M1062
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.00 XS2264978623
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
EDP S.A EUR1(REGD)	0.00 PTEDPOAM0009
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.00 DE0001102614
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00 JP1300751N79
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00 DE0001102440
FISERV 5.15% 15/03/2027	0.00 US337738BJ60
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00 CA135087E679
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.00 AU3TB0000135
PURE STORAGE INC	0.00 US74624M1027
AMERICAN ELECTRIC POWER COMPANY INC	0.00 US0255371017
ENEL FIN. INTL. 4.25% 15/6/20256/2025	0.00 US29278GAV05
NIPPON PROLOGIS REIT INC	0.00 JP3047550003
BARCLAYS FRN 25/02/2029	0.00 US06738ECX13
UK. GILT 3.75% 22/07/2052	0.00 GB00B6RNH572
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00 ES0000012I32
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.00 US11135EAA29
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.00 US35805BAC28
MALAYAN BANKING BHD	0.00 MYL11550O000
HUB24 LIMITED ORDINARY FULLY PAID	0.00 AU000000HUB4
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.00 JP1300281845
BROOKLYN UNION GA 6.415% 18/07/2054	0.00 US114259AY07
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00 IT0005274805
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00 US912810RT79
NGK INSULATORS LTD	0.00 JP3695200000
LLOYDS BANKING GROUP PLC	0.00 GB0008706128
FREEPORT MCMORAN INC	0.00 US35671D8570
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00 ES0000012J15
UK. GILT 4.00% 22/1/2060	0.00 GB00B54QLM75
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00 NL0012171458
VOLVO TSY. 2.625% 20/2/2026	0.00 XS2534276717
CAP. ONE FINL. F2F 08/06/2029	0.00 US14040HCZ64
FUT JUN 25 U.S. T-BONDS	0.00
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.00 US53079EBN31
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00 IT0005340929

US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00 US912810QA97
ALLSTATE CORP	0.00 US0200021014
NEXANS SA	0.00 FR0000044448
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00 IT0005413171
FANNIE MAE POOL 4.50% 1/11/2052	0.00 US31418EKT63
ACADIA REALTY TRUST	0.00 US0042391096
ENT. PRODS. OPERAT 2.80% 31/01/2030	0.00 US29379VBX01
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
MONOTARO CO LTD	0.00 JP3922950005
US. TSY. NOTE/BOND 2.75% 31/8/2025	0.00 US9128284Z04
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00 JP1300331A99
SUN HUNG KAI PROPERTY HKD	0.00 HK0016000132
RAIFFEISEN BANK INTL F2F 31/05/20302030 EUR100000 REGS	0.00 XS2826609971
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.00 JP1300811Q17
DANONE	0.00 FR0000120644
SOUTHERN CALIFORNI 5.25% 15/03/2030	0.00 US842400JJ35
YOKOGAWA ELECTRIC JPY	0.00 JP3955000009
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00 IT0005402117
INTEL CORP 4.90% 05/08/2052	0.00 US458140CB48
LABORATORY CORP OF 4.80% 01/10/20342034	0.00 US50540RBB78
JPM CCP EUR BROKER ACCOUNT	0.00
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.00 FR0010171975
MONSTER BEVERAGE SHS ORD	0.00 US61174X1090
SPAIN GOV. BD. 2.80% 31/5/2026	0.00 ES0000012L29
AIRBNB INC	0.00 US0090661010
CANADIAN GOV. BD. 0.50% 1/09/2025	0.00 CA135087K940
KEYCORP	0.00 US4932671088
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.00 AU000XCLWAU3
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00 JP1300621K47
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
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00 ES0000012729
CRH PLC LONDON LISTING	0.00 IE0001827041
REGAL REXNORD CORP 6.05% 15/02/2026	0.00 US758750AL75
UK. GILT 4.25% 07/12/2046	0.00 GB00B128DP45
INTERCONTINENTAL H 3.75% 14/8/2025	0.00 XS1275957121
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655% 22/08/2028	0.00 US74977SDR04
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00 JP1201691K75
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00 AU3TB0000150
JPM. CHASE F2F 22/7/2035	0.00 US46647PEK84
NORFOLK SOUTHERN CORP USD	0.00 US6558441084
US. TSY. NOTE/BON 1.375% 31/8/2026	0.00 US912828YD60
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00 AU000XCLWAX7
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00 US912828YX25
SWISSQUOTE GROUP HOLDING SA	0.00 CH0010675863
GEN. MOTORS 5.20% 1/4/2045	0.00 US37045VAJ98
TOURISM HOLDINGS LTD	0.00 NZHELE0001S9
MBANK SA F2F 27/09/2030	0.00 XS2907137736
WORKDAY INC	0.00 US98138H1014
JOHNSON CONTROLS INTERNATIONAL PLC	0.00 IE00BY7QL619
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00 NL0011819040
QPH FIN. PTY 2.30% 29/7/2027	0.00 AU3CB0273365
DANSKE BANK FRN 10/04/2027	0.00 XS2798276270
FANNIE MAE POOL 3.00% 01-04-2052	0.00 US31418ECCR99
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00 FR0013257524
MITSUBISHI HEAVY INDUSTRIES LTD	0.00 JP3900000005
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00 DE0001102549
BANK OF NOVA SCOTIA CAD	0.00 CA0641491075

STEEL DYNAMICS INC	0.00 US8581191009
ITOCHU CORP JPY	0.00 JP3143600009
PINNACLE WEST CAPITAL CORP	0.00 US7234841010
ASPEN GROUP LTD/AUSTRALIA	0.00 AU000000APZ8
VOLVO TSY. 3.125% 08/09/2026	0.00 XS2760218185
JAPAN GOV. TWENTY 2.00% 20/12/2025	0.00 JP1200841615
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00 JP1201781MA3
NATL. AUSTRALIA BANK F2F 03/08/2032	0.00 AU3CB0291284
STIFEL FINANCIAL COM USD0.15	0.00 US8606301021
T-MOBILE USA 5.75% 15/01/2034	0.00 US87264ADC62
SPAIN GOV. BD. 0.80% 30/07/2027	0.00 ES0000012G26
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00 DE0001102531
SPAIN GOV. BD. 2.55% 31/10/2032	0.00 ES0000012K61
AGI FIN. PTY FRN 10/7/2030	0.00 AU3FN0079372
TECHNOLOGY ONE LIMITED	0.00 AU000000TNE8
UK. GILT 1.75% 22-JUL-57	0.00 GB00BD0XH204
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00 JP1201791N14
ONCOR ELEC. DELIVE 4.55% 15/09/2032/2032 USD2000	0.00 US68233JCK88
WESFARMERS LIMITED	0.00 AU000000WES1
NEWCASTLE GREATER MU FRN 14/02/2029	0.00 AU3FN0085023
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.00 AU0000013740
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00 JP1201771M76
MERLIN PROPERTIES SOCIMI SA	0.00 ES0105025003
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.00 JP1300351B93
US BANCORP F2F 12/6/2034	0.00 US91159HJN17
BANCO SANTANDER FRN 23/01/2029	0.00 AU3FN0084307
CREDIT AGRICOLE FRN 01/06/2028	0.00 AU3FN0078515
SCENTRE GRP. TST. 1 FRN 10/09/2054	0.00 AU3FN0091567
UK. GILT 4.00% 22/10/2063	0.00 GB00BMF9LF76
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00 JP1300781P48
SKYWORKS SOLUTION 1.80% 01/06/2026	0.00 US83088MAK80
DANSKE BANK F2V 13/4/2027	0.00 XS2586741543
Outstanding Settlement Receipts - CHF	0.00
SPAIN GOV. BD. 0.70% 30/04/2032	0.00 ES0000012K20
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00 JP1300801PA2
GENERAL MOTORS CO	0.00 US37045V1008
UBS AG/AUSTRALIA FRN 24/11/2026	0.00 AU3FN0083150
ABBVIE 4.50% 14/05/2035	0.00 US00287YAR09
TRITON BOND TRUST 2024-1 IN 2 A2 FRN 17/05/2056	0.00 AU3FN0089215
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.00 AU3FN0055687
MITSUI MINING AND SMELTING CO LTD	0.00 JP3888400003
NBN 4.75% 28/09/2026	0.00 AU3CB0292597
DBS BANK FRN 16/08/2027	0.00 AU3FN0080313
COOPERATIEVE RABOBAN FRN 22/05/2026	0.00 AU3FN0078150
NEWCASTLE GREATER MU FRN 21/01/2030	0.00 AU3FN0094827
CANADIAN IMPERIAL BA FRN 21/04/2026	0.00 AU3FN0077574
UTD. O/SEAS. BANK SY FRN 16/03/202626	0.00 AU3FN0076170
INS. AUSTRALIA GRP. FRN 15/06/2045	0.00 AU3FN0047544
HIMS & HERS HEALTH ORD SHS CLASS A	0.00 US4330001060
BARCLAYS PLC FRN 20/05/2027	0.00 AU3FN0060448
ETSA UTILITIES FI 4.612% 27/03/2028	0.00 AU3CB0320075
JOHN DEERE FINL. 4.90% 28/07/2025	0.00 AU3CB0291078
NSW ELECTRICITY NETW FRN 11/03/2055	0.00 AU3FN0096392
TRITON TST. 2025-1 IN RESPE 1 A2 FRN 12/03/2057UD500000	0.00 AU3FN0095543
A2	
AGNICO EAGLE MINES	0.00 CA0084741085
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00 IT0004923998
AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000	0.00 AU3CB0233856
HCA 3.375% 15/03/2029	0.00 US404119CJ66
AUSTRALIA GOVERNME 0.25% 21/11/2025	0.00 AU0000095457
VICTORIA POWER NETWO FRN 21/04/2026	0.00 AU3FN0059994
METROPOLITAN LIFE GB FRN 01/12/2025	0.00 AU3FN0057451
PACCAR FINL. PTY 4.05% 02/06/2025	0.00 AU3CB0289932
DBNGP FIN. PTY 4.225% 28/05/2025	0.00 AU3CB0253417
NBN 4.20% 14/04/20274/2027	0.00 AU3CB0288397

UNIVERSITY OF SYDN 3.75% 28/8/2025	0.00 AU3CB0232288
NSW PORTS FINANCE 5.042% 19/09/2031	0.00 AU3CB0313591
WOOLWORTHS GRP. 1.85% 20/5/2025	0.00 AU3CB0272219
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00 JP1300321A34
VICINITY CENTRES T 2.60% 27/06/2025	0.00 AU3CB0264505
INCITEC PIVOT 4.30% 18/03/2026	0.00 AU3CB0261576
AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000	0.00 AU300ENL0021
REALTY INCOME CORPORATION	0.00 US7561091049
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00 JP1201841P46
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.00 AU3FN0082194
DEXUS FIN. PTY 4.25% 11/05/2027	0.00 AU3CB0244168
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00 NL0000102234
MEDTRONIC GLOBAL 1.375% 15/10/2040/10/2040	0.00 XS2238792332
EUR100000	
ORIGIN ENERGY FIN. 5.35% 26/09/2031	0.00 AU3CB0313625
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00 JP1300691M16
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00 IT0005383309
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.00 DK0030506886
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.00 AU3CB0242139
MOTABILITY OPERAT 2.125% 18/1/2042	0.00 XS2431784441
BRISBANE AIRPORT P 3.10% 30/6/2026	0.00 AU3CB0272847
SHOWA DENKO KK JPY50	0.00 JP3368000000
CANADIAN GOV. 0.50% 01/12/20303	0.00 CA135087L443
HCA 5.45% 15/09/2034	0.00 US404121AK12
AMERICAN TOWER 5.25% 15/7/2028	0.00 US03027XCC20
PPG INDS. 1.20% 15/03/2026	0.00 US693506BU04
SHINHAN BANK 5.00% 30/08/2028	0.00 AU3CB0256113
KIMCO REALTY OP 1.90% 01/03/2028	0.00 US49446RAX70
CHARTER HALL GROUP	0.00 AU000000CHCO
ARTHUR J GALLAGHER 5.15% 15/02/2035	0.00 US04316JAN90
KOMMUNALBANKEN 3.40% 24/07/2028	0.00 AU3CB0250132
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00 FR0010870956
INTERNATIONAL BANK 3.30% 14/08/2028	0.00 AU3CB0250652
FASTENAL CO	0.00 US3119001044
UK. GILT 3.50% 22/07/2068	0.00 GB00BBJNQY21
BANQUE FEDERATIVE 1.875% 18/06/202918/06/2029	0.00 FR0013425162
EUR100000 487	
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00 JP1201811N77
SYSCO CORPORATION COM	0.00 US8718291078
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00 IT0005508590
NESTLE HLDGS. 5.25% 13/3/2026	0.00 USU64106CD47
INDITEX	0.00 ES0148396007
SPAIN GOV. BD. 5.90% 30/07/2026	0.00
ELI LILLY 4.875% 27/02/2053D1000	0.00 US532457CG18
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00 AU3CB0239754
QBE INSURANCE GROUP F2V 17/06/2046	0.00 XS1423722823
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00 AU3CB0268548
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00 FR0013515806
PORTLAND GEN. ELEC.	0.00 US7365088472
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00 IT0005580094
UK. GILT 1.75% 22/1/2049	0.00 GB00BFWFPP71
ANALOG DEVICES INC 1.7% 01/OCT/2028	0.00 US032654AU97
BARCLAYS 4.836% 09/05/2028	0.00 US06738EAW57
CANADIAN IMP BANK COM NPV	0.00 CA1360691010
ITALY BUONI POLIEN 3.45% 15/07/2031	0.00 IT0005595803
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00 IT0005403396
AEGON F2F 11/04/2048	0.00 US007924AJ23
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00 IT0005365165
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00 IT0005500068
CANADIAN NATL RAILWAY CO	0.00 CA1363751027
3I GROUP PLC	0.00 GB00B1YW4409
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00 NL0015001DQ7
INVESTOR AB SER B NPV	0.00 SE0015811963
AGI FINANCE PTY L 2.119% 24/06/2027	0.00 AU3CB0281145

ITALY BUONI POLIEN 2.00% 1/12/2025	0.00 IT0005127086
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00 DE000BU2D004
CARGILL 4.76% 23/11/2045	0.00 US141781BF09
RECKITT BENCKISER GROUP PLC	0.00 GB00B24CGK77
CENTURIA INDUSTRIAL REIT	0.00 AU000000CIP0
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00 AU0000047003
ABBVIE 5.20% 15/03/2035	0.00 US00287YEA38
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00 NL0015001XZ6
AUTO TRADER GROUP PLC	0.00 GB00BVYVFW23
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00 AU3CB0275253
FUTURE MARGINS-USD	0.00
NATL. GRID	0.00 GB00BDR05C01
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00 JP1201751M13
HCA 5.50% 01/03/2032	0.00 US404119DA49
HCA 5.75% 01/03/2035	0.00 US404119DB22
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00 JP1201461D98
BUONI POLIENNALI D 1.25% 01/12/20260 REGS	0.00 IT0005210650
NETSTREIT CORP	0.00 US64119V3033
OTIS WORLDWIDE 5.125% 19/11/2031	0.00 US68902VAR87
UNITED KINGDOM GI 0.625% 07/06/2025	0.00 GB00BK5CVX03
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00 US853254CG39
SKANDINAVISKA ENSK 3.70% 9/6/2025	0.00 USW8454EAR90
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00 JP1201711L13
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.00 AU0000087454
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.00 JP1201231AC0
HCA 5.25% 01/03/2030	0.00 US404119CZ09
UK. GILT 4.25% 12/7/2049	0.00 GB00B39R3707
UK. GILT 4.375% 31/01/2040	0.00 GB00BQC82D08
HEATHROW FNDG. 4.15% 11/10/2028	0.00 XS1891780691
AT&T INC 2.9% 04/DEC/2026	0.00 XS1879223565
DEUTSCHE BANK AG (REG)	0.00 DE0005140008
CHARTER COMMS. OPE 5.75% 1/4/2048	0.00 US161175BN35
JAPAN EXCHANGE GROUP INC	0.00 JP3183200009
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00 US694308HR19
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00 JP1201671K12
AMETEK INC	0.00 US0311001004
ELECTRANET PTY L 2.4737% 15/12/2028	0.00 AU3CB0283034
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00 BE0000341504
DOMINION ENERGY INC	0.00 US25746U1097
KITE REALTY GROUP COM	0.00 US49803T3005
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00 JP1201281B64
CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029	0.00 XS2022084367
EUR1000	
BERRY GBL. 5.50% 15/04/2028	0.00 US08576PAL58
CANADIAN GOV. 1.50% 01/12/2031	0.00 CA135087N266
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00 DE0001135325
ITALY BUONI POLIEN 4.30% 01/10/2054	0.00 IT0005611741
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00 US65339KBW99
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.00 US06051GKD06
DEUTSCHE BANK AG/NEW F2F 14/7/2026	0.00 US25160PAJ66
DWPF FIN. PTY 1.90% 04/08/2028	0.00 AU3CB0282010
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.00 AU3FN0081790
UK. GILT 1.50% 7/22/2047	0.00 GB00BDCHBW80
MEDTRONIC GLOBAL HLDGS S C A 1.75% GTD SNR NTS	0.00 XS2020671157
02/07/2049 EUR1000 SEC	
NITERRA CO LTD	0.00 JP3738600000
VERIZON COMMS. 5.50% 23/02/2054	0.00 US92343VGVW81
BASF SE	0.00 DE000BASF111
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
AMERICAN EXPRESS F2F 30/01/2036	0.00 US025816DZ98
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00 JP1400131L54
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
FAST RETAILING CO LTD	0.00 JP3802300008
ORACLE 4.50% 6/5/2028	0.00 US68389XCM56
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00 AU3FN0080883
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00 IT0005494239
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00 IT0005445306
YUM! BRANDS INC	0.00 US9884981013
COMCAST 5.35% 15/11/2027	0.00 US20030NEA54
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
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00 NL0000102317
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00 JP1201501E99
NATL. STORAGE REIT	0.00 AU000000NSR2
Income Due - AUD	0.00
BAXTER INTL. 3.132% 1/12/2051	0.00 US071813CV90
NSW ELECTRICITY N 2.543% 23/9/2030	0.00 AU3CB0274645
FURUKAWA ELECTRIC NPV	0.00 JP3827200001
TESCO ORD	0.00 GB00BLGZ9862
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00 IT0005467482
HOMEKO DAILY NEEDS REIT	0.00 AU0000113136
NEXTERA ENERGY CAP 4.85% 04/02/2028	0.00 US65339KDG22
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00 JP1201741LA9
COX COMMS. 2.95% 1/10/2050	0.00 US224044CM71
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00 JP1201851P76
US. TSY. NOTE/BON 2.625% 31/12/2025	0.00 US9128285T35
SPAIN GOV. BD. 0.60% 31/10/2029	0.00 ES0000012F43
VOLVO AB - B	0.00 SE0000115446
HCA 5.25% 15/04/2025	0.00 US404119BQ19
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00 DE0001135366
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00 JP13002918A0
ACCTON TECHNOLOGY CORPORATION	0.00 TW0002345006
THE LINK REAL ESTATE INVESTMENT TRUST	0.00 HK0823032773
UK. GILT 1.625% 10/22/2054	0.00 GB00BJLR0J16
KENVUE INC	0.00 US49177J1025
GLENCORE PLC	0.00 JE00B4T3BW64
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00 BE0000335449
HYATT HOTELS CORP-CL A	0.00 US4485791028
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00 AU000XCLWAR9
UK. GILT 6.00% 07/12/2028	0.00 GB0002404191
DSV FIN. 3.125% 06/11/2028	0.00 XS2932831923
SPAIN GOV. BD. 2.70% 31/10/2048	0.00 ES0000012B47
CROWN CASTLE INTL CORP	0.00 US22822V1017
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00 CA135087J397
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00 AU000XCLWAG2
SOFTBANK GROUP CORP	0.00 JP3436100006
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00 IT0005345183
MERCEDES-BENZ GROUP AG	0.00 DE0007100000
JAPAN GOV. THIRTY 2.20% 20/06/2054	0.00 JP1300831Q70
SALUTE SERIES 2024-1 1 A FRN 15/06/2056	0.00 AU3FN0086344
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
INTEL 3.25% 15/11/2049	0.00 US458140BJ82
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00 JP1300611K15
BPCE 5.25% 22/10/2030	0.00 FR001400WKF1
ZIMMER BIOMET HLDG 3.55% 20/03/2030	0.00 US98956PAT93
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00 IT0005170839
HONDA MOTOR CO LTD	0.00 JP3854600008
VIACOM 4.375% 15/3/2043	0.00 US92553PAP71
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00 US912810FP85
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00 JP1400151N57
DSV FINANCE BV 2.875% 06/11/2026	0.00 XS2932831766

ENGIE	0.00	FR0010208488
BUONI POLIENNALI D 0.95% 01/12/2031	0.00	IT0005449969
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00	CA135087F825
COGNIZANT TECH SOLUTIONS A	0.00	US1924461023
CREDIT AGRICOLE F2F 09/01/2029	0.00	US22536PAP62
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00	JP1400121K57
XCEL ENERGY INC	0.00	US98389B1008
BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026	0.00	IT0005454241
GEN. MOTORS FINL. 5.80% 07/01/2029	0.00	US37045XEN21
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00	JP1201531F68
BNP PARIBAS FRN 24/02/2028	0.00	FR0014008M24
SEVEN AND I HOLDINGS NPV	0.00	JP3422950000
ITALY BUONI POLIEN 3.45% 1/3/2048	0.00	IT0005273013
TAKEDA PHARMACEUTICAL CO LTD	0.00	JP3463000004
DEUTSCHE POST AG	0.00	DE0005552004
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
W R BERKLEY 3.15% 30/09/2061	0.00	US084423AW21
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000	0.00	XS2434710799
40		
IDEX 4.95% 01/09/2029	0.00	US45167RAJ32
CORTEVA INC	0.00	US22052L1044
STANDARD CHARTERED F2V 16/11/2028	0.00	USG84228FL77
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00	NL0012818504
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00	BE0000345547
COOPERATIEVE RABOBAN F2V 24/09/2026	0.00	US74977SDJ87
CDW CDW FIN. 5.10% 01/03/2030	0.00	US12513GBK40
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00	BE0000352618
ROSS STORES INC	0.00	US7782961038
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
ORION OYJ	0.00	FI0009014377
RYMAN HOSPITALITY PROPERTIES INC	0.00	US78377T1079
CANADIAN GOV. 1.75% 01/12/2053	0.00	CA135087M680
CHARTER COMMS. OP 6.384% 10/23/2035	0.00	US161175A273
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00	NL0013552060
DSV A/S	0.00	DK0060079531
DAIIICHI SANKYO COMPANY LIMITED	0.00	JP3475350009
APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055	0.00	AU3FN0086559
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00	IT0005377152
TENNESSEE GAS PIPE 2.90% 1/3/2030030 USD2000 144A	0.00	US880451A224
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00	DE0001135085
ENEL FIN. INTL. 1.875% 12/7/2028	0.00	USN30706VD93
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
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00	IT0005433195
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.00	JP12011419C6
HALEON PLC	0.00	GB00BMX86B70
ACCENTURE CAPITAL 4.50% 04/10/2034	0.00	US00440KAD54
BUONI POLIENNALI DEL TES 3.25% 01/MAR/2038	0.00	IT0005496770
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00	IT0005083057
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00	JP1201661JA3
FORD MOTOR COMPANY	0.00	US3453708600
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00	JP13003119A4
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00	JP1400041B55
DIGITALBRIDGE GROU COM	0.00	US25401T6038
LONZA AG - REG	0.00	CH0013841017
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00	JP1200951760
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00	JP1201411CC4
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.00	AU000000WOW2
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00	CA135087WL43

WOLTERS KLUWER NV 0.25% 30/MAR/2028	0.00 XS2324836878
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00 JP1200931739
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00 IT0005363111
mitsubishi electric	0.00 JP3902400005
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00 IT0005162828
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00 FR0014004J31
BUONI POLIENNALI DEL TES 4.1% 01/FEB/2029	0.00 IT0005566408
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
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00 JP1200851630
CAIXABANK F2F 23/2/2033	0.00 XS2558978883
AEP TEXAS 5.45% 15/05/2029	0.00 US00108WAS98
PUBLIC SERVICE ENTERPRISE GROUP INC	0.00 US7445731067
BANCO DE SABADELL F2V 16/08/203300000 5 REGS	0.00 XS2588884481
GIVAUDAN - REG	0.00 CH0010645932
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00 FR0013480613
Income Due - GBP	0.00
NEWMONT CORP	0.00 US6516391066
GENERAL MILLS INC	0.00 US3703341046
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00 JP1300771P16
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.00 AU3FN0085361
CONS. EDISON OF NE 4.30% 01/12/2056	0.00 US209111FK46
NORDEA BANK ABP	0.00 FI4000297767
ING GROEP F2F 11/09/2027	0.00 US456837BF96
FIRST HORIZON CORP	0.00 US3205171057
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00 BE0000349580
COLOMBIAN TES 7.75% 18/09/2030	0.00 COL17CT03342
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00 IT0005556011
INTEL CORP 5.70% 10/02/2053	0.00 US458140C173
FIDELITY NATIONAL INFORMATION SERVICES I	0.00 US31620M1062
ROCKWELL AUTOMATION INC	0.00 US7739031091
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00 JP1300421E39
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00 DE0001102515
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00 JP1300461F39
CHARTER COMMUN INC COM	0.00 US16119P1084
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00 IT0005240830
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00 IT0005582421
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00 IT0005542797
ALIMENTATION COUCHE TARD INC	0.00 CA01626P1484
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
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
ARGENX SE	0.00 NL0010832176
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00 DE0001102572
ADIDAS AG	0.00 DE000A1EWWWO
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00 BE0000337460
AMERICAN TOWER 5.80% 15/11/2028	0.00 US03027XCE85
JPY BNP PARIBAS A/C	0.00
TRATON FINANCE LU 3.375% 14/01/2028	0.00 DE000A3L69X8
COSTAR GROUP INC COM	0.00 US22160N1090
VERIZON COMMS. 2.55% 21/03/2031	0.00 US92343VGJ70
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00 JP1300761NA3
EUROBANK SA F2F 24/09/2030	0.00 XS2904504979
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00 AU3FN0083648
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00 IT0005437147
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00 IT0005484552
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN	0.00 AU3FN0083036
18/04/2032/04/2032	
ANGLO AMERICAN PLC	0.00 GB00B1XZS820
INVINCIBLE INVESTMENT CORP REIT	0.00 JP3046190009

JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00 JP1300731N17
SOFTBANK CORP	0.00 JP3732000009
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00 JP1201391C86
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00 BE0000354630
ESSENTIAL PROPERTIES REALTY TRUST INC	0.00 US29670E1073
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00 BE0000360694
SPAIN GOV. BD. 1.90% 31/10/2052	0.00 ES0000012K46
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00 AU3FN0082608
INM COLONIAL SOCIM EUR	0.00 ES0139140174
CHARTER COMMS. OPE 6.65% 01/02/203401/02/2034 USD	0.00 US161175CP73
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00 NL0015031501
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00 JP13002717A6
CENTENE CORPORATION	0.00 US15135B1017
TERNA RETE ELETTRICA NAZIONALE	0.00 IT0003242622
SPAIN GOV. BD. 1.00% 31/10/2050	0.00 ES0000012G00
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00 JP1200971792
HMC CAPITAL LTD	0.00 AU0000058943
VONOVIA SE NPV SUBS RTS DIV CASH	0.00 DE000A1ML7J1
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00 DE0001135069
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00 IT0005514473
ONCOR ELEC. DELIVE 5.35% 4/1/2035	0.00 US68233JCZ57
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00 IT0005561888
SPAIN GOV. BD. 3.45% 30/7/2043	0.00 ES0000012K95
WHEATON PRECIOUS M COM NPV	0.00 CA9628791027
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00 JP1300681LA7
BUONI POLIENALI D 0.60% 01/08/2031	0.00 IT0005436693
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00 NL0014555419
SIEMENS ENERGY AG	0.00 DE000ENER6Y0
JYSKE BANK A/S F2F 26/10/2028	0.00 XS2615271629
LENDLEASE GRP.	0.00 AU000000LLC3
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00 US912810PW27
ATMOS ENERGY 5.75% 15/10/2052	0.00 US049560AY17
SK HYNIX 5.50% 16/01/2027	0.00 USY8085FBT67
E INK HOLDINGS INC	0.00 TW0008069006
SOLVAY FIN. AMERIC 5.65% 4/6/2029	0.00 US834423AE54
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00 JP1300631K78
M&G F2V 20/10/2048	0.00 XS1888930150
SWEDBANK 6.136% 12/09/2026	0.00 XS2678312112
IQVIA HOLDINGS INC	0.00 US46266C1053
NASDAQ INC	0.00 US6311031081
ALLY FINANCIAL INC F2F 17/01/2031	0.00 US02005NBW92
INTESA SANPAOLO 7.00% 21/11/2025	0.00 US46115HBU05
GARTNER INC CL-A	0.00 US3666511072
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00 JP1300601JA9
TAKE TWO INTERACTIVE SOFTWARE INC	0.00 US8740541094
NU HOLDINGS LTD	0.00 KYG6683N1034
EXPORT FIN. & INS 4.625% 26/10/2027	0.00 XS2534663245
GE HEALTHCARE HOLDING LLC	0.00 US36266G1076
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00 IT0005530032
IDEXX LABORATORIES INC	0.00 US45168D1046
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00 NL0015000RP1
NATWEST GRP. F2V 02/03/2027	0.00 US639057AJ71
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00 JP1201591GC4
AMADEUS IT HLDGS	0.00 ES0109067019
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00 JP1201641J38
RAYMOND JAMES FINL	0.00 US7547301090
UK. GILT 0.875% 31/01/2046	0.00 GB00BNNGP775
MARTIN MARIETTA MATERIALS	0.00 US5732841060
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00 JP1201581G90
BARCLAYS 5.20% 12/05/2026	0.00 US06738EAP07
CORNING INC	0.00 US2193501051
BBVA BANCOMER SA/T 5.25% 10/09/20292029	0.00 USP1S81BAC21
LA MONDIALE SAM F2V 26/1/2047EGS	0.00 XS1556395710
ELECTRONIC ARTS INC	0.00 US2855121099

ALNYLAM PHARMACEUTICALS INC	0.00 US02043Q1076
UK. GILT 2.50% 7/22/2065	0.00
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.00 AU000XCLWAR9
DEXERIALS CORP	0.00 JP3548770001
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00 XS1580239207
UBER TECHS. 4.80% 15/09/2034	0.00 US90353TAP57
HUMANA INC	0.00 US4448591028
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00 JP1201621H91
ATLASSIAN CL A ORD	0.00 US0494681010
GINNIE MAE II POOL 3.50% 20-04-2052	0.00 US36179W2W70
Outstanding Settlement Receipts - CAD	0.00
NIPPON BUILDING FUND INC	0.00 JP3027670003
ELEVANCE HEALTH IN 5.65% 15/06/205400	0.00 US036752BA01
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00 IT0005421703
VERIZON COMMUNICA 2.987% 30/10/2056	0.00 US92343VFW90
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
CARDINAL HEALTH INC	0.00 US14149Y1082
SK HYNIX 1.50% 19/1/2026	0.00 USY8085FBA76
CHUGAI PHARMACEUTICAL JPY	0.00 JP3519400000
LA MONDIALE SAM F2V 18/1/2048GS	0.00 XS1751476679
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00 US233853AV24
UK. GILT 0.625% 22/10/2050	0.00 GB00BMBL1F74
UTD. AIRLINES 4.625% 15/04/2029	0.00 US90932LAH06
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00 JP1201251B37
INTL. BANK FOR REC 1.25% 10/12/2030	0.00 NZIBDDT017C5
WILLIS TOWERS WATS COM	0.00 IE00BDB6Q211
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00 CA135087XW98
KRAFT HEINZ CO COM	0.00 US5007541064
WEC ENERGY GROUP INC	0.00 US92939U1060
NOMURA REAL EST MA REIT	0.00 JP3048110005
BARRICK GOLD CORP	0.00 CA0679011084
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00 XS2027400063
INTACT FINANCIAL CORPORATION	0.00 CA45823T1066
LIFESTYLE COMMUNITIES	0.00 AU000000LIC9
KINGDOM OF BELGIUM 4.50% 28/03/2026	0.00 BE0000324336
NETHERLANDS GOVER 0.00% 15/07/2031	0.00 NL00150006U0
HEALTH CARE SERV. 5.20% 15/06/2029	0.00 US42218SAK42
CATENA AB	0.00 SE0001664707
ENTERGY CORP NEW	0.00 US29364G1031
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00 IT0005538597
HCA 4.625% 15/3/2052	0.00 US404119CL13
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
US. T-BILL. 0.00% 15/05/20252025 USD1000	0.00 US912797LB15
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00 IT0005495731
ARES MANAGEMNT COR COM	0.00 US03990B1017
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00 JP1201481E36
PARTNERS GROUP	0.00 CH0024608827
UK. GILT 1.625% 22-OCT-71	0.00 GB00BFMCM652
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.00 AU000000TCL6
ATLAS COPCO AB SER B`NPV (POST SPLIT)	0.00 SE0017486897
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00 US571903BG74
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00 JP1300401D91
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 BARCLAYS	0.00
T-MOBILE USA 2.55% 15/02/2031	0.00 US87264ACB98
MORGAN STANLEY F2F 21/01/2033	0.00 US61747YEL56
SANDVIK AB	0.00 SE0000667891
PRUDENTIAL PLC	0.00 GB0007099541

LPL FINANCIAL HOLDINGS INC	0.00 US50212V1008
CRITERIA CAIXACORP SA	0.00 ES0140609019
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00 NL00150012X2
HOST HOTELS & RESO 2.90% 15/12/2031USD J	0.00 US44107TBA34
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00 JP1300671L78
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00 BE0000326356
JAPAN GOV. TWENTY 2.00% 20/12/2044	0.00 JP1201911R15
COLES GROUP LTD	0.00 AU0000030678
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00 IT0005425233
ARCHER DANIELS MIDLAND CO COM STK NPV	0.00 US0394831020
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00 BE0000356650
RIO TINTO LIMITED	0.00 AU000000RIO1
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00 DE0001135143
FANUC CORP NPV	0.00 JP3802400006
STELLANTIS N V	0.00 NL00150001Q9
FRENCH REPUBLIC GO 3.75% 25/5/2056	0.00 FR001400XJ3
AUTOZONE 1.65% 15/1/2031	0.00 US053332BA96
EQUIFAX INC	0.00 US2944291051
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00 JP1300261748
HUBSPOT INC	0.00 US4435731009
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00 BE0000350596
GLOBAL PAYMENTS INC	0.00 US37940X1028
LONDONMETRIC PROPERTY PLC	0.00 GB00B4WFW713
WAREHOUSES DE PAUWNPV	0.00 BE0974349814
THE HERSHEY COMPANY	0.00 US4278661081
DAIKIN INDUSTRIES	0.00 JP3481800005
NETHERLANDS GOV. 0.00% 15/01/2029	0.00 NL0015000LS8
EXTRA SPACE STORAGE INC	0.00 US30225T1025
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00 IT0005398406
DENSO CORP NPV	0.00 JP3551500006
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	
ENT. PRODS. OPERAT 5.35% 31/01/20331/01/2033 USD1000	0.00 US29379VCD38
STATE STREET CORP USD	0.00 US8574771031
DNB BANK ASA	0.00 NO0010161896
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00 AU0000345241
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00 JP1300571HC4
ORLANDO HEALTH OB 5.475% 01/10/20351/10/2035	0.00 US686514AP55
SHAFTESBURY CAPITAL PLC	0.00 GB00B62G9D36
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00 JP1400051C51
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00 JP1300581J30
NOK CORP	0.00 JP3164800009
ADVANCE RES INV REIT	0.00 JP3047160001
BROWN BROWN INC	0.00 US1152361010
DAVITA INC	0.00 US23918K1088
NOKIA OYJ	0.00 FI0009000681
MORGAN STANLEY 3.622% 01/04/2031	0.00 US6174468P76
HONGKONG LAND HOLDINGS LTD	0.00 BMG4587L1090
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00 JP1201601H38
UNITE GROUP PLC	0.00 GB0006928617
PPG INDUSTRIES INC	0.00 US6935061076
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00 JP1300591J79
BUNDESREPUBLIK DEU 6.50% 04/07/2027EURO.01 REGS	0.00 DE0001135044
CBOE GLOBAL MARKET	0.00 US12503M1080
SUMITOMO CORP JPY	0.00 JP3404600003
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00 ES0000012I24
T-MOBILE USA INC 5.50% 15/01/2055	0.00 US87264ADG76
BOSTON GAS CO 5.843% 10/01/20352035	0.00 USU0568KAF31
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00 AU000XCLWAM0
GECINA	0.00 FR0010040865
DEXCOM INC	0.00 US2521311074
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00 JP1201611H69
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00 CA135087N597

CANON INC	0.00 JP3242800005
BAYER AG	0.00 DE000BAY0017
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00 JP1300391D69
VERIZON COMMS. 2.65% 20/11/2040	0.00 US92343VFT61
DOLLAR GENERAL	0.00 US2566771059
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00 CA135087YQ12
MICROCHIP TECHNOLOGY INC	0.00 US5950171042
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00 FR001400NEF3
INTERRENT REAL ESTATE INVESTMENT TRUST	0.00 CA46071W2058
COCA-COLA EUROPACIFIC PARTNERS	0.00 GB008DCPN049
MARUBENI CORPORATION	0.00 JP3877600001
TRACTOR SUPPLY COMPANY	0.00 US8923561067
DENMARK GOV. BD. 2.25% 15/11/203301	0.00 DK0009924532
ROBLOX CORPORATION COM CL A ORD SHS	0.00 US7710491033
SOMPO HOLDINGS INC NPV	0.00 JP3165000005
KOREA HOUSING FIN 3.714% 11/04/2027	0.00 XS2545732484
FIFTH THIRD BANCORP 4.337% 25 AP 4.33% 25/APR/2033	0.00 US316773DF47
MICHELIN CGDE	0.00 FR001400AJ45
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00 JP1201541F90
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00 NZGOVDT437C0
DOW INC	0.00 US2605571031
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00 JP1300541H31
ORIX JREIT INC	0.00 JP3040880001
LENNAR CORPORATION CLASS A	0.00 US5260571048
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00 ES0000012M93
RPI_CCP USD RCV CPI1D PAY 2.5042% 16-DEC-2029CHASUS33LCHCUK	0.00
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00 BE0000348574
ORANGE SA	0.00 FR0000133308
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00 JP1400101H56
KEYSIGHT TECHNOLOGCOM USD	0.00 US49338L1035
BIG YELLOW GROUP PLC	0.00 GB0002869419
BRITISH LAND CO GBP	0.00 GB0001367019
SPAIN GOV. BD. 3.10% 30/07/2031REGS	0.00 ES0000012N43
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00 JP1300231675
DASSAULT SYSTEMES SE	0.00 FR0014003TT8
MARKEL CORPORATION	0.00 US5705351048
HELIOS TOWERS PLC	0.00 GB00BJVQC708
HCA 5.50% 15-JUN-47	0.00 US404119BV04
COCA COLA HBC AG ORD	0.00 CH0198251305
SWISS LIFE HOLDING AG	0.00 CH0014852781
AEON CO LTD	0.00 JP3388200002
CHARTER COMMS. OP 4.908% 23/07/2025	0.00 US161175AY09
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00 JP1400061D58
AIB GRP. F2F 17/11/2027REGS	0.00 XS2343340852
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00 BE0000333428
PANASONIC HOLDINGS CORP	0.00 JP3866800000
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00 JP1300641KA3
AMEREN CORP	0.00 US0236081024
Income Due - DKK	0.00
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
PARKWAY LIFE REAL ESTATE INVESTMENT TRUST	0.00 SG1V52937132
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00 BE0000358672
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00 JP1300661L47
EXPEDIA GROUP INC	0.00 US30212P3038
SAMPO PLC NPV A	0.00 FI4000552500
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00 NL0015614579
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00 JP1201341C38
ORACLE CORP 3.85% SNR NTS 15/07/2036 USD2000	0.00 US68389XBH70
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00 JP1201421D22
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00 XS2389757944
VOLKSWAGEN AG	0.00 DE0007664039

CANADIAN GOV. BD. 1.70% 20/12/2031	0.00 JP1201321BC7
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00 JP1201361C58
MURATA MANUFACTURING CO	0.00 JP3914400001
JAPAN GOV. TWENTY 2.20% 20/03/2026	0.00 JP1200871653
EASTERN ENERGY GAS 5.65% 15/10/2054	0.00 US27636AAA07
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00 AU3TB0000192
NATWEST MKTS. 6.625% 22/6/2026	0.00 XS2638487566
DOVER CORPORATION COM	0.00 US2600031080
DENMARK GOV. BD. 0.50% 15/11/2029	0.00 DK0009923807
WR BERKLEY ORD SHS	0.00 US0844231029
DAIMLER TRUCK HOLDING AG	0.00 DE000DTR0CK8
NIPPON STEEL CORPORATION	0.00 JP3381000003
NUTRIEN LTD COM NPV	0.00 CA67077M1086
CAPGEMINI SA	0.00 FR0000125338
HEXAGON AB	0.00 SE0015961909
SWEDISH GOV. 0.75% 12/05/2028060	0.00 SE0009496367
BAYERISCHE MOTOREN WERKE AG	0.00 DE0005190003
DOLLAR TREE INC	0.00 US2567461080
QBE INSURANCE GROUP LTD	0.00 AU000000QBE9
SKANDINAVISKA ENSKIL SEK	0.00 SE0000148884
COMMERZBANK AG NPV	0.00 DE000CBK1001
BANCO BPM 4.625% 29/11/2027	0.00 IT0005572166
STERIS PLC	0.00 IE00BFY8C754
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00 JP1400071E55
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00 CA8849038085
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00 IT0005596470
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00 SE0017832488
MIRVAC GRP.	0.00 AU000000MGR9
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00 JP1400021950
DTE ENERGY CO USD	0.00 US2333311072
RWE AG	0.00 DE0007037129
SWEDEN GOV. BD. 3.50% 30/03/2039	0.00 SE0002829192
CDW CORP	0.00 US1251461085
N/WIDE. B/SOC. F2F 07/12/2027	0.00 XS2562898143
FORTIS INC	0.00 CA3495531079
WARNER BROS DISCOVERY INC	0.00 US9344231041
CARNIVAL CORP USD	0.00 PA1436583006
CINCINNATI FINANCIAL CORP	0.00 US1720621010
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00 NL0015001RG8
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00 JP1300531GC0
LYONDELLBASELL INDUSTRIES	0.00 NL0009434992
UNIVERSAL MUSIC GROUP NV	0.00 NL0015000IY2
CENTERPOINT ENERGY INC	0.00 US15189T1079
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00 JP1201441D44
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00 BE0000346552
MOLINA HEALTHCARE INC	0.00 US60855R1005
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00 JP1400111J52
GEBERIT AG-REG	0.00 CH0030170408
INPOST SA	0.00 LU2290522684
CORPAY INC COM USD 0.001	0.00 US2199481068
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00 JP1300521G93
ALBERTSONS COMPANIES INC	0.00 US0130911037
MERCK KGAA	0.00 DE0006599905
ORIENTAL LAND CO LTD	0.00 JP3198900007
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00 SE0007125927
EVERSOURCE ENERGY COM	0.00 US30040W1080
ROBINHOOD MARKETS INC	0.00 US7707001027
BANK OF AMERICA F2F 04/02/2033	0.00 US06051GKK49
BIOGEN INC	0.00 US09062X1037
UNION CHIMIQUE UCB SA	0.00 BE0003739530
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00 BE0000351602
NOVOZYMES A S	0.00 DK0060336014
AUSTRALIA GOVERNME 4.25% 21/03/2036	0.00 AU0000381832
ASM INTERNATIONAL NV	0.00 NL0000334118
FERROVIAL SE EUR0.01	0.00 NL0015001FS8

SYNCHRONY FINANCIAL	0.00 US87165B1035
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00 NL0015000B11
MCCORMICK AND COMPANY INC	0.00 US5797802064
MARS 5.00% 1/3/2032	0.00 US571676AZ85
TYLER TECHNOLOGIES INC	0.00 US9022521051
DENMARK GOV. BD. 1.75% 15/11/2025	0.00 DK0009923138
IRON MTN INC NEW COM NPV	0.00 US46284V1017
T ROWE PRICE GROUP	0.00 US74144T1088
VESTA REAL ESTATE CORPORATION SAB DE CV	0.00 US92540K1097
NORTHERN TRUST CORP	0.00 US6658591044
SBA COMMUNICATIONS COM	0.00 US78410G1040
KONE CORPORATION NEW	0.00 FI0009013403
AERCAP HOLDINGS NV	0.00 NL0000687663
WEYERHAEUSER CO USD	0.00 US9621661043
LOEWS CORP	0.00 US5404241086
CARVANA CO	0.00 US1468691027
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00 BE0000361700
FIRST CITIZENS BCSHS - CL A	0.00 US31946M1036
ORIX CORPORATION	0.00 JP3200450009
WATSCO INC	0.00 US9426222009
FACTSET RESEARCH SYSTEMS INC	0.00 US3030751057
PINTEREST INC	0.00 US72352L1061
POWER CORP OF CANADA CAD	0.00 CA7392391016
PUBLICIS GROUPE	0.00 FR0000130577
ERICSSON LM - B SHS	0.00 SE0000108656
JAPAN POST HOLDINGS CO LTD	0.00 JP3752900005
KONINKLIJKE PHILIPS NV	0.00 NL0000009538
AVIVA ORD	0.00 GB00BPQY8M80
EVEREST GROUP LTD	0.00 BMG3223R1088
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00 JP1201331C14
ZIMMER BIOMET HOLDINGS INC	0.00 US98956P1021
FUJI FILM HOLDINGS CORP	0.00 JP3814000000
KOREAN WON	0.00
SK HYNIX INC	0.00 KR7000660001
VERISIGN INC	0.00 US92343E1029
KELLANOVA	0.00 US4878361082
CGI INC	0.00 CA12532H1047
RESTAURANT BRNDS ICOM NPV	0.00 CA76131D1033
CMS ENERGY CORP	0.00 US1258961002
VENTURE GBL. CALC 4.125% 15/08/20310.0% 15/08/2031	0.00 US92328MAB90
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00 IT0005542359
NEW ZEALAND DOLLAR	0.00
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00
DAIWA HOUSE INDUSTRY JPY	0.00 JP3505000004
WSP GLOBAL INC	0.00 CA92938W2022
ALEXANDRIA REAL 1.875% 1/2/2033	0.00 US015271AV11
MID-AMERICA APARTMENT COMMUNITIES	0.00 US59522J1034
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00 CA135087C939
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00 DE0001030757
RPI_CCP USD RCV CPI1D PAY 2.4483% 11-DEC-2029CHASUS33LCHCUK	0.00
TYSON FOODS INC CLASS A	0.00 US9024941034
BANK LEUMI LE-ISRAEL	0.00 IL0006046119
EAST JAPAN RAILWAY JPY	0.00 JP3783600004
SMC CORP	0.00 JP3162600005
ING GROEP F2V 15/08/20340 REGS	0.00 XS2818300407
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.00 BE0000334434
ON SEMICONDUCTOR CORPORATION	0.00 US6821891057
WEST PHARMACEUTICAL SERVICES	0.00 US9553061055
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00 JP1201211A94
PPL CORPORATION	0.00 US69351T1060
TELEDYNE TECHNOLOGIES INC	0.00 US8793601050
HANNOVER RUECK SE	0.00 DE0008402215
FRASERS CENTREPOINT TRUST	0.00 SG1T60930966

OTSUKA HLDGS CO NPV	0.00 JP3188220002
TDK CORPORATION	0.00 JP3538800008
TEVA PHARMACEUTIC 4.375% 09/05/2030	0.00 XS2406607171
LABCORP HOLDINGS I COM USD0.1	0.00 US5049221055
TEVA PHARM. FIN. N 3.75% 09/05/2027	0.00 XS2406607098
LIVE NATION INC	0.00 US5380341090
SUPER MICRO COMPUTCOM USD 0.001 POST REV SPT	0.00 US86800U3023
CHF BNP PARIBAS A/C	0.00
HUARONG FIN. II 0.75% 12/11/2029	0.00 SE0011281922
TELEFONICA SA	0.00 ES0178430E18
MTU AERO ENGINES AG	0.00 DE000A0D9PT0
ITALY BUONI POLIEN 4.10% 30/04/2046/2046	0.00 IT0005631608
BANDAI NAMCO HOLDINGS NPV	0.00 JP3778630008
LOTES CO LTD ORD	0.00 TW0003533006
AUTONATION 5.89% 15/3/2035	0.00 US05329WAT99
KERING	0.00 FR0000121485
ZOOM VIDEO COMMUNICATIONS INC	0.00 US98980L1017
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00 JP1300411DC2
CHECK POINT SOFTWARE TECH	0.00 IL0010824113
CK HUTCHISON HOLDINGS LTD	0.00 KYG217651051
CENTRAL JAPAN RAILWAY CO	0.00 JP3566800003
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
NOMURA HOLDINGS INC	0.00 JP3762600009
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
INTL FLAVORS & FRAGRANCES USD	0.00 US4595061015
GENUINE PARTS CO USD	0.00 US3724601055
DISCO CORPORATION NPV	0.00 JP3548600000
CITIGROUP CCP AUD BROKER ACCOUNT	0.00
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00 JP1201561G37
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00 JP1300501G30
ULTA BEAUTY INC COM	0.00 US90384S3031
FUT JUN 25 10 YR T-NOTES	0.00
FIFTH THIRD BANCORP F2F 06/09/2030	0.00 US316773DM97
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00 IT0005217390
NEWMONT CORPORATION	0.00 AU0000297962
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00 JP1400031A58
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00 BE0000343526
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00 JP1300561H93
DECKERS OUTDOOR ORD SHS A	0.00 US2435371073
HEALTH CARE SERV. 5.875% 15/06/2054	0.00 US42218SAM08
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00 CA135087D358
SUMITOMO MITSUI TRUST GROUP IN	0.00 JP3892100003
FERGUSON ENTERPRIS 5.00% 03/10/2034	0.00 US31488VAA52
NORSK HYDRO ASA	0.00 NO0005052605
FUT 06 JUN 25 EURX E-SCHATZ	0.00
SAINSBURY (J) PLC	0.00 GB00B019KW72
FIRSTENERGY CORP USD	0.00 US3379321074
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00 JP1300221643
RESONA HOLDINGS INC	0.00 JP3500610005
TECK RESOURCES LTD-CLS B	0.00 CA8787422044
NESTE OYJ	0.00 FI0009013296
TWILIO INC	0.00 US90138F1021
GRACO INC	0.00 US3841091040
RB GLOBAL INC COM NPV	0.00 CA74935Q1072
VERIZON COMMS. 2.355% 15/03/2032	0.00 US92343VGN82
TEVA PHARMACEUTICAL SP ADR	0.00 US8816242098
DOCUSIGN INC	0.00 US2561631068
SVENSKA HANDELSBKN SER A NPV	0.00 SE0007100599
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00 JP1300441E92
PTC INC	0.00 US69370C1009
SANDOZ GROUP ORD SHS	0.00 CH1243598427

FRESENIUS SE CO KGAA	0.00 DE0005785604
ARENA REIT	0.00 AU0000000ARF6
Income Due - BRL	0.00
NIDEC CORPORATION	0.00 JP3734800000
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00 JP1201261B43
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00 ES0000012J07
BANK HAPOALIM LTD	0.00 IL0006625771
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00 IT0005480980
ASTELLAS PHARMA NPV	0.00 JP3942400007
MOWI ASA	0.00 NO0003054108
THE WAREHOUSE GROUP LIMITED	0.00 NZWHSE0001S6
SIEMENS HEALTHINEERS AG	0.00 DE000SHL1006
CF INDUSTRIES HOLDINGS INC	0.00 US1252691001
ACCOR SA	0.00 FR0000120404
BT GROUP PLC	0.00 GB0030913577
BAXTER INTL INC COM	0.00 US0718131099
KAO CORPORATION	0.00 JP3205800000
MARKS & SPENCER GROUP	0.00 GB0031274896
CNH INDUSTRIAL NV COM	0.00 NL0010545661
UPM KYMMENE CORP	0.00 FI0009005987
CENTRICA PLC	0.00 GB00B033F229
SWO USD RCV SOFR 1D PAY 4.5 100725	0.00
WIHLBORGS FAST. AB NPV	0.00 SE0018012635
FORTESCUE LTD ORDINARY FULLY PAID	0.00 AU000000FMG4
RELIANCE INC	0.00 US7595091023
JAPAN POST BANK CO LTD	0.00 JP3946750001
MELROSE INDUSTRIES PLC	0.00 GB00BNGDN821
ALEXANDRIA REAL ESTATE EQUITIES	0.00 US0152711091
BELGIUM KINGDOM 1.40% 22/06/2053	0.00 BE0000355645
JABIL INC	0.00 US4663131039
NORTHERN STAR RESOURCES LTD	0.00 AU000000NST8
MONGODB INC	0.00 US60937P1066
TECHTRONIC INDUSTRIES CO	0.00 HK0669013440
ESTEE LAUDER COMPANIES	0.00 US5184391044
UK. GILT 0.50% 22/10/2061	0.00 GB00BMBL1D50
OLYMPUS CORP	0.00 JP3201200007
NATERA INC	0.00 US6323071042
DENMARK GOV. BD. 0.25% 15/11/205201	0.00 DK0009924029
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00 DE0001030724
FUT JUN 25 US 2YR T-NOTE	0.00
TOYOTA TSUSHO CORP	0.00 JP3635000007
SSE	0.00 GB0007908733
ORKLA ASA	0.00 NO0003733800
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00 BE0000336454
PAYCOM SOFTWARE INC	0.00 US70432V1026
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00 NZHNZD0230L2
BUONI POLIENNALI D 2.15% 01/03/2072	0.00 IT0005441883
KUBOTA CORPORATION	0.00 JP3266400005
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00 JP1300151485
LINDT & SPRUENGLI AG-PC	0.00 CH0010570767
SAGE GROUP	0.00 GB00B8C3BL03
CARREFOUR SA	0.00 FR0000120172
JULIUS BAER GROUP LTD	0.00 CH0102484968
TRANSUNION	0.00 US89400J1079
ANTOFAGASTA PLC	0.00 GB0000456144
DYNATRACE INC	0.00 US2681501092
RENTOKIL INITIAL PLC	0.00 GB00B082RF11
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00 BE0000340498
BUNGE GLOBAL SA COM USD0.01	0.00 CH1300646267
BANK OF IRELAND GR EUR1	0.00 IE00BD1RP616
ESSITY AB SER B NPV	0.00 SE0009922164
SECOM CO LTD	0.00 JP3421800008
Income Due - EUR	0.00
UK. GILT 1.125% 22/10/2073	0.00 GB00BLBDX619
FOX CORP	0.00 US35137L1052

HORMEL FOODS CORPORATION	0.00 US4404521001
STRAUMANN HLDG	0.00 CH1175448666
BUNZL PLC	0.00 GB00B0744838
GAMING AND LEISURE P COM	0.00 US36467J1088
AKZO NOBEL NV	0.00 NL0013267909
MATSUKIYOCOCOKARA AND CO	0.00 JP3869010003
VULCAN MATS. 5.70% 01/12/2054	0.00 US929160BD00
BOC HONG KONG (HOLDINGS) LIMITED	0.00 HK2388011192
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
OWENS CORNING INC	0.00 US6907421019
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
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00 JP1300491FC9
WESTERN DIGITAL CORP	0.00 US9581021055
BEST BUY CO INC	0.00 US0865161014
FINECOBANK BANCO FINECO SPA	0.00 IT0000072170
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
SEGRE PLC	0.00 GB00B5ZN1N88
FUT JUN 25 CBT 5Y T-NOTE	0.00
OMNICOM GROUP	0.00 US6819191064
SVENSKA CELLULOSA AB - B SHARES	0.00 SE0000112724
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00 JP1300431E60
EXPEDITORS INTL WASH INC	0.00 US3021301094
EPIROC AB	0.00 SE0015658109
REGENCY CENTERS CORPORATION	0.00 US7588491032
MONCLER SPA	0.00 IT0004965148
BEIERSDORF AG	0.00 DE0005200000
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00 JP1201201A88
HEALTHPEAK PROPERTIES INC	0.00 US42250P1030
ASSOCIATED BRITISH FOODS PLC	0.00 GB0006731235
COMPUTERSHARE LTD	0.00 AU000000CPU5
SUBARU CORP	0.00 JP3814800003
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00 AU0000300535
ELIA GROUP NPV SR 03042025	0.00 BE0970187903
MEXICAN BONOS 8.50% 01/03/202903/29 MXN100 M BONOS	0.00 MX0MGO0001F1
YARA INTERNATIONAL ASA	0.00 NO0010208051
EDENRED	0.00 FR0010908533
BANCO DE SABADELL SA	0.00 ES0113860A34
EMERA INC	0.00 CA2908761018
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00 AU000XCLWAP3
CLOROX CO DEL	0.00 US1890541097
SONOVA HOLDING AG - REG	0.00 CH0012549785
W P CAREY INC	0.00 US92936U1097
STMICROELECTRONICS NV	0.00 NL0000226223
SAAB ORD SHS CLASS B	0.00 SE0021921269
LOGITECH INTERNATIONAL SA	0.00 CH0025751329
WHITBREAD PLC	0.00 GB00B1KJJ408
JACK HENRY & ASSOCIATES INC	0.00 US4262811015
US. TSX. NOTE/BOND 5.25% 15/02/2029	0.00 US912810FG86
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00 AU000000S320
PAN PACIFIC INTL H NPV	0.00 JP3639650005
TERADYNE INC	0.00 US8807701029
FUT CALL MAY 25 T-NOTE OPTION 1125	0.00

KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00 BE0000359688
COLOPLAST	0.00 DK0060448595
ASIA VITAL COMPONE TWD10	0.00 TW0003017000
CLP HOLDINGS LIMITED HKD	0.00 HK0002007356
FUT JUN 25 CBT UL T-BONDS	0.00
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
CONTINENTAL AG	0.00 DE0005439004
LINDT & SPRUENGLI AG-REG	0.00 CH0010570759
DAYFORCE INC	0.00 US15677J1088
SUNCORP GROUP LTD	0.00 AU000000SUN6
EPAM SYSTEMS INC	0.00 US2941481044
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
FIDELITY NATL FINL FNF GROUP	0.00 US31620R3030
STANTEC INC	0.00 CA85472N1096
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00 JP1300481F92
AMCOR PLC COM USD	0.00 JE00BJ1F3079
SOLVENTUM ORD SHS	0.00 US83444M1018
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00 SE0017830730
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00 SE0004517290
PEARSON PLC ORD	0.00 GB0006776081
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00 US912810FJ26
NORTONLIFELOCK	0.00 US6687711084
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
NOMURA RESEARCH INSTITUTE LTD	0.00 JP3762800005
SMURFIT WESTROCK P COM USD0.001	0.00 IE00028FXN24
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN	0.00
CHASE BANK	
GFL ENVIRONMENTAL INC	0.00 CA36168Q1046
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00 FR0014001NN8
EQT AB	0.00 SE0012853455
VAT GROUP AG	0.00 CH0311864901
UDR INC	0.00 US9026531049
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
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
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00 BE0000353624
EXOR NV	0.00 NL0012059018
SCHRODERS PLC ORD GB	0.00 GB00BP9LHF23
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00 SE0013935319
ROYALTY PHARMA PLC	0.00 GB00BMVP7Y09
NEUROCRINE BIOSCIENCES INC	0.00 US64125C1099
MONDI PLC ORD EURO.22	0.00 GB00BMWC6P49
EQUITY LIFESTYLE PROPERTIES INC	0.00 US29472R1086
SMITH & NEPHEW PLC	0.00 GB0009223206
ERIE INDEMNITY CO	0.00 US29530P1021

PACIFIC EDGE LTD NPV	0.00 NZPEBE0002S1
AMPHENOL 5.375% 15/11/2054	0.00 US032095AS07
POOL CORPORATION	0.00 US73278L1052
CAMDEN PROPERTY TRUST	0.00 US1331311027
GRAB HOLDINGS LTD	0.00 KYG4124C1096
GENMAB AS	0.00 DK0010272202
COLOMBIAN TES 7.00% 30/06/2032	0.00 COL17CT03490
SS AND C TECHNOLOGIES HOLDINGS	0.00 US78467J1007
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00 BE0000344532
GEORGE WESTON LTD	0.00 CA9611485090
ALLIANT ENERGY CORP	0.00 US0188021085
SHIMANO INC	0.00 JP3358000002
NORDSON CORP	0.00 US6556631025
EPIROC AB SER B NPV POST SPLIT	0.00 SE0015658117
LAND SECURITIES GROUP PLC	0.00 GB00BYW0PQ60
INSURANCE AUSTRALIA GROUP LIMITED	0.00 AU000000IAG3
BURLINGTON STORES INC	0.00 US1220171060
OBIC CO LTD	0.00 JP3173400007
SODEXO	0.00 FR0000121220
AT&T 3.85% 1/6/2060	0.00 US00206RKB77
QIAGEN ORD SHS	0.00 NL0015002CX3
CARMAX INC	0.00 US1431301027
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
PAN AMERICAN SILVER CORP	0.00 CA6979001089
CHUBU ELECTRIC POWER CO INC	0.00 JP3526600006
DAIWA SECURITIES GROUP INC.	0.00 JP3502200003
UNIBAIL RODAMCO WESTFIELD	0.00 FR0013326246
ROGERS COMMUNICATIONS INC-B	0.00 CA7751092007
BANCO BPM SPA	0.00 IT0005218380
RENAULT SA	0.00 FR0000131906
Income Due - SEK	0.00
JDE PEETS BV	0.00 NL0014332678
ESSENTIAL UTILS	0.00 US29670G1022
PANDORA	0.00 DK0060252690
BALOISE HOLDING-REG	0.00 CH0012410517
DIGICO INFRASTRUCTURE REIT	0.00 AU0000367088
MODERNA INC	0.00 US60770K1079
AMERICAN FINANCIAL GROUP INC	0.00 US0259321042
COREBRIDGE FINANCIAL ORD	0.00 US21871X1090
INTERTEK GROUP INC	0.00 GB0031638363
ALTAGAS INCOME LTD	0.00 CA0213611001
MASCO CORP USD	0.00 US5745991068
MANHATTAN ASSOCIATES INC	0.00 US5627501092
COLOMBIAN TES 7.25% 26/10/2050	0.00 COL17CT03722
SKANSKA AB	0.00 SE0000113250
NORWEGIAN KRONOR	0.00
SMITHS GROUP PLC	0.00 GB00B1WY2338
Income Due - CHF	0.00
SGH LIMITED ORDINARY FULLY PAID	0.00 AU0000364754
MONDAY COM LTD	0.00 IL0011762130
HONG KONG CHINA GA	0.00 HK0003000038
THE CAMPBELL S COMPANY	0.00 US1344291091
VIATRIS INC	0.00 US92556V1061
COLOMBIAN TES 11.50% 25/07/204625/07/2046 COP500000	0.00 COL17CT03938
B	
SKYWORKS SOLUTIONS INC	0.00 US83088M1027
HALMA PLC	0.00 GB0004052071
JERONIMO MARTINS SGPS SA	0.00 PTJMT0AE0001
HOLOGIC INC	0.00 US4364401012
INDONESIA TSY. BD 7.125% 15/06/2043	0.00 IDG000020900

NIPPON PAINT HOLDINGS CO LTD	0.00 JP3749400002
INDONESIA TSY. BD 7.125% 15/06/2038	0.00 IDG000021809
OSAKA GAS CO LTD JPY	0.00 JP3180400008
KLEPIERRE	0.00 FR0000121964
FX OPTIONS	0.00
CRODA INTL	0.00 GB00BJFFLV09
FUTURES MARGIN-GBP	0.00
KANSAI ELECTRIC POWER JPY	0.00 JP3228600007
WPP PLC	0.00 JE00B8KF9B49
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
FUT CALL MAY 25 T-NOTE OPTION 1130	0.00
BXP INC	0.00 US1011211018
AMUNDI SA	0.00 FR0004125920
SCENTRE GROUP	0.00 AU000000SCG8
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00 ES0000012H58
MINEBEA MITSUMI INC	0.00 JP3906000009
EVERGY INC COM NPV	0.00 US30034W1062
BRENNTAG SE	0.00 DE000A1DAHH0
SWO USD RCV SOFR 1D PAY 4.5 090725	0.00
JARDINE MATHESON HOLDINGS LIMITED	0.00 BMG507361001
CONCORDIA FINANCIAL GROUP LTD	0.00 JP3305990008
ROKU INC	0.00 US77543R1023
LY CORPORATION	0.00 JP3933800009
C.H. ROBINSON WORLDWIDE INC	0.00 US12541W2098
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED	0.00 AU000000WTC3
SETTLEM	
EXACT SCIENCES CORP	0.00 US30063P1057
CITIGROUP CCP	0.00
ARKEMA	0.00 FR0010313833
KIKKOMAN CORPORATION JPY	0.00 JP3240400006
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
CAPITALAND INTEGRATED COMMERC	0.00 SG1M51904654
SHIONOGI & CO LTD	0.00 JP3347200002
DAIFUKU CO LTD NPV	0.00 JP3497400006
NEWS CORP	0.00 US65249B1098
MAKITA CORPORATION	0.00 JP3862400003
SINGAPORE DOLLAR	0.00
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
SCOUT24 SE	0.00 DE000A12DM80
IRS_CCP AUD RCV 2.75% PAY BBSW6M 03-DEC-	0.00
2031SBSIUS33LCHCUK	
MEDIBANK PRIVATE LIMITED	0.00 AU000000MPL3
SINGAPORE TECH ENG SGD	0.00 SG1F60858221
FUT JUN 25 CBT ULT TNOTE	0.00
NEW ZEALAND RURAL LAND CO LTD	0.00 NZNZLE0001S2
SYSMEX CORP	0.00 JP3351100007
DIETEREN GROUP	0.00 BE0974259880
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
AOFRIO LTD	0.00 NZWDTE0002S1
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
UNIVERSAL HEALTH SERVICES - CLASS B	0.00 US9139031002
CAD BNP PARIBAS A/C	0.00
SHISEIDO COMPANY LIMITED	0.00 JP3351600006
INCYTE CORP	0.00 US45337C1027
MARS 5.80% 01/05/2065	0.00 US571676BD64
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
FIRSTSERVICE CORP COM NPV	0.00 CA33767E2024
NISSAN MOTOR CO	0.00 JP3672400003
ELI24-BBX COMMON STOCK	0.00
LASERTEC CORP NPV	0.00 JP3979200007
SKF AB	0.00 SE0000108227
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
CDS_IX_CCP CDX.NA.IG.42 1%	0.00
20290620CHASUS33ICEEUS2I65BYEE1	
COLOMBIAN PESO	0.00
UNI CHARM CORPORATION	0.00 JP3951600000
KOBE BUSSAN CO LTD	0.00 JP3291200008
IVANHOE MINES LTD COM NPV CL A	0.00 CA46579R1047
FORTUM OYJ	0.00 FI0009007132
YASKAWA ELECTRIC CORP	0.00 JP3932000007
TRYG AS	0.00 DK0060636678
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
SINO LAND CO LTD HKG	0.00 HK0083000502
ZENSHO HOLDINGS CO LTD	0.00 JP3429300001
Outstanding Settlement Receipts - JPY	0.00
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00 SG1M77906915
TOROMONT INDUSTRIES LTD	0.00 CA8911021050
NIPPON SANJO 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
NEMETSCHEK AG	0.00 DE0006452907
FUT JUN 25 ME 10Y CDN BND	0.00
ASX LIMITED	0.00 AU0000000ASX7
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

YAMAHA MOTOR CO	0.00 JP3942800008
VERBUND AG	0.00 AT0000746409
NICE LTD	0.00 IL0002730112
ASAHI KASEI CORPORATION	0.00 JP3111200006
REDDIT INC CL A	0.00 US7573481008
SARTORIUS STEDIM B EURO.1666	0.00 FR0013154002
PRO MEDICUS LTD	0.00 AU000000PME8
ROCKWOOL A/S	0.00 DK0010219153
INTERPUBLIC GROUP COS INC USD	0.00 US4606901001
NIBE INDUSTRIER AB SER B NPV	0.00 SE0015988019
AEROPORTS DE PARIS (ADP)	0.00 FR0010340141
CCL INDUSTRIES INC	0.00 CA1249003098
JFE HOLDINGS INC	0.00 JP3386030005
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
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
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
MITSUBISHI HC CAPITAL INC	0.00 JP3499800005
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
Income Due - CAD	0.00
INDUSTRIVARDEN AB	0.00 SE0000190126
LUNDIN MINING CORP	0.00 CA5503721063
OPEN TEXT CORP	0.00 CA6837151068
BOLLORE SE	0.00 FR0000039299
SECURITAS AB	0.00 SE0000163594
AMERCO COM	0.00 US0235865062
GPT GROUP	0.00 AU000000GPT8
HOSHINO RESORTS REIT	0.00 JP3047610005
A P MOLLER MAERSK AS	0.00 DK0010244425
M3 INC NPV	0.00 JP3435750009
NEXON CO LTD	0.00 JP3758190007
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
YAKULT HONSHA	0.00 JP3931600005
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 AU000000APA1
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
FUT JUN 25 ME 5Y CDN BOND	0.00
SAPUTO INC	0.00 CA8029121057
ELEMENT FINANCIAL CORP	0.00 CA2861812014
HOSHIZAKI CORP	0.00 JP3845770001
TOPPAN HOLDINGS INC	0.00 JP3629000005
AZRIELI GROUP	0.00 IL0011194789
JUNIPER NETWORK INC	0.00 US48203R1041
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.00 CA45075E1043
OMRON CORP	0.00 JP3197800000
KAWASAKI KISEN KAI NPV	0.00 JP3223800008
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
CITIGROUP CCP CAD BROKER ACCOUNT	0.00
BIO RAD LABORATORIES INC CLASS A	0.00 US0905722072
EVONIK INDUSTRIES AG	0.00 DE000EVNK013
SEIKO EPSON CORPORATION	0.00 JP3414750004
HENNES & MAURITZ	0.00 SE0000106270
CVC CAPITAL PARTNERS PLC	0.00 JE00BRX98089
SGD BNP PARIBAS A/C	0.00
KYOWA KIRIN CO LTD	0.00 JP3256000005
TELUS CORP NON-CANADIAN	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
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00 SE0015193313
SARTORIUS AG VORZUG	0.00 DE0007165631
QANTAS AIRWAYS LIMITED	0.00 AU000000QAN2
Futures Margin - AUD	0.00
CDS_IX_CCP CDX.NA.IG.43 1%	0.00
20291220CHASUS33ICEEUS2I65BYEG6	
RTS. ELIA GRP. SA/NV	0.00 BE0970187903
GILDAN ACTIVEWEAR INC	0.00 CA3759161035
SITC INTERNATIONAL	0.00 KYG8187G1055
JD SPORTS FASHION ORD	0.00 GB00BM8Q5M07
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
Income Due - HKD	0.00
SWIRE PACIFIC	0.00 HK0019000162
SEK BNP PARIBAS A/C	0.00
SEKISUI CHEMICAL CO Y50	0.00 JP3419400001
OTSUKA CORPORATION	0.00 JP3188200004
CHIBA BANK LTD JPY	0.00 JP3511800009
DCC PLC	0.00 IE0002424939
Income Due - KRW	0.00
HULIC CO LTD	0.00 JP3360800001
OIS_CCP JPY RCV 0.75% PAY TONAR1D 08-JUL-2030SBSIUS33LCHCUK	0.00
PUMA SE	0.00 DE0006969603
HIKARI TSUSHIN INC	0.00 JP3783420007
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
HANKYU HANSHIN HOLDINGS NPV	0.00 JP3774200004
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00 HK0000093390
REECE LIMITED	0.00 AU000000REH4
SWO_CD_X CDX.NA.HY.43 (4Y) DEFAU 102 210525	0.00
MEXICAN BONOS 7.50% 03/06/2027	0.00 MX0MGO0000D8
DELIVERY HERO SE	0.00 DE000A2E4K43
TOHO CO LTD JPY	0.00 JP3598600009
DESCARTES SYSTEMS GROUP INC	0.00 CA2499061083
KRW BNP PARIBAS A/C	0.00
Income Due - TWD	0.00
FUT JUN 25 ME 2Y GVT BOND	0.00
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00 SE0000108847
BANQUE CANTONALE VAUDOISE	0.00 CH0531751755
CK INFRASTRUCTURE	0.00 BMG2178K1009
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00 JP3400400002
NOK BNP PARIBAS A/C	0.00
LG ENERGY SOLUTIO 5.875% 02/04/2035	0.00
SHIMADZU CORP	0.00 JP3357200009
DOWLAIS GROUP PLC	0.00 GB00BMWRZ071
CITIGROUP CCP EUR BROKER ACCOUNT	0.00
FUT. SGX MINI JGB JUN25	0.00
ORACLE CORPORATION JAPAN	0.00 JP3689500001
FOX CORP COM	0.00 US35137L2043
SWEDISH KRONA	0.00
BCE INC	0.00 CA05534B7604
DEUTSCHE LUFTHANSA AG	0.00 DE0008232125
TEMENOS AG	0.00 CH0012453913
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00 SE0016102115
FUTURES MARGIN-HKD	0.00
ECP TERRA-GEN GROW	0.00
US TREASURY N/B 4.75% 15/FEB/2045	0.00 US912810UJ50
FUT. AUST 10Y SFE JUN25	0.00
TELE2 AB	0.00 SE0005190238
NEW ZEALAND LOCAL 4.125% 20/03/20280/03/2028	0.00 XS3025937288
SWO_CD_X CDX.NA.HY.43 (4Y) DEFAU 102 160425	0.00
ILS BNP PARIBAS A/C	0.00
DIASORIN SPA	0.00 IT0003492391
MXN BNP PARIBAS A/C	0.00
ZAR BNP PARIBAS A/C	0.00
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.00 AU000000NSR2
L&G. GRP. F2V 1/4/2055	0.00 XS3030523644
AMERCO INC	0.00 US0235861004
Outstanding Settlement Receipts - DKK	0.00
US. TSY. NOTE/BON 4.125% 29/02/2032/2032 USD100 H-2032	0.00
ZOZO INC	0.00 JP3399310006
TOKYU CORP NPV	0.00 JP3574200006
FEE REBATES	0.00
DANISH KRONE	0.00
FUTURES MARGIN-SGD	0.00
UNITED STATES TREA 4.25% 15/01/20282028 USD100 AJ-2028	0.00
MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT TRUSTPEX	0.00
JAPAN GOV. FIVE YE 0.70% 20/09/2029	0.00
US. TSY. NOTE/BOND 4.00% 15/12/2027	0.00
HANG LUNG PROPERTIES LIMITED	0.00 HK0101000591
VESTIS CORPORATION	0.00 US29430C1027
WK KELLOGG ORD SHS	0.00 US92942W1071
UK. GILT 4.375% 7/3/2030	0.00 GB00BSQNRD01

Outstanding Settlement Payments - JPY	0.00
JAPAN GOV. THIRTY 0.30% 20/06/2046	0.00 JP1300511G61
NEW ISRAELI SHEQEL	0.00
Outstanding Settlement Payments - HKD	0.00
HUF BNP PARIBAS A/C	0.00
PLN BNP PARIBAS A/C	0.00
MINI TPX IDX 2506 F	0.00
CNY BNP PARIBAS A/C	0.00
GERMANY(FEDERAL REPUBLIC) 2.9% BDS 15/08/2056	0.00
EUR0.01 REGS	
JAPAN GOV. THIRTY 0.70% 20/9/2051	0.00 JP1300721MA9
FUTURES MARGIN-JPY	0.00
FUTURES MARGIN-EURO	0.00
POLISH ZLOTY	0.00
CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE	0.00
TRY BNP PARIBAS A/C	0.00
MEXICAN PESO	0.00
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000	0.00 AU3FN0069027
A1-A	
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
MSCI SING 2504 FUT	0.00 SGXDB1794039
FOUNDRY JV HOLDCO 5.90% 25/1/2033	0.00 US350930AG89
HANG MINI 2504 FUT	0.00
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	0.00
BNG BANK N.V. 1% EMTN 03/04/2040 EUR100000	0.00
SPI 200 2506 FUT	0.00
ANZ BANK NZ 11AM A/C	0.00
Outstanding Settlement Payments - SGD	0.00
CDS_IX_CCP CDX.NA.HY.39 5%	0.00
20271220CHASUS33ICEEUS2I65BRZH6	
FTSE 100 IDX 2506 FU	0.00 GB00M251VK77
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN	0.00
CHASEBANK N.A. CHASUS33	
FUT JUN 25 SFE 3Y T-BOND	0.00
CDS_IX_CCP ITRAXX AUSTRALIA SERI 1%	0.00
20290620CHASUS33ICEEUS2I668IBO9	
S&P 500 EMINI 2506 F	0.00
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF	0.00
COMMERCE TORONTO CA	
Outstanding Settlement Payments - AUD	0.00
CDS_IX_CCP ITRAXX AUSTRALIA SERI 1%	0.00
20300620CHASUS33ICEEUS2I668IBQ4	
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-	0.00
2030CHASUS33LCHCUK	
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	
Outstanding Settlement Payments - HUF	0.00
FUT 06 JUN 25 EURO BUXL BND	0.00

FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F	0.00
Outstanding Settlement Payments - CHF	0.00
Outstanding Settlement Payments - CAD	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	0.00
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM	0.00
CCP CITIGROUP GBP BROKER ACCOUNT	-0.01
BNZ NZD COLL	-0.01
CITIGROUP CCP USD BROKER ACCOUNT	-0.01
FUT 06 JUN 25 EURX EUR-BUND	-0.01
Outstanding Settlement Payments - GBP	-0.01
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	-0.02
Outstanding Settlement Payments - EUR	-0.02
WESTPAC NZD COLL	-0.02
OTC CASH COLLATERAL RECEIVABLE FROM USD SBILDEFFXXX 31/12/2050	-0.06
JPM CCP USD BROKER ACCOUNT	-0.06
Outstanding Settlement Payments - NZD	-0.06
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG FRANKFURT	-0.06
Outstanding Settlement Payments - USD	-0.08
FX POSITIONS	-0.15
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.56