

Offer name	Mercer KiwiSaver Scheme	Offer number	OFR10255
Fund name	Sustainable Moderate fund	Fund number	FND14
Period disclosure applies [dd/mm/yyyy]	30/09/2025		
Asset name	% of fund net assets	Security code	
NEW ZEALAND GOVERNMENT 200429 3.0 GB		2.33 NZGOVDT429C7	
NEW ZEALAND GOVERNMENT 150531 1.50 GB		1.84 NZGOVDT531C0	
NEW ZEALAND GOVERNMENT 150528 0.25 GB		1.81 NZGOVDT528C6	
NEW ZEALAND GOVERNMENT 140433 3.50 GB		1.78 NZGOVDT433C9	
NEW ZEALAND GOVERNMENT 150530 4.50 GB		1.64 NZGOVDT530C2	
FISHER & PAYKEL HEALTHCARE CORPORATION LIMITED		1.57 NZFAPE0001S2	
NVIDIA CORP		1.52 US67066G1040	
NEW ZEALAND GOVERNMENT 150437 2.75 GB		1.43 NZGOVDT437C0	
NEW ZEALAND GOVERNMENT 150541 1.75 GB		1.37 NZGOVDT541C9	
NEW ZEALAND GOVERNMENT 150532 2.00 GB		1.32 NZGOVDT532C8	
MICROSOFT CORP		1.17 US5949181045	
INFRATIL LIMITED		1.06 NZIFTE0003S3	
APPLE INC		1.04 US0378331005	
NEW ZEALAND GOVERNMENT 150534 4.25 GB		1.01 NZGOVDT534C4	
NEW ZEALAND GOVERNMENT 150536 4.25 GB		0.96 NZGOVDT536C9	
UK. GILT 3.75% 7/3/2027		0.95 GB00BPSNB460	
AUCKLAND INTERNATIONAL AIRPORT LTD		0.92 NZAIAE0002S6	
Liquidity Identifier		0.80	
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND		0.76 NZIIBDT003C0	
NEW ZEALAND GOVERNMENT 150535 4.50 GB		0.68 NZGOVDT535C1	
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND		0.67 NZIIBDT004C8	
CONTACT ENERGY LIMITED		0.63 NZCENE0001S6	
NEW ZEALAND GOVERNMENT 150554 5.00 GB		0.58 NZGOVDT554C2	
NEW ZEALAND GOVERNMENT 150526 0.50 GB		0.55 NZGOVDT526C0	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY		0.54 NZLGFD014C0	
150426 1.50 GB			
NEW ZEALAND GOVERNMENT 150427 4.50 GB		0.54 NZGOVDT427C1	
MERIDIAN ENERGY LT NPV		0.52 NZMELE0002S7	
SINGAPORE GOV. BD 2.875% 01/09/2030		0.50 SG7U32949426	
THE A2 MILK COMPANY LIMITED		0.50 NZATME0002S8	
EBOS GROUP LIMITED		0.49 NZEBOE0001S6	
AMAZON COM INC		0.48 US0231351067	
MAINFREIGHT LIMITED		0.47 NZMFTE0001S9	
NZD BNP PARIBAS A/C		0.46	
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN		0.41	
IMPERIAL BANK OF COMMERCE			
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY		0.41	
161025 TBILL			
WESTPAC NEW ZEALAND LTD 121225 RCD		0.40	
RABOBANK NEW ZEALAND LTD 010526 RCD		0.40	
SUMMERSET GROUP HOLDINGS LTD		0.38 NZSUME0001S0	
WESTPAC NEW ZEALAND LTD 240226 1.439 CB		0.38 NZWNZD0226L9	
META PLATFORMS INC		0.37 US30303M1027	
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE		0.35	
SPARK NEW ZEALAND LIMITED		0.35 NZTELE0001S4	
BROADCOM ORD SHS		0.35 US11135F1012	
UNITED STATES DOLLAR		0.34	
TOYOTA FINANCE NEW ZEALAND LTD 291025 PNOTE		0.34	
ASB BANK LTD 281125 RCD		0.34	
ASB BANK LTD 081225 RCD		0.34	
UK. GILT 4.375% 31/7/2054		0.33 GB00BPSNBB36	
RABOBANK NEDERLA 160326 FRN		0.32 NZRABDT020C1	
ALPHABET INC CAP STK CL A		0.32 US02079K3059	
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE		0.32	

RYMAN HEALTHCARE LTD	0.31 NZRYME0001S4
MASTERCARD INC - CLASS A	0.30 US57636Q1040
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 190326 RCD	0.29
TESLA INC	0.29 US88160R1014
UK. GILT 4.50% 7/6/2028	0.29 GB00BMF9LG83
ANZ BANK NEW ZEALAND WELLINGTON 061025 3.55 TD	0.27
ALPHABET INC CAP CL C	0.27 US02079K1079
BANK OF NEW ZEALAND LTD 141025 RCD	0.27
ASB BANK LTD 141125 RCD	0.27
ASB BANK LTD 12225 RCD	0.27
WESTPAC NEW ZEALAND LTD 150126 RCD	0.27
ASB BANK LTD 310326 RCD	0.27
WESTPAC NEW ZEALAND LTD 310326 RCD	0.27
Bank of China	0.27
Accruals	0.26
TAIWAN SEMICONDUCT MANUFACTURING USD	0.26 US8740391003
NEW ZEALAND GOV. B 4.50% 15/05/2035	0.25 NZGOVDT535C1
US. TSY. INFL. 0.625% I/L 15/1/2026	0.25 US912828N712
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.25 NZHNZD0001L7
BANK OF CHINA NEW ZEALAND 071025 PNOTE	0.24
ANZ BANK NEWZEALAND LTD 141125 RCD	0.24
JP MORGAN CHASE & CO	0.24 US46625H1005
INVESTA COMMERCIAL PROPERTY FUNDAFS	0.24
WESTPAC NEW ZEALAND LTD 291225 RCD	0.23
FLETCHER BUILDING LTD	0.23 NZFBUE0001S0
USD BNP PARIBAS A/C	0.22
WESTPAC NEW ZEALAND LTD 021025 RCD	0.22
CHINA CONSTRUCT NZ 281125 4.80 TD	0.21
LILLY (ELI) & CO USD	0.21 US5324571083
WELLINGTON REGIONAL COUNCIL 241125 PNOTE	0.20
ASB BANK LTD 151225 RCD	0.20
KIWI PROPERTY GROUP LIMITED	0.20 NZKPGE0001S9
CASH	0.20
ASB BANK LTD 200126 4.12 TD	0.20
ECOLAB LTD	0.19 US2788651006
SCHNEIDER ELECTRIC SE	0.19 FR0000121972
AUCKLAND COUNCIL 171025 PNOTE	0.19
FREIGHTWAYS GROUP LTD	0.19 NZFREE0001S0
GOODMAN NZ Highbrook Limited Partnership	0.18 DU00GUDMHBNZ
MERCURY NZ LIMITED	0.18 NZMRPE0001S2
DEXUS WHOLESALE PROPERTY FUND AUUT	0.17
BUNDESOBLIGATION 2.40% 18/04/2030.01 191	0.17 DE000BU25042
UNITED STATES TREA 0.00% 04/12/2025 2025 USD100	0.17 US912797QS94
BANK OF NEW ZEALAND	0.17
VISA INC - A	0.17 US92826C8394
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.16 JP1400171Q50
NEXTERA ENERGY INC	0.16 US65339F1012
CHARTER HALL RETAIL PARTNERSHIP NO. 6PE	0.16
CHORUS LIMITED ORDINARY FULLY PAID	0.16 NZCNUE0001S2
Westpac New Zealand	0.16
SCALES CORP LTD	0.15 NZSCLE0002S8
WASTE MANAGEMENT INC COM	0.15 US94106L1098
TREASURY BILL 0.0% 06/NOV/2025	0.15 US912797QP55
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV	0.15 NZIBDDT016C7
100626 0.75 CB	
XYLEM INC COM	0.15 US98419M1009
LINDE PLC	0.15 IE000S9YS762
AIR LIQUIDE	0.15 FR0000120073
PORT OF TAURANGA LTD	0.14 NZPOTE0003S0
TRANE TECHNOLOGIES PLC	0.14 IE00BK9ZQ967
KIWIBANK LTD 211125 4.45 TD	0.14
US. TSY. NOTE/BON 4.875% 31/10/20288	0.14 US91282CJF95
APTIV PLC NEW ORD USD0.01	0.14 JE00BDTN8H13
WATERCARE SERVICES LTD 141025 PNOTE	0.14

TOYOTA FINANCE NEW ZEALAND LTD 221025 PNOTE	0.14
HAMILTON CITY COUNCIL 031125 PNOTE	0.14
DUNEDIN CITY TREASURY 191125 PNOTE	0.14
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 031225 TBILL	0.13
IBERDROLA SA	0.13 ES0144580Y14
RABOBANK NEW ZEALAND LTD 200226 RCD	0.13
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.13
AGILENT TECHNOLOGIES INC	0.13 US00846U1016
HUBBELL INC	0.13 US4435106079
US TREASURY N/B 2.75% 15/AUG/2032	0.13 US91282CFF32
BERKSHIRE HATHAWAY INC - CLASS B	0.13 US0846707026
ADVANCED MICRO DEV	0.13 US0079031078
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.13 US912828YS30
EAGLE POINT DEFENSIVE INCOME PARTNERS LP- AUD	0.13
MCP SECURED PRIVATE DEBT FUND II (FUND)	0.13
ASML HOLDING NV	0.13 NL0010273215
EURO	0.13
MCKESSON CORP	0.12 US58155Q1031
BOOKING HLDGS INC COM	0.12 US09857L1089
SHOPIFY INC COM NPV CL A	0.12 CA82509L1076
SAP AG	0.12 DE0007164600
UNION PACIFIC CORP	0.12 US9078181081
COSTCO WHOLESALE CORP	0.12 US22160K1051
WELLINGTON REGIONAL COUNCIL 101225 PNOTE	0.12
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD	0.12
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.11 US912810SW99
SKY NETWORK TELEVISION LTD	0.11 NZSKTE0001S6
PARK SQUARE CAPITAL CREDIT INVESTMENTS SCSP SICAVPE	0.11
STONEPEAK ZENO HOLDINGS (CYM) LP - EUR	0.11
TJX COS INC	0.11 US8725401090
STRIDE STAPLED GRP NPV UNITS	0.11 NZSPGE0001S2
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.11
INFRALEMON SCA	0.11
TOYOTA FINANCE NEW ZEALAND LTD 061125 PNOTE	0.11
REPUBLIC OF POLA FRN IL 25/08/2036	0.11 PL0000117024
WELLINGTON CITY COUNCIL 180226 PNOTE	0.11
DEERE & CO	0.11 US2441991054
EBAY INC	0.11 US2786421030
AUTOZONE INC	0.11 US0533321024
NETFLIX INC	0.11 US64110L1061
ENBRIDGE INC	0.11 CA29250N1050
PALO ALTO NETWORKS INC	0.10 US6974351057
US. TSY. INFL. 1.875% I/L 15/07/2034.875% 15/07/2034	0.10 US91282CLE92
RESMED INC	0.10 AU000000RMD6
ORACLE CORP	0.10 US68389X1054
THERMO FISHER SCIENTIFIC INC	0.10 US8835561023
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.10
HMC WHF NO. 1 PTY LTD - AUDPE	0.10
TOYOTA FINANCE NEW ZEALAND LTD 161025 PNOTE	0.09
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.09 DE000BU2Z023
TOYOTA FINANCE NEW ZEALAND LTD 051125 PNOTE	0.09
DUNEDIN CITY TREASURY 281125 PNOTE	0.09
CHRISTCHURCH CITY HOLDINGS LIMITED 191225 PNOTE	0.09
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE INCOMEFUND	0.09
VERALTO ORD SHS	0.09 US92338C1036
ASTRAZENECA PLC	0.09 GB0009895292
AUDAX CREDIT FEEDER FUND LPPE	0.09
MCP REAL ESTATE DE BT FUND (AUD)	0.09

INTEREST RATE SWAPS	0.09
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.09
SERVICENOW INC	0.09 US81762P1021
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.09 JP1201631HC6
JOHNSON & JOHNSON COM	0.09 US4781601046
AMPHENOL ORD SHS CLASS A	0.09 US0320951017
ITALY BUONI POLIEN 3.85% 15/09/2026	0.09 IT0005556011
ABBOTT LABS	0.09 US0028241000
CHURCHILL SENIOR MPD FUND LPPE	0.09
HITACHI NPV	0.09 JP3788600009
AUTODESK INC	0.09 US0527691069
NATIONAL GRID	0.09 GB00BDR05C01
INTERACTIVE BRO GR COM	0.09 US45841N1072
INDONESIA TSY. BD. 6.50% 15/02/2031	0.08 IDG000015207
DANAHER CORP	0.08 US2358511028
SINGAPORE GOV. BD 2.875% 01/07/2029	0.08 SG3263998209
ESSILORLUXOTTICA	0.08 FR0000121667
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.08 NZHZNZD0008L2
US. TSY. NOTE/BOND 4.25% 28/02/2027	0.08 US91282CMP31
PEMBERTON DEBT FUN D II SCS SICAV-RAIF PEMBERPE	0.08
ABBVIE INC COM	0.08 US00287Y1091
BOSTON SCIENTIFIC CORP COM USD	0.08 US1011371077
GENTRACK GROUP LIMITED ORDINARY SHARES	0.08 NZGTKE0002S9
GREATER WELLINGTON REGIONAL COUNCIL 211125 PNOTE	0.08
TAUPO DISTRICT COUNCIL 300126 PNOTE	0.08
PALANTIR TECHNOLOGIES INC	0.08 US69608A1088
INTUITIVE SURGICAL INC	0.08 US46120E6023
WELLS FARGO & COMPANY	0.08 US9497461015
GE AEROSPACE	0.08 US3696043013
SALESFORCE INC	0.08 US79466L3024
HOME DEPOT INC	0.08 US4370761029
PROCTER & GAMBLE COMPANY	0.08 US7427181091
KOOKMIN BANK 2.625% 29/09/2029	0.08 XS3168711193
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.08 JP1051661Q33
BRIDGEPOINT CREDIT	0.08
US. TSY. NOTE/BOND 4.25% 15/02/20282028 USD100 AK-2028	0.08 US91282CMN82
ROPER TECHNOLOGIES INC	0.08 US7766961061
TAIWAN SEMICON MANUFACTURING CO LTD	0.08 TW0002330008
NEXTDC LIMITED ORDINARY FULLY PAID	0.08 AU000000NXT8
CISCO SYSTEMS INC	0.07 US17275R1023
BANK OF AMERICA CORPORATION	0.07 US0605051046
VAUBAN IP ENERGY SOLUTIONS	0.07
NEW ZEALAND GOV. 2.50% I/L 20/09/2035	0.07 NZIIBDT004C8
BE SEMICONDUCTOR EURO	0.07 NL0012866412
KKR QUARTZ CO-INVEST GP LLCPE	0.07
KKR DIVERSIFIED CORE INFRA B SR	0.07
NORWAY GOV. BD. 1.375% 19/08/2030	0.07 NO0010875230
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.07 NZAPTE0001S3
SEMPRA ORD	0.07 US8168511090
NEW ZEALAND GOVT 200950 3.25 INFATION INDEXED BOND	0.07 NZIIBDT006C3
GIP AQUARIUS FUND SECONDARY	0.07
APPLIED MATERIALS US	0.07 US0382221051
NOVO NORDISK ORD SHS CLASS B	0.07 DK0062498333
CHINA CONSTRUCTION BANK NZ LTD 090226 FRN	0.07 NZCCBDT014C9
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.07 NZHZNZD0935L6
WELLINGTON REGIONAL COUNCIL 151225 PNOTE	0.07
WELLINGTON CITY COUNCIL 230126 PNOTE	0.07
DUNEDIN CITY TREASURY 270126 PNOTE	0.07
SYNOPSIS INC	0.07 US8716071076
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.07
EXELON CORPORATION	0.07 US30161N1019

FAIR ISAAC CORPORATION	0.07 US3032501047
CROWN CASTLE INTL CORP	0.07 US22822V1017
UNITEDHEALTH GROUP INC COM STK	0.07 US91324P1021
AMERICAN ELECTRIC POWER COMPANY INC	0.06 US0255371017
BARINGS AUSTRALIAN PRIVATE CREDIT FUND - AUD	0.06
ACCENTURE PLC	0.06 IE00B4BNMY34
FIRST SOLAR INC	0.06 US3364331070
US. TSY. NOTE/BON 0.625% 15/5/2030	0.06 US912828ZQ64
CHANNEL INFRASTRUCTURE NZ LTD	0.06 NZNZRE0001S9
COCA COLA CO USD	0.06 US1912161007
ADYEN NV	0.06 NL0012969182
VAIL RESORTS INC	0.06 US91879Q1094
CSX CORP COM	0.06 US1264081035
DARLING INGREDIENTS INC	0.06 US2372661015
TE CONNECTIVITY COM USD0.01	0.06 IE000IVNQZ81
CSL LIMITED	0.06 AU000000CSL8
WORLEY LIMITED	0.06 AU000000WOR2
NEW ZEALAND GOV. 1.75% 15/5/2041	0.06 NZGOVDT541C9
FERGUSON ENTERPRIS USD0.0001	0.06 US31488V1070
DUNEDIN CITY TREASURY 150326 2.90 CB	0.06 NZDCTDT160C9
CENTURIA INDUSTRIAL REIT ORDINARY UNITS FULLY PAID	0.06 AU000000CIP0
MOODYS CORPORATION	0.06 US6153691059
MALAYSIA GOVERNME 3.519% 20/04/2028	0.06 MYBMI2300024
MARVELL TECHNOLOGY COM	0.06 US5738741041
XERO LIMITED ORDINARY FULLY PAID	0.06 NZXROE0001S2
MEDIATEK INC	0.06 TW0002454006
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.06 AU0000018442
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.06 US91282CCB54
SERKO LTD	0.06 NZSKOE0001S7
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.06 JP1103711P74
MERCK & CO INC NEW COM	0.06 US58933Y1055
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.06 US91282CBJ99
SEKISUI HOUSE	0.06 JP3420600003
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.06
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.06
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.06
JPMORGAN CHASE	
KKR TAURUS CO-INVEST LPPE	0.06
VISTA GROUP INTERNATIONAL LTD	0.06 NZVGLE0003S1
UNILEVER PLC	0.06 GB00B10RZP78
KOREA HOUSING FIN 4.082% 25/09/2027	0.06 XS2678945317
TEXAS INSTRUMENTS	0.06 US8825081040
GXO LOGISTICS INC	0.06 US36262G1013
4.50% 15/04/2027	0.06 NZGOVDT427C1
RENAISSANCERE HOLDINGS LTD	0.06 BMG7496G1033
IIF AUSTRALIA 1 TRUSTPE	0.06
REPUBLIC SERVICES INC	0.06 US7607591002
SIEMENS AG NPV EUR	0.06 DE0007236101
CHENIERE ENERGY INC	0.06 US16411R2085
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.06 AU3TB0000135
LIFE360 INC	0.06 AU0000045098
GLOBE LIFE INC	0.06 US37959E1029
BEAZLEY P L C	0.06 GB00BYQJC66
HMC AUSTRALN RETAIL PARTNERSHP - AUD	0.06
US. T-BILL. 0.00% 28/11/20252025 USD100	0.06 US912797NL78
ASB BANK LTD 040526 1.646 CB	0.05 NZABBDG005C5
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.05 JP1400081F45
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.05 JP1300791P79
DUNEDIN CITY TREASURY 071025 PNOTE	0.05
ELEVANCE HEALTH INC	0.05 US0367521038
BNP PARIBAS NOMINEES	0.05
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.05
DSM FIRMENICH AG EURO.01	0.05 CH1216478797

INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.05 US4592001014
FIRST QUANTUM MINERALS LTD	0.05 CA3359341052
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.05 US91282CJE21
MEXICAN BONOS 8.00% 07/11/2047	0.05 MX0MGO000102
ESSENTIAL UTILS	0.05 US29670G1022
CORE INFRASTRUCTURE FUND IV SCA	0.05
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.05
US. TSY. INFL. 2.125% I/L 15/02/2041	0.05 US912810QP66
EDWARDS LIFESCIENCES CORP	0.05 US28176E1082
HSBC HOLDINGS PLC	0.05 GB0005405286
INGENIA COMMUNITIES GROUP	0.05 AU000000INA9
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.05 US91282CHK09
GOLDMAN SACHS GROUP INC.	0.05 US38141G1040
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.05
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.05 NZGOVDT429C7
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.05 JP1103431G66
NOVARTIS AG	0.05 CH0012005267
Outstanding Settlement Receipts - NZD	0.05
CMS ENERGY CORP	0.05 US1258961002
CHALLENGER LIMITED	0.05 AU000000CGF5
ZOETIS INC	0.05 US98978V1035
KERRY GROUP PLC-A	0.05 IE0004906560
MEXICAN BONOS 7.75% 13/11/2042	0.05 MX0MGO0000R8
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.05 US91282CGP05
US. TSY. NOTE/BOND 4.75% 15/05/20552055 USD1000	0.05 US912810UK24
BONDS 05/55	
AT & T INC	0.05 US00206R1023
CELLNEX TELECOM SA	0.05 ES0105066007
ROYAL BANK OF CANADA	0.05 CA7800871021
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.05 IT0005534141
BLACKROCK INC	0.05 US09290D1019
CATERPILLAR INC	0.05 US1491231015
AUSTRALIA & NEW Z 2.478% 04/06/2029SNR 04/06/2029	0.05 XS3041372668
EUR100000	
MEXICAN BONOS 7.75% 23/11/2034	0.05 MX0MGO0000U2
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.05 US91282CAU53
WELLTOWER INC	0.05 US95040Q1040
JPM. CHASE F2F 4/2/2032	0.05 US46647PBX33
AMERICAN WATER WORKS CO INC	0.05 US0304201033
DOMINION ENERGY INC	0.05 US25746U1097
HOWMET AEROSPACE I COM USD	0.05 US4432011082
GOODMAN NZ HIGHBROOK LIMITED PARTNERSHIP - NZD	0.05
UBER TECHNOLOGIES INC	0.05 US90353T1007
EVERSOURCE ENERGY COM	0.05 US30040W1080
LAUREATE EDUCATION INC	0.05 US5186132032
Income Due - NZD	0.05
MITSUBISHI UFJ FINANICAL	0.05 JP3902900004
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.05
NETHERLANDS GOV. B 2.50% 15/01/2033	0.04 NL0010071189
ICON PLC	0.04 IE0005711209
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.04 MYBMX1100044
VERIZON COMMUNICATIONS	0.04 US92343V1044
WASTE CONNECTIONS COM NPV	0.04 CA94106B1013
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.04 NZGOVDT551C8
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.04
TENABLE HOLDINGS INC	0.04 US88025T1025
COLOMBIAN TES 6.00% 28/4/2028	0.04 COL17CT02914
CARRIER GLOBAL COR COM	0.04 US14448C1045
KEYENCE CORP NPV	0.04 JP3236200006
CANADIAN NATL RAILWAY CO	0.04 CA1363751027
THE WALT DISNEY CO	0.04 US2546871060
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID	0.04 AU000000TLX2
DEFERRED	

RELX PLC	0.04 GB00B2B0DG97
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.04
NESTLE SA	0.04 CH0038863350
INSULET CORP	0.04 US45784P1012
ALCON AG	0.04 CH0432492467
ASHTED GROUP PLC	0.04 GB0000536739
GE VERNOVA ORS SHS	0.04 US36828A1016
NORWAY GOV. BD. 1.50% 19/02/2026	0.04 NO0010757925
UK. GILT 1.75% 7/9/2037	0.04 GB00BZB26Y51
MCDONALD'S CORP	0.04 US5801351017
PG AND E CORP	0.04 US69331C1080
ADTALEM GLOBAL EDUCATION INC	0.04 US00737L1035
DEUTSCHE TELEKOM AG DEM	0.04 DE0005557508
CITIGROUP INC USD	0.04 US1729674242
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.04
MORGAN STANLEY	0.04 US6174464486
ONEOK INC	0.04 US6826801036
PEPSICO INC CAP 2/3	0.04 US7134481081
INVESTORE PROPERTY LTD	0.04 NZIPLE000153
EDP RENOVAVEIS SA	0.04 ES0127797019
AUCKLAND COUNCIL 071125 PNOTE	0.04
NETHERLANDS GOV. B 0.25% 15/07/2029	0.04 NL0013332430
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M BONOS	0.04 MX0MGO0000B2
KBC GROUP NV	0.04 BE0003565737
US TREASURY N/B 4.12% 15/NOV/2032	0.04 US91282CFV81
UK. GILT 4.50% 7/3/2035	0.04 GB00BT7J0027
HISCOX LTD F2F 11/06/2036	0.04 XS3085134594
TERNA SPA	0.04 IT0003242622
VOLKSWAGEN INTL. FIN FRN PERP	0.04 XS3071335478
UBS GROUP AG	0.04 US225401AP33
KINDER MOR INC DEL COM	0.04 US49456B1017
TENNET HOLDING BV 0.125% 09/12/20270000 20	0.04 XS2348325221
INTUIT INC	0.04 US4612021034
ADVANCED DRAINAGE SYTEMS INC	0.04 US00790R1041
BANCO SANTANDER 5.439% 15/07/2031	0.04 US05964HBG92
KEYSIGHT TECHNOLOGCOM USD	0.04 US49338L1035
WABTEC CORP	0.04 US9297401088
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.04 AU0000274706
PENTAIR PLC COM	0.04 IE00BLS09M33
HSBC HLDGS. F2F 13/05/2031	0.04 US404280EW52
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.04 NZGOVDT528C6
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.04 BE0000304130
SPIRAX SARCO ENG ORD	0.04 GB00BWFGQN14
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.04 CNE100003662
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.04 NZGOVDT530C2
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.04 NO0010930522
SACYR SA	0.04 ES0182870214
STRYKER CORP	0.04 US8636671013
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.04 CH0012032048
MERCADOLIBRE INC	0.04 US58733R1023
MICRON TECHNOLOGY INC USD	0.04 US5951121038
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.04 DE0001102507
BELFIUS BANK 3.375% 28/05/2030030	0.04 BE6365319829
DIF VI CO-INVEST PROJECT 3 C.V	0.04
SCHWAB (CHARLES) CORP	0.04 US8085131055
ALTAMIRA CO-INVESTMENT SCA	0.04
ALLIANZ SE-REG	0.04 DE0008404005
CANADIAN PAC KANS COM NPV	0.04 CA13646K1084
SMITH A.O CORP	0.04 US8318652091
UNITED UTILITIES GROUP PLC	0.04 GB00B39J2M42
MODINE MANUFACTURING CO	0.04 US6078281002
SIKA AG	0.04 CH0418792922
AMERICAN EXPRESS USD	0.04 US0258161092
AEROPORTS DE PARIS (ADP)	0.04 FR0010340141

VESTEDA FIN. 4.00% 07/05/2032	0.04 XS2815987834
SYMRISE AG	0.04 DE000SYM9999
CHROMA ATE INC	0.04 TW0002360005
BLOCK INC	0.03 US8522341036
NORWAY GOV. BD. 2.00% 26/04/2028	0.03 NO0010821598
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.03 JP1201111968
SONY CORP	0.03 JP3435000009
QUALCOMM INC	0.03 US7475251036
WILLIAMS COMPANIES INC	0.03 US9694571004
CINTAS CORP	0.03 US1729081059
KONINKLIJKE VOPAK NV	0.03 NL0009432491
KKR AQUEDUCT CO-INVEST L.P.PE	0.03
LAM RESEARCH CORP COM USD 0.001 P S	0.03 US5128073062
SPOTIFY TECHNOLOGY COM	0.03 LU1778762911
KBC GRP. F2V 16/10/2030	0.03 USB5341FAD36
NETFLIX 3.625% 15/6/2030GS	0.03 XS2072829794
ARISTA NETWORKS INC	0.03 US0404132054
MSTB03- WEST PAC	0.03
CENCORA INC COM	0.03 US03073E1055
MEDTRONIC PLC	0.03 IE00BTN1Y115
BANCO SANTANDER CENTRAL HISP	0.03 ES0113900J37
KSL CAPITAL PARTNERS CV I	0.03
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.03
POPULAR INC COM USD6 POST REV SPLIT	0.03 PR7331747001
UNITED STATES TRE 3.625% 30/09/2031/2031 USD Q-2031	0.03 US91282CLM19
STRIDE INC	0.03 US86333M1080
S AND P GLOBAL INC COM	0.03 US78409V1044
VEEVA SYSTEMS INC	0.03 US9224751084
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.03 US9128286T26
CROWDSTRIKE HOLDINGS INC	0.03 US22788C1053
NATWEST MKTS. 5.022% 21/03/2030	0.03 USG6382RGF94
APPLOVIN CORP	0.03 US03831W1080
IDEX CORP	0.03 US45167R1041
UBS GRP. VAR 11/08/2031	0.03 CH1474856957
TOYOTA MOTOR CORP	0.03 JP3633400001
ABB LTD	0.03 CH0012221716
US. TSY. NOTE/BON 4.375% 30/11/2028	0.03 US91282CJN20
AXIUM INFRASTRUCTUPE	0.03
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.03 FR0014000HF4
AUTOMATIC DATA PROC.	0.03 US0530151036
RAIFFEISEN BANK INTE F2V 18/6/2032	0.03 XS2189786226
RED ELECTRICA DE ES	0.03 ES0173093024
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.03 JP1400161P53
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.03 US912810PT97
UK. GILT 3.75% 29/01/2038	0.03 GB00BQC4R999
TEVA PHARM. FIN. 4.125% 01/06/2031031	0.03 XS3081797964
EPH FINC. INTL. 4.625% 02/07/2032	0.03 XS3106539938
UK. GILT 4.25% 31/07/2034	0.03 GB00BQC82C90
CITIGROUP F2F 05/11/2030	0.03 US17308CC539
ATHORA NETHERLANDS F2V 31/08/2032	0.03 XS2468390930
PROGRESSIVE CORP	0.03 US7433151039
KONINKLIJKE AHOLD DELHAIZE NV	0.03 NL0011794037
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.03 US60687YCZ07
ITRON INC	0.03 US4657411066
TERUMO CORP	0.03 JP3546800008
AUSTRALIAN CAP. TE 4.75% 23/10/2030	0.03 AU35G0003106
CBRE GROUP INC CLASS A	0.03 US12504L1098
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-2031	0.03 US91282CLJ89
F5 NETWORKS INC	0.03 US3156161024
RAYONIER INC	0.03 US7549071030
WIX COM LTD	0.03 IL0011301780
AENA SME ORD SHS	0.03 ES0105046017
SUMITOMO MITSUI FINANCIAL GROUP	0.03 JP3890350006

TASMANIAN PUBLIC F 5.25% 23/01/2036	0.03 AU3SG0003130
CREDIT SUISSE GRP. F2F 1/3/2029	0.03 CH1214797172
SPIRE INC COM USD1	0.03 US84857L1017
UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-2031	0.03 US91282CKW00
CLEAN HARBORS INC	0.03 US1844961078
MIZUHO FINANCIAL GROUP INC	0.03 JP3885780001
KLA TENCOR CORPORATION COM	0.03 US4824801009
ARCADIS NV	0.03 NL0006237562
GEA GROUP AG	0.03 DE0006602006
SUN COMMUNITIES INC	0.03 US8666741041
LVMH MOET HENNESSY VUITTON SE	0.03 FR0000121014
CAIXABANK SA F2F 14/11/2030	0.03
CELLNEX TELECOM 0.75% 20/11/2031	0.03 XS2257580857
DBS BANK LONDON 2.4288% 03/01/2029	0.03 XS3105239928
ICG AUSTRALIA SENIPE	0.03
INFINEON TECHNOLOGIES AG	0.03 DE0006231004
TREASURY CORP OF V 4.75% 15/9/2036	0.03 AU3SG0002710
RELATED REAL ESTAT E DEBT FUND (CAYMAN) L.P.PE MS. F2F 13/02/2032	0.03
QUEENSLAND TSY. 4.50% 22/8/2035	0.03 US6174468U61
PROSUS NV	0.03 AU3CB0296580
CYBERARK SOFTWARE LTD	0.03 NL0013654783
LEGAL & GENERAL GROUP PLC	0.03 IL0011334468
SOUTHERN CALIFORNI 5.90% 01/03/2055	0.03 GB0005603997
BANCO BICAYA ARGENTARIA SA	0.03 US842400JH78
GOODMAN GROUP	0.03 ES0113211835
PFIZER INC COM	0.03 AU000000GMG2
XCEL ENERGY INC	0.03 US7170811035
NEW ZEALAND GOV. 2.50% I/L 20/09/2040	0.03 US98389B1008
FERGUSON ENTERPRISE USD 0.0001	0.03 NZIIBDT005C5
PEMBERTON ESPD SMA	0.03 US31488V1070
TETRA TECH ORD SHS	0.03
EP INFRASTRUCTURE 1.816% 02/03/2031	0.03 US88162G1031
ING GROEP F2V 20/05/2036	0.03 XS2304675791
KONINKLIJKE KPN NV	0.03 XS3074495444
NCINO ORD SHS	0.03 NL0000009082
UNICREDIT SPA	0.03 US63947X1019
US. TSY. NOTE/BON 4.125% 31/07/20312031	0.03 IT0005239360
FRESENIUS 3.50% 15/03/2034	0.03 US91282CLD10
GILEAD SCIENCES INC	0.03 XS3178858224
CAPITAL ONE FINANCIAL CORPORATION	0.03 US3755581036
USAA CAPITAL CORP 2.125% 1/5/2030604 2.125% 01/05/2030	0.03 US14040H1059
SOUTHERN GAS NETWO 3.50% 16/10/2030	0.03 US90327QD552
PENNON GROUP ORD GBP0.6105	0.03 XS2914661843
TECNOGLASS INC	0.03 GB00BNNTLN49
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.03 KYG872641009
ADOBE INC COM	0.03 JP1103471H66
NIBC BANK 3.50% 05/06/2030806	0.03 US00724F1012
CREDIT AGRICOLE 3.75% 27/05/2035	0.03 XS3087726595
UNITED STATES TREA 4.25% 30/11/20262026 USD1000 BL-2026	0.03 FR001400ZZB1
NATWEST MKTS. 5.41% 17/05/2029	0.03 US91282CLY56
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.03 USG6382G7P18
WATTS WATER TECHNOLOGIES INC	0.03
THE TORONTO DOMINION BANK	0.03 US9427491025
CELLNEX FIN. 0.75% 15/11/20265% 15/11/2026	0.03 CA8911605092
INTEL CORP	0.03 XS2300292617
INDONESIA TSY. BD. 7.50% 15/06/2035	0.03 US4581401001
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.03 IDG000013509
BARRATT REDROW PLC	0.03 AU000000TCL6
DBS GROUP HOLDINGS LTD	0.03 GB0000811801
TELEFONICA BRASIL SA	0.03 SG1L01001701
	0.03 BRVIVTACNORO

CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.03 CA135087Q236
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.03 MX0MGO00001E4
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.03
MEXICAN BONOS 8.50% 18/11/2038	0.03 MX0MGO00000J5
GODADDY INC	0.03 US3802371076
ROYAL BANK OF CANADA FRN 04/02/2031	0.03 US78017DAC20
MS. BANK NA F2F 26/05/202828	0.03 US61690U8B93
BANK OF AMERICA F2F 23/07/2031	0.03 US06051GJF72
SSE SSE F2V PERP	0.03 XS2195190876
DELTA ELECTRONICS INC	0.03 TW0002308004
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.03 US91282CLF67
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.03 US91282CGQ87
ASTRAZENECA PLC SPONS ADR	0.03 US0463531089
AGCO CORP	0.03 US0010841023
FUJIKURA LIMITED	0.03 JP3811000003
NEXTRACKER INC	0.03 US65290E1010
BARCLAYS F2V 26/03/2037	0.03 XS3034598394
AMERICAN TOWER 1.50% 31/01/20280	0.03 US03027XBJ81
ROBINHOOD MARKETS INC	0.03 US7707001027
HCA HEALTHCARE INC	0.03 US40412C1018
SOUTHERN CO COM USD	0.02 US8425871071
INTERCONTINENTAL EXCHANGE INC	0.02 US45866F1049
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.02 MX0MGO00000H9
ING GROEP F2F 11/9/2034	0.02 US456837BH52
VITAL HEALTHCARE PROPERTY TRUST	0.02 NZCHPE0001S4
T-MOBILE USA 3.875% 15/04/2030	0.02 US87264ABF12
BUNDESREPUBLIK DEU 2.50% 15/02/2035.01	0.02 DE000BU2Z049
LANDIS AND GYR GROUP AG	0.02 CH0371153492
ITALGAS SPA	0.02 IT0005211237
GOODMAN PROPERTY TRUST	0.02 NZCPTE0001S9
CARDINAL HEALTH INC	0.02 US14149Y1082
ANALOG DEVICES INCORPORATED COM	0.02 US0326541051
ZURICH FINANCIAL SERVICES	0.02 CH0011075394
PARKER HANNIFIN CORP	0.02 US7010941042
PACIFIC GAS & ELEC 6.70% 01/04/2053	0.02 US694308KK29
HEMNET GROUP AB	0.02 SE0015671995
AMGEN INC	0.02 US0311621009
TEMASEK FINANCIAL 1.50% 1/3/20288 EUR150000 15	0.02 XS1373131546
BLACKSTONE INC	0.02 US09260D1072
AUSNET SERVS. HLD 1.625% 11/03/2081	0.02 XS2308313860
SUMITOMO MITSUI FINL F2F 08/07/203108/07/2031	0.02 US86562MDY30
US. TSY. NOTE/BOND 4.25% 15/05/20352035 USD1000 C-2035	0.02 US91282CNC19
ROYAL CARIBBEAN GROUP	0.02 LR0008862868
US. TSY. NOTE/BON 3.875% 31/12/2027	0.02 US91282CGC91
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.02 US91282CCS89
UNIVERSAL MICROWAVE TECHNOLOGY INC	0.02 TW0003491007
UBS GRP. F2F 13/09/2030	0.02 US902613BL18
MOTOROLA SOLUTIONS INC	0.02 US6200763075
JAMES HARDIE INDUS COM	0.02 IE000R94NGM2
US. TSY. NOTE/BON 4.625% 15/02/2035/2035 USD100 B-2035	0.02 US91282CMM00
FEDERATION DES CAI 5.25% 26/04/20299	0.02 US31429KAL70
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.02 DE0001102580
KEYERA CORP COM	0.02 CA4932711001
DEUTSCHE BANK AG DEUTSCHE BANK AG F2V PERP	0.02 DE000A383JS3
AUSTRALIA GOVERNME 4.25% 21/03/2036	0.02 AU0000381832
INTL. BANK FOR RECON STP 31/07/2033	0.02 XS2884011011
MASTERCARD 4.55% 15/01/2035	0.02 US57636QBC78
AES 5.45% 01/06/2028	0.02 US00130HCH66
SANTANDER UK 3.346% 25/03/20302030	0.02 XS3032020136
AMERICAN TWR REIT INC	0.02 US03027X1000

US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.02 US91282CKQ32
KINDER MORGAN 5.30% 1/12/2034	0.02 US49456BAG68
REPUBLIC OF POLAND 5.00% 25/10/2034034	0.02 PL0000116851
UK. GILT 0.875% 22/10/2029	0.02 GB00BJMHB534
NEW ZEALAND GOV. B 4.25% 15/05/2034	0.02 NZGOVDT534C4
CUMMINS INC	0.02 US2310211063
BANK OF NEW YORK MELLON CORP	0.02 US0640581007
SMURFIT WESTROCK P ORD USD0.001 DI	0.02 IE00028FXN24
YARA INTL. 4.75% 01/06/2028D2000 144A	0.02 US984851AF24
OREILLY AUTO NEW COM	0.02 US67103H1077
US. TSY. NOTE/BOND 4.25% 15/11/20344 USD F-2034	0.02 US91282CLW90
NEXTERA ENERGY CAP 2.25% 1/6/2030	0.02 US65339KBR05
AFRICAN DEV. BANK AFRICAN DEV. BANK F2V PERP	0.02 US008281BF39
UNILEVER CAP. 4.625% 12/08/2034	0.02 US904764BV84
E INK HOLDINGS INC	0.02 TW0008069006
VODACOM GROUP PTY LTD	0.02 ZAE000132577
NEW HAMPSHIRE BUSIN ADJ 7/1/2033	0.02 US63609FAC32
LOBLAW COMPANIES LTD	0.02 CA5394811015
NETHERLANDS GOV. B 0.00% 15/07/2030	0.02 NL0014555419
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.02 US912810SL35
US. TSY. NOTE/BON 3.625% 31/08/2027/2027 USD100 BG-2027	0.02 US91282CNV99
SOCIETE GENERALE 4.677% 15/6/20276 4.677% 15/06/2027	0.02 US83368TBM99
CREDIT AGRICOLE SA	0.02 FR0000045072
QUEST DIAGNOSTICS	0.02 US74834L1008
VOLKSWAGEN BANK 4.625% 3/5/2031	0.02 XS2617457127
MEXICAN BONOS 7.75% 29/05/2031	0.02 MX0MGO0000P2
PG&E REC. FNDG. 5.529% 01/06/2049	0.02 US71710TAJ79
SOCIETE GENERALE F2F 28/09/2029	0.02 FR001400KZQ1
INTESA SANPAOLO SPA	0.02 IT0000072618
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.02 US91282CHT18
ABN AMRO BANK 4.375% 20/10/2028	0.02 XS2613658710
EQUINIX EUR. 2 FIN 3.65% 03/09/2033	0.02 XS2892321501
NINTENDO CO LTD	0.02 JP3756600007
ENAV SPA	0.02 IT0005176406
VOLKSWAGEN INTL. FIN.FRN PERP049	0.02 XS3071332962
JPM. CHASE F2F 22/7/2030	0.02 US46647PEJ12
VISA 3.125% 15/05/2033	0.02 XS3063724598
KINGSPAN GROUP PLC	0.02 IE0004927939
GROUPE DES ASSURAN 3.75% 30/04/2029	0.02 FR001400PT38
CA AUTO BANK SPA/I 2.75% 07/07/20287/07/28 EUR100000	0.02
REGS	
VESTAS WIND SYSTEM	0.02 DK0061539921
AEGON FNDG. 5.50% 16/04/202704/2027	0.02 USU0158VAA62
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.02 DE0001135432
CLP HOLDINGS LIMITED HKD	0.02 HK0002007356
AIA GROUP LTD	0.02 HK0000069689
CONSTELLATION ENERGY CORP	0.02 US21037T1097
VESTEDA FIN. 0.75% 18/10/2031EUR1000 7	0.02
NORDEA BANK ABP F2V 25/2/2029	0.02 XS3009452528
ERG SPA	0.02 IT0001157020
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.02 US91282CDJ71
DEUTSCHE BANK F2F 16/06/2029	0.02 DE000A4DFH60
FRESENIUS MEDICAL 2.375% 16/2/2031	0.02 US35805BAB45
WELLS FARGO FRN 23/07/2029	0.02 XS3127996778
SUN COMMUNITIES OP 4.20% 15/04/2032	0.02 US866677AH07
ABN AMRO BANK 2.375% 07/04/2028EUR100000	0.02 XS3045515262
GAZTRANSPORT ET TECHNIGAZ SA	0.02 FR0011726835
BARCLAYS F2F 25/02/2036	0.02 US06738ECZ60
ORANGE 3.75% 04/09/2037	0.02
CRH PUBLIC LIMITED ORD SHS	0.02 IE0001827041
UTD. UTILITIES WAT 3.50% 27/02/20332033	0.02 XS3011736108

CHUBB LIMITED ORD	0.02 CH0044328745
MBANK F2F 11/09/2027	0.02 XS2680046021
EMERSON ELECTRIC CO	0.02 US2910111044
CADENCE DESIGN SYSTEMS INC	0.02 US1273871087
WATERS CORPORATION	0.02 US9418481035
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.02 JP1400141M51
T MOBILE US INC COM	0.02 US8725901040
OMNES CO-INVEST TA G - EUR	0.02
DNB BANK F2F 05/11/2030	0.02 US23341CAE30
REALTY INC. 2.20% 15/06/2028	0.02 US756109BJ21
CRELAN HOME LOAN S 2.50% 09/07/2030	0.02 FR0014011243
VENTURE GLOBAL CALCASIEU 6.25% 15/JAN/2030	0.02 US92328MAE30
MACQUARIE BANK LTD 4.37% 17/JUL/2030	0.02 AU3CB0323806
GIBSON ENERGY INC	0.02 CA3748252069
MUENCHENER RUECKVER RG-REG	0.02 DE0008430026
DEUTSCHE TELEKOM 4.375% 21/6/2028	0.02 US25156PBB85
AIRSERVICES AUSTRA 3.25% 15/05/2026	0.02 AU3CB0237444
UNITED KINGDOM GIL 1.25% 31/7/2051	0.02 GB00BLH38158
BRIXMOR OPERATING 4.05% 1/7/2030	0.02 US11120VAJ26
WELLS FARGO F2F 15/09/2036	0.02 US95000U4B65
L'OREAL	0.02 FR0000120321
GBP BNP PARIBAS A/C	0.02
GS. GRP. F2F 25/04/2030	0.02 US38141GA872
US. TSY. NOTE/BOND 4.25% 15/08/2035035 USD E-2035 DUE	0.02 US91282CNT44
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.02 US91282CBL46
EQUINIX INC COM	0.02 US29444U7000
CNA FINANCIAL CORP 3.9% 01/MAY/2029	0.02 US126117AV22
GSK PLC	0.02 GB00BN7SWP63
BANK OF AMERICA F2F 20/12/2028	0.02 US06051GHD43
LG ENERGY Solutio 5.625% 25/09/2026	0.02 USY5S5CGAA01
SIEMENS ENERGY AG	0.02 DE000ENER6Y0
BNP PARIBAS SA	0.02 FR0000131104
HYDRO ONE LTD	0.02 CA4488112083
ATMOS ENERGY CORP	0.02 US0495601058
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.02 US91282CBS98
COLGATE PALMOLIVE	0.02 US1941621039
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.02 JP1201031877
ILLINOIS TOOL WORKS	0.02 US4523081093
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.02 MYBMS1900047
JAPAN GOVERNMENT T 2.40% 20/03/2055	0.02 JP1300861R49
SIMPLY GOOD FOODS CO	0.02 US82900L1026
US TREASURY N/B 3.37% 15/MAY/2033	0.02 US91282CHC82
RENTOKIL TERMINIX 5.625% 28/04/2035	0.02 US760130AB09
PEMBINA PIPELINE	0.02 CA7063271034
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.02 US91282CAV37
AXA	0.02 FR0000120628
BARCLAYS PLC F2F 09/05/2034	0.02 US06738ECG89
WELLTOWER 3.10% 15/01/2030	0.02 US95040QAJ31
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.02 US91282CDY49
DOLLARAMA INC	0.02 CA25675T1075
MS. F2F 19/04/2035	0.02 US61747YFR18
JPM. CHASE F2F 22/04/2035	0.02 US46647PEH55
FAIRFAX FINANCIAL 6.00% 7/12/2033	0.02 US303901BN18
PROLOGIS INC COM	0.02 US74340W1036
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.02 US91282CCH25
ONEMAIN HOLDINGS INC	0.02 US68268W1036
PENSKE TRUCK LEASI 4.40% 01/07/2027/07/2027 USD1000 144A	0.02 US709599BN39
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.02 DE0001135481
INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100	0.02 IDG000023607
MITSUBISHI UFJ FINL. F2V 24/04/203624/04/2036 USD	0.02 US606822DL51

SINGAPORE TELECOMM NPV B L 100	0.02 SG1T75931496
BANK OF AMERICA F2F 25/10/2035	0.02 US06051GMD87
OTIS WORLDWIDE 2.565% 15/2/2030	0.02 US68902VAK35
LLOYDS BANKING GROUP F2V 2/6/2033	0.02 XS2591847970
THERMO FISHER SCI 5.086% 10/08/203310/08/2033	0.02 US883556CX89
HERMES INTERNATIONAL	0.02 FR0000052292
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.02 US91282CJJ18
THE CIGNA GROUP	0.02 US1255231003
RCI BANQUE 4.625% 02/10/2026	0.02 FR001400KXW4
CEMEX SAB DE CEMEX SAB DE FRN PERP	0.02 USP2253TJW01
US TREASURY N/B 2.87% 15/MAY/2032	0.02 US91282CEP23
MUENCHENER RUECKVERS F2V 23/5/20423/05/2042	0.02 US62582PAA84
USD1000 144A	
WHITBREAD GRP. 5.50% 31/05/2032	0.02 XS2992313721
VERTEX PHARMACEUTICALS INC	0.02 US92532F1003
STANDARD CHARTERED F2F 10/05/2031R1000 262 REGS	0.02 XS2618731256
BNP PARIBAS F2F 13/01/2027	0.02 US09659X2N16
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.02 CA135087XG49
VITAL FARMS INC	0.02 US92847W1036
CORNING INC	0.02 US2193501051
US BANCORP FRN 15/05/203112 5.351% 15/05/2031	0.02 US91159HJV33
HEALTHPEAK PROPERT 5.25% 15/12/2032	0.02 US42250PAE34
FMG RES. AUGUST 20 4.50% 15/09/2027	0.02 USQ3919KAM38
NORDEA KIINNITYSL 2.375% 04/04/2028	0.02 XS3036080367
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.02 NZGOVDT433C9
CO OPERATIVE BANK HL F2V 19/09/2028	0.02 XS2884724837
BARCLAYS PLC	0.02 GB0031348658
US. TSY. NOTE/BON 0.625% 15/8/2030	0.02
CANADIAN GOVERNMENT 2.75% 01/05/20275	0.02 CA135087S885
CITIGROUP INC F2F 07/05/2031	0.02 US172967QA24
BANCO SANTANDER F2V 15/07/2028	0.02 US05964HBF10
JPM. CHASE F2F 24/01/2036	0.02 US46647PEW23
SEA LTD	0.02 US81141R1005
ING GROEP NV	0.02 NL0011821202
BANQUE FEDERATIVE 4.753% 13/07/202713/07/2027	0.02 US06675DCE04
USD1000 144A	
UBS GRP. UBS GRP. FRN PERP	0.02 USH42097FE21
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.02 US91282CJZ59
SNOWFLAKE INC	0.02 US8334451098
ABBVIE 4.05% 21/11/2039	0.02 US00287YCA55
ORION OYJ	0.02 FI0009014377
RECRUIT HLDGS CO LNPV	0.02 JP3970300004
OLD MUTUAL LTD NPV	0.02 ZAE000255360
PNC FINANCIAL SERVICES GROUP	0.02 US6934751057
FORD MOTOR CREDIT 4.95% 28/05/2027	0.02 US345397C270
CITIGROUP INC F2F 24/01/2036	0.02 US172967PU96
SHERWIN WILLIAMS COM	0.02 US8243481061
DIGITAL INTREPID 1.375% 18/07/2032	0.02 XS2428716000
CADILLAC FAIRVIEW PRP TR 4.12% 01/FEB/2029	0.02 US68327LAC00
NATIONWIDE BUILDI 4.351% 30/09/20304.61% 30/09/2030	0.02 US63861VAP22
REPUBLIC OF POLAND 6.00% 25/10/2033033	0.02 PL0000115291
KROGER CO COM	0.02 US5010441013
NEW YORK LIFE GBL. F FRN 24/07/2029	0.02 AU3FN0089843
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.02 US91282CDL28
SVENSK EXPORTKRED 4.625% 28/11/20251/2025 USD G	0.02 US87031CAH60
CAISSE D AMORTISSE 4.00% 25/01/202601/2026 USD1000 35	0.02 XS2580310246
REGS	
THERMO FISHER SCIE 5.00% 31/01/2029	0.02 US883556DA77
OVERSEA-CHINESE BANK FRN 08/03/2027	0.02 AU3FN0085312
KDDI CORP	0.02 JP3496400007
AUSTRALIAN GOVERN 4.25% 21/04/2026	0.02 AU000XCLWA18
US. TSY. NOTE/BON 3.875% 31/07/2030	0.02 US91282CNN73

BAXTER INTL. 2.272% 1/12/2028	0.02 US071813CP23
US. TSY. NOTE/BOND 3.75% 15/04/20282028 USD100 AM-2028	0.02 US91282CMW81
VINCI SA	0.02 FR0000125486
NATL. GRID NORTH 4.151% 12/9/2027	0.02 XS2680745119
DEV. BANK OF JAPAN 3.25% 28/04/202727 USD1000 GG26	0.02 XS2470975033
BANCO SANTANDER SA 3.30% 27/JUN/2029	0.02 US05971KAC36
STORA ENSO 7.25% 15/4/2036144A	0.02 US86210MAC01
GOODMAN GRP.	0.02 AU0000000GGMG2
ROLLINS INC	0.02 US7757111049
MONDELEZ INTERNATIONAL INC	0.02 US6092071058
HSBC HLDGS. F2F 13/05/2030	0.02 XS3069291196
DIGITAL REALTY TRUST INC	0.02 US2538681030
AMERICAN NATL. GRP. FRN 01/12/2055	0.02 US025676AR82
HILTON WORLDWIDE H COM	0.02 US43300A2033
VULCAN MATERIALS CO	0.02 US9291601097
BHP GROUP LIMITED ORDINARY FULLY PAID	0.02 AU0000000BHP4
KIA 1.75% 16/10/2026	0.02 USY4760JAA17
N/WIDE. B/SOC. F2F 24/7/2032	0.02 XS2866379220
NOMURA HLDGS. 2.172% 14/07/20281000	0.02 US65535HAY53
US TREASURY N/B 3.5% 15/FEB/2033	0.02 US91282CGM73
STARBUCKS CORP	0.02 US8552441094
AT&T INC 3.65% 15/09/2059	0.02 US00206RLV23
CREDIT AGRICOLE F2V 28/08/2033	0.02 FR001400KDS4
NEDERLANDSE GASUNI 3.50% 23/4/2035	0.02 XS3053369982
MS. F2F 16/10/2026I	0.02 US61747YEX94
ARGOSY PROPERTY LIMITED	0.02 NZARGE0010S7
WESTPAC BANKING CORPORATION	0.02 AU0000000WBC1
DEUTSCHE BANK AG/NEW F2F 10/01/202973% 10/01/2029	0.02 US25160PAQ00
LOWE'S COS INC	0.02 US5486611073
CVS HEALTH CORP	0.02 US1266501006
BANCA MONTE DEI P 3.375% 16/07/203030 3.375% 16/07/2030	0.02 IT0005603367
GS. GRP. F2F 25/4/2035	0.02 US38141GA955
MEXICAN BONOS 7.50% 3/6/2027MXN M BONOS	0.02 MX0MGO00000D8
ROCKWELL AUTOMATION INC	0.02 US7739031091
QUANTA SERVICES INC	0.02 US74762E1029
E.ON SE	0.02 DE000ENAG999
HOCHTIEF AG	0.02 DE0006070006
GBL. PAYMENTS 4.875% 17/03/2031	0.02 XS2597994065
STANDARD CHARTERED P F2V 13/05/2031	0.02 XS3068732455
BREVILLE GROUP LIMITED	0.02 AU0000000BRG2
OVERSEA-CHINESE BANKING CORP	0.02 SG1S04926220
REV GROUP INC	0.02 US7495271071
CITIBANK NA 5.803% 29/9/2028	0.02 US17325FBB31
GS. GRP. FRN 28/01/2056	0.02 US38141GC514
NOMAD FOODS LTD	0.02 VGG6564A1057
ABBVIE 4.80% 15/03/2029	0.02 US00287YDS54
SSE PLC	0.02 GB0007908733
3M CO	0.02 US88579Y1010
SENTINELONE INC	0.02 US81730H1095
KEYCORP 2.25% 06/04/2027	0.02 US49326EEK55
NUTANIX INC	0.02 US67059N1081
ALLIANZ F2F 25/07/2055	0.02 DE000A4DFLN3
BANCO SANTANDER S 3.375% 11/1/20300000 41	0.02 ES0413900913
KINROSS GOLD CORP	0.02 CA4969024047
ALIMENTATION COUC 3.625% 13/05/2051USD 144A	0.02 US01626PAQ90
ING GROEP F2V 24/08/2033	0.02 XS2524746687
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.02 US91282CLC37
VICUNA HOLDINGS LIMITED - EUR	0.02
MARSH & MCLENNAN COM	0.02 US5717481023
BPCE SFH 3.375%13/3/2029	0.02 FR001400KLW9
VOLKSWAGEN FINL. 3.875% 10/9/2030	0.02 XS2837886287

ZURICH FIN. IRELAND F2V 19/4/20519/04/51 USD200000 57	0.02 XS2283177561
STRYKER 3.375% 11/12/2028	0.02 XS2732952838
ROYAL BANK OF CANADA FRN 24/08/2085	0.02 US780082AV50
HARTFORD INSURANCE GROUP INC T	0.02 US4165151048
HA SUSTBL. INFRA. 6.75% 15/07/20357/2035	0.02 US40408AAB70
CONSOLIDATED EDISON INC COM	0.02 US2091151041
BANCO SANTANDER F2F 18/10/2027	0.02 XS2705604077
AGEAS SA/NV F2F 02/05/2056	0.02 BE6363767821
DEUTSCHE BANK F2F 12/7/2028	0.02 DE000A383J95
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.02 US912810T212
SELP FIN. SARL 3.75% 10/8/2027	0.02 XS2511906310
NATL. GRID NORTH 4.061% 03/09/2036	0.02 XS2894931588
BANQUE FEDERATIVE DU F2V 16/6/203232	0.02 FR001400AY79
EQUIFAX 5.10% 1/6/2028	0.02 US294429AW53
HOST HOTELS & RESO 5.70% 01/07/2034	0.02 US44107TBB17
ALLEGION PLC	0.02 IE00BFRT3W74
CEZ 4.125% 30/04/2033	0.02 XS3040382098
DE VOLKSBANK NV 3.625% 21/10/2031	0.02 XS2922125344
SKELLERUP HOLDINGS LIMITED	0.02 NZSKXE000158
CADENT FIN. 3.75% 16/04/2033UR100000	0.02 XS2801122917
HONG KONG EXCHANGE & CLEAR	0.02 HK0388045442
SIX FIN. LUXEMBOUR 3.25% 30/05/2030	0.02 XS3079613850
AXA SA AXA SA F2F PERP	0.02 XS2737652474
FERRARI NV COM	0.02 NL0011585146
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.02 AU0000097495
AMERICAN HONDA FIN 2.85% 27/06/20288	0.02 XS3105982675
PPL ELEC. UTILITIE 4.85% 15/02/2034	0.02 US69351UBC62
ADVANTEST CORP	0.02 JP3122400009
SWEDBANK 2.875% 08/02/2030	0.02 XS3067990450
CANADIAN IMPERIAL BA FRN 16/07/2031	0.02 XS3118936452
COINBASE GLOBAL INC	0.02 US19260Q1076
GS. GRP. F2F 27/01/2032	0.02 US38141GXR00
SVENSKA HANDELSBANKEN AB 4.62% 23/AUG/2032	0.02 XS2523511165
VOLKSWAGEN BANK 3.50% 19/06/2031	0.02 XS3099830419
ORANGE 3.50% 19/05/2035	0.02
AUTONATION 4.75% 01/06/2030	0.02 US05329WAQ50
PEXA GROUP LTD PLC	0.02 AU0000158594
PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.02 US709629AR06
WAL MART DE MEXICO	0.02 MX01WA000038
ACCOR 3.625% 03/09/2032	0.02 FR0014012B88
BNP PARIBAS F2V 31/03/2032EGS	0.02 FR0014009HA0
METROPOLITAN EDISO 4.30% 15/01/2029	0.02 US591894CC27
KOMATSU LTD JPY	0.02 JP3304200003
SOUTHERN POWER 1.85% 20/6/2026EUR100000 2016B	0.02 XS1435056426
MICROSTRATEGY COM USD0.001 CLASS A	0.02 US5949724083
GENERALI	0.02 IT0000062072
NSTAR ELEC. 1.95% 15/8/2031D2000	0.02 US67021CAR88
JPM. CHASE F2F 18/05/2028	0.02 XS1615079974
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.02 US912828ZS21
LOGICOR FINC. SAR 1.625% 15/07/2027	0.02 XS2027364327
LA BANQUE POSTALE 1.0% 09/FEB/2028	0.02 FR00140087C4
SMG SWISS MARKETPLACE GROUP	0.02 CH1484953687
ING GROEP FRN 17/08/2031	0.02 XS3002547563
NYKREDIT REALKRED 4.625% 19/01/202929 EUR100000 4	0.02 DK0030512421
SANOFI SA	0.02 FR0000120578
BANK OF NOVA SCOTI 4.85% 1/2/2030	0.02 US06417XAP69
PROLOGIS INTL. FND 1.75% 15/03/2028TN 15/03/28 EUR125000 4	0.02 XS1789176846
CLOUDFLARE INC	0.02 US18915M1071
BRISTOL MYERS SQUIBB COMPANY	0.02 US1101221083
PROCTER & GAMBLE 1.2% 30/10/2028	0.02 XS1900752814
TENNET HLDG. 1.375% 26/6/2029	0.02 XS1632897929

UNITEDHEALTH GROU 5.625% 15/07/2054SD1000	0.02 US91324PFL13
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.02 US91282CBQ33
SPAIN GOV. BD. 2.90% 31/10/2046	0.02 ES00000128C6
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP PARIBAS	0.02
NXP BV/NXP FDG/NXP 3.40% 01/05/2030	0.02 US62954HAY45
US BANCORP	0.02 US9029733048
AIRSERVICES AUSTRA 5.00% 15/05/2031	0.02 AU3CB0309938
ING GROEP F2F 18/02/20299 REGS	0.02 XS2258452478
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.02 US9128283F58
LLOYDS BANKING GRP. 4.5% 11/1/2029	0.02 XS2569069375
AXON ENTERPRISE I COM USD 0.00001	0.02 US05464C1018
BNP PARIBAS FRN 09/05/2031.085% 09/05/2031	0.02 US09659W3D43
US. TSY. NOTE/BON 2.625% 15/02/2029	0.02 US9128286B18
ATMOS ENERGY 2.625% 15/09/20290	0.02 US049560AR65
US. TSY. NOTE/BOND 4.00% 31/05/20300 USD Z-2030	0.02 US91282CNG23
HYUNDAI ELECTRIC ENERGY SYST	0.02 KR7267260008
AJINOMOTO CO INC JPY	0.02 JP3119600009
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.02 AU000XCLWAS7
ZSCALER INC	0.02 US98980G1022
BANK OF AMERICA F2F 09/05/2029	0.02 US06051GMT30
LIBERTY MUTUAL GR 3.875% 26/09/2035	0.02 XS3185662163
OMEGA HEALTHCARE INVESTORS	0.02 US6819361006
STANDARD CHARTERED B FRN 30/08/2027	0.02 AU3FN0090874
VERIZON COMMS. 1.25% 08/04/2030R1000 SEC	0.02 XS1979280937
SWISS RE AG	0.02 CH0126881561
PUBLIC SERV. ELEC. 2.45% 15/01/2030/01/2030 USD2000 N	0.02 US74456QCB05
COMCAST CORP	0.02 US20030N1019
METRO INC - A	0.02 CA59162N1096
BENDIGO & ADELAIDE B FRN 28/11/2029	0.02 AU3FN0094165
EXPORT-IMPORT BANK O FRN 26/06/2026	0.02 AU3FN0079117
TARGA RES. 5.20% 01/07/20272027 USD1000	0.01 US87612KAA07
UK. GILT 4.50% 7/9/2034	0.01 GB00B52WS153
AUSTRALIA & NEW ZEAL FRN 21/05/202727	0.01 XS2822525205
CREDIT AGRICOLE VAR 27/05/2031	0.01 US22536PAR29
US TREASURY N/B 1.25% 30/04/2028	0.01 US91282CBZ32
GEORGIA-PACIFIC 2.30% 30/4/2030	0.01 US37331NAK72
UNICREDIT F2V 03/06/2032	0.01 US904678AY53
CHINA TOWER CORP LCNY1 H POST COMP	0.01 CNE100006V65
US. TSY. NOTE/BON 3.125% 15/11/2028	0.01 US9128285M81
WESTERN MIDSTREAM 5.25% 01/02/2050	0.01 US958667AA50
ATLAS ARTERIA ORDINARY STAPLED SECURITIES	0.01 AU0000013559
NATWEST GROUP PLC ORD	0.01 GB00BM8PIY71
VERTIV HOLDINGS CO	0.01 US92537N1081
US. TSY. NOTE/BON 1.375% 31/10/2028	0.01 US91282CDF59
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.01
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.01 US91282CCY57
BANK OF AMERICA F2F 22/04/2032	0.01 US06051GJT76
ENEL F2V PERP	0.01 XS2312744217
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.01 US91282CCV19
GENUS PLC	0.01 GB0002074580
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029	0.01 US91282CKD29
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.01 JP1103531K10
FUTURE MARGINS-USD	0.01
US TREASURY N/B 4.12% 30/NOV/2029	0.01 US91282CMA61
US. TSY. NOTE/BON 4.125% 31/10/2031/2031 USD1000 R-2031	0.01 US91282CLU35
SIMON PROPERTY GROUP INC USD	0.01 US8288061091
MANULIFE FINANCIAL CORP	0.01 CA56501R1064
CITIGROUP FRN 04/03/2029	0.01 US17327CAW38
US. TSY. NOTE/BOND 4.00% 15/11/2027	0.01 US91282CLX73

NATWEST GROUP PLC 7.41% 06/JUN/2033	0.01 XS2563349765
US. TSY. NOTE/BON 3.875% 30/06/2030/2030 USD AA-2030	0.01 US91282CNK35
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.01 JP1051501N14
NUVEEN 5.55% 15/01/2030	0.01 US67080LAC90
BUZZARD MIDSTREAM	0.01
UNITED STATES TRE 3.875% 31/05/20277 USD BC-2027	0.01 US91282CNE74
GENESIS ENERGY LTD	0.01 NZGNEE0001S7
SERBIA INTL. BD. 6.00% 12/06/2034	0.01 US817477AJ18
CHARTER COMM OPT L 3.90% 01/06/20522	0.01 US161175CA05
BANK OF NOVA SCOTIA/ F2F 15/09/2028	0.01 US06418GAU13
US. TSY. NOTE/BON 3.625% 15/08/20282028 USD AR-2028	0.01 US91282CNU17
DUE	
BANCA TRANSILVANIA F2F 27/04/20277/04/27 EUR1000	0.01 XS2616733981
RWE FIN. US 6.25% 16/04/2054	0.01 US749983AB83
BANK OF AMERICA F2F 21/07/2032	0.01 US06051GKA66
US. TSY. NOTE/BON 1.625% 15/08/2029	0.01 US912828YB05
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.01 MYBMX0700034
DEXUS WHOLESALE SHOPPINGAFS	0.01
MARATHON PETROL COM	0.01 US56585A1025
US. TSY. NOTE/BON 1.625% 15/2/2026	0.01 US912828P469
LLOYDS BANKING GROUP PLC	0.01 GB0008706128
INDONESIA TSY. BD 8.375% 15/09/2026	0.01 IDG000009507
AIB GRP. F2F 23/7/2029	0.01 XS2578472339
SPP-DISTRIBUCIA 1.00% 09/06/2031REGS	0.01 XS2348408514
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.01 AU0000000ANZ3
ATHENS INTERNATIONAL AIRPORT ORD SHS	0.01 GRS536003007
US. TSY. NOTE/BON 4.625% 15/02/2055/2055 USD100 BONDS	0.01 US912810UG12
02/55	
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-	0.01 US91282CBW01
2026	
MASDAR ABU DHABI 4.875% 21/05/2030	0.01 XS3074432959
HUNTINGTON BANCSHARE F2F 8/21/2029	0.01 US446150BC73
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.01 US912828V988
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.01 US912828Z948
TESLA ELEC. VEHICLE TST. 2 1 A4 5.38%	0.01 US881943AE49
20/02/202920/02/2029	
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-	0.01 US91282CCF68
2026	
LINEAGE OP 5.25% 15/07/20300	0.01 US53567YAA73
US. TSY. NOTE/BON 4.375% 31/01/2032/2032 USD100 G-	0.01 US91282CMK44
2032	
AMERICA MOVIL 3.00% 30/09/2030	0.01 XS3194135706
CRITERIA CAIXACORP SA	0.01 ES0140609019
TRUIST FINL. F2F 30/10/2029	0.01 US89788MAQ50
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.01 US9128282R06
HOYA CORPORATION JPY	0.01 JP3837800006
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.01 US91282CDK45
GS. GRP. GS. GRP. F2V PERP	0.01 US38148BAE83
ACHMEA BANK 2.50% 25/06/2030	0.01 XS3103624337
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-	0.01 US91282CDQ15
2026	
FORTINET INC COM	0.01 US34959E1091
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.01 US11133T1034
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.01 US015857AF21
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN	0.01
CONSTELLATION SOFTWARE COM	0.01 CA21037X1006
SABRA HEALTHCARE REIT INC	0.01 US78573L1061
PROCTER & GAMBLE C 3.25% 2/8/2031	0.01 XS2617256149
SUTTER HEALTH 5.547% 15/08/2053023A	0.01 US869448AL71
COREBRIDGE GLOBAL 4.25% 21/08/2028	0.01 US00138CBG24
TOKIO MARINE HOLDINGS INC	0.01 JP3910660004
COLOMBIAN TES 7.50% 26/08/2026	0.01 COL17CT02625

PROPERTY FOR INDUSTRY LTD	0.01 NZPFIE0001S5
VECTOR LIMITED	0.01 NZVCTE0001S7
TOKYO ELECTRON LTD JPY	0.01 JP3571400005
BROADCOM 3.187% 15/11/2036	0.01 US11135FBQ37
ELI LILLY 5.50% 12/02/2055	0.01 US532457CY24
KOREA ELEC. POWER 4.75% 13/02/2028	0.01 USY4907LAL63
XIAOMI CORP	0.01 KYG9830T1067
VENTAS INC	0.01 US92276F1003
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.01 US91282CCW91
US. TSY. NOTE/BOND 4.25% 31/12/20262026 USD100 BM-2026	0.01 US91282CME83
YANGZIJANG SHIPBUILDING NPV	0.01 SG1U76934819
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000 2023-6	0.01 XS2606297864
TORONTO-DOMINION BAN FRN 17/12/2029	0.01 US89115A3D29
NISOURCE INC	0.01 US65473P1057
HYUNDAI CAPITAL AMER FRN 24/06/2027EGS	0.01 US44891CDE03
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.01 JP1201171A43
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01 NZOCAE0002S0
COMPAGNIE DE SAINT-GOBAIN	0.01 FR0000125007
AON PLC IE COM CL A	0.01 IE00BLP1HW54
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.01 US912828Z781
COMMONWEALTH BANK OF VAR 26/08/2037	0.01 XS3156297213
PACIFIC LIFE GBL. 3.125% 18/06/2031	0.01 XS3095372119
CANTOR FITZGERALD 7.20% 12/12/2028	0.01 US138616AM99
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.01 US842400HF31
UNICREDIT F2V 15/01/203200000	0.01 XS2101558307
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.01 US91282CDW82
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.01 US91282CCE93
MIPS AB	0.01 SE0009216278
BROADCOM 4.60% 15/07/2030	0.01 US11135FCK57
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.01 JP1103671N74
PACIFIC EDGE LTD NPV	0.01 NZPEBE0002S1
BANK OF AMERICA F2F 24/10/2026	0.01 US06051GJK67
COLOMBIAN TES 7.25% 18/10/2034	0.01 COL17CT03615
MITSUBISHI UFJ FIN G F2F 08/06/20276/2027	0.01 XS2349788377
POLAND GOV. BD. 1.75% 25/04/2032DS0432	0.01 PL0000113783
DEUTSCHE BOERSE AG	0.01 DE0005810055
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.01 US91282CEF41
US. TSY. NOTE/BON 2.875% 15/05/2028	0.01 US9128284N73
BRAMBLES LIMITED	0.01 AU000000BXB1
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.01 JP1103591L73
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.01 US91282CDP32
NETHERLANDS GOV. B 2.50% 15/07/2035	0.01 NL0015002F72
LYB INTL. FIN. III 5.50% 01/03/2034	0.01 US50249AAM53
ELI LILLY 5.10% 12/02/2035	0.01 US532457CX41
US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029	0.01 US91282CKP58
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.01 US912828ZN34
NIKE INC CL B	0.01 US6541061031
WEIR GRP. 5.35% 06/05/2030	0.01 US94877DAA28
NATWEST MKTS. 3.00% 03/09/2030	0.01 XS3170277530
PHILLIPS COM	0.01 US7185461040
PFIZER NETHERLAND 2.875% 19/05/2029	0.01 XS3019313363
US. TSY. NOTE/BON 4.375% 31/12/20292029 USD100 AH-2029	0.01 US91282CMD01
BARCLAYS F2V 14/11/2032	0.01 XS2552367687

ANTHEM 3.60% 15/03/2051	0.01 US036752AS28
UNITED RENTALS INC	0.01 US9113631090
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.01 FR001400HI98
VIACOM 6.875% 30/04/2036	0.01 US925524AX89
EXPERIAN GROUP LTD	0.01 GB00B19NLV48
BARCLAYS PLC BARCLAYS PLC F2V PERP	0.01 XS2813323503
N/WIDE. B/SOC. 5.127% 29/07/20295.127% 29/07/2029	0.01 US63861VAK35
INDITEX	0.01 ES0148396007
JPMORGAN CHASE & CO F2F 23/07/2036	0.01 US46647PFC59
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.01 US91282CHW47
AES F2V 15/01/2055	0.01 US00130HCK95
ALTAGAS F2V 15/10/2054	0.01 US021361AD20
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.01 US91282CKR15
MS. F2F 20/7/2029	0.01 US61747YFF79
KOREA DEV. BANK/T 1.375% 25/04/2027	0.01 US500630DN56
US TREASURY N/B 3.62% 31/MAY/2028	0.01 US91282CHE49
AMERICAN INTERNATIONAL GROUP	0.01 US0268747849
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.01 US12513GBG38
BNP PARIBAS FRN 09/05/2029	0.01 US09659X3A85
CORTEVA INC	0.01 US22052L1044
US. TSY. NOTE/BON 3.875% 30/04/20300 USD Y-2030	0.01 US91282CMZ13
WYNNTON FNDG. TST 5.991% 15/08/2055	0.01 US983197AA24
DELTA AIR LINES SK 4.75% 20/10/2028	0.01 US830867AB33
FERGUSON FINANCE P 4.50% 24/10/2028SD 144A	0.01 US314890AA22
UNITED STATES TRE 3.875% 15/10/2027/2027 USD1000 AT-2027	0.01 US91282CLQ23
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.01 FR0011883966
NORTHERN GAS NETW 6.125% 2/6/2033	0.01 XS2619757185
VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000	0.01 US92277GAN79
VISTRA CORP	0.01 US92840M1027
INTESA SANPAOLO SPA F2F 14/03/2029	0.01 XS2598063480
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050	0.01
JYSKE BANK A/S 0.25% 17/FEB/2028	0.01 XS2409134371
PROTECTIVE LIFE G 4.803% 05/06/2030	0.01 US74368CCC64
VILLAGE OF DEERFIELD 4% 1/12/2028	0.01 US244415JP13
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.01 ES0167050915
BPCE F2F 19/10/2034	0.01 US05571AAS42
AMERICAN WATER CAP 5.70% 01/09/2055	0.01 US03040WBG96
UNITED STATES TRE 3.375% 15/09/2027/2027 USD1000 AS-2027	0.01 US91282CLL36
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028	0.01 US91282CBP59
VULCAN STEEL AUSTRALIA PTY LTD	0.01 AU00000181984
200 PARK FNDG. TST 5.74% 15/02/2055	0.01 US901928AA97
US. TSY. NOTE/BON 0.375% 30/9/2027	0.01 US91282CAL54
NETHERLANDS GOV. B 3.75% 15/01/2042	0.01 NL0009446418
PAYPAL HOLDINGS INC	0.01 US70450Y1038
TRANSCONTINENTAL G 3.25% 15/5/2030	0.01 US893574AP88
PROLOGIS LP 2.25% 15/APR/2030	0.01 US74340XBM20
WELLTOWER INC 2.05% 15/01/2029	0.01 US95040QAN43
US. TSY. NOTE/BON 1.625% 15/5/2026	0.01 US912828R366
US TREASURY N/B 2.75% 30/APR/2027	0.01 US91282CEN74
ONE BRYANT PARK TST. 2 OBP A 2.51641% 15/9/2054	0.01 US68236JAA97
HSBC HLDGS. F2F 13/05/2034	0.01 XS3069291782
COX COMMUNICATIONS 5.70% 06/15/2033USD1000 144A	0.01 US224044CS42
PNC BANK NA F2F 13/05/2027	0.01 US69353RFY99
MEDTRONIC 2.95% 15/10/2030	0.01 XS3185369371
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.01 US05964HAQ83
US. TSY. NOTE/BON 2.875% 15/08/2028	0.01 US9128284V99
VERIZON COMMS. 3.75% 06/08/2037	0.01 XS3144675744
US. TSY. NOTE/BOND 3.75% 15/05/20282028 USD1000 AN-2028	0.01 US91282CND91
COMMONWEALTH BANK OF AUSTRALIA	0.01 AU000000CBA7

US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000 BONDS02/2054 TELSTRA CORPORATION LIMITED	0.01 US912810TX63 0.01 AU0000000TLS2
JAPAN GOVERNMENT 0.005% 20/06/2026	0.01 JP1051481M76
COREBRIDGE GBL. F 5.125% 09/12/2029	0.01 XS3039165983
NRG ENERGY INC	0.01 US6293775085
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.01 FR001400BKZ3
SOCIETE GENERALE SA F2V 10/01/2034	0.01 US83368RBS04
TC ENERGY CORP	0.01 CA87807B1076
KAJEMA CORP	0.01 JP3210200006
BPCE F2F 22/10/2031	0.01 FR001400QIH3
CREDIT AGRICOLE F2V 10/01/203300 21 144A	0.01 US225313AK19
SEMPRA F2V 01/10/2054	0.01 US816851BT54
GRAINGER W W INC	0.01 US3848021040
KIMCO REALTY CORP	0.01 US49446R1095
INTERNATIONAL FINA 4.25% 28/2/2028	0.01 XS3091032113
PROTECTIVE LIFE 4.8026% 1/11/2030	0.01 XS3173764054
OMNIS FNDG. TST. 6.722% 15/05/2055	0.01 US68218WAA27
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.01 NZGOVDT531C0
NOVARTIS CAP. 3.80% 18/09/2029	0.01 US66989HAT59
TEVA PHARM. FIN. N 6.75%01/03/2028	0.01 US88167AAK79
FRENCH REPUBLIC GO 3.20% 25/05/2035	0.01 FR001400X8V5
SOGECAP F2F 16/05/2044GS	0.01 FR001400M1X9
UNITED STATES TREA 4.25% 15/01/20282028 USD100 AJ- 2028	0.01 US91282CMF58
EQUINIX EUR. 2 FIN 3.25% 19/05/2029NTS 19/05/2029 DUAL CURR	0.01 XS3073596341
ORACLE 3.60% 1/4/2050	0.01 US68389XBX21
RAIFFEISENBANK AS FRN 09/JUN/2028	0.01 XS2348241048
AVALONBAY COMMUNIT 5.00% 01/08/2035	0.01 US053484AG63
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.01 US37045XDH61
NATWEST GRP. F2V 28/03/2027	0.01 XS1970533219
NEXTERA ENERGY CAP 4.85% 30/04/2031	0.01 CA65339KDA57
US. TSY. NOTE/BOND 4.50% 15/11/20544 USD1000 BONDS 11/54	0.01 US912810UE63
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.01 FR001400AIN5
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.01 US91282CJR34
TEVA PHARM. FIN. N 5.75% 01/12/20302030 USD	0.01 US881937AA41
MS. F2F 24/10/2035	0.01 XS2927570858
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53	0.01 US912810TV08
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.01 US19828TAA43
US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026	0.01 US91282CLH24
BANK OF MONTREAL F2V 26/05/2084	0.01 US06368LQ586
JAPANESE YEN	0.01
KIMCO REALTY 2.25% 01/12/2031	0.01 US49446RAY53
SUNNOVA HESTIA II ISSU GRID1 1A 5.63% 20/07/20515.63% 20/07/2051	0.01 US86746FAA21
CHENIERE ENERGY PA 5.95% 6/30/2033	0.01 US16411QAAQ47
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.01 US91282CEB37
GEN. MILLS 3.65% 23/10/2030	0.01 XS2809270072
AXA F2F 07/10/2041	0.01 XS2314312179
UNITED STATES TREA 3.50% 30/09/2026	0.01 US91282CLP40
US TREASURY N/B 3.62% 31/AUG/2029	0.01 US91282CLK52
PFIZER INV. ENTS. 5.30% 19/05/2053	0.01 US716973AG71
LLOYDS BANKING GRP. FRN 28/05/2031	0.01 AU3FN0098950
METROPOLITAN LIFE GB FRN 11/07/2029	0.01 AU3FN0089405
CADENT FIN. 5.625% 11/01/2036	0.01 XS2743029923
ATI INC	0.01 US01741R1023
LLOYDS BANKING GRP. FRN 13/06/20363/06/2036	0.01 US539439BE84
KOREA HOUSING FIN. FRN 18/06/2030	0.01 AU3FN0099628
BANQUE FEDERATIVE 1.00% 16/7/2026	0.01 FR0014005DW1
SENTARA HEALTHCAR 2.927% 1/11/2051	0.01 US81728XAA63

WLB ASSET VI PTE 7.25% 21/12/2027	0.01 XS2723388257
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.01 US91282CGZ86
NEC CORPORATION	0.01 JP3733000008
CITY OF NEW YORK 5.828% 1/10/2053	0.01 US64966Q7G98
PRYSMIAN SPA	0.01 IT0004176001
EXPORT DEV CDA 4.75% 05/06/2034	0.01 US30216BKF84
MS. F2F 10/12/2026	0.01 US6174468V45
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.01 FR0013341682
CLEARINGHOUSE COMM 7.00% 15/10/2030	0.01 US184917AA02
ENT. PRODS. OPERAT 3.70% 31/01/2051	0.01 US29379VBY83
STATE OF OREGON 5.832% 1/5/2045	0.01 US68609UNU50
FRONTIER ISSUER LLC 1 C 11.50% 20/8/20530/08/2053	0.01 US35910EAC84
VALERO ENERGY CORP	0.01 US91913Y1001
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000	0.01 US912810UA42
BONDS05/2054	
WELLS FARGO COMMERCIAL SVEN A 6.0109% 10/06/2037	0.01 US949937AA46
ONEOK INC 5.65% 1/11/2028	0.01 US682680BJ18
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.01 JP1051531N75
BROADCOM INC 3.419% 15/04/2033	0.01 US11135FBK66
PUBLIC SERV. ELEC. 3.10% 15/03/2032	0.01 US74456QCJ31
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.01 JP1051541NA0
LLOYDS BANKING GROUP F2F 12/04/2028	0.01 XS2430704655
STOCKLAND	0.01 AU000000SGP0
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.01 US91282CCJ80
US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND 08/54	0.01 US912810UC08
KAISER FOUNDATION HOSPIT 2.81% 01/JUN/2041	0.01 US48305QAF00
JAPAN GOV. TEN YEA 1.40% 20/03/2035	0.01 JP1103781R44
ADOBE 4.95% 04/04/2034	0.01 US00724PAG46
US TREASURY N/B 1.87% 28/FEB/2027	0.01 US91282CEC10
FMG RESOURCES AU 6.125% 15/4/2032/04/2032 USD 144A	0.01 US30251GBE61
AMCOR GRP. FIN. 5.45% 23/05/2029	0.01 US02344BAA44
PROLOGIS LP 5.25% 15/05/2035	0.01 US74340XCR08
KIMBERLY CLARK CORP	0.01 US4943681035
UK. GILT 3.50% 22/01/2045	0.01 GB00BN65R313
CHENIERE ENERGY 5.65% 15/4/2034	0.01 US16411RAN98
US. TSY. NOTE/BON 1.125% 31/10/2026	0.01 US91282CDG33
NATL. AUSTRALIA B 2.723% 27/8/2030	0.01 XS3159209579
REGIONS FINL. F2F 06/09/2035	0.01 US7591EPAV24
CITIBANK NA 4.914% 29/05/2030	0.01 US17325FBP27
HEIMSTADEN BOSTAD 1.625% 13/10/2031	0.01 XS2397252011
LAFARGEHOLCIM LTD	0.01 CH0012214059
QUEENSLAND TSY. 5.00% 21/07/2037	0.01 AU3SG0003064
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.01 US620076BU23
CAIXABANK SA F2V 30/5/20340 36	0.01 XS2630417124
MASTERCARD 4.875% 09/05/2034	0.01 US57636QAZ72
VERIZON COMMUNICAT 5.05% 9/5/2033D1000	0.01 US92343VGT52
AMERICAN MUNICIPAL 6.27% 15/02/2050	0.01 US02765UEQ31
INDONESIA TREASURY 6.50% 15/07/2030000 FR0104	0.01 IDG000024605
PUBLIC FIN. AUTHO 5.292% 1/7/2029	0.01 US74442PG257
UNITED STATES TREA 3.50% 30/09/2029	0.01 US91282CLN91
HSBC HLDGS. F2F 23/5/2033	0.01 XS2621539910
CIF CAPITAL MARKET 4.75% 22/01/202801/2028	0.01 XS2980846518
COMISION FEDERAL D 6.45% 24/01/203524/01/2035 USD 144A	0.01 US200447AP57
SVENSKA HANDELSBA 5.125% 28/05/20275.125% 28/05/2027	0.01 US86959NAQ25
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.01 US744448DA65
CAP. IMPACT PARTN 5.335% 01/08/203008/2030	0.01 US140192AA34
PAYCHEX INC	0.01 US7043261079
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.01 JP1103561KA2

CONNECTICUT LIGHT 4.65% 01/01/202901/2029	0.01 US207597ER21
CITY & COUNTY OF S 5.77% 15/6/2045	0.01 US79773KPV07
EAGLE FUNDING LUXC 5.50% 17/08/2030	0.01 USL2660VAA37
CROWN CASTLE 4.80% 01/09/2028	0.01 US22822VBB62
CENTRAL AMERICAN B 4.75% 24/01/20284.75% 24/01/2028	0.01 US15238RAK86
FRONTIER ISSUER LLC 1 A2 6.60% 20/8/2053/08/2053	0.01 US35910EAA29
DEUTSCHE BANK F2F 22/12/2028	0.01 XS2303762475
VISTRA VISTRA F2V PERP	0.01 US92840MAC64
HANWHA FUTUREPROOF 4.75% 30/04/20284/2028	0.01 US41090AAA07
MARYLAND ECONOMIC 5.942% 05/31/2057	0.01 US574205HW36
MS. BANK NA F2F 14/07/2028	0.01 US61690U8E33
MARS 4.65% 20/4/2031A	0.01 US571676AU98
FOUNDRY JV HOLDCO 5.90% 25/1/2033	0.01 US350930AG89
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.01 US91282CES61
DAIMLER TRUCKS FIN 2.00% 14/12/2026/2026 USD1000 144A	0.01 US233853AF73
US. TSY. NOTE/BON 4.125% 31/10/20292029 USD1000 AF-2029	0.01 US91282CLR06
NHP FOUNDATION/THE 5.85% 01/12/2028	0.01 US62925MAA18
SODEXO 5.15% 15/08/2030	0.01 USU8336LAC29
LEGRAND SA	0.01 FR0010307819
US. TSY. NOTE/BON 4.125% 31/03/20322 USD J-2032	0.01 US91282CMT52
WLB ASSET VII PTE 5.88% 30/07/2029EGS	0.01 XS2951812655
FREDDIE MAC MULTICLASS CE P016 A2 VAR 25/09/2033	0.01 US3137HDJU50
LOWE S COS 5.75% 1/7/2053000	0.01 US548661ER45
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.01 US91282CJW29
TOURISM HOLDINGS LTD	0.01 NZHELE000159
VICUNA HOLDINGS LI MITED - EUR	0.01
US TREASURY N/B 3.62% 15/FEB/2053	0.01 US912810TN81
MINNESOTA HOUSING 5.897% 01/08/2049	0.01 US60416UGK51
US. TSY. NOTE/BON 3.875% 15/07/2028USD AQ-2028 DUE	0.01 US91282CNM90
CARRIER GBL. 4.50% 29/11/2032	0.01 XS2751689048
BBCMS TRUST 2015-SRCH SRCH A2 4.197% 10/08/2035	0.01 US05547HAC51
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.01 JP1103661N43
ICG US CLO 2020-1 LTD 1A ARR FRN 20/01/2035	0.01 US449251AU17
OPEC FOR INTL. DEV 4.50% 26/1/2026/2026 USD1000 144A	0.01 US683483AA98
ASR NEDERLAND ASR NEDERLAND FRN PERP	0.01 XS3011202655
STANDARD CHARTERED	0.01 GB0004082847
AMGEN 5.65% 2/3/2053	0.01 US031162DT45
WELLS FARGO COMMERCIAL MOR 609M A FRN 15/08/2042	0.01 US95004NAA37
KINDER MORGAN 5.05% 15/02/2046	0.01 US49456BAJ08
WELLS FARGO & CO F2F 15/09/2029	0.01 US95000U4A82
CAPITALAND INTEGRATED COMMERCIAL	0.01 SG1M51904654
TARGA RESOURCES IN COM	0.01 US87612G1013
CUMMINS 5.45% 20/02/2054	0.01 US231021AX49
CREDIT AGRICOLE CO 4.57% 25/08/203045 4.57% 25/08/2030	0.01 US22534W5E48
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.01 US771196BY74
NESTLE HOLDINGS INC 4.0% 24/SEP/2048	0.01 US641062AN41
CREDIT AGRICOLE FRN 25/09/20338% 25/09/2033	0.01 US22535WAS61
LONDON STOCK EXCHANGE	0.01 GB00B05WJX34
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.01 US91282CGH88
NATIONAL BANK OF CANADA	0.01 CA6330671034
DS SMITH 4.50% 27/07/2030	0.01 XS2654098222
DEUTSCHE BANK DEUTSCHE BANK F2V PERP	0.01 DE000A4DE982
ZIMMER BIOMET HLD 3.518% 15/12/2032	0.01 XS2875106168
ROYAL BANK OF CANADA F2F 18/10/20288 USD	0.01 US78017FZ554
ENDESA SA	0.01 ES0130670112
INTESA SANPAOLO 7.80% 28/11/2053	0.01 US46115HCF29

KINGDOM OF BELGIUM 1.60% 22/06/2047	0.01 BE0000338476
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.01 FR0013451507
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.01 FR0012993103
AUSTRALIA & NEW ZEAL F2V 03/02/2033/02/2033	0.01 XS2577127967
EUR100000	
COOPERATIEVE RABOBAN F2V 24/02/20272 1.106%	0.01 US74977RDK77
24/02/2027	
JPM. CHASE F2F 22/9/2027	0.01 US46647PCP99
RWE FIN. US 5.125% 18/09/2035	0.01 US749983AC66
P3 GRP. SARL 4.625% 13/02/2030	0.01 XS2764853425
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.01 FR0013286192
WERFEN SA/SPAIN 4.25% 03/05/2030	0.01 XS2811962195
SK HYNIX INC 4.25% 11/09/2028	0.01 USY8085FBY52
NBN 4.125% 15/3/2029	0.01 XS2590621103
ALLIANZ F2F 7/9/2038	0.01 DE000A30VTT8
INTL. FIN. FACILIT 1.00% 21/4/20264/2026 USD1000 34 REGS	0.01 XS2333299324
CIGNA 5.60% 15/02/2054	0.01 US125523CW86
DR HORTON INC	0.01 US23331A1097
VISTRA ZERO OPERATING COMPANY TERM LOAN 30/04/2031	0.01 US92841DAB73
KBC GRP. F2V 25/4/2033	0.01 BE0002914951
CHINA GAS HOLDINGS LIMITED	0.01 BMG2109G1033
CALIFORNIA BUYER 5.625% 15/02/2032	0.01 XS2929941503
AMERICAN TOWER 1.00% 15/1/2032	0.01 XS2227906208
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.01 JP1103731Q12
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.01 US91282CCR07
SOCIETE GENERALE F2F 6/12/2030	0.01 FR001400EHG3
OBAYASHI CORPORATION	0.01 JP3190000004
SOCIETE GENERALE SA	0.01 FR0000130809
SAN JOSE FINC. AU 4.662% 1/5/2037	0.01 US798153QF25
JYSKE BANK A/S F2F 06/09/2030	0.01 XS2831594697
LOGICOR FINANCING 4.25% 18/07/2029	0.01 XS2860968085
ERAC USA FIN. 4.50% 15/02/2045	0.01 US26884TAN28
NATIONAL RURAL UTILS COOP 4.15% 4.15% 15/DEC/2032	0.01 US637432NZ43
ROCHE HLDGS. 5.489% 13/11/2030	0.01 US771196CG59
BANCO NACIONAL DE CO F2V 11/08/2031144A 2.72%	0.01 US05973JAA88
11/08/2031	
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.01 JP1103611M11
DNB BANK F2F 19/7/2028	0.01 XS2652069480
ROYAL BANK OF CANA 1.05% 14/09/2026026 USD1000	0.01 US780082AH66
NEXTERA ENERGY OPE 7.25% 15/01/2029	0.01 US65342QAM42
MIDAMERICAN ENERGY 5.30% 01/02/20552055	0.01 US595620AZ81
MORGAN STANLEY F2F 18/10/2030	0.01 US61747YFU47
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.01 BE0002939206
DEUTSCHE BANK 4.00% 29/11/2027	0.01 DE000A30VQ09
HEIMSTADEN BOSTAD 3.75% 02/10/2030	0.01 XS3105178795
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.01 JP1051461M13
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-	0.01 US91282CC223
2026	
GARMIN ORD	0.01 CH0114405324
PIEDMONT NATURAL G 3.35% 1/6/2050	0.01 US720186AM78
INVITATION HOMES O 4.15% 15/04/2032	0.01 US46188BAD47
MARYLAND ECONOMIC 5.433% 31/05/2056	0.01 US574205JJ07
NEWMONT CORP	0.01 US6516391066
AMERICAN HONDA FIN 3.95% 3/19/2032	0.01 XS3032019476
KBC GRP. KBC GRP. F2V PERP	0.01 BE0390219856
BANK OF IRELAND GRP. F2F 4/7/2031	0.01 XS2643234011
HARLEY-DAVIDSON FI 4.00% 12/3/2030	0.01 XS3000561566
LLOYDS BANKING GROUP F2F 14/05/2032	0.01 XS2815980664
MS. F2F 21/03/2030	0.01 XS2790333707
NBN CO LTD 4.15% 16/09/2030	0.01 US62878U2K72
ADIF ALTA VELOCIDA 3.50% 30/07/20290000 REGS	0.01 ES0200002071
ELIA GRP. SA/NV 3.875% 11/6/2031	0.01 BE6352705782
AERCAP IRELAND CAP 3.00% 29/10/2028	0.01 US00774MAW55

FRENCH REPUBLIC GO 2.75% 25/10/2027	0.01 FR0011317783
BRITISH TELECOMS. 3.875% 20/01/2034	0.01 XS2839008948
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.01 US912810SX72
LINDE PLC 3.625% 12/6/2034	0.01 XS2634594076
MOTABILITY OPERAT 3.625% 24/07/2029	0.01 XS2742660157
CITIGROUP F2F 22/9/2028	0.01 XS2536364081
US. TSY. NOTE/BON 4.625% 30/09/20288	0.01 US91282CJA09
US TREASURY N/B 4.5% 31/MAY/2029	0.01 US91282CKT70
METLIFE INC	0.01 US59156R1086
SPROUTS FARMERS MARKET INC	0.01 US85208M1027
CNH INDL. 3.75% 11/6/2031	0.01 XS2829592679
OMERS FINANCE TRUS 3.50% 19/04/2032	0.01 US68012AF72
MIZUHO FINL. GRP. F2F 27/08/2030	0.01 XS2886269013
STANDARD CHARTERED FRN 17/03/2033	0.01 XS3022397460
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.01 US912810TT51
GEORGETOWN UNIVER 2.943% 01/04/2050000 2020A	0.01 US37310PAD33
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000 BONDS 05/52	0.01 US912810TG31
ILLINOIS TOOL WOR 3.375% 17/05/2032	0.01 XS2823909903
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.01 FR001400PM68
NOMURA HLDGS. 3.459% 28/05/2030	0.01 XS3066581664
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J- 2029	0.01 US91282CEE75
JAPAN GOVERNMENT T 0.90% 20/09/2034	0.01 JP1103761QA5
KKR AND CO INC	0.01 US48251W1045
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.01
US. TSY. NOTE/BOND 4.25% 31/01/20302030 USD100 U-2030	0.01 US91282CMG32
EBARA CORP NPV	0.01 JP3166000004
SSE 3.50% 18/03/2032	0.01 XS3027988263
SEMPRA F2V 01/04/2055	0.01 US816851BU28
NBN 3.375% 29/11/2032	0.01 XS3074419006
TRUIST FINL CORP COM	0.01 US89832Q1094
US TREASURY N/B 4.25% 30/JUN/2029	0.01 US91282CKX82
DEUTSCHE BANK AG 4.0% 24/JUN/2032	0.01 DE000DL19WN3
BANKINTER F2F 04/02/2033	0.01 ES0213679057
AMERICA MOVIL SAB 2.875% 07/05/2030USD1000	0.01 US02364WBJ36
FAIRFAX FINL HOLDINGS LTD CAD	0.01 CA3039011026
LOUIS DREYFUS FIN. 3.50% 22/10/2031S 22/10/31 EUR100000 REGS	0.01 XS2923451194
EXPERIAN FIN. 3.51% 15/12/2033	0.01 XS2982065018
NTT FIN. 2.906% 16/03/20299	0.01 XS3100081093
ACHMEA BANK 2.625% 15/10/202700000 10	0.01 XS2919192869
ABN AMRO BANK NV 3.00% 01/10/2031	0.01 XS2910610364
LSEG NETHERLANDS 2.75% 20/09/2027	0.01 XS2904651093
REALTY INC. 3.375% 20/06/2031031	0.01 XS3097933744
US. TSY. NOTE/BON 3.875% 31/03/2027/2027 USD100 AZ- 2027	0.01 US91282CMV09
WP CAREY 5.375% 30/06/2034	0.01 US92936UAM18
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.01 US912828ZV59
CALIFORNIA HEALTH 4.19% 1/6/2037	0.01 US13032UD885
JEFFERIES F2F 06/02/2028	0.01 XS2987635328
ZUERCHER KANTONALBAN FRN 11/09/2031	0.01 CH1471403852
CAIXABANK FRN 26/06/2029	0.01 XS3103589167
AXA 3.375% 31/05/2034	0.01 XS2834471463
CITIGROUP FRN 14/05/2028	0.01 XS2819338091
VIER GAS TRANSPOR 3.375% 11/11/2031	0.01 XS2929985385
CESKA SPORITELNA FRN 09/09/2032	0.01 XS3174780893
US. TSY. NOTE/BOND 4.00% 15/12/2027	0.01 US91282CMB45
CONSERVATION A NO 3.474% 15/12/202915/12/2029 USD 2019	0.01 US20848FAA84
FERROVIE DELLO ST 3.375% 24/06/2032	0.01 XS3101504952

TDF INFRA. SASU 3.625% 16/12/2030	0.01 FR0014011904
ING GROEP F2V 20/08/2037	0.01 XS3153087559
PROXIMUS SADP 3.75% 08/04/2035	0.01 BE0390211770
SOCIETE GENERALE FRN 02/09/2033	0.01 FR0014012ID6
ROYAL BANK OF CANADA F2F 27/09/2031	0.01 XS3106098380
MSCI INC	0.01 US5535461004
KON. 8.375% 01/10/203000	0.01 US780641AH94
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.01 US91282CKA89
JPMORGAN CHASE & CO F2F 23/01/2036	0.01 XS2986317506
CESKA SPORITELNA AS 4.57% -FR SNR NPF EMTN 03/07/31	0.01 XS2852933329
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.01 US91282CHU80
US TREASURY N/B 4.00% 30/06/20322 USD M-2032	0.01 US91282CNJ61
EUROGRID 3.732% 18/10/2035	0.01 XS2919680236
FISERV INC COM	0.01 US3377381088
BNP PARIBAS F2F 11/07/2030	0.01 FR0014007LK5
US. TSY. NOTE/BON 4.125% 31/10/2026	0.01 US91282CLS88
ACHMEA BANK 2.50% 06/05/2028	0.01
IBERDROLA INTL. IBERDROLA INTL. F2V PERPUR100000 REGS	0.01 XS2244941063
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.01 JP1103651N11
METROPOLITAN LIFE 3.45% 12/18/2026	0.01 US59217GBY44
INTL. DEV. ASC. 2.50% 28/05/2030030	0.01 XS3080786398
HSBC HOLDINGS PLC F2V 22/03/20350 68 REGS	0.01 XS2788605660
BNP PARIBAS FRN 17/09/2033	0.01 FR0014012PH2
EMCOR GROUP INC	0.01 US29084Q1004
FIVE CORNERS FNDG. 2.85% 15/5/20300 USD100000 144A	0.01 US33834DAA28
EUR BNP PARIBAS A/C	0.01
US. TSY. NOTE/BOND 3.75% 30/04/20277 USD BA-2027	0.01 US91282CMY48
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.01 US91282CAY75
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026	0.01 US91282CJV46
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.01 US912810ST60
ONEOK INC 6.05% 1/9/2033	0.01 US682680BL63
FUT. US LONG BOND(CBT) CBT DEC25	0.01
LSEGA FINC. 4.50% 19/10/2028	0.01 XS3182450372
ING BELGIUM 2.75% 25/8/2032	0.01 BE0390245141
CAIXABANK SA 1.25% -FRN LT2 EMTN 18/06/31 EUR100000 19	0.01 XS2310118976
LLOYDS BANKING GRP. F2V 09/05/2035	0.01 XS3069338336
BANK OF AMERICA F2F 11/03/2032	0.01 US06051GJP54
NEDERLANDSE GASUN 3.875% 29/04/2044EUR100000 REGS	0.01 XS2806495896
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.01 FR001400L834
UNITED KINGDOM GI 4.375% 7/3/2028	0.01 GB00BSQNR93
AMPRION GMBH 4.00% 30/09/2040	0.01 DE000A460N38
CREDIT AGRICOLE ASSU F2V 29/01/2048	0.01 FR0013312154
UNITED OVERSEAS BANK	0.01 SG1M31001969
WOLTERS KLUWER 3.00% 25/09/2030	0.01 XS3101433244
BANK OF AMERICA F2F 25/4/2028	0.01 XS1811435251
TENNET HLDG. 2.125% 17/11/20290000 25	0.01 XS2478299204
PROVINCE OF ONTARI 4.85% 11/06/2035	0.01 US683234C978
KREDITANSTALT FUE 2.625% 10/01/2034	0.01 DE000A352ED1
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.01 JP1103541K42
HEIMSTADEN BOSTAD 1.375% 24/07/2028/07/2028	0.01 XS2435611244
SYSCO 2.40% 15/02/2030	0.01 US871829BK24
ALLIANT ENERGY VAR 01/04/2056	0.01 US018802AF54
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.01
INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096	0.01 IDG000020801
AMERICAN WATER CAP 5.25% 3/1/2035	0.01 US03040WBF14
RESIMAC PREMIER SERIES 2025-1 1 A FRN 12/09/2056	0.01 AU3FN0097960

FDXEX CORP COM	0.01 US31428X1063
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.01 XS2314246526
CHIPOTLE MEXICAN GRILL ORD	0.01 US1696561059
DATADOG INC	0.01 US23804L1035
CENTURY PLAZA TOWERS 201 CPT A 2.865% 13-11-2039	0.01 US12654YAA73
RAIZEN FUELS FIN. 6.95% 05/03/2054	0.01 USL7909CAD94
DE VOLKSBANK 0.75% 18/05/202700000 17	0.01 XS1614202049
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.01 JP1051511N46
CANADIAN IMPERIAL BA FRN 20/12/2027	0.01 AU3FN0094678
ROTHESAY LIFE 8.0% 30/OCT/2025	0.01 XS1312953596
GS. BANK USA/NEW YOR F2F 21/05/2027	0.01 US38151LAG59
PPL ELEC. UTILITIE 4.15% 15/06/2048048 USD	0.01 US69351UAV52
OKTA INC	0.01 US6792951054
ZF EUR. FIN. 2.50% 23/10/2027	0.01 XS2010039977
NORDSON 5.60% 15/09/2028	0.01 US655663AA07
AIR NEW ZEALAND LTD	0.01 NZAIRE0001S2
INTESA SANPAOLO 7.20% 28/11/2033	0.01 US46115HCD70
METRO FIN. 2025-1 TST. 1 A FRN 15/10/20310000 A	0.01 AU3FN0096616
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.01 US91282CCP41
FASTIGHETS BALDER 1.25% 28/01/2028	0.01 XS3170926441
US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031	0.01 US91282CKU44
JOHNSON & JOHNSON 3.60% 26/02/2045	0.01 XS3005215093
AEP TEXAS 5.40% 01/06/2033	0.01 US00108WAR16
ALEXANDRIA REAL ES 5.50% 01/10/20355	0.01 US015271BE86
SOCIETE GENERALE SA F2F 22/05/2031D REGS	0.01 US83368TCH95
NEW YORK STATE ELE 5.05% 15/08/2035	0.01 US649840CX15
POWER FIN. 1.841% 21/9/202800000	0.01 XS2384373341
HEIDELBERGCEMENT AG	0.01 DE0006047004
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.01 JP1103641MA8
NORFOLK SOUTHERN 2.30% 15/5/2031000	0.01 US655844CK21
KEURIG DR PEPPER 4.60% 15/05/2030	0.01 US49271VBA70
US TREASURY N/B 2.62% 31/MAY/2027	0.01 US91282CET45
NATWEST GRP. NATWEST GRP. F2V PERP	0.01 US639057AQ15
UNUM GROUP 4.125% 15/06/2051	0.01 US91529YAR71
BRITISH STERLING POUND	0.01
P3 GRP. SARL 1.625% 26/01/2029000 2	0.01 XS2436807940
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.01
DEN DANSKE BANK AS DKK	0.01 DK0010274414
SANTANDER UK GROUP H F2F 15/04/203131	0.01 US80281LAV71
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.01 JP1051561P27
BLACKSTONE PROPERT 1.75% 12/03/2029	0.01 XS2051670300
SIEMENS FINANCIER 3.625% 22/2/2044	0.01 XS2769892600
RIO TINTO LIMITED	0.01 AU000000RIO1
NYKREDIT REALKRED 3.625% 24/07/2030	0.01 DK0030523030
TOPAZ SOLAR FARMS 5.75% 30/9/2039	0.01 US89054XAC92
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.01 US797440BW34
MATHER FOUNDATION 2.675% 1/10/20310 2021	0.01 US576722AA04
MARS 4.80% 1/3/2030	0.01 US571676AY11
GS. GRP. F2F 22/04/2032	0.01 US38141GYB49
SUNRUN NEPTUNE ISSUER 2024 1A A 6.27% 01/02/2055NT CL 6.27% 01/02/2055	0.01 US86773CAA53
ENBW ENERGIE BADEN-WUERTTEMBERG 1.375% 31/8/2081	0.01 XS2381272207
MASTERCARD 1.90% 15/03/2031D2000	0.01 US57636QAS30
CNP ASSURANCES SAC 1.25% 27/1/2029	0.01 FR0014007YA9
ESCO TECHNOLOGIES INC	0.01 US2963151046
BANCO SANTANDER 6.921% 08/08/2033	0.01 US05964HAV78
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.01 FR0000571218
AIA GROUP LTD F2V 09/09/20330	0.01 XS2356311139
SAAB ORD SHS CLASS B	0.01 SE0021921269
VERISK ANALYTICS I COM	0.01 US92345Y1064
BARCLAYS PLC F2F 13/9/2034	0.01 US06738ECL74

ERSTE GROUP BANK AG	0.01 AT0000652011
US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ-2027	0.01 US91282CKZ31
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.01 JP1103521JA8
UBS GRP. UBS GRP. F2V PERP	0.01 US902613BF40
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.01 US91282CJK80
TORONTO-DOMINION 5.423% 10/7/2026D1	0.01 CA89117GK301
SOUTHERN CALIFORNI 2.75% 01/02/2032	0.01 US842400HM81
US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC-2026	0.01 US91282CKS97
US TREASURY N/B 4.62% 30/JUN/2026	0.01 US91282CKY65
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.01 JP1103601LA4
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.01 US912810SY55
US. TSY. NOTE/BON 4.375% 31/07/2026	0.01 US91282CLB53
YOKOGAWA ELECTRIC JPY	0.01 JP3955000009
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-2026	0.01 US91282CKB62
US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR-2027	0.01 US91282CLG41
IDEXX LABORATORIES INC	0.01 US45168D1046
LLOYDS BANKING GROUP F2V 16/10/2031	0.01 XS3073633722
COMMONWEALTH EDISO 2.75% 01/09/2051000 131	0.01 US202795JU55
ROYAL BANK OF CANADA F2F 2/8/2030	0.01 US78016HZZ62
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026	0.01 US91282CHB00
DAI ICHI LIFE HOLD NPV	0.01 JP3476480003
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.01 JP1103621M43
CANADIAN IMPERIAL 6.092% 03/10/20333	0.01 US13607LWW98
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.01 FR0014002WK3
NY STATE ELECTRIC & GAS 2.15% 01/OCT/2031	0.01 US649840CT03
SK HYNIX 6.25% 17/1/2026	0.01 USY8085FBJ85
MERCK 4.15% 18/5/2043	0.01 US58933YAJ47
HEARTLAND GROUP HLNPV	0.01 NZHGHE0007S9
COMMERZBANK AG NPV	0.01 DE000CBK1001
LG ENERGY SOLUTIO 5.875% 02/04/2035	0.01 USY5S5CGAR36
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.01 JP1051581P56
FONTERRA SHAREHOLDER FUND	0.01 NZFSFE0001S5
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.01 JP1103631M74
VIATRIS 2.70% 22/06/2030	0.01 US92556VAD82
VODAFONE GROUP ORD	0.01 GB00BH4HKS39
DE VOLKSBANK 4.625% 23/11/2027R100000	0.01 XS2626691906
UPJOHN FIN. 1.908% 23/06/2032	0.01 XS2193983108
Cash Adjustment	0.01
NXP SEMICONDUCTORS	0.01 NL0009538784
NEXI SPA 0.00% 24/02/2028	0.01 XS2305842903
ERP OPERATING 4.95% 15/06/2032	0.01 US26884ABQ58
VERIZON COMMUNICA 3.875% 01/03/2052	0.01 US92343VGP31
IBERDROLA INTL. 1.825% 31/12/2049	0.01 XS2295333988
COLGATE-PALMOLIVE 0.30% 10/11/20290000	0.01 XS2405875480
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.01 JP1201201A88
WAYPOINT REIT FULLY PAID ORDINARY UNITS STAPLED SECURITIES	0.01 AU0000088064
ENEOS HOLDINGS INC	0.01 JP3386450005
IHG FINANCE LLC 3.625% 27/09/2031	0.01 XS2909822517
LLOYDS BANKING GRP. F2F 21/09/2031	0.01 XS2690137299
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.01
ARGENX SE	0.01 NL0010832176
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.01 FR0000187635
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.01 JP1103681NA2
BANCO BILBAO VIZCAYA F2V 13/03/2035	0.01 US05946KAR23
ITALY BUONI POLIEN 5.25% 01/11/2029	0.01 IT0001278511
BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026	0.01 FR001400F794
MEDALLION TRUST SERIES 201 1 A1-R FRN 21/01/2052	0.01 AU3FN0093159

NOVARTIS CAP. 4.00% 18/09/2031	0.01 US66989HAU23
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.01 JP1103571L10
UK. GILT 4.375% 7/3/2030	0.01 GB00BSQNRD01
KOREA HOUSING FIN 2.765% 02/09/2030	0.01 XS3149806971
CIE DE SAINT-GOBAI 3.75% 29/11/202600000 49 REGS	0.01 XS2723549528
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.01 FR001400FYQ4
SANTANDER UK 3.00% 12/03/2029	0.01 XS2786381207
TARGA RES. 6.125% 15/05/2055	0.01 US87612GAN16
MONOLITHIC POWER SYSTEMS INC	0.01 US6098391054
FURUKAWA ELECTRIC NPV	0.01 JP3827200001
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.01 JP1103581L42
T-MOBILE USA 3.00% 15/02/2041	0.01 US87264ABL89
REGS GALAXY PIPELINE ASSETS 2.62% 31/MAR/2036	0.01 XS2249741245
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.01 FR0013516549
STARBUCKS 4.45% 15-AUG-49	0.01 US855244AU31
ORBIA ADVANCE SAB 7.50% 13/05/2035	0.01 USP7S81YBK01
NATIONAL GRID PLC 0.25% 01/09/2028	0.01 XS2381853279
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.01 FR001400NBC6
AT&T INC 4.25% 1/6/2043	0.01 XS0932036154
JAPAN GOVERNMENT 0.005% 20/09/2026	0.01 JP1051491MA0
SANTANDER UK GRP. HL F2F 10/1/2029	0.01 US80281LAT26
TURKCELL ILETISIM 7.65% 24/01/2032	0.01 XS2981975613
AIB GRP. F2F 13/9/2029	0.01 US00135TAD63
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.01 FR0013131877
NEW YORK STATE DO 5.228% 1/7/2035	0.01 US649855FE81
BANK OF AMERICA FRN 12/02/2036/02/2036 USD1000 A	0.01 US06051GMQ90
UBS GRP. FRN 09/05/2036	0.01 US902613BQ05
NFI GROUP INC COM NPV	0.01 CA62910L1022
AMERIPRISE FINANCIAL INC	0.01 US03076C1062
KMD BRANDS LIMITED	0.01 NZKMDE0001S3
BANCO SANTANDER F2V 14/03/2030USD1000	0.01 US05964HBB06
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.01 JP1103691P11
BANK OF NEW YORK MEL F2F 6/6/2036	0.01 US06406RCJ41
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.01 JP1201101944
ARMSTRONG WORLD INDUSTRIES INC	0.01 US04247X1028
ORLANDO HEALTH OB 5.475% 01/10/20351/10/2035	0.01 US686514AP55
LG ENERGY SOLUTION 5.75% 25/9/2028	0.01 USY5S5CGAB83
KOOKMIN BANK 0.048% 19/10/2026	0.01 XS2393768788
ITALY BUONI POLIEN 6.00% 01/05/2031	0.01 IT0001444378
ONE GAS 5.10% 01/04/2029	0.01 US68235PAN87
SUMITOMO CORP JPY	0.01 JP3404600003
BANCO BILBAO VIZC 5.381% 13/03/2029029	0.01 US05946KAQ40
AMAZON CONSERVATI 6.034% 16/01/2042	0.01 USG0248JAA19
UK. GILT 1.25% 22/07/2027	0.01 GB00BDRHNP05
EXPERIAN FIN. 5.25% 17/08/2035/08/2035	0.01 US30217AAD54
NEXTERA ENERGY CAP. F2V 15/8/2055	0.01 US65339KDE73
AIB GRP. FRN 15/05/2031	0.01 USGOR4HJAK23
NATWEST MARKETS P 5.022% 21/03/2030	0.01 US63906YAP34
UNITED STATES TRE 4.625% 15/06/2027	0.01 US91282CKV27
US TREASURY N/B 4.12% 31/MAR/2029	0.01 US91282CKG59
BNP PARIBAS F2F 09/01/20308 5.176% 09/01/2030	0.01 US05581KAH41
SWEDBANK AB 5.083% 21/05/2030	0.01 USW94239AF24
STANDARD CHARTERED P F2V 21/01/202972 5.545% 21/01/2029	0.01 US85325C2D33
ALLIANZ F2V 03/09/2054	0.01 USX10001AD18
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S- 2030	0.01 US91282CJM47
US. TSY. NOTE/BOND 4.50% 15/04/2027	0.01 US91282CKJ98
WESTERN MIDSTREAM 4.05% 01/02/2030	0.01 US958667AC17
MARRIOTT INTL. MD 5.50% 15/04/2037	0.01 US571903BU68
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.01 FR0013407236
BANCO SANTANDER 5.294% 18/08/20277	0.01 US05964HAS40
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T- 2027	0.01 US91282CBB63
KIMCO REALTY OP 2.70% 01/10/2030	0.01 US49446RAW97

ORACLE 5.20% 26/09/2035	0.01 US68389XDM48
BARCLAYS PLC F2F 13/9/2027	0.01 US06738ECJ29
UNICREDIT FRN 16/01/203350000	0.01 IT0005631921
US TREASURY N/B 4.75% 15/FEB/2045	0.01 US912810UJ50
ANTOFAGASTA PLC 5.625% 09/09/2035	0.01 USG0399BAC12
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-2026	0.01 US91282CKK61
MITSUBISHI UFJ FINL. F2V 12/09/2036	0.01 US606822DQ49
NTT FIN. 4.876% 16/07/2030	0.01 US62954WAS44
STADSHYPOTEK 3.125% 4/4/20283 REGS	0.01 XS2607344079
PETROLIAM NASIONA 7.625% 15/10/2026	0.01 USY68851AK32
NOMURA HLDGS. 4.904% 01/07/2030	0.01 US65535HBZ10
SNAM 5.00% 28/05/2030	0.01 US83304JAA51
LPL HLDGS. 6.75% 17/11/2028000	0.01 US50212YAH71
US TREASURY N/B 4.5% 31/MAR/2026	0.01 US91282CKH33
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.01 US912810TD00
N/WIDE. B/SOC. 4.85% 27/7/20274.85% 27/07/2027	0.01 US63861VAH06
STANTEC INC	0.01 CA85472N1096
KOREA HOUSING FIN 4.625% 24/02/2028	0.01 USY4841MWD73
UK. GILT 0.375% 22/10/2026	0.01 GB00BNNGP668
JAPAN INTERNATIONAL 4.25% 22/05/20305/2030	0.01 US47109LAJ35
APTIV PLC / APTIV 4.65% 13/09/2029	0.01 US03837AAA88
GALAXY PIPELINE AS 2.94% 30/09/2040	0.01 XS2300197030
GOLDMAN SACHS GROUP F2F 23/01/2033	0.01 XS2983840518
GELF BOND ISSUER 3.625% 27/11/2031	0.01 XS2944926406
SUNCORP GRP. FRN 27/06/2034	0.01 AU3FN0081386
TAKEDA PHARM. 5.80% 5/7/2064	0.01 US874060BN56
DTE ELECTRIC CO 3.95% 01/MAR/2049	0.01 US23338VAJ52
VOLKSWAGEN GRP. OF 4.55% 11/09/2028	0.01 US928668CW05
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.01 FR0013154044
COMCAST CORP 4.65% 15/02/2033	0.01 US20030NEC11
EUROBANK FRN 12/03/2030	0.01 XS2956845262
M & T BANK CORPORATION	0.01 US55261F1049
US. TSY. NOTE/BON 4.625% 15/11/2044/2044 USD1000 BOND 11/44	0.01 US912810UF39
ERP OPERATING 4.15% 1/12/20282028 USD	0.01 US26884ABK88
CENTERPOINT ENERGY INC	0.01 US15189T1079
EMD FIN. 5.00% 15/10/2035	0.01 US26867LAR15
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.01 US912810SU34
AUSTRALIA & NEW ZE 4.40% 19/5/202619/05/2026	0.01 US052528AK26
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.01 JP1103721PA1
KOREA HOUSING FIN 2.742% 05/03/203005/03/2030	0.01 XS2994527351
AGILENT TECHS. 4.75% 09/09/2034	0.01 US00846UAR23
AIB GRP. F2V 30/5/2031000 5	0.01 XS2230399441
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.01 US91282CBT71
MEXICO GOV. INTL. 5.375% 22/03/2033	0.01 US91087BBK52
HEALTH CARE SERV. 2.20% 01/06/2030SD1000 144A	0.01 US42218SAF56
LINCOLN NATL. 5.852% 15/3/2034	0.01 US534187BT58
KOREA INTERNATIONAL 4.51% 10/12/2029	0.01 AU3CB0316420
ARGENTUM NETHERLANDS F2V 01/06/2048	0.01 XS1795323952
GPS BLUE FINC. DA 5.645% 9/11/204144A	0.01 US38403FAA75
PROLOGIS INTL. FN 4.375% 01/07/2036	0.01 XS2847688251
KOREA ELEC. POWER 4.875% 31/01/2027000	0.01 USY4907LAJ18
WESTPAC BANKING FRN 16/04/2029	0.01 US961214FU20
INDONESIA TSY. BD. 7.00% 15/5/2027	0.01 IDG000009804
SCENTRE GROUP TRUST FRN 31/3/2055	0.01 AU3FN0097184
BNP PARIBAS FRN 23/08/2034	0.01 AU3FN0090353
MITSUBISHI ESTATE	0.01 JP3899600005
DANSKE BANK A/S F2V 12/09/20314.42% 12/09/2031	0.01
SUNNOVA HELIOS XII ISSUER B A 5.30% 22/08/2050.3% 22/08/2050	0.01 US86745YAA29
UTD. O/SEAS. BANK F2V 07/10/20322	0.01 US91127LAH33

US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43	0.01 US912810TQ13
SUMITOMO MITSUI FINL FRN 15/04/20305/04/2030	0.01 US86562MDR88
BROADCOM 4.90% 15/7/2032	0.01 US11135FCL31
AIRPORT AUTHORITY 4.875% 12/01/2026	0.01 USY000AKAJ65
COMMONWEALTH BANK OF FRN 27/11/20267/11/2026	0.01 US2027A1KV89
FORD MOTOR CREDIT 4.125% 17/08/2027	0.01 US345397A860
DUKE ENERGY PROGRESS LLC 4.0% 01/APR/2052	0.01 US26442UAP93
NATL. GRID NORTH A 3.15% 03/06/203030	0.01 XS3086253039
CVS HEALTH 5.875% 1/6/2053	0.01 US126650DZ02
NEWCASTLE GREATER MU FRN 21/01/2030	0.01 AU3FN0094827
ROYAL BANK OF CANA 4.65% 27/01/2026	0.01 US780082AD52
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.01 JP1103701P43
PURE STORAGE INC	0.01 US74624M1027
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.01 US05253JAL52
AGEAS NPV POST SPLIT	0.01 BE0974264930
UBER TECHS. 4.50% 15/08/2029	0.01 USU9029YAG53
OMERS FIN. TST. 4.00% 19/4/2052052	0.01 US682142AH70
PEPPER RESIDENTIAL SECURIT 41 A1A FRN 12/07/20677	0.01 AU3FN0101457
AUD10000 A1A	
CELESTICA INC COM NPV	0.01 CA15101Q2071
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.01 AU3CB0234581
TUI TOPCO LIMITED - INTEREST BEARING LOAN	0.01
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.01 US299808AH86
BANK OF AMERICA 3.248% 21/10/2027	0.01 US06051GGA13
US. TSY. NOTE/BOND 5.00% 15/05/20455 USD BONDS 05/45	0.01 US912810UL07
UK. GILT 3.25% 31/1/2033	0.01 GB00BMV7TC88
BANK OF AMERICA CORP F2F 22/7/2027	0.01 US06051GJS93
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.01 US912810TB44
HEIMSTADEN BOSTAD 3.75% 10/03/2031	0.01 XS3168266958
JAPAN ELEVATOR SER NPV TEMP	0.01 JP3389510003
JAPAN BANK FOR IN 1.875% 21/07/2026DS 21/07/2026 USD	0.01 US471048AX65
KBC GRP. F2F 28/11/2029	0.01 BE0002987684
PFIZER INV. ENTS. 4.45% 19/05/2026	0.01 US716973AB84
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.01 US00774MAV72
ING GROEP F2F 23/05/20298 REGS	0.01 XS2624976077
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.01 US912810SH23
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.01 US912810TL26
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552% 14/03/2027	0.01 US2027A1KK25
ONCOR ELECTRIC DELIVERY 3.62% 15/JUN/2034	0.01 XS3095367119
MARKEL GRP. 3.45% 07/05/2052	0.01 US570535AX23
US. TSY. NOTE/BON 4.375% 15/05/2040	0.01 US912810QH41
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.01
CAP. ONE FINL. F2F 26/7/2030	0.01 US14040HDG74
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.01 IT0005433690
ASSURANT INC	0.01 US04621X1081
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.01 DE0001102564
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.01 US912828U246
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.01 US9128283W81
CIP FNDG. PTY 3.026% 16/12/2027	0.01 AU3CB0285310
ING GROEP F2F 12/08/2029	0.01 XS2764264607
BNP PARIBAS 3.625% 1/9/2029	0.01 FR001400CFW8
SEMPRA VAR 01/04/2056	0.01 US816851BW83
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.01 GB00BPJJKN53
JYSKE BANK FRN 19/11/2031	0.01 XS3075392509
HSBC HOLDINGS PLC F2F 17/08/2029	0.01 US404280CV97
DELL TECHNOLOGIES INC	0.01 US24703L2025
JAPAN GOV. TEN YEA 0.80% 20/03/2034	0.01 JP1103741Q44
MONDELEZ INTL. 4.625% 03/07/2031	0.01 CA609207BD62

GENERATION DEVELOPMENT GROUP LIMITED ORDINARY	0.01 AU0000005126
FULLY PAID	
SIMON PROP. GRP. 2.45% 13/09/2029	0.01 US828807DF17
WILLIAMS COS 5.30% 15/8/2052	0.01 US969457CA67
US. TSY. NOTE/BOND 4.00% 30/04/20322 USD K-2032	0.01 US91282CNA52
PROLOGIS LP 4.70% 01/03/2029	0.01 CA74340XCL34
IDEMITSU KOSAN CO LTD	0.01 JP3142500002
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.01 DE0001102416
HCA 5.90% 01/06/2053	0.01 US404119CR82
AMERICAN EXPRESS CO F2F 20/5/2032	0.01 XS3015761458
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS	0.01 US912810SZ21
08/51	
EXELIXIS INC	0.01 US30161Q1040
FORD MOTOR CREDIT 4.00% 13/11/2030	0.01 US345397B363
US. TSY. NOTE/BON 1.125% 15/8/2040	0.01 US912810SQ22
JAPAN GOV. FIVE YE 0.70% 20/09/2029	0.01 JP1051741QB7
LENNOX INTL. 5.50% 15/09/202828 USD2000	0.01 US526107AG24
UNITED STATES TRE 3.875% 31/08/2032/2032 USD100 P-2032	0.01 US91282CNW72
SOUTHERN CALIFORNI 5.20% 1/6/20333 USD1000 ZZ	0.01 US842434CZ32
NN GROUP NV	0.01 NL0010773842
INTERCONTINENTAL HOTELS GROUP PLC	0.01 GB00BHJYC057
MARS 5.20% 01/03/2035	0.01 US571676BA26
XCEL ENERGY 5.50% 15/03/2034	0.01 US98389BBB53
N/WIDE. B/SOC. 2.375% 16/01/2029	0.01 XS3180073572
NEXTERA ENERGY CAP 5.90% 15/3/205515/03/2055 USD1000	0.01 US65339KDM99
BROADCOM 5.05% 12/7/2029	0.01 US11135FBX87
US TREASURY N/B 3.25% 30/JUN/2029	0.01 US91282CEV90
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.01 US9128286L99
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.01 JP1103511J74
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.01 XS2611221032
UK. GILT 1.50% 22/07/2026	0.01 GB00BYZW3G56
AIB GROUP PLC	0.01 IE00BF0L3536
JPM. CHASE F2F 23/01/2030	0.01 US46647PEB85
ROYAL BANK OF CANADA FRN 2/7/2028	0.01 XS2853494602
DEUTSCHE BANK NY 3.74% 07/JAN/2033	0.01 US25160PAG28
GOLD FIELDS LTD - SPONS ADR	0.01 US38059T1060
HYUNDAI CARD 5.75% 24/04/2029	0.01 XS2798085416
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.01 US912810QS06
NSTAR ELEC. 4.95% 15/9/2052	0.01 US67021CAT45
WILLIAMS COS 4.90% 15/03/20291000	0.01 US88339WAB28
CANADIAN GOV. BD. 1.25% 01/06/2030	0.01 CA135087K379
JAPAN GOV. TEN YEA 1.20% 20/12/2034	0.01 JP1103771R12
CPPIB CAPITAL INC 1.50% 23/06/2028	0.01 XS2356317177
CANADIAN PACIFIC R 3.50% 01/05/20505/2050 USD1000	0.01 US13648TAG22
MS. F2F 18/04/2030	0.01 US61747YFQ35
BRISTOL-MYERS SQUI 4.25% 26/10/2049	0.01 US110122CR72
STARWOOD PROP. TST 6.00% 15/04/2030	0.01 US85571BBC81
UK. GILT 0.25% 31/07/2031	0.01 GB00BMGR2809
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.01 JP12009216C0
ZF EUR. FIN. 4.75% 31/01/2029	0.01 XS2757520965
US. TSY. NOTE/BON 3.375% 15/05/2044	0.01 US912810RG58
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029	0.01 US91282CEM91
US. TSY. NOTE/BON 4.875% 15/08/2045/2045 USD100 BONDS	0.01 US912810UN62
08/45	
TOLL BROS. FIN. 4.875% 15/3/2027	0.01 US88947EAS90
US. TSY. NOTE/BON 3.125% 31/08/2029	0.01 US91282CFJ53
17CAPITAL STRATEGI	0.01
ITALY BUONI POLIEN 5.00% 01/08/2034	0.01 IT0003535157
BUNDESobligation 0.0% 10/04/2026	0.01 DE0001141836
SUN LIFE FINANCIAL INC	0.01 CA8667961053

FIRSTMAC MTG. FNDG. TST. NO. 4 A1 FRN 18/02/2056LTG 18/02/2056	0.01 AU3FN0091799
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.01 FR001400H7V7
MEXICO GOVERNMENT 4.50% 19/03/2034	0.01 XS3185370973
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53	0.01 US912810TR95
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.01 US912810TA60
ABN AMRO BANK N V DR EACH REP SHS	0.01 NL0011540547
OWENS CORNING 3.95% 15/08/2029	0.01 US690742AJ00
AGREE REALTY CORP	0.01 US0084921008
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.01 FR0014003513
SOFTBANK GROUP CORP	0.01 JP3436100006
NATWEST GRP. FRN 13/05/203030	0.01 XS3069320474
FRENCH REPUBLIC GO 3.00% 25/11/2034	0.01 FR001400QMF9
UK. GILT 4.75% 07/12/2030	0.01 GB00B24FF097
FLORIDA GAS TRANSM 2.30% 01/10/20311 USD1000 144A	0.01 US340711BA72
BANCO SANTANDER F2V 4/10/2032	0.01 XS2393518597
UK. GILT 1.625% 22-OCT-28	0.01 GB00BFX0ZL78
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.01 US912810TJ79
GPT	0.01 AU000000GPT8
TARGA RES. 5.50% 15/02/2035	0.01 US87612GAK76
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.01 US912810TC27
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.01 NZARXE0001S1
JAPAN GOV. TEN YEA 1.10% 20/6/2034	0.01 JP1103751Q74
ATLAS COPCO AB	0.01 SE0017486889
UK. GILT 0.375% 22/10/2030	0.01 GB00BL68HH02
US. TSY. NOTE/BON 3.125% 15/02/2042	0.01 US912810QU51
AXA AXA F2V PERP	0.01 XS3085146929
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.01 US9128282A70
ASICS ORD SHS	0.01 JP3118000003
US. TSY. NOTE/BON 2.375% 15/11/2049	0.01 US912810SK51
MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028 EUR100000	0.01 XS2238789460
US TREASURY N/B 2.37% 15/FEB/2042	0.01 US912810TF57
BURLINGTON NORTHER 5.20% 15/04/20544/2054 USD1000	0.01 US12189L8K61
COLOMBIA GOVERNMENT 5.00% 19/09/2032	0.01 XS3183159733
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.01 DE0001102390
NEXTDC	0.01 AU000000NXT8
CHUBB INA HLDGS. 4.90% 15/08/2035	0.01 US171239AM89
JOHNSON CONTROLS I 5.50% 19/04/2029	0.01 US477921AA87
SPAIN GOV. BD. 2.55% 31/10/2032	0.01 ES00000012K61
IBERDROLA FINANZAS 5.38% 28/11/2030	0.01 AU3CB0315802
PNC FINL. SERVS. GRP FRN 21/07/2036	0.01 US693475CE34
MOTABILITY OPERAT 3.625% 22/01/2033	0.01 XS2978917156
HANNOVER RUECK SE	0.01 DE0008402215
SWISSCOM AG	0.01 CH0008742519
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.01 US912810QN19
MACQUARIE GROUP LTD	0.01 AU000000MQG1
SUNRUN JULIUS ISSUER 2023 2A A1 6.60% 30/01/2059T CL 0.0% 30/01/2059	0.01 US86772JAA16
KREDITANSTALT FUER 4.40% 12/07/2029	0.01 AU3CB0305845
AMP LIMITED	0.01 AU000000AMP6
US. TSY. NOTE/BON 2.375% 15/05/2027	0.01 US912828X885
NEW ZEALAND RURAL LAND CO LTD	0.01 NZNZLE0001S2
BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN	0.01 US05584KAN81
SNRMTN 18/01/2027 USD REGS	
PEPSICO 2.875% 15/10/2049	0.01 US713448EP96
HK ELECTRIC INVESTMENTS LTD	0.01 HK0000179108
FRANCE GOV. BD. 4.75% 25/04/2035	0.01 FR0010070060
SWEDBANK AB	0.01 SE0000242455
VERIZON COMMUNICATIONS 1.12% 19/SEP/2035	0.01 XS2320760114

Outstanding Settlement Receipts - USD	0.01
SPAIN GOV. BD. 2.50% 31/05/2027	0.01 ES0000012M77
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.01 JP1051631PB2
LINDE 3.375% 12/06/2029	0.01 XS2634593938
ORACLE 4.45% 26/09/2030	0.01 US68389XDH52
LOGICOR FINC. SARL 3.25% 13-NOV-28	0.01 XS1909057645
SCENTRE GRP.	0.01 AU000000SCG8
UK. GILT 4.00% 22/10/2031	0.01 GB00BPSNBF73
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.01 US91324PEX69
PARAMOUNT GBL. 4.90% 15/08/2044	0.01 US124857AK99
LLOYDS BANKING GROUP F2V 15/12/2031	0.01 XS2351166421
FRENCH REPUBLIC GO 2.40% 24/09/2028	0.01 FR001400XLW2
BANCO DE CREDITO D 5.85% 11/01/2029	0.01 US05971V2E48
MOTIVA INFRAESTR DE MOBILIDADE ORD SHS	0.01 BRMOTVACNOR7
CREDIT AGRICOLE FRN 16/01/2035	0.01 AU3FN0094819
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.01 DE000A3LWGF9
PERM. TSB GRP. HLDGS VAR 22/12/2035	0.01 XS3183164220
CISCO SYS. 4.85% 26/02/2029	0.01 US17275RBR21
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.01 JP12011419C6
REGIONS FINANCIAL CORP	0.01 US7591EP1005
FRESENIUS MEDICAL 3.00% 1/12/2031/2031 USD1000 144A	0.01 US35805BAE83
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.01 DE0001102622
ENGIE 3.625% 6/12/2026	0.01 FR001400MF78
DIGITAL DUTCH FIN 3.875% 15/07/2034	0.01 XS3102229922
INDONESIA TSY. BD. 7.00% 15/09/2030	0.01 IDG000013806
TAISEI CORP	0.01 JP3443600006
CITIZENS FINANCIAL GROUP INC	0.01 US1746101054
PUBLIC SERVICE ENTERPRISE GROUP INC	0.01 US7445731067
ALAMOS GOLD INC	0.01 CA0115321089
CME GROUP INC COM	0.01 US12572Q1058
MSD NETHERLANDS CA 3.75% 30/05/2054	0.01 XS2825486231
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028 USD1000	0.01 US05946KAL52
MUTUAL OF OMAHA CO 4.75% 15/10/20295% 15/10/2029	0.01 US62829D2E95
DOMINION ENERGY INC F2V 01/06/2054	0.01 US25746UDU07
BUNDESOBLIGATION 1.30% 15/10/2027.01 .186	0.01 DE0001141869
N/WIDE. B/SOC. 3.00% 03/03/2030	0.01 XS3014215324
AGI FINANCE PTY L 4.832% 25/09/2031	0.01 AU3CB0326262
COMPAGNIE FINANCIERE RICHEMONT SA	0.01 CH0210483332
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.01 FR0013250560
FRANCE GOV. BD. 0.25% 25/11/2026	0.01 FR0013200813
US. TSY. NOTE/BOND 4.50% 31/12/2031031 USD100 T-2031	0.01 US91282CMC28
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027 EUR100000	0.01 PTBCPHOM0066
FANNIE MAE POOL 5.00% 1/10/2052	0.01 US31418EJ760
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.01 US912810EY02
CARETRUST REIT INC	0.01 US14174T1079
GEN. MILLS 5.50% 17/10/2028	0.01 US370334CW20
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27 EUR100000 168	0.01 XS2322289385
UK. GILT 0.125% 31/1/2028	0.01 GB00BMBL1G81
COMCAST CORP 3.25% 01/11/2039	0.01 US20030N5Y58
BANK OF NEW YORK MEL FRN 11/02/20311/02/2031 USD J	0.01 US06406RCB15
PECO ENERGY 4.60% 15/05/2052	0.01 US693304BD82
VISA 4.30% 14/12/2045	0.01 US92826CAF95
UK. GILT 4.25% 07/06/2032	0.01 GB0004893086
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.01 US912810QE10
KEURIG DR PEPPER INC	0.01 US49271V1008
FIFTH THIRD BANCORP F2F 27/7/2029	0.01 US316773DK32
US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J- 2031	0.01 US91282CKF76

CITIGROUP F2F 01/05/2032	0.01 US172967MY46
US. TSY. NOTE/BON 4.125% 30/11/2031/2031 USD1000 S-2031	0.01 US91282CLZ22
AMERICAN EXPRESS CO F2F 20/07/2033	0.01 US025816EK11
US. TSY. NOTE/BON 4.125% 29/02/2032/2032 USD100 H-2032	0.01 US91282CMR96
DOORDASH INC	0.01 US25809K1051
UNITED STATES TRE 4.125% 31/05/2032/2032 USD L-2032	0.01 US91282CNF40
BANK OF MONTREAL FRN 27/06/2029	0.01 AU3FN0089298
COMCAST 3.45% 2/1/2050	0.01 US20030NCZ24
UNITED KINGDOM GI 4.125% 22/7/2029	0.01 GB00BQC82B83
UNITED STATES TREA 4.75% 15/11/20432043 USD1000	0.01 US912810TW80
BONDS 11/43	
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.01 US91282CJX02
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.01 JP1103441G98
US TREASURY N/B 3.25% 15/MAY/2042	0.01 US912810TH14
NORTONLIFELOCK	0.01 US6687711084
DOMINICAN REPUBLIC 6.60% 01/06/2036	0.01 US25714PEZ71
COPART INC	0.01 US2172041061
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.01 US912810EW46
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.01 US91282CFY21
US. TSY. NOTE/BON 1.375% 15/8/2050	0.01 US912810SP49
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.01
WARNERMEDIA HLDGS 4.302% 17/1/2030	0.01 XS3099830765
US. TSY. NOTE/BON 4.125% 15/6/2026/2026 USD1000 AP-2026	0.01 US91282CHH79
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.01 US015271BC21
JAPAN GOV. TEN YEA 1.50% 20/06/2035	0.01
JABIL INC	0.01 US4663131039
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.01 US38869PAP99
US TREASURY N/B 3.87% 15/JAN/2026	0.01
NORTHERN STATES PO 5.65% 15/06/20544	0.01 US665789BC69
US. TSY. NOTE/BON 3.625% 31/08/20302030 USD AC-2030	0.01 US91282CNX55
DUE	
FISERV 5.375% 8/21/2028	0.01 US337738BG22
T&D HOLDINGS INC NPV	0.01 JP3539220008
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000	0.01 XS1843459782
SEC	
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.01 JP1201861PA6
ABBVIE 4.875% 15/03/2030	0.01 US00287YDZ97
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.01 US91282CAH43
CITIGROUP 4.30% 20/11/2026	0.01 US172967JC62
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.01 US9128286X38
SOLAR STAR FNDG. 3.95% 30/6/2035/35 USD100000	0.01 US83416WAB90
US. TSY. NOTE/BON 1.125% 15/5/2040	0.01 US912810SR05
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026	0.01 US9128287B09
DUKE ENERGY CORP COM	0.01 US26441C2044
SOCIETE GENERALE F2F 22/05/2029029	0.01 US83368TCJ51
BANQUE OUEST AFRIC 2.75% 22/01/2033	0.01 XS2288825263
SVENSKA HANDELSBANK 3.25% 01/06/2033	0.01 XS2486857431
TUI TOPCO LIMITED - ORDINARY SHARES	0.01
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.01 US912810SN90
REALTY INC. 5.125% 15/04/2035	0.01 US756109CT93
GS. GRP. F2F 19/11/2045	0.01 US38141GB862
US. TSY. NOTE/BON 1.375% 31/8/2026	0.01 US912828YD60
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026	0.01 US912828YQ73
PULTE GROUP INC	0.01 US7458671010
NATL. BANK OF CAN 5.023% 01/02/2029	0.01 CA63306AHT66
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.01 US912810QC53
KEYCORP F2F 06/03/2035	0.01 US49326EEP43

US. TSY. NOTE/BON 1.625% 30/11/2026	0.01 US912828YU85
METROPOLITAN LIFE 5.00% 10/1/2030	0.01 XS2570858303
ICPF FINANCE PTY 2.725% 11/10/2030	0.01 AU3CB0283646
ELI LILLY 4.90% 12/02/2032	0.01 US532457CW67
ITALY BUONI POLIEN 3.35% 1/7/2029	0.01 IT0005584849
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.01 XS2001183164
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.01 US912810SS87
JOHNSON & JOHNSON 2.25% 1/9/2050	0.01 US478160CS18
FMC 5.65% 18/05/2033	0.01 US302491AX31
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.01 FR0010371401
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.01 FR0014007L00
Income Due - USD	0.01
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N- 2029	0.01 US91282CFC01
NTT INC	0.01 JP3735400008
UK. GILT 4.125% 29/01/2027	0.01 GB00BL6C7720
FIRST HORIZON FRN 07/03/2031	0.01 US320517AE51
STANDARD CHARTERED F2V 06/07/20277	0.01 USG84228FU76
ITALY BUONI POLIEN 3.00% 01/08/2029	0.01 IT0005365165
MDA SPACE LTD COM NPV	0.01 CA55293N1096
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J- 2027	0.01 US912828ZE35
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.01 JP1200861647
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.01 JP1201681K44
US. TSY. NOTE/BON 3.625% 15/02/2044	0.01 US912810RE01
Income Due - JPY	0.01
ASPEN GROUP LTD/AUSTRALIA	0.01 AU000000APZ8
BANK OF AMERICA F2F 25/04/2029	0.01 US06051GLG28
FIRST ABU DHABI BANK FRN 22/01/20308% 22/01/2030	0.01 XS2979644536
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.01 US91282CHF14
BUNDESOBLIGATION 2.50% 11/10/2029.01 190	0.01 DE000BU25034
VICINITY CENTRES	0.01 AU000000VCX7
TRANSURBAN QUEENSL 4.50% 19/04/2028	0.01 XS1808838434
UNILEVER CAPITAL C 2.75% 22/5/20302030	0.01 XS3081333547
LOW INC. INV. 3.386% 01/07/2026	0.01 US54750AAA43
FRANCE GOVERNMENT 3.50% 25/4/2026	0.01
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.01 USQ9194UAG78
AT&T 3.875% 15/01/2026	0.01 US00206RHT23
MCDONALD S 4.107% 21/8/2032	0.01 CA580135CG43
BMW FIN. 2.625% 20/05/2028	0.01 XS3075491152
US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100 BONDS05/2044	0.01 US912810UB25
US. TSY. NOTE/BON 0.375% 31/7/2027	0.01 US91282CAD39
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN 12/06/2055AUD500000 A-1	0.01 AU3FN0084703
FRONTDOOR INC	0.01 US35905A1097
ALPHA BANK FRN 23/07/2036	0.01 XS3124434492
UK. GILT 0.50% 31/1/2029	0.01 GB00BLPK7227
CHARTER COMM OPT L 3.50% 01/06/2041	0.01 US161175BZ64
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.01 DE000BU22031
COMERICA F2F 30/01/2030	0.01 US200340AW72
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.01 US91282CKN01
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.01 DE0001102531
MORGAN STANLEY F2F 20/4/2029	0.01 US61747YFD22
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.01 US644188BH66
FRENCH REPUBLIC GO 2.70% 25/2/2031	0.01 FR00140022L7
CVS HEALTH 5.125% 20/07/2045	0.01 US126650CN80
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.01 US912810QX90
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.01 JP1103491HC4
TOWER LIMITED	0.01 NZTWRE0011S2
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.01 US912810FT08

US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.01 US912810UD80
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.01 US233853AT77
CHARTER COMMS. OP 6.384% 10/23/2035	0.01 US161175AZ73
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.01
JPM CCP	0.01
FRONTIER ISSUER LLC 1 A2 6.19% 20/6/2054A A-2	0.01 US35910EAK01
CITIGROUP F2F 23/7/2036	0.01 XS3086851105
US. TSY. NOTE/BON 3.375% 15/11/2048	0.01 US912810SE91
MARS 5.70% 1/5/2055	0.01 US571676BC81
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.01 CA135087L930
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.01 DE0001102341
ASR NEDERLAND NV	0.01 NL0011872643
UK. GILT 4.75% 07/12/2038	0.01 GB00B00NY175
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.01 ES0000012H41
PHILLIPS EDISON GR 4.95% 15/01/2035	0.01 US71845JAC27
POSTS ITALIANE SPA	0.01 IT0003796171
GREAT WEST LIFECO	0.01 CA39138C1068
FORTINET 2.20% 15/03/2031	0.01 US34959EAB56
PUGET ENERGY 2.379% 15/06/20282000	0.01 US745310AM41
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.01 DE0001102424
CITIGROUP F2F 17/03/2033	0.01 US172967NN71
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.01 US912810QL52
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.01 JP1103481H98
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.01 JP1201741LA9
AMGEN 5.60% 2/3/2043	0.01 US031162DS61
GS. GRP. 1.25% 7/2/2029	0.01 XS2441552192
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.01 US53079EBJ29
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.01 US91282CKC46
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.01 DE0001135275
SEAGATE TECH HLDGS	0.01 IE00BKVD2N49
W R BERKLEY 4.00% 12/05/2050	0.01 US084423AU64
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.01 US37045XDW39
ROTHESAY LIFE 7.019% 12/10/2034	0.01 XS2805328601
SPAIN GOV. BD. 3.55% 31/10/2033	0.01 ES0000012L78
CORNING 3.875% 15/05/2026	0.01 XS2621757405
MYLAN 5.25% 15/6/2046	0.01 US62854AAP93
NORTHERN STAR RESOURCES LTD	0.01 AU000000NST8
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.01 US912810TS78
SARTORIUS FINANCE 4.25% 14/9/2026	0.01 XS2678111050
US. TSY. NOTE/BOND 4.00% 31/07/2032USD N-2032 DUE	0.01 US91282CNR87
APPLE INC 2.7% 05/AUG/2051	0.01 US037833EK23
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.01 US912810SD19
FUTURES MARGIN-NZD	0.01
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.01 DE000DL19VB0
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.01 US912810SF66
BANK OF MONTREAL CAD	0.01 CA0636711016
SYNCHRONY FINANCIAL	0.01 US87165B1035
CITIGROUP F2F 29/01/2031	0.01 US172967ML25
ATHENE GBL. FNDG. 2.717% 7/1/2029	0.01 US04685A3G46
SPAIN GOV. BD. 4.70% 30/07/2041	0.01 ES00000121S7
NEW ZEALAND LOCAL 4.125% 20/03/20280/03/2028	0.01 XS3025937288
CANADIAN GOV. BD. 0.25% 1/3/2026	0.01 CA135087L518
L&G. GRP. F2V 1/4/2055	0.01 XS3030523644
AGNICO EAGLE MINES	0.01 CA0084741085
BUNDESOBLIGATION 2.40% 19/10/2028.01 .188	0.01 DE000BU25018
CAIXABANK SA 6.87% 25/OCT/2033	0.01 XS2579488201
EQUIFAX INC 4.80% 15/09/2029	0.01 US294429AX37
NATL. AUSTRALIA BANK FRN 11/06/2027	0.01 USQ6535DBT02
CAPCOM CO LTD	0.01 JP3218900003
BANCO SANTANDER 5.50% 11/06/2029	0.01 XS2837803928
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.01 US912810RD28
FIFTH THIRD BANCORP	0.01 US3167731005

BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.01 DE000BU27006
SPAIN GOV. BD. 0.80% 30/7/2029	0.01 ES0000012K53
US. TSY. NOTE/BON 4.375% 15/05/2041	0.01 US912810QQ40
UK. GILT 4.25% 07/12/2027	0.01 GB00B16NNR78
EAST JAPAN RAILWAY 6.21% 2/9/2045	0.01 XS3168197450
EURONEXT NV	0.01 NL0006294274
ONCOR ELECTRIC DEL 4.15% 1/6/2032	0.01 US68233JCF93
NUCOR CORP	0.01 US6703461052
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.01 JP1201131990
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028	0.01 US01309QAA67
USD1000 144A	
SHARKNINJA INC COM USD0.0001	0.01 KYG8068L1086
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.01 JP1201121975
FISERV INC 4.50% 24/5/2031	0.01 XS2626288257
WESSEX WATER SERV 6.125% 19/9/2034	0.01 XS3025173710
NVENT ELECTRIC PLC COM USD0.01	0.01 IE00BDVJJQ56
DWR CYMRU FINANCING UK 6.25% 08 6.25% 08/SEP/2037	0.01 XS3172211347
INTERCONTINENTAL E 5.25% 15/06/2031	0.01 US45866FBA12
UNITED KINGDOM GI 0.875% 31/7/2033	0.01 GB00BM822S21
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.01 JP1103451GCO
US. TSY. NOTE/BON 3.625% 15/08/2043	0.01 US912810RC45
UK. GILT 4.375% 31/01/2040	0.01 GB00BQC82D08
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.01 US912810TU25
US. TSY. NOTE/BON 1.125% 28/2/2027	0.01 US912828ZB95
AGEAS SA/NV 4.75% 01/12/2028	0.01 BE6365838190
ITALY BUONI POLIEN 1.65% 01/03/2032	0.01 IT0005094088
CENTRAL AMERICAN 4.625% 14/2/2028	0.01 XS2997425637
MITSUBISHI CORP	0.01 JP3898400001
PINTEREST INC	0.01 US72352L1061
BARCLAYS PLC F2F 28/05/2035	0.01 AU3CB0310597
WESSEX WATER SERVS 6.50% 19/9/2040	0.01 XS3025173983
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE	0.01
BANK N.A.	
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.01 JP1201571G68
BAZALGETTE FIN. 5.50% 2/7/2033	0.01 XS3105957131
MITSUBISHI HEAVY INDUSTRIES LTD	0.01 JP3900000005
UK. GILT 1.00% 31/01/2032	0.01 GB00BM822T38
SOUTHERN CALIFORN 4.125% 01/03/2048	0.01 US842400GK35
SOUTH WEST WATER FIN PLC 5.25% 15/SEP/2031	0.01 XS3172180013
YORKSHIRE WATER F 6.625% 22/7/2040	0.01 XS3121682432
UK. GILT 4.75% 22/10/2043	0.01 GB00BPJJKP77
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.01 ES00000127A2
RIO TINTO PLC ORD	0.01 GB0007188757
MEX BONOS DESARR FIX RT 7.5% 26/MAY/2033	0.01 MX0MGO0001D6
UK. GILT 3.75% 22/10/2053	0.01 GB00BPCJD997
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.01 FR001400CMX2
BANQUE FEDERATIVE 0.625% 19/11/2027	0.01 FR0014007PV3
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.01 JP1201801N46
NATL. GRID ELECTRI 3.50% 16/10/2026	0.01 XS1893807120
TARGA RES. 4.20% 01/02/2033	0.01 US87612GAA94
OTIS WORLDWIDE COR COM	0.01 US68902V1070
JPM. CHASE F2F 1/6/2029	0.01 US46647PCJ30
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.01 AU3CB0278653
DAIMLER TRUCK FIN. 2.50% 14/12/20311	0.01 US233853AH30
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.01 US912810RP57
BRIDGESTONE CORP	0.01 JP3830800003
SHERWIN-WILLIAMS 3.30% 15/05/20500	0.01 US824348BM72
NATIONAL AUSTRALIA BANK LIMITED	0.01 AU000000NAB4
HUMANA INC	0.01 US4448591028
AFG 2024-1 TRUST 1 A1L FRN 10/11/2055	0.01 AU3FN0088399
LLOYDS BANKING GRP. FRN 06/03/2030	0.01 AU3FN0085296
RESONA HOLDINGS INC	0.01 JP3500610005
US. TSY. NOTE/BON 3.125% 15/05/2048	0.01 US912810SC36

BANQUE FEDERATIVE DU FRN 06/01/2031	0.01 AU3FN0099701
PEARSON FNDG. 5.375% 12/09/2034	0.01 XS2887786478
WESTPAC BANKING FRN 20/05/2027	0.01 AU3FN0069217
NSW ELECTRICITY NETW FRN 11/03/2055	0.01 AU3FN0096392
SUMITOMO ELECTRIC	0.01 JP3407400005
US. TSY. NOTE/BON 4.375% 15/11/2039	0.01 US912810QD37
CRIMSON TST. 2025-1 1 A1AU FRN 15/07/2066000 2025-1 A1-AU	0.01 AU3FN0097101
ITALY BUONI POLIEN 3.50% 01/03/2030	0.01 IT0005024234
TOYOTA FIN. AUSTRALI FRN 22/01/2030	0.01 AU3FN0094868
BENDIGO & ADELAIDE B FRN 24/10/2028	0.01 AU3FN0092821
MASTEC INC	0.01 US5763231090
NBN FRN 28/08/2027	0.01 AU3FN0090635
ENEL SPA	0.01 IT0003128367
MET LIFE GLOB FNDG 1.55% 07/01/2031TS 07/01/2031	0.01
USD150000	
DELTA AIR LINES 20 2.50% 10/6/2028	0.01 US247361ZW11
GEMINI PRIME TRUST 2025-1 1 A-L FRN 13/09/2056000 2025-1 A-L	0.01 AU3FN0097515
TOYOTA FINANCE AUSTR FRN 17/09/2027	0.01 AU3FN0091682
SEVERN TRENT	0.01 GB00B1FH8J72
OLYMPUS 2025-1 TST. 1 A2 FRN 10/10/2056	0.01 AU3FN0095436
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.01 AU000XCLWAX7
US. TSY. NOTE/BON 3.875% 15/08/2040	0.01 US912810QK79
ATHENE GLOBAL FUND 4.76% 21/04/2027	0.01 AU3CB0288553
FREDDIE MAC MULTIFAMILY ML12 XUS VAR 25/07/2041	0.01 US35833TAB17
TESCO COR. TSY. S 5.125% 22/05/2034	0.01 XS2824047372
BKWT 6 A1-L 6 A1-L FRN 12/12/2056AUD10000 A1-L	0.01 AU3FN0101184
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.01 AU3FN0060729
BUNDESOBLIGATION 2.20% 13/4/2028	0.01 DE000BU25000
TORONTO-DOMINION BAN FRN 11/09/2030	0.01 AU3FN0101846
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.01 US912810RX81
ROYAL BANK OF CANADA FRN 09/09/2031D10000	0.01 AU3FN0101796
OLYMPUS 2025-2 TST. 2 A1L FRN 10/04/2057	0.01 AU3FN0100467
KINDER MORGAN 5.15% 01/06/2030	0.01 US49456BBB62
BANK OF NOVA SCOTIA/ FRN 21/03/2031	0.01 AU3FN0096772
B2GOLD CORP	0.01 CA11777Q2099
LG ENERGY SOLUTIO 5.375% 02/07/2027	0.01 USY5S5CGAK82
FANNIE MAE POOL 3.00% 01/05/2052	0.01 US3140XPDD82
SPAIN GOV. BD. 5.75% 30/07/2032	0.01 ES0000012411
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.01 US91282CHZ77
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.01
FUTU HOLDINGS LTD	0.01 US36118L1061
INTL PAPER CO	0.01 US4601461035
DP WORLD 2.375% 25/09/2026	0.01 XS1883878966
PROLOGIS INTERNATI 3.70% 07/10/2034	0.01 XS2908897742
PACKAGING CORP OF AMERICA	0.01 US6951561090
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.01 DE0001102556
MS. F2F 16/01/2030000 I	0.01 US61747YFK64
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.01 DE000BU2Z015
ANARAFE SL FRN 18/01/2028N 18/01/2028 EUR100000	0.01
EASTERN POWER NET 5.375% 02/10/2039	0.01 XS2911000235
MANCHESTER AIRPORT 5.75% 30/9/2042	0.01 XS2804656663
PENSION INSURANCE 4.62% 07/MAY/2031	0.01 XS2170092600
MEDIOBANCA BANCA DI ITL	0.01 IT0000062957
ITALY BUONI POLIEN 4.00% 01/02/2037	0.01 IT0003934657
COVENTRY BUILDING 3.125% 29/10/2029	0.01 XS2925933413
SWO USD RCV SOFR 1D PAY 4.4 240426	0.01
EIFPAGE INC	0.01 FR0000130452
SPAIN GOV. BD. 3.15% 30/04/2035	0.01 ES0000012067
ITALY BUONI POLIEN 5.00% 1/9/2040	0.01 IT0004532559
NETWORK FIN. PTY 2.25% 11/11/2026	0.01 AU3CB0268035
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.01 IT0005419848
TRAVELERS COS 5.05% 24/7/2035	0.01 US89417EAT64

BURLINGTN NORTH SANTA FE 3.3% 15/SEP/2051	0.01 US12189LBG59
SPAIN GOV. BD. 0.00% 31/01/2026	0.01 ES0000012G91
NITTO DENKO CORPORATION	0.01 JP3684000007
US. TSY. NOTE/BON 3.125% 15/2/2043	0.01 US912810QZ49
SPAIN GOV. BD. 0.00% 31/01/2028	0.01 ES0000012I08
LOGICOR FINANCING 4.25% 18/07/2029EUR100000 16	0.01 XS2860968085
US TREASURY N/B 4.0% 15/NOV/2042	0.01 US912810TM09
NATL. GRID ELECTRI 5.35% 10/07/2039	0.01 XS2741906809
UK. GILT 3.25% 22/1/2044	0.01 GB00B84Z9V04
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.01 AU000000VCX7
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.01 US91282CHR51
US TREASURY N/B 4.0% 31/OCT/2029	0.01 US91282CFT36
NORDSON 4.50% 15/12/2029	0.01 US655663AC62
IDOL 2024-1 TST. 1 A FRN 21/08/2054	0.01 AU3FN0087383
VIER GAS TRANSPOR 4.625% 26/9/2032	0.01 XS2535725159
NIAGARA MOHAWK PO 4.647% 03/10/2030	0.01 US653522DT66
RECORDATI SPA - NEW	0.01 IT0003828271
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-2027	0.01 US91282CFZ95
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.01 DE0001102432
MERCURY NZ 2.918% 17/11/2028	0.01 AU3CB0284677
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.01 AU3FN0084414
NEXT PLC	0.01 GB0032089863
JAPAN GOVERNMENT T 2.50% 20/06/2045	0.01 JP1201931R78
FLORIDA GAS TRANSM 5.75% 15/07/2035	0.01 US340711BC39
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.01 US91282CJQ50
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.01 JP12009917C3
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.01 FR001400QOL3
INGENIA COMMUNITIES GRP.	0.01 AU000000INA9
VIENNA INSURANCE GRP AGW 4.87% 15/JUN/2042	0.01 AT0000A2XST0
STOCKLAND TST. 2.30% 24/03/2028	0.01 AU3CB0278893
SPAIN GOV. BD. 1.40% 30/04/2028	0.01 ES0000012B39
ENBW INTL. FIN. 4.30% 23/5/2034	0.01 XS2722717555
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.01 JP1201701KA5
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.01 US91282CGJ45
ROBLOX CORPORATION COM CL A ORD SHS	0.01 US7710491033
UNION PACIFIC 3.799% 06/04/207100	0.01 US907818FS27
CESKA SPORITELNA FRN 15/01/2030/2030 EUR	0.01 XS2746647036
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.01 JP1201551FC0
NVR INC	0.01 US62944T1051
DEUTSCHE BOERSE 3.875% 28/9/2033	0.01 DE000A351ZT4
CANADIAN GOV. BD. 4.00% 01/03/2029	0.01 CA135087Q988
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EURO.01	0.01 DE0001102523
INDONESIA TSY. BD. 8.25% 15/05/2029	0.01 IDG000012907
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.01 US91282CJG78
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.01 US912810QB70
TENCENT HLDGS LIMITED	0.01 KYG875721634
NETFLIX 3.875% 15-NOV-29	0.01 XS1989380172
COMMERZBANK F2F 25/03/2029	0.01 DE000CZ439B6
NSW ELECTRICITY N 2.732% 23/04/2029	0.01 AU3CB0279578
WESTERN POWER DIS 3.949% 20/9/2032	0.01 XS2528341766
ENBW INTL. FIN. 3.85% 23/05/2030/05/2030 EUR1000 32	0.01 XS2722717472
FRANCE GOV. BD. 3.25% 25/05/2045	0.01 FR0011461037
ZF EUROPE FINANCE 7.00% 12/06/2030	0.01 XS3091660194
SPAIN GOV. BD. 4.20% 31/01/2037	0.01 ES0000012932
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.01 DE0001102606
CARRIER GBL. 4.125% 29/05/2028	0.01 XS2751688826
US. TSY. NOTE/BON 1.625% 30/09/2026	0.01 US912828YG91
TENNET HLDG. TENNET HLDG. F2V PERP	0.01 XS2783649176
ACUITY INC	0.01 US00508Y1029

SPAIN GOV. BD. 1.85% 30/07/2035	0.01 ES0000012E69
ARTHUR J GALLAGHER CO	0.01 US3635761097
PROGRESS 2025-1 TST. 1 A FRN 17/07/2056A	0.01 AU3FN0097028
LOGICOR FINC. SARL 2.75% 15/01/2030	0.01 XS2102293029
BILIBILI INC	0.01 US0900401060
AIR CANADA 2017-1 3.30% 15/01/2030A 3.3% 15/07/2031	0.01 US00908PAA57
CRH PLC LONDON LISTING	0.01 IE0001827041
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.01 FR0010171975
NIPPON YUSEN KK NPV	0.01 JP3753000003
ICELAND GOV. INTL. 3.50% 21/03/2034	0.01 XS2788435050
VERIZON COMMS. 2.10% 22/03/2028	0.01 US92343VGH15
SYNOPSIS 5.00% 01/04/2032	0.01 US871607AD97
ABN AMRO BANK F2F 22/2/2033100000 290	0.01 XS2558022591
PRUDENTIAL FINANCIAL INC	0.01 US7443201022
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.01 US64952WEY57
NBN 3.75% 22/3/2034	0.01 XS2788379472
EUROGRID 3.598% 01/02/2029	0.01 XS2756341314
ITM ENTREPRISES S 4.125% 29/01/2030	0.01 FR001400WTD7
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.01 US912810QY73
CONTOURGLOBAL POWE 5.00% 28/02/2030	0.01 XS2988562554
AIR CANADA 2020-2 5.25% 01/04/20291/10/2030	0.01 US00909DAA19
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.01 US912810FM54
KON. PHILIPS 3.75% 31/05/2032	0.01 XS2826712551
MEXICO GOVERNMENT 5.125% 19/03/2038	0.01 XS3185371195
SWISSCOM FIN. 3.50% 29/11/2031	0.01 XS2827696035
BARRY CALLEBAUT SE 4.25% 19/08/2031	0.01 BE6360449621
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.01 BE0390128917
CREDIT AGRICOLE F2F 23/1/2031	0.01 FR001400RMM3
BARRY CALLEBAUT SE 4.00% 14/06/2029	0.01 BE6352800765
PRYSMIAN 3.625% 28/11/2028	0.01 XS2948435743
SPAIN GOV. BD. 1.25% 31/10/2030	0.01 ES0000012G34
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.01 MYBMO2000028
BOOKING HOLDINGS 4.125% 9/5/2038	0.01 XS3070032878
CANADIAN GOV. 0.50% 01/12/20303	0.01 CA135087L443
US. TSY. NOTE/BON 3.125% 15/08/2044	0.01 US912810RH32
ENGIE 4.50% 06/09/2042	0.01 FR001400KHI6
LLOYDS BANKING GRP. FRN 29/08/2034	0.01 AU3FN0090866
SWISS RE SUBORDINATE F2V 26/03/2033	0.01 XS3025207807
US TREASURY N/B 3.37% 15/AUG/2042	0.01 US912810TK43
AMPRION 3.45% 22/09/2027EGS	0.01 DE000A30VPL3
VERIZON COMMUNICATIONS 2.5% 08/APR/2031	0.01 XS1979281158
CREDABL ABS 2025-1 TST. 1 A FRN 12/10/2056	0.01 AU3FN0098547
NEXANS SA	0.01 FR0000044448
WOOLWORTHS GRP. 3.75% 25/10/2032	0.01 XS2902763494
SPAIN GOV. BD. 0.60% 31/10/2029	0.01 ES0000012F43
ROYAL BANK OF CANADA F2F 23/7/2027	0.01 US78016HZX15
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-2025	0.01 US91282CBC47
BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033	0.01 IT0005518128
NEW YORK LIFE GLO 3.625% 08/06/2035	0.01 XS3090958987
CHARTER HALL LWR 2.656% 17/12/2029	0.01 AU3CB0280956
FISERV 4.75% 15/03/2030	0.01 US337738BM99
SUMITOMO MITSUI F 3.318% 07/10/2031	0.01 XS2903312002
JOHNSON CONTROLS INTERNATIONAL PLC	0.01 IE00BY7QL619
HUNTINGTON BANCSHARES INC	0.01 US4461501045
BANK OF AMERICA F2F 28/01/20318/01/2031 EUR100000	0.01 XS2987772402
CHARTER COMMS. OP 6.484% 23/10/2045	0.01 US161175BA14
PFIZER NETHERLANDS 3.25% 19/05/2032	0.01 XS3019320657
SYENSQO 3.375% 28/05/2031	0.01 BE6365314770
US. TSY. NOTE/BON 2.875% 15/8/2045	0.01 US912810RN00
UNICAJA BANCO FRN 30/06/2031	0.01 ES0280907058
RWE	0.01 DE0007037129

TORAY INDS INC	0.01 JP3621000003
RELX FIN. 3.375% 20/3/2033	0.01 XS2779010300
DEUTSCHE BANK F2F 13/02/2031	0.01 DE000A4DE9Y3
SK ON 5.375% 11/5/2026	0.01 XS2612749908
VOLKSWAGEN INTL. 4.125% 02/09/2035	0.01 XS3171593661
COMMERZBANK AG F2F 06/06/2030	0.01 DE000CZ45ZU8
LOGICOR FINC. SARL 3.75% 14/7/2032	0.01 XS3112834133
UK. GILT 4.50% 07/12/2042	0.01 GB00B1VWPJ53
BANK OF MONTREAL F2F 09/01/2032	0.01 XS3112064947
GSK CAP. 3.125% 28/11/20320000 2	0.01 XS2553817763
CREDIT AGRICOLE IT 3.25% 15/02/2034/2034	0.01 IT0005631491
BANK OF NOVA SCOTIA CAD	0.01 CA0641491075
EVONIK INDS. VAR 09/09/2055	0.01 DE000A4DFWV3
IBERDROLA FINANZAS 3.00% 30/09/2031	0.01 XS2909822194
PROVINCE OF SASKAT 3.25% 24/09/2035	0.01 XS3186899970
SPAIN GOV. BD. 0.50% 30/04/2030	0.01 ES0000012F76
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.01 JP1300371C98
BNG BANK 3.375% 02/04/2040	0.01 XS3040591920
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.01 AU0000087454
US. TSY. NOTE/BON 3.125% 15/11/2041	0.01 US912810QT88
AEROVIRONMENT INC	0.01 US0080731088
JOHNSON & JOHNSON 3.35% 26/02/2037	0.01 XS3005214799
VOLVO TSY. 3.125% 26/08/2029UR100000	0.01 XS2887184401
CAIXABANK 3.375% 26/06/2035	0.01 XS3103589670
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.01 DE0001102499
CANADIAN GOV. BD. 2.00% 1/6/2032	0.01 CA135087N597
SPAIN GOV. BD. 1.40% 30/07/2028	0.01 ES0000012B88
UNITEDHEALTH GRP. 2.90% 15/5/2050	0.01 US91324PDZ27
AMPRION 3.85% 27/08/2039	0.01 DE000A383QR0
INDONESIA TSY. BD. 7.50% 15/4/2040	0.01 IDG000014101
WP CAREY 3.70% 19/11/2034	0.01 XS2941598786
CHARTER HALL GRP.	0.01 AU000000CHC0
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.01 XS2225207468
LENNOX INTL INC COM	0.01 US5261071071
ENGIE 4.25% 6/3/2044	0.01 FR001400OJE3
JPY BNP PARIBAS A/C	0.01
VOLKSWAGEN BANK 2.75% 19/06/2028	0.01 XS3099828355
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.01 DE0001102465
VESTEDA FINANCE BV 2.00% 10/07/2026R100000 5	0.01 XS1854166078
FIRSTMAC MTG. FNDG. TST. NO. 1 A1 FRN 26/04/2057500000	0.01 AU3FN0098257
2025-1 A1	
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.01 US912810RM27
KOREA MIDLAND POWE 1.25% 9/8/2026	0.01 XS2367816076
Outstanding Settlement Receipts - AUD	0.01
MARS 2.375% 16/07/204044A	0.01 US571676AN55
HUNTINGTON BANCSHARE F2F 02/02/2035	0.01 US446150BD56
MARRIOTT INTL INCUSD	0.01 US5719032022
MOTOROLA SOLUTIONS 5.55% 15/08/2035	0.01 US620076CC16
COMPASS GROUP ORD	0.01 GB00BD6K4575
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.01 FR0013234333
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.01 CA135087M276
JAPAN GOV. THIRTY 2.20% 20/06/2054	0.01 JP1300831Q70
ALLIANDER NV 3.00% 07/10/2034	0.01 XS2913310095
DEUTSCHE BANK AG (REG)	0.01 DE0005140008
DKK BNP PARIBAS A/C	0.01
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.01 US912810SA79
SUMITOMO FORESTRY CO LTD	0.01 JP3409800004
ITALY BUONI POLIEN 3.85% 1/7/2034	0.01 IT0005584856
RPM INTERNATIONAL INC	0.01 US7496851038
UK. GILT 4.25% 07/12/2040	0.01 GB00B6460505
TRANSURBAN GRP.	0.01 AU000000TCL6
SES	0.01 LU0088087324
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.01 AU0000075681
SPAIN GOV. BD. 5.90% 30/07/2026	0.01 ES00000123C7
MEDTRONIC 4.15% 15/10/2053	0.01 XS2834368453

CANADIAN IMP BANK COM NPV	0.01 CA1360691010
WESTERN DIGITAL CORP	0.01 US9581021055
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.01 US912810RZ30
SPAIN GOV. BD. 6.00% 31/01/2029	0.01 ES0000011868
CARGURUS INC	0.01 US1417881091
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.01 US771196CF76
APA INFRA. 2.00% 15/07/2030EUR100000 9	0.01 XS2164646304
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.01 GB0005405286
UK. GILT 0.625% 31/7/2035	0.01 GB00BMGR2916
STEEL DYNAMICS INC	0.01 US8581191009
ITALY BUONI POLIEN 3.65% 01/08/2035	0.01 IT0005631590
SPAIN GOV. BD. 3.25% 30/4/2034	0.01 ES0000012M85
DELTA AIR LINES 2 3.625% 30/07/2027029 USD AA	0.01 US24736XAA63
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.01 BE0000347568
NORFOLK SOUTHERN CORP USD	0.01 US6558441084
LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055	0.01 AU3FN0087870
TURNERS AUTOMOTIVE GROUP LIMITED	0.01 NZVNL000151
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.01 CA135087J397
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.01 US969457CN88
EDISON INTL.	0.01 US2810201077
EP INFRA. 1.698% 30/07/20261000 REGS	0.01 XS2034622048
UK. GILT 4.25% 07/03/2036	0.01 GB0032452392
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.01 DE000BU2D004
CANADIAN GOV. BD. 2.00% 1/12/2051	0.01 CA135087H722
NZ EXCHANGE LTD	0.01 NZNZXE000157
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.01 US91324PFM95
UTD. UTLS. GRP.	0.01 GB00B39J2M42
ITALY BUONI POLIEN 3.35% 01/03/2035	0.01 IT0005358806
ITALY BUONI POLIEN 3.85% 15/12/2029	0.01 IT0005519787
APOLLO SERIES 2025-1 TRUST 1 A FRN 13/07/2056	0.01 AU3FN0095345
ITALY BUONI POLIEN 5.00% 01/08/2039	0.01 IT0004286966
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.01 US91282CHJ36
FAIRFAX FINANCIAL 5.75% 20/05/2035	0.01 US303901BV34
SPAIN GOV. BD. 1.30% 31/10/2026	0.01 ES00000128H5
TENNET HLDG. 2.00% 05/06/203415 REGS	0.01 XS1828037827
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.01 JP1201051891
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.00 BE0000291972
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.00 US91282CGS44
CONT. WIND 6.00% 28/2/2033USD100000	0.00 US212168AA64
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.00 JP1201081914
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.00 DE0001102408
WESFARMERS LIMITED	0.00 AU000000WES1
BUNDESOBLIGATION 0.00% 09/10/2026	0.00 DE0001141844
ITALY BUONI POLIEN 4.75% 01/09/2028	0.00 IT0004889033
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026	0.00 US912828Y958
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00 IT0005416570
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00 IT0005422891
ITALY BUONI POLIEN 4.20% 01/03/2034	0.00 IT0005560948
SBI HOLDINGS INC NPV	0.00 JP3436120004
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.00 US912810RV26
MARS INC 4.55% 20/04/2028	0.00 US571676AT26
ONEOK 6.25% 15/10/2055	0.00 US682680DD20
ORACLE CORP 5.95% 26/SEP/2055	0.00 US68389XDR35
ACCTON TECHNOLOGY CORPORATION	0.00 TW0002345006
NATWEST MKTS. FRN 23/08/2028	0.00 AU3FN0080586
GEN. MOTORS FINL. 4.90% 06/10/2029	0.00 US37045XEZ50
CHARTER HALL PRIME OFFICE FUND	0.00
ITOCHU CORP JPY	0.00 JP3143600009
SANRIO CO LTD NPV	0.00 JP3343200006
RAMBUS INC	0.00 US7509171069
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.00 US912810QW18
HEIMSTADEN BOSTAD 0.75% 06/09/20299	0.00 XS2384269366
TOAST INC	0.00 US8887871080

HALLENSTEIN GLASSON HOLDINGS LTD	0.00 NZHLGE0001S4
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.00 US655844CU03
SANTANDER UK GRP. 3.625% 14/1/2026	0.00 XS1345415472
HEWLETT PACKARD ENTERPRISE CO	0.00 US42824C1099
TRAVELERS COS INC / THE	0.00 US89417E1091
IQVIA 6.25% 01/02/2029	0.00 US46266TAF57
PINNACLE WEST CAPITAL CORP	0.00 US7234841010
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00 JP1201401C92
TRADE DESK INC	0.00 US88339J1051
FORD MOTOR 3.25% 12/02/2032	0.00 US345370DA55
METTLER TOLEDO INTL	0.00 US5926881054
JAPAN GOV. TWO YEA 0.40% 01/10/2026	0.00 JP1024651QA4
US. TSY. NOTE/BON 2.875% 15/11/2046	0.00 US912810RU43
SPAIN GOV. BD. 2.70% 31/10/2048	0.00 ES0000012B47
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00 DE0001135325
PORTLAND GEN. ELEC.	0.00 US7365088472
SPAIN GOV. BD. 4.90% 30/7/2040	0.00 ES00000120N0
SPAIN GOV. BD. 3.50% 31/5/2029	0.00 ES0000012M51
TARGA RESOURCES CO 5.65% 15/02/2036	0.00 US87612GAQ47
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00 DE0001102481
ITC HOLDINGS CORP 5.65% 09/05/2034	0.00 US465685AT20
RESIMAC BASTILLE TRUST SER 2NC A2 FRN	0.00 AU3FN0101879
12/02/2057AUD5000 2025-2NC A2	
BANK POLSKA KASA OPIEKI SA .00419% DUE 04/06/2031	0.00 XS3087255611
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00 US912810RT79
EXPEDIA GRP. 5.40% 15/2/2035	0.00 US30212PBL85
US. TSY. NOTE/BON 2.875% 15/05/2043	0.00 US912810RB61
BWP TST. 3.30% 10/04/2026	0.00 AU3CB0262350
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00 US912810PX00
NUTRIEN 5.25% 12/03/2032	0.00 US67077MBF41
CHARTER COMMS. OPE 6.10% 01/06/2029	0.00 US161175CQ56
UK. GILT 4.00% 22/1/2060	0.00 GB00B54QLM75
HANWHA SYSTEMS CO LTD	0.00 KR7272210006
LOGICOR FINC. SAR 0.875% 14/1/2031	0.00 XS2286012849
CHUBB INA HLDGS. 5.00% 15/03/2034	0.00 US171239AK24
QBE INS. GRP. F2V 03/10/2035	0.00 XS3035948762
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00 JP1201851P76
MIZUHO FINL. GRP. F2F 28/08/2029	0.00 XS2672744013
NAPIER PORT HOLDINGS LTD	0.00 NZNPHE0005S2
DANONE	0.00 FR0000120644
WELLTOWER OP 5.125% 01/07/20351000	0.00 US95041AAG31
UK. GILT 4.25% 12/7/2049	0.00 GB00B39R3707
SSE	0.00 GB0007908733
AUSTRALIA GOVERNME 2.75% 21/11/2027	0.00 AU000XCLWAQ1
CAPITAL ONE FINANCIA F2F 1/2/2029	0.00 US14040HCX17
PRIMERICA INC	0.00 US74164M1080
JPM. CHASE F2F 22/4/2031	0.00 US46647PBL94
TESCO ORD	0.00 GB00BLGZ9862
SMBC AVIATION CAP. 5.30% 03/04/20299	0.00 USG82296AK33
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.00 USG82296AG21
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.00 AU000XCLWAU3
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00 BE0000357666
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.00 AU3CB0302685
AIRPORT AUTHORITY 4.75% 15/07/2028	0.00 USY000AKAK39
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00 NL0000102234
MORGAN STANLEY 5.66% 17/APR/2036	0.00 US61747YGA73
AMETEK INC	0.00 US0311001004
COMM 2025-167G MORTGA 167G A 5.50268% 10/08/2040	0.00 US12674VAA98
UNITED PARCEL SERVICE - B	0.00 US9113121068
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00 CA135087E679
UK. GILT 4.25% 07/09/2039	0.00 GB00B3KJDS62
SYSO CORPORATION COM	0.00 US8718291078
FASTENAL CO	0.00 US3119001044

MALAYAN BANKING BHD	0.00 MYL115500000
UTD. AIRLINES 4.375% 15/04/2026	0.00 US90932LAG23
SANFORD LTD	0.00 NZSANE000150
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.00 US912810RJ97
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST	0.00 US4281031058
MTR CI MTR CI F2V PERPUSD200000 222	0.00 XS3094282269
NEXTERA ENERGY CAP. FRN 17/06/2055	0.00 AU3FN0099594
ITALY BUONI POLIEN 6.50% 01/11/2027	0.00 IT0001174611
SPAIN GOV. BD. 1.45% 31/10/2027	0.00 ES0000012A89
SOUTH COAST BRITIS 4.15% 12/12/205312/12/2053 CAD1	0.00 CA83740TAK30
AROUNDTOWN 5.375% 21/03/2029REGS	0.00 XS1964701822
SULZER AG	0.00 CH0038388911
MONSTER BEVERAGE SHS ORD	0.00 US61174X1090
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00 FR001400FTH3
MIZUHO FINL. GRP. FRN 08/07/2031	0.00 US60687YDN67
CREDIT AGRICOLE FRN 11/09/2028VAR DTD 11/09/2028	0.00 US22536PAM32
HSBC HLDGS. FRN 19/11/2028	0.00 US404280EK15
SUNCORP-METWAY FRN 24/05/2027	0.00 AU3FN0083135
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026 USD	0.00 US37190AAA79
CITIGROUP INC F2F 13/02/2035	0.00 US172967PG03
AXIS CAPITAL HOLDING	0.00 BMG0692U1099
IMI ORD GBP0.2857	0.00 GB00BGLP8L22
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00 IT0005544082
MIZUHO FINL. GRP. FRN 13/05/203113/05/2031	0.00 US60687YDK29
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.00 US303075AA30
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00 DE0001135226
INS. AUSTRALIA GRP. FRN 15/06/2037	0.00 AU3FN0096251
PACCAR FINL. 4.00% 26/09/2029	0.00 US69371RT486
MEITEC CORPORATION NPV	0.00 JP3919200000
OLD DOMINION FREIGHT LINE INC	0.00 US6795801009
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.00
BANQUE FEDERATIVE DU FRN 24/05/2027	0.00 AU3FN0088043
MIZUHO BANK LTD/SYDN FRN 19/05/2028	0.00 AU3FN0095816
OLYMPUS 2025-1 TST. 1 A1L FRN 10/10/2056	0.00 AU3FN0095428
CHARTER HALL RET. REIT	0.00 AU000000CQR9
JOHNSON & JOHNSON 2.45% 01/03/2026	0.00 US478160BY94
NBK TIER 2 LTD F2V 24/11/2030	0.00 XS2252513713
INDL. BANK OF KOREA FRN 27/02/2030	0.00 AU3FN0096152
WESTPAC SECURITISATION TST. 2 A FRN 18/08/20568/2056	0.00 AU3FN0092763
SPAIN GOV. BD. 1.45% 30-APR-29	0.00 ES0000012E51
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00 FR0014009O62
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00 FR0013515806
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.00 US22536PAH47
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.00 US912810RK60
NEW YORK LIFE GLOB 4.55% 28/1/2033USD2000 144A	0.00 US64952WEZ23
SLOVENSKA SPORITELNA F2F 4/10/2028	0.00 AT0000A377W8
UK. GILT 1.25% 22/10/2041	0.00 GB00BJQWYH73
NYKREDIT REALKREDIT F2V 29/12/2032032 EUR100000 1	0.00 DK0030507694
KONECRANES OYJ	0.00 FI0009005870
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.00 JP1201451D66
BARCLAYS 5.501% 9/8/2028	0.00 US06738EBY05
TOKAI HOLDINGS CORP	0.00 JP3552260006
ITALY BUONI POLIEN 5.75% 01/02/2033	0.00 IT0003256820
PACCAR INC	0.00 US6937181088
TENNET HLDG. 0.875% 16/06/20350000 23	0.00 XS2406569579
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.00 XS1960678255
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.00 DE0001102457
ILLUMINA 4.65% 09/09/2026	0.00 US452327AQ25
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.00 JP1201471DC6
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00 NL0010721999
JPM CCP EUR BROKER ACCOUNT	0.00

GENERAL MOTORS CO	0.00 US37045V1008
AOFRIO LTD	0.00 NZWDTE0002S1
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.00 JP1201821NA5
UK. GILT 3.75% 22/07/2052	0.00 GB00B6RNH572
CANADIAN GOV. BD. 2.75% 1/9/20308	0.00 CA135087T388
TECHNOLOGY ONE LIMITED	0.00 AU000000TNE8
ITALY BUONI POLIEN 3.80% 01/08/2028	0.00 IT0005548315
WESTERN MIDSTREAM 6.15% 1/4/2033	0.00 US958667AE72
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00 DE0001102598
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.00 US912810RY64
UK. GILT 4.25% 07/12/2046	0.00 GB00B128DP45
ITALY BUONI POLIEN 3.85% 01/02/2035	0.00 IT0005607970
SPAIN GOV. BD. 3.90% 30/07/2039	0.00 ES0000012L60
KEYCORP	0.00 US4932671088
MORGAN STANLEY F2F 18/01/2036	0.00 US61748UAF93
MERCK 5.15% 17/05/2063	0.00 US58933YBN40
ALLSTATE CORP	0.00 US0200021014
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00 JP1201731L76
UNITED STATES TRE 3.875% 30/09/2029	0.00 US91282CFL00
BOOKING HLDGS. 3.50% 1/3/2029	0.00 XS2776511060
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.00 JP1103501J35
SPAIN GOV. BD. 3.45% 31/10/2034	0.00 ES00000012N35
NETHERLANDS GOV. 0.00% 15/01/2029	0.00 NL0015000LS8
FRESENIUS MEDICAL 3.125% 8/12/2028	0.00 XS3036647694
PANORAMA AUTO TST. 2024-3 3 A FRN 15/09/2032	0.00 AU3FN0091146
REXEL SA	0.00 FR0010451203
EUROGRID 3.075% 18/10/2027	0.00 XS2919679816
SPAIN GOV. BD. 3.10% 30/07/2031REGS	0.00 ES00000012N43
SPAIN GOV. BD. 5.15% 31/10/2028	0.00 ES000000124C5
3I GROUP PLC	0.00 GB00B1YW4409
EMERA INC	0.00 CA2908761018
SIEMENS FINANCIER 2.625% 27/5/2029	0.00 XS3078501338
CANADIAN DOLLAR	0.00
CENTURIA INDUSTRIAL REIT	0.00 AU000000CIP0
BUONI POLIENNALI D 2.95% 01/07/2030	0.00 IT0005637399
ITALY BUONI POLIEN 3.25% 15/07/203244A	0.00 IT0005647265
BANK OF AMERICA F2F 7/2/2030	0.00 US06051GHQ55
SUZUKI MOTOR CORP	0.00 JP3397200001
ITALY BUONI POLIEN 3.15% 15/11/2031	0.00 IT0005619546
ITALY BUONI POLIEN 2.65% 15/06/2028	0.00 IT0005641029
BPCE SA FRN 23/10/2029	0.00 AU3FN0092797
AIR PROD & CHEMS INC COM USD	0.00 US0091581068
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00 IT0005514473
ITALY BUONI POLIEN 2.95% 01/09/2038	0.00 IT0005321325
FIRSTMAC MTG. FNDG. TST. NO. 1 A2 FRN	0.00 AU3FN0098265
26/04/205726/04/2057	
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.00 JP1201881Q46
FREEPORT MCMORAN INC	0.00 US35671D8570
ITALY BUONI POLIEN 2.00% 1/2/2028	0.00 IT0005323032
BUNDESOBLIGATION 2.10% 12/04/2029.01	0.00 DE000BU35025
BUNDESOBLIGATION 2.10% 12/04/2029.01 .189	0.00 DE000BU25026
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00 CA135087R481
ITALY BUONI POLIEN 2.70% 01/10/2030	0.00 IT0005654642
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00 IT0005596470
EXELON CORP	0.00 US30161N1019
SPAIN GOV. BD. 1.50% 30/04/2027	0.00 ES000000128P8
BUNDESREPUB. DEUTSCHLAND 2.6% 15/AUG/2035	0.00 DE000BU2Z056
FANNIE MAE POOL 2.50% 01/02/20522 USD CB2804F	0.00 US3140QNDJ87
PACIFIC GAS & ELEC 4.95% 1/7/2050	0.00 US694308JN86
AIRBNB INC	0.00 US0090661010
AUSTRALIA GOVERNME 0.50% 21/09/2026	0.00 AU0000106411
ALNYLAM PHARMACEUTICALS INC	0.00 US02043Q1076
SHIN-ETSU CHEMICAL NPV	0.00 JP3371200001
DAIMLER TRUCK FIN 5.125% 25/09/2027	0.00 US233853AY62
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00 JP1201661JA3

SUZANO AUSTRIA 6.00% 15/01/2029	0.00
ZF FINANCE GMBH 3.75% 21/09/20280000 2	0.00 XS2231331260
BARRICK MINING CORP	0.00 CA06849F1080
APOLLO GLOBAL MANA COM	0.00 US03769M1062
CARPENTER TECHNOLOGY CORP	0.00 US1442851036
GILDAN ACTIVEWEAR INC	0.00 CA3759161035
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00 ES0000012L52
BUNDESOBLIGATION 0.0% 16/APR/2027	0.00 DE0001141851
AMERICAN INTERNATI 5.45% 07/05/2035	0.00 US026874DX22
SPAIN GOV. BD. 5.15% 31/10/2044	0.00 ES00000124H4
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00 FR0010870956
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00 CA135087H235
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.00 XS1418635337
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00 DE0001102440
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.00 AU0000013740
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00 ES0000012I32
AFLAC INC	0.00 US0010551028
SANWA HOLDINGS CORPORATION	0.00 JP3344400001
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00
REGENERON PHARMACEUTICALS INC	0.00 US75886F1075
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.00 US912810RQ31
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.00 US11135EAA29
ELI LILLY & CO 5.55% 15/10/2055	0.00 US532457DF26
ZF FINANCE GMBH 2.25% 03/05/2028000 5	0.00 XS2399851901
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00 IT0005402117
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00 CA135087P329
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.00 JP1300301940
RECKITT BENCKISER GROUP PLC	0.00 GB00B24CGK77
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00 IT0005413171
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.00 US912810RS96
CARGILL 2.125% 10/11/2031	0.00 US141781BS20
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00 ES0000012J15
REALTY INCOME CORPORATION	0.00 US7561091049
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00 IT0005363111
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.00 US53079EBN31
INTEL CORP 4.90% 05/08/2052	0.00 US458140CB48
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00 FR0013404969
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00 IT0005274805
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00 NL0012171458
UK. GILT 4.25% 7/12/2055	0.00 GB00B06YGN05
TARGA RES. 4.95% 15/04/2052	0.00 US87612GAB77
GEN. MOTORS 5.20% 1/4/2045	0.00 US37045VAJ98
WHEATON PRECIOUS M COM NPV	0.00 CA9628791027
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00 IT0005340929
WORKDAY INC	0.00 US98138H1014
ENT. PRODS. OPERAT 2.80% 31/01/2030	0.00 US29379VBX01
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00 DE0001102515
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00 CA135087P998
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00 DE0001135176
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00 IT0005521981
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.00 JP1201301B94
LABORATORY CORP OF 4.80% 01/10/20342034	0.00 US50540RB878
TARGET CORPORATION	0.00 US87612E1064
GLENCORE PLC	0.00 JE00B4T3BW64
BROOKLYN UNION GA 6.415% 18/07/2054	0.00 US114259AY07
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00 DE0001102473
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.00 AU3FN0084224
RCI BANQUE 3.375% 26/07/2029	0.00 FR001400U4M6
INDONESIA TSY. BD 7.125% 15/06/2038	0.00 IDG000021809
MITSUBISHI ELECTRIC	0.00 JP3902400005
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.00 JP1300341B39
MEDTRONIC GLOBAL 1.375% 15/10/2040/10/2040	0.00 XS2238792332
EUR100000	
SK HYNIX INC	0.00 KR7000660001

REPUBLIC OF POLAND 5.00% 25/01/2030	0.00 PL0000117370
JPM. CHASE F2F 22/7/2035	0.00 US46647PEK84
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.00 AU0000101792
SPAIN GOV. BD. 2.80% 31/5/2026	0.00 ES0000012L29
FRESENIUS 2.75% 15/09/2029	0.00 XS3178858497
INVESTOR AB SER B NPV	0.00 SE0015811963
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.00 JP1300381D38
HOMEKO DAILY NEEDS REIT	0.00 AU0000113136
NUTRIEN 5.40% 21/6/2034	0.00 US67077MBD92
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00 ES0000012729
BECTON DICKINSON AND COMPANY	0.00 US0758871091
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.00 US83368TBQ04
DOW CHEM. 9.40% 15/05/2039	0.00 US260543BY86
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00 DE0001102549
RELX CAP. 5.25% 27/03/2035	0.00 US74949LAG77
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00 JP1201831P14
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00 JP1201511EC7
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00 NL0011819040
ITALY BUONI POLIEN 3.85% 01/10/2040% 01/10/2040	0.00 IT0005635583
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.00 JP1201761M45
REPUBLIC OF POLAND 4.75% 25/07/2029PS0729	0.00 PL0000116760
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.00 JP1300711M79
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00 JP1201331C14
Income Due - AUD	0.00
BANK OF IRELAND GRP. F2V 06/12/2032	0.00 XS2528657567
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00 AU3TB0000150
WP CAREY 4.65% 15/7/2030	0.00 US92936UAN90
AUTO TRADER GROUP PLC	0.00 GB00BVYVFW23
REGAL REXNORD CORP 6.05% 15/02/2026	0.00 US758750AL75
SPAIN GOV. BD. 0.80% 30/07/2027	0.00 ES0000012G26
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00 JP1300361C33
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00 BE0000360694
COOPERATIEVE RABOB 5.25% 14/09/2027	0.00 XS0827563452
FANNIE MAE POOL 4.50% 1/11/2052	0.00 US31418EKT63
US BANCORP F2F 12/6/2034	0.00 US91159HJN17
SPAIN GOV. BD. 0.70% 30/04/2032	0.00 ES0000012K20
ONCOR ELEC. DELIVE 4.55% 15/09/2032/2032 USD2000	0.00 US68233JCK88
NEW YORK STATE DO 5.832% 1/7/2055	0.00 US64985SFG30
DEUTSCHE BANK F2V 26/2/2029	0.00 XS3008530134
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00 IT0004923998
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.00 CA135087Q723
MONOTARO CO LTD	0.00 JP3922950005
SUMITOMO MITSUI FINL FRN 08/07/20312031	0.00 US86562MDX56
SCENTRE GRP. TST. 2 VAR 24/09/208080 USD200000	0.00 USQ8053LAB01
MOTABILITY OPERAT 2.125% 18/1/2042	0.00 XS2431784441
UK. GILT 1.125% 31/1/2039	0.00 GB00BLPK7334
HIMS & HERS HEALTH ORD SHS CLASS A	0.00 US4330001060
SKYWORKS SOLUTION 1.80% 01/06/2026	0.00 US83088MAK80
US. TSY. NOTE/BOND 4.00% 31/03/2030	0.00 US91282CMU26
ABBVIE 4.50% 14/05/2035	0.00 US00287YAR09
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.00 US961214DF70
CANADIAN GOVERNMENT 2.50% 01/08/2027	0.00 CA135087T461
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.00 JP1300281845
US TREASURY N/B 3.87% 31/DEC/2029	0.00 US91282CGB19
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00 US912810QA97
EVOLUTION MINING LIMITED	0.00 AU0000000EVN4
BNP PARIBAS F2V 24/5/2031	0.00 FR0014003N10
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00 IT0005383309
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00 FR0013257524
NORDEA BANK ABP	0.00 FI4000297767
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00 JP1300771P16
HOLCIM FIN. US 5.40% 07/04/2035	0.00 US43475RAD89
ELECTRONIC ARTS INC	0.00 US2855121099
CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.00 US13607HVE97

CITY OF DETROIT M 6.844% 1/5/2028	0.00 US2510936D73
SEALED AIR 1.573% 15/10/2026D2000	0.00 US81211KAZ30
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00 IT0005508590
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00 IT0005083057
FANNIE MAE POOL 3.00% 01-04-2052	0.00 US31418ECR99
ATHORA HOLDING LT 6.625% 16/6/2028	0.00 XS2628821790
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00 IT0005530032
AMERICAN HOMES 4 R 4.95% 15/06/2030	0.00 US02666TAK34
FAST RETAILING CO LTD	0.00 JP3802300008
KIMCO REALTY OP 1.90% 01/03/2028	0.00 US49446RAX70
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00 US912828YX25
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00 JP1300331A99
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00 IT0005403396
JAPAN GOV. TWENTY 1.80% 20/06/2031	0.00 JP1201291B88
DENMARK GOV. BD. 4.50% 15/11/2039	0.00 DK0009922320
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00 IT0005580094
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00 FR001400NEF3
CONS. EDISON	0.00 US2091151041
ITALY BUONI POLIEN 3.45% 15/07/2031	0.00 IT0005595803
ROSS STORES INC	0.00 US7782961038
BASF SE	0.00 DE000BASF111
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00 JP1201691K75
COX COMMS. 5.45% 01/09/2034	0.00 US224044CU97
ELI LILLY 4.875% 27/02/2053D1000	0.00 US532457CG18
ENGIE	0.00 FR0010208488
HD KOREA SHIPBUILDING AND OFFSHORE ENGINEERING CO LTD	0.00 KR7009540006
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.00 US05584KAH14
MEDTRONIC GLOBAL HLDGS S C A 1.75% GTD SNR NTS 02/07/2049 EUR1000 SEC	0.00 XS2020671157
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00 JP1300391D69
Outstanding Settlement Receipts - EUR	0.00
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00 IT0005500068
CARGILL 4.76% 23/11/2045	0.00 US141781BF09
SPAIN GOV. BD. 2.70% 31/01/2030	0.00 ES0000012000
FRENCH REPUBLIC GO 3.75% 25/5/2056	0.00
MERCEDES-BENZ GROUP AG	0.00 DE0007100000
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00 NL0015001DQ7
ITALY BUONI POLIEN 3.60% 1/10/2035	0.00 IT0005648149
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00 NL0015001XZ6
CHARTER COMMS. OPE 5.75% 1/4/2048	0.00 US161175BN35
VOLVO TSY. 2.625% 20/2/2026	0.00 XS2534276717
HSBC HLDGS. F2F 11/8/2028	0.00 US404280DG12
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00
HCA 5.75% 01/03/2035	0.00 US404119DB22
KINGDOM OF BELGIUM 2.60% 22/10/2030	0.00 BE0000365743
BONOS Y OBLIG DEL ESTADO 3.2% 31 3.2% 31/OCT/2035	0.00 ES0000012P33
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00 AU0000047003
BUNDESobligation 2.20% 10/10/2030.01 192	0.00 DE000BU25059
BUONI POLIENALI D 1.25% 01/12/20260 REGS	0.00 IT0005210650
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00 IT0005437147
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00 JP1300751N79
LONZA AG - REG	0.00 CH0013841017
ABBVIE 5.20% 15/03/2035	0.00 US00287YEA38
SWO USD RCV SOFR 1D PAY 4.1 020326	0.00
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00 NL0015001AM2
UK. GILT 4.00% 22/10/2063	0.00 GB00BMF9LF76
UK. GILT 1.75% 22-JUL-57	0.00 GB00BD0XH204
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00 IT0005484552
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00 JP1201781MA3
ITALY BUONI POLIEN 4.30% 01/10/2054	0.00 IT0005611741
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.00 US06051GKD06
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00 NL0015000RP1
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00 US694308HR19
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.00 US24422EXB00

HOLCIM FIN. US 4.95% 07/04/2030	0.00 US43475RAC07
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00 BE0000341504
PHILLIPS EDISON GR 5.25% 15/08/2032	0.00 US71845JAD00
CHARTER COMMS. OPE 5.85% 1/12/2035	0.00 US161175CS13
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00 JP1201791N14
FORD MOTOR COMPANY	0.00 US3453708600
AUSTRALIAN GOV. 3.00% 21/11/2033	0.00 AU0000217101
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00 JP1201771M76
YUM! BRANDS INC	0.00 US9884981013
MBANK SA F2F 27/09/2030	0.00 XS2907137736
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.00 JP1300351B93
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00 IT0005494239
VOLVO AB - B	0.00 SE0000115446
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00 JP1300621K47
TAKE TWO INTERACTIVE SOFTWARE INC	0.00 US8740541094
SPAIN GOV. BD. 2.35% 30/07/2033	0.00 ES00000128Q6
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00 JP1300321A34
CARVANA CO	0.00 US1468691027
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00 IT0005445306
AMERICAN EXPRESS F2F 30/01/2036	0.00 US025816DZ98
UNITED THERAPEUTICS CORP	0.00 US91307C1027
KENNEDY LEWIS SENI	0.00
DANSKE BANK FRN 10/04/2027	0.00 XS2798276270
QPH FIN. PTY 2.30% 29/7/2027	0.00 AU3CB0273365
VOLVO TSY. 3.125% 08/09/2026	0.00 XS2760218185
UK. GILT 3.50% 22/07/2068	0.00 GB00BBJNQY21
RAIFFEISEN BANK INTL 3.5% 27/AUG/2031	0.00 XS3166786619
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.00 US35805BAC28
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.00 JP1300811Q17
DEUTSCHE POST AG	0.00 DE0005552004
UK. GILT 1.75% 22/1/2049	0.00 GB00BFWFPP71
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.00 DE000BU2F009
SPAIN GOV. BD. 1.00% 31/10/2050	0.00 ES0000012G00
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00 ES0000012I24
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00 JP1201841P46
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00 IT0005467482
SERAYA SENTIENT LP	0.00
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.00 JP1024571Q21
ANGLO AMERICAN ORD	0.00 GB00BTK05J60
ALIMENTATION COUCHE TARD INC	0.00 CA01626P1484
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.00 AU3FN0079703
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00 JP3400400002
JAPAN GOV. TWENTY 2.00% 20/12/2044	0.00 JP1201911R15
NITERRA CO LTD	0.00 JP3738600000
CANADIAN GOV. BD. 3.25% 01/06/20350	0.00 CA135087S620
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00 DE0001102572
WARNER BROS DISCOVERY INC	0.00 US9344231041
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00 JP1201811N77
NATL. AUSTRALIA BANK F2F 03/08/2032	0.00 AU3CB0291284
COX COMMS. 2.95% 1/10/2050	0.00 US224044CM71
SOUTHERN CALIFORNI 5.25% 15/03/2030	0.00 US842400JJ35
CANADIAN GOV. 1.50% 01/12/2031	0.00 CA135087N266
WORLEY FIN SERV PTY LTD 5.86% 13/MAY/2032	0.00 AU3CB0320471
AGI FIN. PTY FRN 10/7/2030	0.00 AU3FN0079372
NEWCASTLE GREATER MU FRN 14/02/2029	0.00 AU3FN0085023
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00 NL0000102317
HALEON PLC	0.00 GB00BMX86B70
HSBC HLDGS. FRN 21/03/2034	0.00 AU3FN0085726
SCENTRE GRP. TST. 1 FRN 10/09/2054	0.00 AU3FN0091567
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00 BE0000335449
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00 JP1300761NA3
RAYMOND JAMES FINL	0.00 US7547301090
BANCO SANTANDER FRN 23/01/2029	0.00 AU3FN0084307
FIRST HORIZON CORP	0.00 US3205171057
INTEL 3.25% 15/11/2049	0.00 US458140BJ82

NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.00 DK0030506886
PLENTI AUTO ABS 2025-1 1 A FRN 12/08/2033A	0.00 AU3FN0093977
BANQUE FEDERATIVE 1.875% 18/06/202918/06/2029	0.00 FR0013425162
EUR100000 487	
CONTACT ENERGY LTD 5.41% 03/DEC/2031	0.00 AU3CB0321966
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00 JP1201461D98
DSV A/S	0.00 DK0060079531
MTU AERO ENGINES AG	0.00 DE000A0D9PT0
CREDIT AGRICOLE FRN 01/06/2028	0.00 AU3FN0078515
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00 DE0001135366
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00 CA135087M847
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00 JP1201721L45
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.00 JP1201231AC0
METRO FINANCE 2024-1 TRUST 1 A FRN 17/09/2030	0.00 AU3FN0090536
SWISSQUOTE GROUP HOLDING SA	0.00 CH0010675863
TRITON BOND TRUST 2024-1 IN 2 A2 FRN 17/05/2056	0.00 AU3FN0089215
BANCO SANTANDER FRN 06/03/2035	0.00 AU3FN0096376
ETSA UTILITIES FI 4.612% 27/03/2028	0.00 AU3CB0320075
PROGRESS 2025-1 TST. 1 AB FRN 17/07/2056AB	0.00 AU3FN0097036
NSW PORTS FINANCE 5.042% 19/09/2031	0.00 AU3CB0313591
ICG SENIOR DEBT PARTNERS FUND2PE	0.00
UBS AG/AUSTRALIA FRN 24/11/2026	0.00 AU3FN0083150
FANNIE MAE POOL 5.50% 1/8/2053	0.00 US31418EU999
DBS BANK FRN 16/08/2027	0.00 AU3FN0080313
INSURANCE AUSTRALIA FRN 15/06/2038	0.00 AU3FN0102158
NBN 4.75% 28/09/2026	0.00 AU3CB0292597
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00 JP1201751M13
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00 JP1201711L13
TRITON TST. 2025-1 IN RESPE 1 A2 FRN 12/03/2057UD500000	0.00 AU3FN0095543
A2	
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.00 AU3FN0055687
AUTONATION INC	0.00 US05329W1027
MARUBENI CORPORATION	0.00 JP3877600001
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655%	0.00 US74977SDR04
22/08/2028	
NBN 4.20% 14/04/20274/2027	0.00 AU3CB0288397
SHINHAN BANK CO LTD FRN 26/11/2029	0.00 AU3FN0093837
NORFINA FRN 28/07/2028	0.00 AU3FN0100400
TAKEDA PHARMACEUTICAL CO LTD	0.00 JP3463000004
COOPERATIEVE RABOBAN FRN 22/05/2026	0.00 AU3FN0078150
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00 JP1201281B64
BARCLAYS PLC FRN 20/05/2027	0.00 AU3FN0060448
ING BANK AUSTRALIA L FRN 15/8/2030	0.00 AU3FN0100806
CANADIAN IMPERIAL BA FRN 21/04/2026	0.00 AU3FN0077574
UTD. O/SEAS. BANK SY FRN 16/03/202626	0.00 AU3FN0076170
KIWIBANK LTD FRN 16/09/2030	0.00 AU3FN0102000
NEW YORK LIFE GBL. F FRN 05/09/2030	0.00 AU3FN0101697
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00 CA135087XW98
SVENSKA HANDELSBANKE FRN 02/09/2030	0.00 AU3FN0101317
RESIMAC BASTILLE TRUST SER 2NC AB FRN 12/02/2057	0.00 AU3FN0101994
PEPPER RESIDENTIAL SECURITI 41 A2 FRN 12/07/20677	0.00 AU3FN0101465
AUD10000 A2	
AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000	0.00 AU3CB0233856
VICTORIA POWER NETWO FRN 21/04/2026	0.00 AU3FN0059994
METROPOLITAN LIFE GB FRN 01/12/2025	0.00 AU3FN0057451
INCITEC PIVOT 4.30% 18/03/2026	0.00 AU3CB0261576
DEXUS FIN. PTY 4.25% 11/05/2027	0.00 AU3CB0244168
AGL ENERGY LTD 5.34% 30/SEP/2032	0.00 AU3CB0326445
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00 JP1201671K12
UK. GILT 1.50% 7/22/2047	0.00 GB00BDCHBW80
BUONI POLIENNALI D 0.95% 01/12/2031	0.00 IT0005449969
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00 AU000XCLWAR9
DANSKE BANK F2V 13/4/2027	0.00 XS2586741543
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.00 AU3CB0242139
CHARTER COMMS. OPE 6.70% 01/12/2055	0.00 US161175CT95

JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00 JP1300781P48
BRISBANE AIRPORT P 3.10% 30/6/2026	0.00 AU3CB0272847
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00 JP1300801PA2
HONDA MOTOR CO LTD	0.00 JP3854600008
SHINHAN BANK 5.00% 30/08/2028	0.00 AU3CB0256113
INTERNATIONAL BANK 3.30% 14/08/2028	0.00 AU3CB0250652
KOMMUNALBANKEN 3.40% 24/07/2028	0.00 AU3CB0250132
PUBLIC STORAGE	0.00 US74460D1090
PUMA SERIES 2024-1 1 A FRN 23/09/2055	0.00 AU3FN0085999
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00 IT0005370306
NATL. STORAGE REIT	0.00 AU000000NSR2
COHERENT CORP COM NPV	0.00 US19247G1076
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00 JP1201491E67
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00 AU3CB0268548
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00 IT0005170839
REDZED TRUST SERIES 2024-3 3 A1L FRN 09/03/20560000 A-1-L	0.00 AU3FN0092532
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00 AU000XCLWAG2
ITALY BUONI POLIEN 3.45% 1/3/2048	0.00 IT0005273013
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00 AU3CB0239754
SANDVIK AB	0.00 SE0000667891
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00 JP1300691M16
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00 AU000XCLWAM0
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00 JP1201651J76
NASDAQ INC	0.00 US6311031081
W R BERKLEY 3.15% 30/09/2061	0.00 US084423AW21
BUONI POLIENALI DEL TES 0.0% 01/AUG/2026	0.00 IT0005454241
CANADIAN GOV. BD. 3.50% 1/3/2028	0.00 CA135087P576
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00 JP1201521F37
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00 NL00150012X2
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00 JP1300671L78
HEATHROW FNDG. 4.15% 11/10/2028	0.00 XS1891780691
US. TSY. NOTE/BOND 4.75% 15/08/20552055 USD100 BONDS 08/55	0.00
BRISCOE GROUP LIMITED ORDINARY SHARES	0.00 NZBGRE0001S4
GEN. MOTORS FINL. 5.80% 07/01/2029	0.00 US37045XEN21
UK. GILT 6.00% 07/12/2028	0.00 GB0002404191
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00 JP1201501E99
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00 AU3CB0275253
INGERSOLL RAND INC	0.00 US45687V1061
VICI PROPERTIES INC	0.00 US9256521090
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00 BE0000352618
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00 JP1300591J79
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00 IT0005377152
SEVEN AND I HOLDINGS NPV	0.00 JP3422950000
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00 IT0005433195
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00 BE0000345547
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00 NL0012818504
KINGFISHER TST. 2025-1 1 A1 FRN 24/10/20562025-1 A1	0.00 AU3FN0100319
DAIICHI SANKYO COMPANY LIMITED	0.00 JP3475350009
HMC UNLISTED GROCERY PTY LTD-AUD	0.00
IDEX 4.95% 01/09/2029	0.00 US45167RAJ32
ARCH CAPITAL GROUPCOM	0.00 BMG0450A1053
TENCENT MUSIC ENTERTAINMENT GROUP	0.00 US88034P1093
ELECTRANET PTY L 2.4737% 15/12/2028	0.00 AU3CB0283034
CDW CDW FIN. 5.10% 01/03/2030	0.00 US12513GBK40
PPG INDS. 1.20% 15/03/2026	0.00 US693506BU04
ITALY BUONI POLIEN 2.45% 1/9/2033	0.00 IT0005240350
BUONI POLIENALI DEL TES 3.25% 01/MAR/2038	0.00 IT0005496770
AEON CO LTD	0.00 JP3388200002
FISERV 5.25% 11/08/2035	0.00 US337738BQ04
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00 NL0013552060
AMERICAN TOWER 5.25% 15/7/2028	0.00 US03027XCC20
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00 JP13002918A0
SOFTBANK CORP	0.00 JP3732000009

DWPF FIN. PTY 1.90% 04/08/2028	0.00 AU3CB0282010
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00 JP1400101H56
UK. GILT 1.625% 10/22/2054	0.00 GB00BJLR0J16
HEWLETT PACKARD CO	0.00 US40434L1052
CANADIAN GOV. 1.75% 01/12/2053	0.00 CA135087M680
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00 CA135087F825
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000WOW2
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00 AU0000249302
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00 JP1201581G90
GIVAUDAN - REG	0.00 CH0010645932
AT&T INC 2.9% 04/DEC/2026	0.00 XS1879223565
UNION CHIMIQUE UCB SA	0.00 BE0003739530
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00 IT0005162828
COLES GROUP LTD	0.00 AU0000030678
BANCO BPM 6.00% 13/09/202619	0.00 XS2530053789
MARTIN MARIETTA MATERIALS	0.00 US5732841060
AEGON F2F 11/04/2048	0.00 US007924AJ23
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00 FR0014002JM6
QBE INSURANCE GROUP F2V 17/06/2046	0.00 XS1423722823
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00 BE0000320292
WESTPAC	0.00
NESTLE HLDGS. 5.25% 13/3/2026	0.00 USU64106CD47
SPAIN GOV. BD. 1.20% 31/10/2040	0.00 ES0000012G42
LIFESTYLE COMMUNITIES	0.00 AU000000LIC9
SPAIN GOV. BD. 3.45% 30/07/2066	0.00 ES00000128E2
COGNIZANT TECH SOLUTIONS A	0.00 US1924461023
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00 DE0001135085
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00 US912810FP85
STIFEL FINANCIAL COM USD0.15	0.00 US8606301021
FANNIE MAE POOL 4.00% 01/10/2052	0.00 US31418EJ505
NSW ELECTRICITY N 2.543% 23/9/2030	0.00 AU3CB0274645
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00 IT0001086567
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00 US853254CG39
STATE STREET CORP USD	0.00 US8574771031
PRUDENTIAL PLC	0.00 GB0007099541
BUONI POLIENNALI DEL TES 4.1% 01/FEB/2029	0.00 IT0005566408
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00 JP1201531F68
AEP TEXAS 5.45% 15/05/2029	0.00 US00108WAS98
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00 BE0000349580
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00 US65339KBW99
ELIA GROUP SA/NV	0.00 BE0003822393
CONS. EDISON OF NE 4.30% 01/12/2056	0.00 US209111FK46
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00 IT0005582421
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00 IT0005177909
BERRY GBL. 5.50% 15/04/2028	0.00 US08576PAL58
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00 JP1400131L54
ADIDAS AG	0.00 DE000A1EWWWO
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00 JP1300141445
JAPAN GOV. THIRTY 1.80% 20/03/2054	0.00 JP1300821Q49
UK. GILT 1.50% 31/7/2053	0.00 GB00BM8Z2V59
ALTERITY THERAPEUTICS LIMITED ORDINARY FULLY PAID	0.00 AU0000043945
ASSA ABLOY AB	0.00 SE0007100581
BUONI POLIENNALI 0.95% 01/06/2032	0.00 IT0005466013
ITALY BUONI POLIEN 3.45% 15/07/2027	0.00 IT0005599904
COSTAR GROUP INC COM	0.00 US22160N1090
AMADEUS IT HLDGS	0.00 ES0109067019
BUNDESREPUBLIK DEU 2.90% 15/08/2056.01 REGS	0.00
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.00 AU3FN0082194
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00 IT0005556011
UK. GILT 2.50% 7/22/2065	0.00 GB00BYYMZX75
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00 IT0005542797
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00 IT0005240830
DENMARK GOV. BD. 0.50% 15/11/2027	0.00 DK0009923567
NATL. GRID	0.00 GB00BDR05C01
BAYER AG	0.00 DE000BAY0017

ILUKA RESOURCES LIMITED	0.00 AU000000ILU1
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00 FR0014004J31
VERIZON COMMS. 2.55% 21/03/2031	0.00 US92343VGJ70
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00 CA135087WL43
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00 BE0000337460
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00 JP1201211A94
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00 JP1300611K15
ENTERGY CORP NEW	0.00 US29364G1031
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00 BE0000354630
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00 ES0000012M93
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00 JP1200951760
SPAIN GOV. BD. 1.90% 31/10/2052	0.00 ES0000012K46
CARNIVAL CORP USD	0.00 PA1436583006
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00 BE0000331406
FIFTH THIRD BANCORP 4.337% 25 AP 4.33% 25/APR/2033	0.00 US316773DF47
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00 JP1201411CC4
NEXTERA ENERGY CAP 4.85% 04/02/2028	0.00 US65339KDG22
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00 JP1200931739
ARES MANAGEMNT COR COM	0.00 US03990B1017
SPAIN GOV. BD. 3.50% 31/01/20411/01/2041	0.00 ES0000012O75
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00 NL0015031501
EQUINIX EUR. 2 FIN 3.25% 19/05/202929	0.00 XS3073596341
CHARTER COMMS. OPE 6.65% 01/02/203401/02/2034 USD	0.00 US161175CP73
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00 BE0000361700
BPCE 5.25% 22/10/2030	0.00 FR001400WKF1
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000	0.00 XS2434710799
40	
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00 JP13003119A4
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00 JP1200891685
WEC ENERGY GROUP INC	0.00 US92939U1060
WOLTERS KLUWER	0.00 NL0000395903
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00 JP1200851630
BUONI POLIENNALI D 0.60% 01/08/2031	0.00 IT0005436693
DUPONT DE NEMOURS INC	0.00 US26614N1028
FIDELITY NATIONAL INFORMATION SERVICES I	0.00 US31620M1062
MICROCHIP TECHNOLOGY INC	0.00 US5950171042
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00 BE0000351602
BNP PARIBAS FRN 24/02/2028	0.00 FR0014008M24
WILLIS TOWERS WATS COM	0.00 IE008DB6Q211
IQVIA HOLDINGS INC	0.00 US46266C1053
BURLINGTON NORTHER 5.80% 15/03/2056	0.00 US12189LBM28
SPAIN GOV. BD. 3.45% 30/7/2043	0.00 ES0000012K95
FRENCH REPUBLIC GO 3.60% 25/05/204242.	0.00 FR001400WYO4
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00 IT0005561888
NESTE OYJ	0.00 FI0009013296
NETEASE INC	0.00 KYG6427A1022
ATLAS COPCO AB SER`B`NPV (POST SPLIT)	0.00 SE0017486897
ONCOR ELEC. DELIVE 5.35% 4/1/2035	0.00 US68233JCZ57
ARCHER DANIELS MIDLAND CO COM STK NPV	0.00 US0394831020
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00 DE0001135069
ATMOS ENERGY 5.75% 15/10/2052	0.00 US049560AY17
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00 JP1400121K57
ALLY FINANCIAL INC F2F 17/01/2031	0.00 US02005NBW92
GENERAL MILLS INC	0.00 US3703341046
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00 JP1400151N57
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00 IT0005421703
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00 JP1300701M48
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00 NL0015000B11
ORANGE SA	0.00 FR0000133308
GE HEALTHCARE HOLDING LLC	0.00 US36266G1076
CREDIT AGRICOLE F2F 09/01/2029	0.00 US22536PAP62
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00 US912810PU60

RWE AG	0.00 DE0007037129
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00 IT0005398406
CAIXABANK F2F 23/2/2033	0.00 XS2558978883
VERIZON COMMUNICA 2.987% 30/10/2056	0.00 US92343VFW90
UTD. AIRLINES 4.625% 15/04/2029	0.00 US90932LAH06
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00 JP1300421E39
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00 DE0001030708
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00 JP1400041B55
ELEVANCE HEALTH IN 5.65% 15/06/205400	0.00 US036752BA01
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00 JP1201391C86
LPL FINANCIAL HOLDINGS INC	0.00 US50212V1008
UNIVERSAL MUSIC GROUP NV	0.00 NL0015000IY2
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00 AU3FN0080883
SONOCO PRODS. 4.60% 01/09/2029	0.00
UK. GILT 1.625% 22-OCT-71	0.00 GB00BFMCN652
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00 AU0000143901
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00 JP1200971792
LOGICOR FINC. SAR 4.625% 25/07/2028	0.00 XS2753547673
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00 JP1300461F39
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00 AU3TB0000192
STANDARD CHARTERED F2V 16/11/2028	0.00 USG84228FL77
SALUTE SERIES 2024-1 1 A FRN 15/06/2056	0.00 AU3FN0086344
ONEOK 4.45% 01/09/2049	0.00 US682680AZ68
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00 JP13002717A6
ENEL FIN. INTL. 1.875% 12/7/2028	0.00 USN30706VD93
NEWMONT CORPORATION	0.00 AU0000297962
VENTURE GBL. CALC 4.125% 15/08/20310.0% 15/08/2031	0.00 US92328MAB90
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00 IT0005438004
INTACT FINANCIAL CORPORATION	0.00 CA45823T1066
KENVUE INC	0.00 US49177J1025
NETHERLANDS GOVER 0.00% 15/07/2031	0.00 NL00150006U0
DOLLAR GENERAL	0.00 US2566771059
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00 US912810PW27
CHF BNP PARIBAS A/C	0.00
HCA 4.625% 15/3/2052	0.00 US404119CL13
EUROBANK SA F2F 24/09/2030	0.00 XS2904504979
TRATON FINANCE LU 3.375% 14/01/2028	0.00 DE000A3L69X8
UK. GILT 0.875% 31/01/2046	0.00 GB00BNNGP775
BANK LEUMI LE-ISRAEL	0.00 IL0006046119
DAIKIN INDUSTRIES	0.00 JP3481800005
CBOE GLOBAL MARKET	0.00 US12503M1080
MITSUI FUDOSAN CO	0.00 JP3893200000
RAIFFEISENBANK AUSTR F2F 21/05/2029029	0.00 XS3076190324
BROADCOM 5.20% 15/07/2035	0.00 US11135FCM14
MS & AD INSURANCE GROUP HOLDINGS	0.00 JP3890310000
DNB BANK ASA	0.00 NO0010161896
SWISS LIFE HOLDING AG	0.00 CH0014852781
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00 JP1201591GC4
HEALTH CARE SERV. 5.20% 15/06/2029	0.00 US42218SAK42
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00 IT0005495731
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00 IT0005538597
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00 JP1300441E92
FANUC CORP NPV	0.00 JP3802400006
EXPEDIA GROUP INC	0.00 US30212P3038
MURATA MANUFACTURING CO	0.00 JP3914400001
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00 JP1201641J38
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00 US571903BG74
DENSO CORP NPV	0.00 JP3551500006
THE HERSHEY COMPANY	0.00 US4278661081
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00 BE0000336454
SAMPO PLC NPV A	0.00 FI4000552500
EQUIFAX INC	0.00 US2944291051
SIMON PROP. GRP. 5.125% 01/10/20351/10/2035	0.00 US828807EA11

BAYERISCHE MOTOREN WERKE AG	0.00 DE0005190003
GINNIE MAE II POOL 3.50% 20-04-2052	0.00 US36179W2W70
MORGAN STANLEY F2F 21/01/2033	0.00 US61747YEL56
CHUGAI PHARMACEUTICAL JPY	0.00 JP3519400000
T-MOBILE USA 2.55% 15/02/2031	0.00 US87264ACB98
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00 JP1201621H91
SYNCHRONY FINANCIAL F2F 29/07/2029	0.00 US87165BAX10
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.00 AU3FN0081790
TELEDYNE TECHNOLOGIES INC	0.00 US8793601050
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00 IT0005217390
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00 IT0005425233
FRANCE GOV. BD. 1.75% 25/5/2066	0.00 FR0013154028
MARKEL CORPORATION	0.00 US5705351048
HOST HOTELS & RESO 2.90% 15/12/2031USD J	0.00 US44107TBA34
NORTHERN TRUST CORP	0.00 US6658591044
TRACTOR SUPPLY COMPANY	0.00 US8923561067
ING GROEP F2F 11/09/2027	0.00 US456837BF96
AVALONBAY COMMUNITIES INC	0.00 US0534841012
ASM INTERNATIONAL NV	0.00 NL0000334118
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00 JP1201251B37
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00 JP1300731N17
JYSKE BANK A/S F2F 26/10/2028	0.00 XS2615271629
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00 BE0000326356
UK. GILT 0.625% 22/10/2050	0.00 GB00BMBL1F74
DISCO CORPORATION NPV	0.00 JP3548600000
AUTOZONE 1.65% 15/1/2031	0.00 US053332BA96
KRAFT HEINZ CO COM	0.00 US5007541064
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00 BE0000356650
COCA-COLA EUROPACIFIC PARTNERS	0.00 GB00BDCPN049
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00 JP1300601JA9
BANK HAPOALIM LTD	0.00 IL0006625771
ATLASSIAN CL A ORD	0.00 US0494681010
NUTRIEN LTD COM NPV	0.00 CA67077M1086
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00 JP1300631K78
FERROVIAL SE EURO.01	0.00 NL0015001FS8
SKANDINAVISKA ENSKIL SEK	0.00 SE0000148884
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00 JP1300681LA7
APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055	0.00 AU3FN0086559
EXTRA SPACE STORAGE INC	0.00 US30225T1025
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00 JP1201431D38
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00 BE0000350596
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00 DE0001135143
KINGDOM OF BELGIUM 2.70% 22/10/20299	0.00 BE0000362716
KERING	0.00 FR0000121485
CENTRAL JAPAN RAILWAY CO	0.00 JP3566800003
SOMPO HOLDINGS INC NPV	0.00 JP3165000005
SAINSBURY (J) PLC	0.00 GB00B019KW72
MICHELIN CGDE	0.00 FR001400AJ45
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00 JP1201481E36
DEXCOM INC	0.00 US2521311074
ENT. PRODS. OPERAT 5.35% 31/01/20331/01/2033 USD1000	0.00 US29379VCD38
PARTNERS GROUP	0.00 CH0024608827
SWO USD RCV SOFR 1D PAY 4 230226	0.00
PPG INDUSTRIES INC	0.00 US6935061076
ORIENTAL LAND CO LTD	0.00 JP3198900007
HUBSPOT INC	0.00 US4435731009
MONGODB INC	0.00 US60937P1066
FUJI FILM HOLDINGS CORP	0.00 JP3814000000
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00 AU0000345241
M&G F2V 20/10/2048	0.00 XS1888930150
ORIX CORPORATION	0.00 JP3200450009
COCA COLA HBC AG ORD	0.00 CH0198251305
CINCINNATI FINANCIAL CORP	0.00 US1720621010
AVIVA ORD	0.00 GB00BPQY8M80

DOLLAR TREE INC	0.00 US2567461080
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00 CA135087ZS68
NIPPON STEEL CORP NPV TEMP	0.00 JP3381000003
MORGAN STANLEY 3.622% 01/04/2031	0.00 US6174468P76
GALDERMA GROUP N ORD SHS	0.00 CH1335392721
SOLVAY FIN. AMERIC 5.65% 4/6/2029	0.00 US834423AE54
VERISIGN INC	0.00 US92343E1029
SK HYNIX 5.50% 16/01/2027	0.00 USY8085FBT67
TDK CORPORATION	0.00 JP3538800008
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM	0.00
BARCLAYS	
JAPAN GOV. THIRTY 0.70% 20/9/2051	0.00 JP1300721MA9
KONE CORPORATION NEW	0.00 FI0009013403
VOLKSWAGEN AG	0.00 DE0007664039
AMEREN CORP	0.00 US0236081024
FUT PUT NOV 25 T-NOTE OPTION 1115	0.00
SANDOZ GROUP ORD SHS	0.00 CH1243598427
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00 JP1300401D91
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00 JP1400111J52
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00 JP1300551H61
CANON INC	0.00 JP3242800005
NOKIA OYJ	0.00 FI0009000681
KINGDOM OF BELGIUM 3.10% 22/06/2035	0.00 BE0000363722
LA MONDIALE SAM F2V 26/1/2047EGS	0.00 XS1556395710
NATWEST GRP. F2V 02/03/2027	0.00 US639057AJ71
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00 XS1580239207
FORTIS INC	0.00 CA3495531079
BARCLAYS 5.20% 12/05/2026	0.00 US06738EAP07
BUNDESREPUBLIK DEU 6.50% 04/07/2027EUR0.01 REGS	0.00 DE0001135044
WR BERKLEY ORD SHS	0.00 US0844231029
SOFI TECHNOLOGIES INC	0.00 US83406F1021
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00 XS2027400063
SANTOS FINANCE LTD 6.87% 19/SEP/2033	0.00 USQ82780AG49
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00 JP1300261748
POWER CORP OF CANADA CAD	0.00 CA7392391016
SK HYNIX 1.50% 19/1/2026	0.00 USY8085FBA76
STERIS PLC	0.00 IE00BFY8C754
DENMARK GOV. BD. 2.25% 15/11/203301	0.00 DK0009924532
QBE INSURANCE GROUP LTD	0.00 AU000000QBE9
LA MONDIALE SAM F2V 18/1/2048GS	0.00 XS1751476679
IRON MTN INC NEW COM NPV	0.00 US46284V1017
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.00 AU3FN0085361
AERCAP HOLDINGS NV	0.00 NL0000687663
GLOBAL PAYMENTS INC	0.00 US37940X1028
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00 US233853AV24
STELLANTIS N V	0.00 NL00150001Q9
TOYOTA TSUSHO CORP	0.00 JP3635000007
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00 AU3FN0083648
KELLANOVA	0.00 US4878361082
DAIMLER TRUCK HOLDING AG	0.00 DE000DTR0CK8
NORSK HYDRO ASA	0.00 NO0005052605
SUPER MICRO COMPUTCOM USD 0.001 POST REV SPT	0.00 US86800U3023
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00 JP1201601H38
CHARTER COMMUN INC COM	0.00 US16119P1084
TESLA AUTO LEASE TRUST 202 B A3 6.13%	0.00 US88167QAC06
21/9/20261/09/2026	
BROWN BROWN INC	0.00 US1152361010
HCA 5.50% 15-JUN-47	0.00 US404119BV04
HEXAGON AB	0.00 SE0015961909
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00 JP1300431E60
MIRVAC GRP.	0.00 AU000000MGR9
FRESENIUS SE CO KGAA	0.00 DE0005785604
LENNAR CORPORATION CLASS A	0.00 US5260571048
EAST JAPAN RAILWAY JPY	0.00 JP3783600004
SPAIN GOV. BD. 2.40% 31/05/2028	0.00 ES0000012Q59

JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00 JP1201611H69
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00 BE0000348574
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00 AU3FN0082608
T ROWE PRICE GROUP	0.00 US74144T1088
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00 DK0009924102
CIGNA 6.00% 15/01/2056	0.00 US125523DA57
ULTA BEAUTY INC COM	0.00 US90384S3031
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00 BE0000333428
DTE ENERGY CO USD	0.00 US2333311072
NETAPP INC	0.00 US64110D1046
EQUITY RESIDENTIAL	0.00 US29476L1070
BUNDESREPUBLIK DEU 2.30% 15/2/2033	0.00 DE000BU3Z005
RPI_CCP USD RCV CPI1D PAY 2.4773% 01-MAY-2030CHASUS33LCHCUK	0.00
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00 JP1300571HC4
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00 CA135087YQ12
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00 US5312297550
LIVE NATION INC	0.00 US5380341090
SINGAPORE TECH ENG SGD	0.00 SG1F60858221
ORACLE CORP 3.85% SNR NTS 15/07/2036 USD2000	0.00 US68389XBH70
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00 JP1300581J30
PANASONIC HOLDINGS CORP	0.00 JP3866800000
KONINKLIJKE PHILIPS NV	0.00 NL0000009538
LABCORP HOLDINGS I COM USD0.1	0.00 US5049221055
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00 JP1201541F90
LOEWS CORP	0.00 US5404241086
MARKS & SPENCER GROUP	0.00 GB0031274896
CAPGEMINI SA	0.00 FR0000125338
WILLIAMS SONOMA ORD SHS	0.00 US9699041011
NOVOZYMES A S	0.00 DK0060336014
FUT DEC 25 CBT UL T-BONDS	0.00
DASSAULT SYSTEMES SE	0.00 FR0014003TT8
ANTOFAGASTA PLC	0.00 GB0000456144
DOVER CORPORATION COM	0.00 US2600031080
WSP GLOBAL INC	0.00 CA92938W2022
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00
TESLA AUTO LEASE TST. 2023 A A4 5.94% 20/07/2027USD 144A A-4	0.00 US88167PAD06
DENMARK GOV. BD. 0.50% 15/11/2029	0.00 DK0009923807
EASTERN ENERGY GAS 5.65% 15/10/2054	0.00 US27636AAA07
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00 BE0000358672
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00 JP1400051C51
LULULEMON ATHLETIC	0.00 US5500211090
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00 JP1400091G59
ERICSSON LM - B SHS	0.00 SE0000108656
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00 JP1300231675
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00 NL0015614579
NOMURA HOLDINGS INC	0.00 JP3762600009
TEVA PHARMACEUTICAL SP ADR	0.00 US8816242098
GARTNER INC CL-A	0.00 US3666511072
FORTESCUE LTD ORDINARY FULLY PAID	0.00 AU000000FMG4
SWEDISH GOV. 0.75% 12/05/2028060	0.00 SE0009496367
PTC INC	0.00 US69370C1009
RPI_CCP USD RCV CPI1D PAY 2.5042% 16-DEC-2029CHASUS33LCHCUK	0.00
GEBERIT AG-REG	0.00 CH0030170408
AMRIZE AG	0.00 CH1430134226
CENTENE CORPORATION	0.00 US15135B1017
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032	0.00 AU3FN0083036
VONOVIA SE NPV SUBS RTS DIV CASH	0.00 DE000A1ML7J1
DAIWA HOUSE INDUSTRY JPY	0.00 JP3505000004
KOREA HOUSING FIN 3.714% 11/04/2027	0.00 XS2545732484
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00 JP1300541H31
CK HUTCHISON HOLDINGS LTD	0.00 KYG217651051

TOYOTA INDUSTRIES CORPORATION	0.00 JP3634600005
CITIGROUP CCP AUD BROKER ACCOUNT	0.00
BANCO DE SABADELL SA	0.00 ES0113860A34
PUBLICIS GROUPE	0.00 FR0000130577
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00 BE0000346552
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00 JP1201341C38
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00 JP1201421D22
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00 JP1201321BC7
ON SEMICONDUCTOR CORPORATION	0.00 US6821891057
EDISON INTERNATIONAL	0.00 US2810201077
SNAM SPA	0.00 IT0003153415
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00 SE0017830730
SWEDEN GOV. BD. 3.50% 30/03/2039	0.00 SE0002829192
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00 JP1201361C58
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00 CA8849038085
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00 NL0015001RG8
BANK OF AMERICA F2F 04/02/2033	0.00 US06051GKK49
JAPAN GOV. TWENTY 2.20% 20/03/2026	0.00 JP1200871653
MCCORMICK AND COMPANY INC	0.00 US5797802064
TYLER TECHNOLOGIES INC	0.00 US9022521051
TECK RESOURCES LTD-CLS B	0.00 CA8787422044
JAPAN POST HOLDINGS CO LTD	0.00 JP3752900005
AIB GRP. F2F 17/11/2027REGS	0.00 XS2343340852
ZOOM VIDEO COMMUNICATIONS INC	0.00 US98980L1017
TERADYNE INC	0.00 US8807701029
INDONESIA TSY. BD 6.875% 15/07/205400000 FR0102	0.00 IDG000024001
HUARONG FIN. II 0.75% 12/11/2029	0.00 SE0011281922
MELROSE INDUSTRIES PLC	0.00 GB00BNGDN821
WEST PHARMACEUTICAL SERVICES	0.00 US9553061055
TAPESTRY INC COM USD0.01	0.00 US8760301072
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00 SE0007125927
CDS_IX_CCP CDX.NA.IG.45 1%	0.00
20301220CHASUS33ICEEUS2165BYE12	
FIRST CITIZENS BCSHS - CL A	0.00 US31946M1036
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00 XS2389757944
ARENA REIT	0.00 AU000000ARF6
ALLY FINL. FRN 15/05/2029	0.00 US02005NBZ24
ALBERTSONS COMPANIES INC	0.00 US0130911037
MARS 5.00% 1/3/2032	0.00 US571676AZ85
BANK OF IRELAND GR EUR1	0.00 IE00BD1RP616
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00 JP1300641KA3
EVEREST GROUP LTD	0.00 BMG3223R1088
NEC ELECTRONICS CORP	0.00 JP3164720009
TWILIO INC	0.00 US90138F1021
BOC HONG KONG (HOLDINGS) LIMITED	0.00 HK2388011192
GENMAB AS	0.00 DK0010272202
FIRSTENERGY CORP USD	0.00 US3379321074
RESTAURANT BRNDS ICOM NPV	0.00 CA76131D1033
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00 JP1400061D58
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00 JP1300661L47
PPL CORPORATION	0.00 US69351T1060
RYANAIR HOLDINGS ORD	0.00 IE00BYTBXV33
STMICROELECTRONICS NV	0.00 NL0000226223
SVENSKA HANDELSBKN SER A NPV	0.00 SE0007100599
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00 JP1201441D44
OTSUKA HLDGS CO NPV	0.00 JP3188220002
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00 BE0000344532
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00 SE0013935319
SNAP ON INC	0.00 US8330341012
INVITATION HOMES INC	0.00 US46187W1071
SONY FINANCIAL HOLDINGS INC TEMP	0.00 JP3435350008
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00 IT0005542359
IHI CORP TEMP	0.00 JP3134800006
NATERA INC	0.00 US6323071042
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.00 AU000XCLWAR9

JAPAN POST BANK CO LTD	0.00 JP3946750001
SIEMENS HEALTHINEERS AG	0.00 DE000SHL1006
ALEXANDRIA REAL 1.875% 1/2/2033	0.00 US015271AV11
CDW CORP	0.00 US12514G1085
UK. GILT 0.50% 22/10/2061	0.00 GB00BMBL1D50
ESTEE LAUDER COMPANIES	0.00 US5184391044
MOWI ASA	0.00 NO0003054108
MERCK KGAA	0.00 DE0006599905
CF INDUSTRIES HOLDINGS INC	0.00 US1252691001
FOX CORP	0.00 US35137L1052
CHURCH & DWIGHT CO	0.00 US1713401024
FUT 08 DEC 25 EURX EUR-BUND	0.00
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00 JP1400021950
BANDAI NAMCO HOLDINGS NPV	0.00 JP3778630008
NATWEST MKTS. 6.625% 22/6/2026	0.00 XS2638487566
ASTELLAS PHARMA NPV	0.00 JP3942400007
TRIMBLE INC COM NPV	0.00 US8962391004
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00 JP1300531GCO
RB GLOBAL INC COM NPV	0.00 CA74935Q1072
CORPAY INC COM USD 0.001	0.00 US2199481068
CARREFOUR SA	0.00 FR0000120172
JAPAN GOV. THIRTY 2.30% 20/06/2035	0.00 JP1300191572
CGI INC	0.00 CA12532H1047
ROCKET LAB CORP	0.00 US7731211089
CENTRICA PLC	0.00 GB00B033F229
BIOGEN INC	0.00 US09062X1037
A P MOLLER MAERSK AS	0.00 DK0010244425
MATSUKIYOCOCOKARA AND CO	0.00 JP3869010003
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00 JP1300521G93
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00 JP1400071E55
TECHTRONIC INDUSTRIES CO	0.00 HK0669013440
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00 CA135087C939
PRINCIPAL FINANCIAL GROUP	0.00 US74251V1026
ZIMMER BIOMET HOLDINGS INC	0.00 US98956P1021
ITALY BUONI POLIEN 4.10% 30/04/2046/2046	0.00 IT0005631608
NIDEC CORPORATION	0.00 JP3734800000
RELIANCE INC	0.00 US7595091023
N/WIDE. B/SOC. F2F 07/12/2027	0.00 XS2562898143
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00 DE0001030757
AUTONATION 5.89% 15/3/2035	0.00 US05329WAT99
DOW INC	0.00 US2605571031
CAD BNP PARIBAS A/C	0.00
SUMITOMO MITSUI TRUST GROUP IN	0.00 JP3892100003
DECKERS OUTDOOR ORD SHS A	0.00 US2435371073
JAPAN GOVERNMENT T 0.90% 01/09/202776	0.00 JP1024761R95
JAPAN GOV. THIRTY 0.30% 20/06/2046	0.00 JP1300511G61
GRACO INC	0.00 US3841091040
REDDIT INC CL A	0.00 US75734B1008
AFFIRM HOLDINGS INC	0.00 US00827B1061
WHITBREAD PLC	0.00 GB00B1KJJ408
SBA COMMUNICATIONS COM	0.00 US78410G1040
ACCOR SA	0.00 FR0000120404
AEP TRANSMISSION 5.375% 15/06/2035035	0.00 US00115AAS87
GENUINE PARTS CO USD	0.00 US3724601055
SUN HUNG KAI PROPERTY HKD	0.00 HK0016000132
AMCOR PLC COM USD	0.00 JE00BJ1F3079
BANCO BPM SPA	0.00 IT0005218380
SMC CORP	0.00 JP3162600005
TRADEWEB MARKETS INC	0.00 US8926721064
CHECK POINT SOFTWARE TECH	0.00 IL0010824113
SCHINDLER HOLDING-PART CERT	0.00 CH0024638196
WATSCO INC	0.00 US9426222009
LINDT & SPRUENGLI AG-PC	0.00 CH0010570767
BANCA POPOL EMILIA ROMAGNA	0.00 IT0000066123
VERIZON COMMS. 5.401% 2/7/2037	0.00 US92343VHA52

VERIZON COMMS. 2.65% 20/11/2040	0.00 US92343VFT61
SGS SA	0.00 CH1256740924
TYSON FOODS INC CLASS A	0.00 US9024941034
HALMA PLC	0.00 GB0004052071
GPE BRUXELLES LAM NPV	0.00 BE0003797140
JAPAN GOVERNMENT F 3.10% 20/03/2065	0.00 JP1400181R57
RPI_CCP USD RCV CPI1D PAY 2.4483% 11-DEC-2029CHASUS33LCHCUK	0.00
DYNATRACE INC	0.00 US2681501092
MID-AMERICA APARTMENT COMMUNITIES	0.00 US59522J1034
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00 AU0000300535
LOGITECH INTERNATIONAL SA	0.00 CH0025751329
KAO CORPORATION	0.00 JP3205800000
AKZO NOBEL NV	0.00 NL0013267909
KYOCERA CORP	0.00 JP3249600002
HEALTH CARE SERV. 5.875% 15/06/2054	0.00 US42218SAM08
VERIZON COMMS. 2.355% 15/03/2032	0.00 US92343VGN82
UPM KYMMENE CORP	0.00 FI0009005987
GRAB HOLDINGS LTD	0.00 KYG4124C1096
FUT DEC 25 CBT ULT TNOTE	0.00
TELEFONICA SA	0.00 ES0178430E18
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00 IT0005480980
ESSEX PROPERTY TRUST INC	0.00 US2971781057
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00 ES0000012J07
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00 BE0000343526
LYONDELLBASELL INDUSTRIES	0.00 NL0009434992
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00 JP1201561G37
ING GROEP F2V 15/08/20340 REGS	0.00 XS2818300407
TEVA PHARMACEUTIC 4.375% 09/05/2030	0.00 XS2406607171
CARLYLE GROUP INC	0.00 US14316J1088
FUT. US 10YR NOTE (CBT) CBT DEC25	0.00
SECOM CO LTD	0.00 JP3421800008
COMPUTERSHARE LTD	0.00 AU0000000CPU5
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00 JP1300411DC2
SINGAPORE EXCHANGE LTD	0.00 SG1J26887955
KUBOTA CORPORATION	0.00 JP3266400005
EDP SA	0.00 PTEDP0AM0009
TEVA PHARM. FIN. N 3.75% 09/05/2027	0.00 XS2406607098
BUNGE GLOBAL SA COM USD0.01	0.00 CH1300646267
ILLUMINA INC	0.00 US4523271090
BT GROUP PLC	0.00 GB0030913577
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00 NZHNZD0230L2
FUT. ME 10Y CDN BND DEC25	0.00
DOCUSIGN INC	0.00 US2561631068
SUBARU CORP	0.00 JP3814800003
DOMINOS PIZZA INC	0.00 US25754A2015
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00 JP1300221643
BURLINGTON STORES INC	0.00 US1220171060
JULIUS BAER GROUP LTD	0.00 CH0102484968
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00 JP1300501G30
ALFA LAVAL AB	0.00 SE0000695876
TRANSUNION	0.00 US89400J1079
INFORMA PLC	0.00 GB00BMJ6DW54
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00 CA135087D358
GJENSIDIGE FORSIKR NOK	0.00 NO0010582521
OSK MITSUI OSK LINES LTD	0.00 JP3362700001
HMC CAPITAL LTD	0.00 AU00000058943
PAN AMERICAN SILVER CORP	0.00 CA6979001089
ASSOCIATED BRITISH FOODS PLC	0.00 GB0006731235
RENTOKIL INITIAL PLC	0.00 GB00B082RF11
LENDLEASE GRP.	0.00 AU000000LLC3
INTL FLAVORS & FRAGRANCES USD	0.00 US4595061015
S&P 500 EMINI 2512 F	0.00
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00 JP1201261B43
SANTOS FINANCE LT 3.649% 29/04/2031	0.00 USQ82780AF65

ORKLA ASA	0.00 NO0003733800
SCENTRE GROUP	0.00 AU0000000SCG8
PAYCOM SOFTWARE INC	0.00 US70432V1026
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00 JP1300561H93
JERONIMO MARTINS SGPS SA	0.00 PTJMT0AE0001
BUONI POLIENNALI D 2.15% 01/03/2072	0.00 IT0005441883
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00 JP1400031A58
DENMARK GOV. BD. 0.25% 15/11/205201	0.00 DK0009924029
BEST BUY CO INC	0.00 US0865161014
ALEXANDRIA REAL ESTATE EQUITIES	0.00 US0152711091
EPIROC AB	0.00 SE0015658109
BELGIUM KINGDOM 1.40% 22/06/2053	0.00 BE0000355645
NEW ZEALAND DOLLAR	0.00
ROYALTY PHARMA PLC	0.00 GB00BMVP7Y09
SMITH & NEPHEW PLC	0.00 GB0009223206
LINDT & SPRUENGLI AG-REG	0.00 CH0010570759
NOMURA RESEARCH INSTITUTE LTD	0.00 JP3762800005
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00 DE0001030724
BOLIDEN ORD SHS	0.00 SE0020050417
WEYERHAEUSER CO USD	0.00 US9621661043
NEUROCRINE BIOSCIENCES INC	0.00 US64125C1099
ELI LILLY & CO 5.65% 15/10/2065	0.00 US532457DG09
BOUYGUES	0.00 FR0000120503
W P CAREY INC	0.00 US92936U1097
UNITED KINGDOM GI 5.375% 31/1/2056	0.00 GB00BT7J0241
EXPEDITORS INTL WASH INC	0.00 US3021301094
SUNCORP GROUP LTD	0.00 AU000000SUN6
PRO MEDICUS LTD	0.00 AU000000PME8
SVENSKA CELLULOSA AB - B SHARES	0.00 SE0000112724
OPT. US 10YR NOTE (CBT)DEC25 PUT 111 10/24/2025	0.00
FACTSET RESEARCH SYSTEMS INC	0.00 US3030751057
INVITATION HOMES O 4.95% 15/01/2033	0.00 US46188BAH50
FINECOBANK BANCO FINECO SPA	0.00 IT00000072170
ESSITY AB SER B NPV	0.00 SE0009922164
ALPHABET 5.30% 15/05/2065	0.00 US02079KAN72
REGENCY CENTERS CORPORATION	0.00 US7588491032
CARLISLE COS INC	0.00 US1423391002
COCHLEAR LIMITED	0.00 AU000000COH5
ZILLOW GROUP INC	0.00 US98954M2008
HOST HOTELS & RESORTS INC	0.00 US44107P1049
OLYMPUS CORP	0.00 JP3201200007
AKAMAI TECHNOLOGIES	0.00 US00971T1016
EQT AB	0.00 SE0012853455
SUMITOMO REALTY & DEVELOPMENT CO	0.00 JP3409000001
ALSTOM SA	0.00 FR0010220475
GAMING AND LEISURE P COM	0.00 US36467J1088
KUEHNE & NAGEL INTERNATIONAL AG	0.00 CH0025238863
SS AND C TECHNOLOGIES HOLDINGS	0.00 US78467J1007
THE LINK REAL ESTATE INVESTMENT TRUST	0.00 HK0823032773
COVESTRO AG NPV	0.00 DE000A40KY26
THE JM SMUCKER COMPANY	0.00 US8326964058
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00 JP1300151485
MONCLER SPA	0.00 IT0004965148
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00 BE0000340498
VAT GROUP AG	0.00 CH0311864901
ENTEGRIS INC	0.00 US29362U1043
CHUBU ELECTRIC POWER CO INC	0.00 JP3526600006
HANG SENG BANK	0.00 HK0011000095
TOKYO GAS CO LTD	0.00 JP3573000001
HEALTHPEAK PROPERTIES INC	0.00 US42250P1030
HENKEL AG & CO KGAA NON VTG PREF	0.00 DE0006048432
SAGE GROUP	0.00 GB00B8C3BL03
LUNDIN GOLD INC	0.00 CA5503711080
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00 AU000000WTC3

OBIC CO LTD	0.00 JP3173400007
ADMIRAL GROUP PLC	0.00 GB00B02J6398
UNIBAIL RODAMCO WESTFIELD	0.00 FR0013326246
PAN PACIFIC INTL HNPV TEMP	0.00 JP3639650005
PANDORA	0.00 DK0060252690
CNH INDUSTRIAL NV COM	0.00 NL0010545661
HPS HLDGS. (AUST) PTYPE	0.00
HKD BNP PARIBAS A/C	0.00
SONOVA HOLDING AG - REG	0.00 CH0012549785
JDE PEETS BV	0.00 NL0014332678
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00 AU000XCLWAP3
SMITHS GROUP PLC	0.00 GB00B1WY2338
STANLEY BLACK & DECKER INC	0.00 US8545021011
EXOR NV	0.00 NL0012059018
RPI_CCP USD RCV CPI1D PAY 2.5738% 08-JUL-2030CHASUS33LCHCUK	0.00
WISE CL A ORD SHS	0.00 GB00BL9YR756
BUILDERS FIRSTSOURCE INC	0.00 US12008R1077
OWENS CORNING INC	0.00 US6907421019
UK. GILT 1.125% 22/10/2073	0.00 GB00BLBDX619
EQUITABLE HLDGS IN COM	0.00 US29452E1010
MAGNA INTERNATIONAL INC	0.00 CA5592224011
BUNZL PLC	0.00 GB00B0744B38
AMERICAN HOMES 4 RENT	0.00 US02665T3068
KINGDOM OF BELGIUM 3.45% 22/06/2042	0.00 BE0000364738
OMNICOM GROUP	0.00 US6819191064
NORDSON CORP	0.00 US6556631025
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00 BE0000359688
OSAKA GAS CO LTD JPY	0.00 JP3180400008
SWISS PRIME SITE AG	0.00 CH0008038389
HOLOGIC INC	0.00 US4364401012
INSURANCE AUSTRALIA GROUP LIMITED	0.00 AU000000IAG3
WH GROUP LTD	0.00 KYG960071028
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00 AU000000S320
COOPER COS INC COM USD0.10 (P/S)	0.00 US2166485019
CONTINENTAL AG	0.00 DE0005439004
LASERTEC CORP NPV	0.00 JP3979200007
Outstanding Settlement Receipts - GBP	0.00
HORMEL FOODS CORPORATION	0.00 US4404521001
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00 JP1300491FC9
SOLVENTUM ORD SHS	0.00 US83444M1018
GFL ENVIRONMENTAL INC	0.00 CA36168Q1046
LAND SECURITIES GROUP PLC	0.00 GB00BYW0PQ60
MOLINA HEALTHCARE INC	0.00 US60855R1005
CLOROX CO DEL	0.00 US1890541097
DICK'S SPORTING GOODS INC	0.00 US2533931026
GEORGE WESTON LTD	0.00 CA9611485090
ISRAEL DISCOUNT BANK	0.00 IL0006912120
SKANSKA AB	0.00 SE0000113250
DENMARK GOV. BD. 2.25% 15/11/2035	0.00 DK0009924961
ROCHE HOLDING AG	0.00 CH0012032113
FIDELITY NATL FINL FNF GROUP	0.00 US31620R3030
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00 ES0000012H58
BOMBARDIER INC CLASS`B`SUB-VTG NPV	0.00 CA0977518616
EPIROC AB SER B NPV POST SPLIT	0.00 SE0015658117
STRAUMANN HLDG	0.00 CH1175448666
C.H. ROBINSON WORLDWIDE INC	0.00 US12541W2098
BLUESCOPE STEEL LIMITED	0.00 AU000000BSL0
REA GROUP LTD	0.00 AU000000REA9
DAIFUKU CO LTD NPV	0.00 JP3497400006
SMURFIT WESTROCK P COM USD0.001	0.00 IE00028FXN24
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00 SE0004517290
ALLIANT ENERGY CORP	0.00 US0188021085
BAXTER INTL INC COM	0.00 US0718131099
ROGERS COMMUNICATIONS INC-B	0.00 CA7751092007

US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00 US912810FG86
JB HUNT TRANSPORT SERVICES INC	0.00 US4456581077
ALTAGAS INCOME LTD	0.00 CA0213611001
SEGRO PLC	0.00 GB00B5ZN1N88
BEIERSDORF AG	0.00 DE0005200000
FRESENIUS MEDICAL CARE AG & CO	0.00 DE0005785802
KANSAI ELECTRIC POWER JPY	0.00 JP3228600007
ATKINSREALIS GROUP COM NPV	0.00 CA04764T1049
SYENSQO SA NPV	0.00 BE0974464977
AMERICAN FINANCIAL GROUP INC	0.00 US0259321042
PEARSON PLC ORD	0.00 GB0006776081
SWEDEN GOV. BD. 2.25% 11/5/20351066 REGS	0.00 SE0021308541
BUREAU VERITAS SA	0.00 FR0006174348
HONGKONG LAND HOLDINGS LTD	0.00 BMG4587L1090
BIOMARIN PHARMACEUTICAL INC	0.00 US09061G1013
JARDINE MATHESON HOLDINGS LIMITED	0.00 BMG507361001
KLEPIERRE	0.00 FR0000121964
ZEBRA TECHNOLOGIES CORP	0.00 US9892071054
SUMITOMO METAL MINING CO LTD	0.00 JP3402600005
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN	0.00
CHASEBANK N.A. CHASUS33	
RPI_CCP USD RCV CPI1D PAY 2.436% 10-APR-2030CHASUS33LCHCUK	0.00
CITIGROUP CCP	0.00
TRAVELERS COS 5.70% 24/7/2055	0.00 US89417EAU38
JACK HENRY & ASSOCIATES INC	0.00 US4262811015
INCYTE CORP	0.00 US45337C1027
KEPPEL LTD	0.00 SG1U68934629
EUROFINS SCIENTIFIC	0.00 FR0014000MR3
COLOPLAST	0.00 DK0060448595
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00 US912810FJ26
MONDI PLC ORD EUR0.22	0.00 GB00BMWC6P49
HONG KONG CHINA GA	0.00 HK0003000038
SGH LIMITED ORDINARY FULLY PAID	0.00 AU0000364754
FUJI ELECTRIC CO LTD	0.00 JP3820000002
SODEXO	0.00 FR0000121220
RPI_CCP USD RCV CPI1D PAY 2.426% 10-APR-2030CHASUS33LCHCUK	0.00
SCHRODERS PLC ORD GB	0.00 GB00BP9LHF23
EQUITY LIFESTYLE PROPERTIES INC	0.00 US29472R1086
TELENOR ASA	0.00 NO0010063308
COREBRIDGE FINANCIAL ORD	0.00 US21871X1090
SHIONOGI & CO LTD	0.00 JP3347200002
LUNDIN MINING CORP	0.00 CA5503721063
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00 JP1300481F92
VERIZON COMMUNICAT 2.85% 03/09/2041	0.00 US92343VGL27
MASCO CORP USD	0.00 US5745991068
SIGMA PHARMACEUTICALS LIMITED ORDINARY FULLY PAID	0.00 AU000000SIG5
Income Due - CAD	0.00
SCOUT24 SE	0.00 DE000A12DM80
RIVIAN AUTOMOTIVE INC	0.00 US76954A1034
EVERGY INC COM NPV	0.00 US30034W1062
JAMES HARDIE INDUSTRIES PLC	0.00 AU000000JHX1
AT&T 3.85% 1/6/2060	0.00 US00206RKB77
INTERTEK GROUP INC	0.00 GB0031638363
UDR INC	0.00 US9026531049
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00 FR0014001NN8
CROWN HOLDINGS INC	0.00 US2283681060
UNIPOL GRUPPO FINANZIARIO SPA	0.00 IT0004810054
QIAGEN ORD SHS	0.00 NL0015002CX3
BANKINTER SA	0.00 ES0113679I37
REVVITY INC	0.00 US7140461093
CAMDEN PROPERTY TRUST	0.00 US1331311027
MEDIBANK PRIVATE LIMITED	0.00 AU000000MPL3

BELIMO HOLDING AG CHF0.05 (REGD)	0.00 CH1101098163
KAWASAKI HEAVY INDUSTRIES LTD	0.00 JP3224200000
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00 BE0000353624
TOROMONT INDUSTRIES LTD	0.00 CA8911021050
AISIN SEIKI CO LTD	0.00 JP3102000001
TALANX AG	0.00 DE000TLX1005
AMUNDI SA	0.00 FR0004125920
SCHINDLER-HLDG AG REG	0.00 CH0024638212
RYOHIN KEIKAKU CO NPV	0.00 JP3976300008
ICL GROUP LTD	0.00 IL0002810146
SOFINA SA	0.00 BE0003717312
JAPAN EXCHANGE GROUP INC	0.00 JP3183200009
SKF AB	0.00 SE0000108227
FUTURES MARGIN-GBP	0.00
METSO CORPORATION	0.00 FI0009014575
SITC INTERNATIONAL	0.00 KYG8187G1055
CONCORDIA FINANCIAL GROUP LTD	0.00 JP3305990008
WHARF REAL ESTATE HKD	0.00 KYG9593A1040
ACCIONA SA	0.00 ES0125220311
HYATT HOTELS CORP-CL A	0.00 US4485791028
ADDTECH AB SER B NPV	0.00 SE0014781795
IVANHOE MINES LTD COM NPV CL A	0.00 CA46579R1047
NOVA LTD	0.00 IL0010845571
UNITED MIZRAHI BANK LIMITED	0.00 IL0006954379
NIPPON PAINT HOLDINGS CO LTD	0.00 JP3749400002
FIRSTSERVICE CORP COM NPV	0.00 CA33767E2024
ERIE INDEMNITY CO	0.00 US29530P1021
SINO LAND CO LTD HKG	0.00 HK0083000502
Futures Margin - AUD	0.00
LY CORPORATION	0.00 JP3933800009
MAKITA CORPORATION	0.00 JP3862400003
WEST JAPAN RAILWAY NPV	0.00 JP3659000008
BENTLEY SYSTEMS INC	0.00 US08265T2087
BRENNTAG SE	0.00 DE000A1DAH00
UNIVERSAL HEALTH SERVICES - CLASS B	0.00 US9139031002
NICE LTD	0.00 IL0002730112
MTR CORP	0.00 HK0066009694
RENAULT SA	0.00 FR0000131906
NORWEGIAN KRONOR	0.00
POWER ASSETS HOLDINGS LIMITED	0.00 HK0006000050
KOBE BUSSAN CO LTD	0.00 JP3291200008
ZENSHO HOLDINGS CO LTD	0.00 JP3429300001
SAMSARA INC	0.00 US79589L1061
BXP INC	0.00 US1011211018
INDONESIA TSY. BD 7.125% 15/06/2043	0.00 IDG000020900
EISAI CO LTD JPY	0.00 JP3160400002
HENKEL AG & CO KGAA	0.00 DE0006048408
ELISA CORPORATION OYJ-A S	0.00 FI0009007884
ALIGN TECHNOLOGY INC	0.00 US0162551016
OPEN TEXT CORP	0.00 CA6837151068
MINEBEA MITSUMI INC	0.00 JP3906000009
SINGAPORE AIRLINES LTD	0.00 SG1V61937297
AEGON ORD SHS	0.00 BMG0112X1056
JFE HOLDINGS INC	0.00 JP3386030005
PHONIX FINANCE LTD	0.00 IL0007670123
BIOMERIEUX NPV	0.00 FR0013280286
NIPPON SANSEI HOLDINGS CORP	0.00 JP3711600001
Income Due - HKD	0.00
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00 JP13001614A6
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00 CH0466642201
BALOISE HOLDING-REG	0.00 CH0012410517
CANADIAN GOV. BD. 4.50% 01/11/2025	0.00 CA135087Q806
MONDAY COM LTD	0.00 IL0011762130
HENSOLDT AG	0.00 DE000HAG0005
TELE2 AB	0.00 SE0005190238

BAYERISCHE MOTOREN WERKE-PFD	0.00 DE0005190037
IMUGENE LTD	0.00 AU0000000IMU9
TRYG AS	0.00 DK0060636678
BEIJER REF AB SER`B`NPV	0.00 SE0015949748
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00 AU0000000CAR3
A P MOLLER-MAERSK B	0.00 DK0010244508
LIBERTY MEDIA CORP ORD SHS SERIES C	0.00 US5312297220
EDENRED	0.00 FR0010908533
HENNES & MAURITZ	0.00 SE0000106270
TIS INC	0.00 JP3104890003
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00 SG1M77906915
ARKEMA	0.00 FR0010313833
TRELLEBORG AB-B SHS	0.00 SE0000114837
SNAP INC	0.00 US83304A1060
EMPIRE CO LIMITED	0.00 CA2918434077
TELIA COMPANY AB	0.00 SE0000667925
SEVERN TRENT PLC	0.00 GB00B1FH8J72
NISSAN MOTOR CO	0.00 JP3672400003
IRS_CCP AUD RCV 2.85% PAY BBSW6M 03-DEC-	0.00
2034SBSIUS33LCHCUK	
KESKO OYJ-B SHS	0.00 FI0009000202
MITSUBISHI HC CAPITAL INC	0.00 JP3499800005
MARS 5.80% 01/05/2065	0.00 US571676BD64
KNORR BREMSE AG	0.00 DE000KBX1006
ASAHI KASEI CORPORATION	0.00 JP3111200006
CAPITALAND INVE NPV	0.00 SGXE62145532
INDUTRADE AB	0.00 SE0001515552
Income Due - BRL	0.00
NEWS CORP	0.00 US65249B1098
WHARF HOLDINGS LTD HKD	0.00 HK0004000045
BANCO COMERCIAL PORTUGUES SA	0.00 PTBCPOAM0015
HIKMA PHARMACEUTICALS PLC	0.00 GB00B0LCW083
Income Due - GBP	0.00
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00 JP3897700005
IPSEN PROMESSES SA	0.00 FR0010259150
DESCARTES SYSTEMS GROUP INC	0.00 CA2499061083
M AND G PRUDENTIAL PLC ORD	0.00 GB00BKFB1C65
VERBUND AG	0.00 AT0000746409
AZRIELI GROUP	0.00 IL0011194789
DELIVERY HERO SE	0.00 DE000A2E4K43
LIFCO AB SER B NPV	0.00 SE0015949201
IMCD NV	0.00 NL0010801007
NITORI CO LTD TEMPORARY CODE	0.00 JP3756100008
YARA INTERNATIONAL ASA	0.00 NO0010208051
DR ING HC F PORSCHE AG	0.00 DE000PAG9113
SHIMANO INC	0.00 JP3358000002
SARTORIUS STEDIM B EUR0.1666	0.00 FR0013154002
TELEPERFORMANCE	0.00 FR0000051807
LOTUS BAKERIES NV	0.00 BE0003604155
NEXON CO LTD	0.00 JP3758190007
SAPUTO INC	0.00 CA8029121057
DAITO TRUST CONS CO	0.00 JP3486800000
DEUTSCHE LUFTHANSA AG	0.00 DE0008232125
DCC PLC	0.00 IE0002424939
ASX LIMITED	0.00 AU0000000ASX7
RANDSTAD NV	0.00 NL0000379121
GETLINK SE	0.00 FR0010533075
DAIWA SECURITIES GROUP INC.	0.00 JP3502200003
HENDERSON LAND DEVELOPMENT CO	0.00 HK0012000102
FUT DEC 25 ME 5Y CDN BOND	0.00
FRESNILLO PLC	0.00 GB00B2QPKJ12
YAMAHA MOTOR CO	0.00 JP3942800008
BARRY CALLEBAUT AG - REG	0.00 CH0009002962
WPP PLC	0.00 JE00B8KF9B49
APA GROUP	0.00 AU0000000APA1

FORTUNE BRANDS HOME AND SECURITY	0.00 US34964C1062
DIETEREN GROUP	0.00 BE0974259880
INDUSTRIVARDEN AB	0.00 SE0000190126
COVIVIO	0.00 FR0000064578
NEMETSCHEK AG	0.00 DE0006452907
ELEMENT FINANCIAL CORP	0.00 CA2861812014
BKW AG	0.00 CH0130293662
UNI CHARM CORPORATION	0.00 JP3951600000
SECURITAS AB	0.00 SE0000163594
RAKUTEN GROUP INC	0.00 JP3967200001
STORA ENSO OYJ-R SHS	0.00 FI0009005961
ROCKWOOL ASB SHS	0.00 DK0063855168
ISUZU MOTORS	0.00 JP3137200006
FORTUM OYJ	0.00 FI0009007132
TFI INTERNATIONAL INC	0.00 CA87241L1094
CTS EVENTIM AG AND CO. KGAA	0.00 DE0005470306
RATIONAL AG	0.00 DE0007010803
INTEL 4.10% 11/5/2047	0.00 US458140AY68
KIKKOMAN CORPORATION JPY	0.00 JP3240400006
MEIJI HOLDINGS CO NPV	0.00 JP3918000005
ECP TERRA-GEN GROW	0.00
SYSMEX CORP	0.00 JP3351100007
INFRASTRUTTURA WIR NPV	0.00 IT0005090300
POOL CORPORATION	0.00 US73278L1052
M3 INC NPV	0.00 JP3435750009
SCREEN HOLDINGS CONPV	0.00 JP3494600004
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES	0.00 CA45075E1043
INC	
EMS CHEMIE HLDS REG	0.00 CH0016440353
INDUSTRIVARDEN AB SER C NPV	0.00 SE0000107203
BOLLORE SE	0.00 FR0000039299
GECCINA	0.00 FR0010040865
FUT 08 DEC 25 EURX E-SCHATZ	0.00
SHISEIDO COMPANY LIMITED	0.00 JP3351600006
PORSCHE AUTOMOBIL HOLDING SE	0.00 DE000PAH0038
DELTA AIR LINES INC	0.00 US2473617023
DAI NIPPON PRINTING CO LTD	0.00 JP3493800001
ZALANDO SE NPV	0.00 DE000ZAL1111
SEMCORP INDUSTRIES LIMITED	0.00 SG1R50925390
NIBE INDUSTRIER AB SER B NPV	0.00 SE0015988019
SGD BNP PARIBAS A/C	0.00
SUNTORY BEVERAGE AND FOOD LTD	0.00 JP3336560002
TREND MICRO INCORPORATED	0.00 JP3637300009
INTL CONS AIRLINE ORD	0.00 ES0177542018
ORSTED AS	0.00 DK0060094928
SARTORIUS AG VORZUG	0.00 DE0007165631
NIPPON BUILDING FUND INC	0.00 JP3027670003
KAWASAKI KISEN KAI NPV	0.00 JP3223800008
QANTAS AIRWAYS LIMITED	0.00 AU000000QAN2
BLOCK INC. CDI 1 1 FOREIGN EXEMPT NYSE	0.00 AU0000380420
SWATCH GROUP	0.00 CH0012255151
WILMAR INTERNATIONAL LTD	0.00 SG1T56930848
YAKULT HONSHA	0.00 JP3931600005
TOHO CO LTD JPY	0.00 JP3598600009
TELUS CORP NON-CANADIAN	0.00 CA87971M9969
TOPPAN HOLDINGS INC	0.00 JP3629000005
BANCA MEDIOLANUM SPA	0.00 IT0004776628
KINGFISHER PLC GBP0.1571	0.00 GB0033195214
ILS BNP PARIBAS A/C	0.00
ORSTED A S DKK10 SUBS RTS 02 10 2025	0.00 DK0064307839
SG HOLDINGS CO LTD	0.00 JP3162770006
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00 AU000000SHL7
NISSIN FOOD HOLDINGS CO LTD NPV	0.00 JP3675600005
TELECOM ITALIA SPA	0.00 IT0003497168
SEK BNP PARIBAS A/C	0.00

INVESTMENT AB LATOUR	0.00 SE0010100958
Income Due - TWD	0.00
CITIGROUP CCP CAD BROKER ACCOUNT	0.00
UNITEDHEALTH GRP. 5.375% 15/04/2054	0.00 US91324PFC14
LEG IMMOBILIEN SE	0.00 DE000LEG1110
Income Due - EUR	0.00
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00 SE0015193313
SIG COMBIBLOC GROUP AG	0.00 CH0435377954
SWIRE PACIFIC	0.00 HK0019000162
JD SPORTS FASHION ORD	0.00 GB00BM8Q5M07
CHIBA BANK LTD JPY	0.00 JP3511800009
SEKISUI CHEMICAL CO Y50	0.00 JP3419400001
NEXI SPA ORD	0.00 IT0005366767
EVONIK INDUSTRIES AG	0.00 DE000EVNK013
FUT DEC 25 US 2YR T-NOTE	0.00
NOK BNP PARIBAS A/C	0.00
HULIC CO LTD	0.00 JP3360800001
FUT DEC 25 LIF LONG GILT	0.00
JAPAN POST INSURANCE CO LTD	0.00 JP3233250004
AMERCO COM	0.00 US0235865062
OTSUKA CORPORATION	0.00 JP3188200004
HIKARI TSUSHIN INC	0.00 JP3783420007
KYOWA KIRIN CO LTD	0.00 JP3256000005
Income Due - CNY	0.00
DEMANT A S	0.00 DK0060738599
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00 HK0000093390
HANKYU HANSHIN HOLDINGS NPV	0.00 JP3774200004
CVC CAPITAL PARTNERS PLC	0.00 JE00BRX98089
FUT DEC 25 ME 2Y GVT BOND	0.00
MEXICAN BONOS 7.50% 03/06/2027	0.00 MX0MGO00000D8
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00 SE0000108847
CITIGROUP CCP EUR BROKER ACCOUNT	0.00
BANQUE CANTONALE VAUDOISE	0.00 CH0531751755
CK INFRASTRUCTURE	0.00 BMG2178K1009
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00 SE0017832488
DAVITA INC	0.00 US23918K1088
DOWLAIS GROUP PLC	0.00 GB00BMWRZ071
CCL INDUSTRIES INC	0.00 CA1249003098
FUTURES MARGIN-JPY	0.00
FTSE 100 IDX 2509 FU	0.00 GB00MP62WC98
PHOENIX GP HLDGS ORD	0.00 GB00BGXQNP29
SHIMADZU CORP	0.00 JP3357200009
KRW BNP PARIBAS A/C	0.00
OIS_CCP JPY RCV 0.6% PAY TONAR1D 08-JUL-2028SBSIUS33LCHCUK	0.00
FUTURES MARGIN-HKD	0.00
FOX CORP COM	0.00 US35137L2043
ORACLE CORPORATION JAPAN	0.00 JP3689500001
RPI_CCP USD RCV CPI1D PAY 2.6302% 12-SEP-2030CHASUS33LCHCUK	0.00
MINI TPX IDX 2512 F	0.00
BCE INC	0.00 CA05534B7604
IMUGENE LIMITED OPTION EXPIRING 30 MAR 2026	0.00 AU0000415630
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00 SE0016102115
P3 GRP. SARL 3.75% 02/04/2033	0.00 XS3195025054
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN	0.00
CHASE BANK	
SAGAX AB	0.00 SE0005127818
DANISH KRONE	0.00
VOLKSWAGEN BANK G 3.125% 02/10/2029	0.00
Income Due - SEK	0.00
ARES CAPITAL EUROP	0.00
MXN BNP PARIBAS A/C	0.00
AMERCO INC	0.00 US0235861004
ELM FOR SWISS PRI 3.125% 01/10/2031	0.00

ZOZO INC	0.00 JP3399310006
TOKYU CORP NPV	0.00 JP3574200006
ZAR BNP PARIBAS A/C	0.00
BUREAU VERITAS 3.375% 01/10/203333	0.00
FEE REBATES	0.00
FUTURES MARGIN-SGD	0.00
SWEDISH KRONA	0.00
SINGAPORE DOLLAR	0.00
HANG MINI 2510 FUT	0.00
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00 SG7J60932174
HANG LUNG PROPERTIES LIMITED	0.00 HK0101000591
WESTBOURNE YIELD FUNDPE	0.00
MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT	0.00
TRUSTPEX	
SWISS FRANC	0.00
SOFINA SA NPV SR 021025	0.00 BE0970189925
Income Due - CHF	0.00
CROMWELL PROP. GRP.	0.00 AU000000CMW8
VESTIS CORPORATION	0.00 US29430C1027
TITULOS DE TESORER 6.25% 09/07/203609/07/2036	0.00 COL17CT03748
COP100000 TES	
US. TSY. NOTE/BOND 3.75% 15/4/20262026 USD1000 AM-2026	0.00 US91282CGV72
NEW ISRAELI SHEQEL	0.00
CNY BNP PARIBAS A\C	0.00
HUF BNP PARIBAS A/C	0.00
ITALY BUONI POLIEN 4.65% 01/10/2055	0.00
PLN BNP PARIBAS A/C	0.00
POLISH ZLOTY	0.00
FX OPTIONS	0.00
FRANCE(GOVT OF) 3.5% BDS 25/11/2035 EUR1 144A	0.00 FR0014012I15
TRY BNP PARIBAS A/C	0.00
TAKEON NZD	0.00
MEXICAN PESO	0.00
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000 A1-A	0.00 AU3FN0069027
CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE	0.00
INVESTA EXT FDS MG NT ATF	0.00
PRUDENTIAL PLC ELECTRONIC ELECTION ENTL XX	0.00 GB00BTRC9G00
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00 AU3FN0058145
INDO RUPIAH	0.00
ABIOMED INC NPV	0.00 US003CVR0169
IDR BNP PARIBAS A/C	0.00
CDS_IX_CCP CDX.NA.IG.44 1%	0.00
20300620CHASUS33ICEEUS2I65BYEH4	
CONSTELLATION SOFT COM STK NPV TEMP	0.00 CA21037X1345
BRL BNP PARIBAS A/C	0.00
MSCI SING 2510 FUT	0.00 SGXDB1912995
US. TSY. NOTE/BON 3.625% 30/09/2030/2030 USD AD-2030	0.00
NETHERLANDS (KINGDOM OF) 3.5% BDS 15/01/2056 EUR1	0.00
IDS FINC. 3.25% 01/10/2029	0.00
AFG 1 A1-L FRN 10/07/2057A1-L	0.00 AU3FN0100822
FUT DEC 25 SFE 10Y T-BOND	0.00
FUT DEC 25 SFE 3Y T-BOND	0.00
SOCIETE GENERALE F2F 03/10/20368 0.0% 03/10/2036	0.00
IDS FINC. 4.00% 01/10/2032	0.00
SPI 200 2512 FUT	0.00
ANZ BANK NZ 11AM A/C	0.00
CDS_IX_CCP CDX.NA.HY.39 5%	0.00
20271220CHASUS33ICEEUS2I65BRZH6	
FUT DEC 25 5 YR T NOTE	0.00
FUT DEC 25 SGX MINI JGB	0.00

RPI_CCP USD RCV CPI1D PAY 2.6612% 23-SEP-2030CHASUS33LCHCUK	0.00
FUT 08 DEC 25 EURX EUR-BOBL	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO DEUTSCHE BANK AG	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO DEUTSCHE BANK AG	0.00
Outstanding Settlement Payments - EUR	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE	0.00
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	0.00
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE TORONTO CA	0.00
CDS_IX_CCP ITRAXX ASIA EX JAPAN 1%	0.00
20300620CHASUS33ICEEUS4ABCAMBN5	0.00
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK PLC BARCGB5G	0.00
OTC DER CASH COLL COLLATERAL PAY	0.00
FUT. EUX EURO-BTP DEC25	0.00
FUT DEC 25 OSE 10Y JGB	0.00
FUT 08 DEC 25 EUR FOAT	0.00
CCP CITIGROUP GBP BROKER ACCOUNT	0.00
FUT 08 DEC 25 EURO BUXL BND	-0.01
CITIGROUP CCP USD BROKER ACCOUNT	-0.01
OTC DERIV CASH COLL BOA	-0.01
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	-0.01
Outstanding Settlement Payments - AUD	-0.01
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM	-0.01
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBS	-0.01
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	-0.01
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F	-0.02
Outstanding Settlement Payments - USD	-0.02
WESTPAC NZD COLL	-0.03
BNZ NZD COLL	-0.03
JPM CCP USD BROKER ACCOUNT	-0.03
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WELLS FARGO BANK N.A	-0.03
Outstanding Settlement Payments - NZD	-0.05
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG FRANKFURT	-0.06
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.51
FX POSITIONS	-0.79