

Offer name	Mercer FlexiSaver	Offer number	OFR10281
Fund name	Mercer Conservative fund	Fund number	FND40
Period disclosure applies [dd/mm/yyyy]	30/09/2025		
Asset name	% of fund net assets	Security code	
NEW ZEALAND GOVERNMENT 200429 3.0 GB		3.13 NZGOVDT429C7	
NEW ZEALAND GOVERNMENT 150531 1.50 GB		2.47 NZGOVDT531C0	
NEW ZEALAND GOVERNMENT 150528 0.25 GB		2.43 NZGOVDT528C6	
NEW ZEALAND GOVERNMENT 140433 3.50 GB		2.39 NZGOVDT433C9	
NEW ZEALAND GOVERNMENT 150530 4.50 GB		2.20 NZGOVDT530C2	
NEW ZEALAND GOVERNMENT 150437 2.75 GB		1.92 NZGOVDT437C0	
Liquidity Identifier		1.84	
NEW ZEALAND GOVERNMENT 150541 1.75 GB		1.84 NZGOVDT541C9	
NEW ZEALAND GOVERNMENT 150532 2.00 GB		1.78 NZGOVDT532C8	
NEW ZEALAND GOVERNMENT 150534 4.25 GB		1.35 NZGOVDT534C4	
NEW ZEALAND GOVERNMENT 150536 4.25 GB		1.29 NZGOVDT536C9	
UK. GILT 3.75% 7/3/2027		1.22 GB00BPSNB460	
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND		1.02 NZIIBDT003C0	
NEW ZEALAND GOVERNMENT 150535 4.50 GB		0.91 NZGOVDT535C1	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY		0.91 NZLGFD014C0	
150426 1.50 GB			
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND		0.90 NZIIBDT004C8	
NEW ZEALAND GOVERNMENT 150554 5.00 GB		0.78 NZGOVDT554C2	
NEW ZEALAND GOVERNMENT 150526 0.50 GB		0.74 NZGOVDT526C0	
NEW ZEALAND GOVERNMENT 150427 4.50 GB		0.73 NZGOVDT427C1	
FISHER & PAYKEL HEALTHCARE CORPORATION L		0.72 NZFAPE0001S2	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY		0.68	
161025 TBILL			
WESTPAC NEW ZEALAND LTD 121225 RCD		0.68	
RABOBANK NEW ZEALAND LTD 010526 RCD		0.67	
SINGAPORE GOV. BD 2.875% 01/09/2030		0.64 SG7U32949426	
WESTPAC NEW ZEALAND LTD 240226 1.439 CB		0.63 NZWNZD0226L9	
TOYOTA FINANCE NEW ZEALAND LTD 291025 PNOTE		0.57	
ASB BANK LTD 281125 RCD		0.57	
ASB BANK LTD 081225 RCD		0.57	
UNITED STATES DOLLAR		0.56	
NVIDIA CORP		0.54 US67066G1040	
RABOBANK NEDERLA 160326 FRN		0.54 NZRABDT020C1	
APPLE INC		0.51 US0378331005	
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 190326 RCD		0.49	
INFRATIL LIMITED		0.48 NZIFTE0003S3	
MICROSOFT CORP		0.46 US5949181045	
NZD BNP PARIBAS A/C		0.46	
ANZ BANK NEW ZEALAND WELLINGTON 061025 3.55 TD		0.46	
BANK OF NEW ZEALAND LTD 141025 RCD		0.45	
ASB BANK LTD 141125 RCD		0.45	
ASB BANK LTD 12225 RCD		0.45	
WESTPAC NEW ZEALAND LTD 150126 RCD		0.45	
ASB BANK LTD 310326 RCD		0.45	
WESTPAC NEW ZEALAND LTD 310326 RCD		0.45	
Bank of China		0.44	
AUCKLAND INTERNATIONAL AIRPORT LTD		0.43 NZAIAE0002S6	
UK. GILT 4.375% 31/7/2054		0.42 GB00BPSNBB36	
BANK OF CHINA NEW ZEALAND 071025 PNOTE		0.41	
ANZ BANK NEWZEALAND LTD 141125 RCD		0.41	
WESTPAC NEW ZEALAND LTD 291225 RCD		0.38	
UK. GILT 4.50% 7/6/2028		0.37 GB00BMF9LG83	
Accruals		0.37	
WESTPAC NEW ZEALAND LTD 021025 RCD		0.36	

CHINA CONSTRUCT NZ 281125 4.80 TD	0.35
WELLINGTON REGIONAL COUNCIL 241125 PNOTE	0.34
ASB BANK LTD 151225 RCD	0.34
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.33 NZHNZD0001L7
ASB BANK LTD 200126 4.12 TD	0.33
NEW ZEALAND GOV. B 4.50% 15/05/2035	0.33 NZGOVDT535C1
AMAZON COM INC	0.32 US0231351067
US. TSY. INFL. 0.625% I/L 15/1/2026	0.32 US912828N712
AUCKLAND COUNCIL 171025 PNOTE	0.32
META PLATFORMS INC	0.30 US30303M1027
CONTACT ENERGY LIMITED	0.29 NZCENE0001S6
BANK OF NEW ZEALAND	0.28
Westpac New Zealand	0.27
THE A2 MILK COMPANY LIMITED	0.26 NZATME0002S8
ALPHABET INC CAP STK CL A	0.25 US02079K3059
EBOS GROUP LIMITED	0.25 NZEBOE0001S6
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV	0.25 NZIBDDT016C7
100626 0.75 CB	
MAINFREIGHT LIMITED	0.24 NZMFTE0001S9
KIWIBANK LTD 211125 4.45 TD	0.24
WATERCARE SERVICES LTD 141025 PNOTE	0.23
TOYOTA FINANCE NEW ZEALAND LTD 221025 PNOTE	0.23
HAMILTON CITY COUNCIL 031125 PNOTE	0.23
DUNEDIN CITY TREASURY 191125 PNOTE	0.23
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.23
031225 TBILL	
RABOBANK NEW ZEALAND LTD 200226 RCD	0.22
BUNDESOBLIGATION 2.40% 18/04/2030.01 191	0.22 DE000BU25042
UNITED STATES TREA 0.00% 04/12/20252025 USD100	0.22 US912797QS94
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.22 JP1400171Q50
MERIDIAN ENERGY LT NPV	0.20 NZMELE0002S7
WELLINGTON REGIONAL COUNCIL 101225 PNOTE	0.19
BERKSHIRE HATHAWAY INC - CLASS B	0.19 US0846707026
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE	0.19
CASH	0.18
TOYOTA FINANCE NEW ZEALAND LTD 061125 PNOTE	0.18
WELLINGTON CITY COUNCIL 180226 PNOTE	0.18
US. TSY. NOTE/BON 4.875% 31/10/20288	0.18 US91282CJF95
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE	0.17
US TREASURY N/B 2.75% 15/AUG/2032	0.17 US91282CFF32
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.17 US912828YS30
SUMMERSET GROUP HOLDINGS LTD	0.16 NZSUME0001S0
TOYOTA FINANCE NEW ZEALAND LTD 161025 PNOTE	0.16
TOYOTA FINANCE NEW ZEALAND LTD 051125 PNOTE	0.16
DUNEDIN CITY TREASURY 281125 PNOTE	0.16
CHRISTCHURCH CITY HOLDINGS LIMITED 191225 PNOTE	0.16
NETFLIX INC	0.14 US64110L1061
US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.14 US912810UD80
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.14 US912810SW99
FREIGHTWAYS GROUP LTD	0.14 NZFREE0001S0
REPUBLIC OF POLA FRN IL 25/08/2036	0.14 PL0000117024
GREATER WELLINGTON REGIONAL COUNCIL 211125 PNOTE	0.14
TAUPO DISTRICT COUNCIL 300126 PNOTE	0.14
US. T-BILL. 0.00% 28/10/20252025 USD100	0.13 US912797RE99
US. TSY. INFL. 1.875% I/L 15/07/2034.875% 15/07/2034	0.13 US91282CLE92
INVESTA COMMERCIAL PROPERTY FUNDAFS	0.13
RYMAN HEALTHCARE LTD	0.13 NZRYME0001S4
HCA HEALTHCARE INC	0.13 US40412C1018
MERCURY NZ LIMITED	0.12 NZMRPE0001S2
BROADCOM ORD SHS	0.12 US11135F1012
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.12 DE000BU22023
BUNDESSCHATZANWEIS 2.00% 10/12/2026	0.12 DE000BU22072

CSX CORP COM	0.12 US1264081035
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.12 JP1201631HC6
CHINA CONSTRUCTION BANK NZ LTD 090226 FRN	0.11 NZCCBDT014C9
ITALY BUONI POLIEN 3.85% 15/09/2026	0.11 IT0005556011
WELLINGTON REGIONAL COUNCIL 151225 PNOTE	0.11
WELLINGTON CITY COUNCIL 230126 PNOTE	0.11
DUNEDIN CITY TREASURY 270126 PNOTE	0.11
APPLIED MATERIALS US	0.11 US0382221051
SPARK NEW ZEALAND LIMITED	0.11 NZTELE0001S4
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.11 NZHNZD0008L2
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.11 US7960508882
TESLA INC	0.11 US88160R1014
INDONESIA TSY. BD. 6.50% 15/02/2031	0.11 IDG000015207
FLETCHER BUILDING LTD	0.11 NZFBUE0001S0
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.11 NZAPTE0001S3
SINGAPORE GOV. BD 2.875% 01/07/2029	0.11 SG3263998209
US. TSY. NOTE/BOND 4.25% 28/02/2027	0.11 US91282CMP31
PORT OF TAURANGA LTD	0.10 NZPOTE0003S0
INTEREST RATE SWAPS	0.10
DUNEDIN CITY TREASURY 150326 2.90 CB	0.10 NZDCTDT160C9
QUALCOMM INC	0.10 US7475251036
EURO	0.10
ALPHABET INC CAP CL C	0.10 US02079K1079
USD BNP PARIBAS A/C	0.10
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.10 JP1051661Q33
SHIN-ETSU CHEMICAL NPV	0.10 JP3371200001
LOWE'S COS INC	0.10 US5486611073
US. TSY. NOTE/BOND 4.25% 15/02/20282028 USD100 AK-2028	0.10 US91282CMN82
US. TSY. NOTE/BOND 3.75% 30/06/20272027 USD100 BD-2027	0.10 US91282CNL18
GOODMAN NZ Highbrook Limited Partnership	0.09 DU00GUDMHBNZ
DEXUS Wholesale Property FundAUT	0.09
NEW ZEALAND GOV. 2.50% I/L 20/09/2035	0.09 NZIIBDT004C8
NEW ZEALAND GOVT 200950 3.25 INFATION INDEXED BOND	0.09 NZIIBDT006C3
ASB BANK LTD 040526 1.646 CB	0.09 NZABBDG005C5
NORWAY GOV. BD. 1.375% 19/08/2030	0.09 NO0010875230
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.09 NZHNZD0935L6
DUNEDIN CITY TREASURY 071025 PNOTE	0.09
UNION PACIFIC CORP	0.09 US9078181081
CHARTER HALL RETAIL PARTNERSHIP NO. 6PE	0.09
US. TSY. NOTE/BON 0.625% 15/5/2030	0.08 US912828ZQ64
THE CIGNA GROUP	0.08 US1255231003
NEW ZEALAND GOV. 1.75% 15/5/2041	0.08 NZGOVDT541C9
SOFTBANK GROUP CORP	0.08 JP3436100006
MALAYSIA GOVERNME 3.519% 20/04/2028	0.08 MYBMI2300024
NEWMONT CORP	0.08 US6516391066
AMERICAN EXPRESS USD	0.08 US0258161092
JP MORGAN CHASE & CO	0.08 US46625H1005
PERFORMANCE FOOD GROUP CO	0.08 US71377A1034
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.08 AU0000018442
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.08 US91282CHZ77
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.08 US91282CCB54
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.08 JP1103711P74
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.08 US91282CBJ99
NOVO NORDISK ORD SHS CLASS B	0.07 DK0062498333
4.50% 15/04/2027	0.07 NZGOVDT427C1
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.07
UNITED STATES TRE 3.875% 31/05/20277 USD BC-2027	0.07 US91282CNE74
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.07 AU3TB0000135
APPLOVIN CORP	0.07 US03831W1080

ELEVANCE HEALTH INC	0.07 US0367521038
HEWLETT PACKARD CO	0.07 US40434L1052
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.07 JP1400081F45
KONINKLIJKE AHOLD DELHAIZE NV	0.07 NL0011794037
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.07 JP1300791P79
LVMH MOET HENNESSY VUITTON SE	0.07 FR0000121014
AUCKLAND COUNCIL 071125 PNOTE	0.07
MEXICAN BONOS 8.00% 07/11/2047	0.07 MX0MGO000102
US. TSY. NOTE/BON 4.375% 31/07/2026	0.07 US91282CLB53
US. TSY. INFL. 2.125% I/L 15/02/2041	0.07 US912810QP66
AMERIPRISE FINANCIAL INC	0.07 US03076C1062
ADOBE INC COM	0.07 US00724F1012
US. TSY. NOTE/BOND 3.75% 30/04/20277 USD BA-2027	0.07 US91282CMY48
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.07 US91282CHK09
INTESA SANPAOLO SPA	0.07 IT0000072618
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.06 NZGOVDT429C7
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.06 JP1103431G66
FINECOBANK BANCO FINECO SPA	0.06 IT0000072170
KIWI PROPERTY GROUP LIMITED	0.06 NZKPG0001S9
WELLS FARGO FRN 23/07/2029	0.06 XS3127996778
AUSTRALIA & NEW Z 2.478% 04/06/2029SNR 04/06/2029	0.06 XS3041372668
EUR100000	
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD	0.06
MEXICAN BONOS 7.75% 13/11/2042	0.06 MX0MGO0000R8
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.06 US91282CGP05
LASERTEC CORP NPV	0.06 JP3979200007
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.06
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.06 IT0005534141
MEXICAN BONOS 7.75% 23/11/2034	0.06 MX0MGO0000U2
AIA GROUP LTD	0.06 HK0000069689
US TREASURY N/B 4.25% 30/JUN/2029	0.06 US91282CKX82
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.06 US91282CAU53
MASTERCARD INC - CLASS A	0.06 US57636Q1040
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.06 NZGOVDT551C8
TENCENT HLDGS LIMITED	0.06 KYG875721634
CHORUS LIMITED ORDINARY FULLY PAID	0.06 NZCNUE0001S2
BNP PARIBAS NOMINEES	0.06
NEXTERA ENERGY INC	0.06 US65339F1012
NETHERLANDS GOV. B 2.50% 15/01/2033	0.06 NL0010071189
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.06 MYBMX1100044
GLOBE LIFE INC	0.06 US37959E1029
GOODMAN PROPERTY TRUST	0.06 NZCPTE0001S9
COLOMBIAN TES 6.00% 28/4/2028	0.06 COL17CT02914
SEAGATE TECH HLDGS	0.06 IE00BKVD2N49
CELLNEX TELECOM 0.75% 20/11/2031	0.05 XS2257580857
BOOKING HLDGS INC COM	0.05 US09857L1089
ASML HOLDING NV	0.05 NL0010273215
NORWAY GOV. BD. 1.50% 19/02/2026	0.05 NO0010757925
UK. GILT 1.75% 7/9/2037	0.05 GB00BZB26Y51
UBER TECHNOLOGIES INC	0.05 US90353T1007
HMC WHF NO. 1 PTY LTD - AUDPE	0.05
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.05 US91282CAZ41
ITOCHU CORP JPY	0.05 JP3143600009
NETHERLANDS GOV. B 0.25% 15/07/2029	0.05 NL0013332430
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M	0.05 MX0MGO0000B2
BONOS	
ELI LILLY 4.25% 15/03/2031	0.05 US532457DC94
STONEPEAK ZENO HOLDINGS (CYM) LP - EUR	0.05
US TREASURY N/B 4.12% 15/NOV/2032	0.05 US91282CFV81
UK. GILT 4.50% 7/3/2035	0.05 GB00BT7J0027
INFRALEMON SCA	0.05

HDFC BANK LTD	0.05 US40415F1012
PTC INC	0.05 US69370C1009
MCP REAL ESTATE DE BT FUND (AUD)	0.05
KROGER CO COM	0.05 US5010441013
CITIBANK NA 5.803% 29/9/2028	0.05 US17325FBB31
KINROSS GOLD CORP	0.05 CA4969024047
VOLKSWAGEN INTL. FIN.049	0.05 XS2342732646
ARKEA PUBLIC SECT 3.111% 28/02/2029UR100000 REGS	0.05 FR001400O9E0
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.05 AU0000274706
NASDAQ INC	0.05 US6311031081
LAM RESEARCH CORP COM USD 0.001 P S	0.05 US5128073062
RECKITT BENCKISER GROUP PLC	0.05 GB00B24CGK77
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.05 NZGOVDT528C6
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.05 BE0000304130
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.05 NZGOVDT530C2
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.05 NO0010930522
ENBRIDGE INC	0.05 CA29250N1050
JPM. CHASE F2F 4/2/2032	0.05 US46647PBX33
VESTEDA FIN. 4.00% 07/05/2032	0.05 XS2815987834
SONY CORP	0.05 JP3435000009
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.05 DE0001102507
CLOUDFLARE INC	0.05 US18915M1071
ORACLE CORP	0.05 US68389X1054
GS. GRP. F2F 24/10/2029	0.05 US38141GA468
NATWEST MKTS. 5.41% 17/05/2029	0.05 USG6382G7P18
BUNDESOBLIGATION 2.10% 12/04/2029.01 .189	0.05 DE000BU25026
AKER BP 4.00% 29/5/2032	0.05 XS2830454554
SPOTIFY TECHNOLOGY COM	0.05 LU1778762911
NATIONAL GRID	0.05 GB00BDR05C01
STANDARD CHARTERED	0.05 GB0004082847
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.05
BANCO BICAYA ARGENTARIA SA	0.05 ES0113211835
NORWAY GOV. BD. 2.00% 26/04/2028	0.04 NO0010821598
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.04 JP1201111968
CLEAN HARBORS INC	0.04 US1844961078
NETFLIX 3.625% 15/6/2030GS	0.04 XS2072829794
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE	0.04
INCOMEFUND	
AERCAP HOLDINGS NV	0.04 NL0000687663
UNITED PARCEL SERVICE - B	0.04 US9113121068
BANK OF NOVA SCOTIA/ F2F 14/2/20314/02/2031	0.04 US06418GAQ01
CIE DE FINANCIEMEN 2.375% 15/3/2030	0.04 FR001400CM22
UNITED STATES TRE 3.625% 30/09/2031/2031 USD Q-2031	0.04 US91282CLM19
SOUTHWESTERN PUBLI 5.30% 15/05/203505/2035	0.04 US845743BY82
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.04 US9128286T26
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.04
SEA LTD	0.04 US81141R1005
BHP BILLITON FIN. 3.18% 04/09/2031	0.04 XS3167486789
CROWN CASTLE INTL CORP	0.04 US22822V1017
US. TSY. NOTE/BON 4.375% 30/11/2028	0.04 US91282CJN20
WASTE CONNECTIONS COM NPV	0.04 CA94106B1013
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.04 FR001400OHF4
KREDITANSTALT FUER 2.75% 01/10/2027	0.04 DE000A383B10
ARTHUR J GALLAGHER CO	0.04 US3635761097
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.04 JP1400161P53
SEMPRA ORD	0.04 US8168511090
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.04 CH0012032048
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.04 US912810PT97
UK. GILT 3.75% 29/01/2038	0.04 GB00BQC4R999
HISCOX LTD F2F 11/06/2036	0.04 XS3085134594
UK. GILT 4.25% 31/07/2034	0.04 GB00BQC82C90
CONSTELLATION SOFTWARE COM	0.04 CA21037X1006

AMERICAN ELECTRIC POWER COMPANY INC	0.04 US0255371017
RESMED INC	0.04 AU000000RMD6
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.04
JPMORGAN CHASE	
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-	0.04 US91282CLJ89
2031	
INTACT FINANCIAL CORPORATION	0.04 CA45823T1066
SCALES CORP LTD	0.04 NZSCLE0002S8
MITSUBISHI UFJ FINL. F2V 17/4/2035.426% 17/04/2035	0.04 US606822DF83
CREDIT SUISSE GRP. F2F 1/3/2029	0.04 CH1214797172
ATMOS ENERGY CORP	0.04 US0495601058
CSL LIMITED	0.04 AU000000CSL8
TRANSUNION	0.04 US89400J1079
SHOPIFY INC COM NPV CL A	0.04 CA82509L1076
HOME DEPOT INC	0.04 US4370761029
UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-	0.04 US91282CKW00
2031	
EDP SERVICIOS FIN 3.125% 03/12/2031	0.04 XS3171675393
ROBLOX CORPORATION COM CL A ORD SHS	0.04 US7710491033
ENGIE	0.04 FR0010208488
TEVA PHARM. FIN. 4.125% 01/06/2031031	0.04 XS3081797964
INTERMEDIATE CAPITAL GROUP PLC	0.04 GB00BYT1DJ19
MERCADOLIBRE INC	0.04 US58733R1023
SOCIETE GENERALE SA	0.04 FR0000130809
ROCHE HLDGS. 5.489% 13/11/2030	0.04 US771196CG59
BANK OF AMERICA F2F 25/10/2035	0.04 US06051GMD87
US. T-BILL. 0.00% 28/11/20252025 USD100	0.04 US912797NL78
EXELON CORPORATION	0.04 US30161N1019
FRESENIUS 3.50% 15/03/2034	0.04 XS3178858224
LILLY (ELI) & CO USD	0.04 US5324571083
THE WALT DISNEY CO	0.04 US2546871060
WHITBREAD GRP. 5.50% 31/05/2032	0.04 XS2992313721
FRESENIUS MEDICAL 2.375% 16/2/2031	0.04 US35805BAB45
BANK OF AMERICA F2F 15/09/2034/09/2034 USD1000 N	0.04 US06051GLU12
BANK OF NOVA SCOTIA/ F2F 14/2/2029	0.04 US06418GAP28
NEW ZEALAND GOV. 2.50% I/L 20/09/2040	0.04 NZIIBDT005C5
XERO LIMITED ORDINARY FULLY PAID	0.04 NZXROE0001S2
US. TSY. NOTE/BON 4.125% 31/07/20312031	0.04 US91282CLD10
BANK OF AMERICA CORPORATION	0.04 US0605051046
DBS BANK LONDON 2.4288% 03/01/2029	0.03 XS3105239928
BANK OF AMERICA F2F 20/12/2028	0.03 US06051GHD43
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.03 JP1103471H66
BOSTON SCIENTIFIC CORP COM USD	0.03 US1011371077
VISA INC - A	0.03 US92826C8394
INTUITIVE SURGICAL INC	0.03 US46120E6023
BP CAP. MKTS. BP CAP. MKTS. F2V PERP	0.03 XS2193661324
SCHWAB (CHARLES) CORP	0.03 US8085131055
MS. F2F 28/4/2032	0.03 US6174468X01
INDONESIA TSY. BD. 7.50% 15/06/2035	0.03 IDG000013509
MOLINA HEALTHCARE INC	0.03 US60855R1005
VAUBAN IP ENERGY SOLUTIONS	0.03
ESSENTIAL UTILS	0.03 US29670G1022
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.03 CA135087Q236
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.03 MX0MGO0001E4
PALANTIR TECHNOLOGIES INC	0.03 US69608A1088
MEXICAN BONOS 8.50% 18/11/2038	0.03 MX0MGO0000J5
EP INFRASTRUCTURE 1.816% 02/03/2031	0.03 XS2304675791
LINDE PLC	0.03 IE00059YS762
KKR QUARTZ CO-INVEST GP LLCPE	0.03
KKR DIVERSIFIED CORE INFRA B SR	0.03
ELIS SERVICES SA	0.03 FR0012435121
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-	0.03 US91282CLF67
2034	

US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.03 US91282CGQ87
ROYAL BANK OF CANADA F2F 24/1/2029	0.03 US78017DAA63
METROPOLITAN LIFE 3.75% 7/12/2031	0.03 XS2731506841
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.03 MX0MGO0000H9
BUNDESREPUBLIK DEU 2.50% 15/02/2035.01	0.03 DE000BU2Z049
CITIGROUP F2F 25/01/2033	0.03 US17327CAQ69
GIP AQUARIUS FUND SECONDARY	0.03
DEUTSCHE BANK F2F 16/06/2029	0.03 DE000A4DFH60
VOLKSWAGEN BANK 3.50% 19/06/2031	0.03 XS3099830419
GS. GRP. F2F 25/4/2035	0.03 US38141GA955
CMS ENERGY CORP	0.03 US1258961002
MTU AERO ENGINES AG	0.03 DE000A0D9PT0
CARNIVAL 5.75% 15/1/2030	0.03 XS2809222420
SINGAPORE TELECOMM NPV B L 100	0.03 SG1T75931496
RAIFFEISEN BANK INTL 7.37% 20/DEC/2032	0.03 XS2534786590
COUPANG INC COM CL A SHS ORD	0.03 US22266T1097
US. TSY. NOTE/BOND 4.25% 15/05/20352035 USD1000 C-2035	0.03 US91282CNC19
ICON PLC	0.03 IE0005711209
US. TSY. NOTE/BON 3.875% 31/12/2027	0.03 US91282CGC91
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.03 US91282CCS89
BROADCOM INC 4.35% 15/02/2030	0.03 US11135FCB58
BANK OF NOVA SCOTI 4.85% 1/2/2030	0.03 US06417XAP69
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.03
US. TSY. NOTE/BON 4.625% 15/02/2035/2035 USD100 B-2035	0.03 US91282CMM00
BARCLAYS F2V 26/03/2037	0.03 XS3034598394
UNITEDHEALTH GROUP INC COM STK	0.03 US91324P1021
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.03 DE0001102580
AUSTRALIA GOVERNME 4.25% 21/03/2036	0.03 AU0000381832
CELLNEX TELECOM SA	0.03 ES0105066007
MS. F2F 2/3/2029	0.03 XS2595028536
COSTCO WHOLESALE CORP	0.03 US22160K1051
CA AUTO BANK SPA/I 2.75% 07/07/20287/07/28 EUR100000	0.03 XS3108521124
REGS	
US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.03 US91282CKQ32
HMC AUSTRALN RETAIL PARTNERSHP - AUD	0.03
REPUBLIC OF POLAND 5.00% 25/10/2034034	0.03 PL0000116851
UK. GILT 0.875% 22/10/2029	0.03 GB00BJMHB534
LIFE360 INC	0.03 AU0000045098
NEW ZEALAND GOV. B 4.25% 15/05/2034	0.03 NZGOVDT534C4
BROWN & BROWN 5.55% 23/06/2035	0.03 US115236AM30
GS. GRP. F2F 23/04/2029	0.03 US38141GWV21
US. TSY. NOTE/BOND 4.25% 15/11/20344 USD F-2034	0.03 US91282CLW90
VISA INC 3.125% 15/5/2033	0.03 XS3063724598
MIZUHO FINL. GRP. F2F 16/07/2030USD	0.03 US60687YAX76
NZ EXCHANGE LTD	0.03 NZNZXE0001S7
CISCO SYSTEMS INC	0.03 US17275R1023
TE CONNECTIVITY COM USD0.01	0.03 IE000IVNQZ81
NETHERLANDS GOV. B 0.00% 15/07/2030	0.03 NL0014555419
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.03 US912810SL35
AMCOR PLC CDI	0.03 AU000000AMC4
US. TSY. NOTE/BON 3.625% 31/08/2027/2027 USD100 BG-2027	0.03 US91282CNV99
ELECTROCOMPONENTS PLC	0.03 GB0003096442
MEXICAN BONOS 7.75% 29/05/2031	0.03 MX0MGO0000P2
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.03 US91282CHT18
SILGAN HOLDINGS INC	0.03 US8270481091
SSE SSE F2V PERP	0.03 XS3095384809
UNION PACIFIC 5.10% 20/02/2035	0.03 US907818GG79
DOMINION ENERGY INC	0.03 US25746U1097

CHUBB INA HLDGS. 5.00% 15/03/2034	0.03 US171239AK24
EVERSOURCE ENERGY COM	0.03 US30040W1080
JPM. CHASE F2F 22/7/2030	0.03 US46647PE112
CANADIAN NATL RAILWAY CO	0.03 CA1363751027
HOULIHAN LOKEY INC	0.03 US4415931009
PINDUODUO INC	0.03 US7223041028
CRELAN HOME LOAN S 2.50% 09/07/2030	0.03 FR0014011243
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.03
COOPERATIEVE RABOBANK UA 5.71% 21/JAN/2033	0.03 US74977RDU59
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.03 DE0001135432
BANK OF AMERICA F2F 23/07/2030	0.03 US06051GHV41
SWEDBANK 2.875% 30/4/2029	0.03 XS2930571174
AA BD. 5.50% 31/07/2027	0.03 XS2106054443
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.03 US91282CDJ71
TENNET HOLDING BV 0.125% 09/12/20270000 20	0.03 XS2348325221
CHALLENGER LIMITED	0.03 AU000000CGF5
WABTEC STP 15/09/2028	0.03 US960386AM29
BROADCOM 3.137% 15/11/2035	0.03 US11135FBP53
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.03 JP1400141M51
PFIZER INV. ENTS. 5.34% 19/05/2063	0.03 US716973AH54
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.03
WEIR GRP. 5.35% 06/05/2030	0.03 US94877DAA28
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.03
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.03
KBC GRP. F2V 16/10/2030	0.03 US48241FAD69
POSTS ITALIANE SPA	0.03 IT0003796171
BHP GROUP LIMITED ORDINARY FULLY PAID	0.03 AU000000BHP4
JOHNSON & JOHNSON COM	0.03 US4781601046
KKR TAURUS CO-INVEST LPPE	0.03
SALESFORCE INC	0.03 US79466L3024
SANTANDER UK GROUP HLDGS 6.83% 21/NOV/2026	0.03 US80281LAS43
COCA-COLA 5.20% 14/01/2055	0.03 US191216DZ03
NAPIER PORT HOLDINGS LTD	0.03 NZNPHE0005S2
UNITED KINGDOM GIL 1.25% 31/7/2051	0.03 GB00BLH38158
BNP PARIBAS F2V 31/03/2032EGS	0.03 FR0014009HA0
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.03 US91282CBL46
ADYEN NV	0.03 NL0012969182
NU HOLDINGS LTD	0.03 KYG6683N1034
AUTOZONE INC	0.03 US0533321024
BANK OF AMERICA CORP F2F 22/7/2027	0.03 US06051GJS93
IIF AUSTRALIA 1 TRUSTPE	0.03
VENTURE GLOBAL CALCASIEU 6.25% 15/JAN/2030	0.03 US92328MAE30
HILTON WORLDWIDE H COM	0.03 US43300A2033
KBC GRP. F2V 23/9/2031	0.03 US48241FAE43
HYUNDAI CAP. AMERI 4.90% 23/06/2028/06/2028	0.03 US44891CDV28
DEUTSCHE BANK DEUTSCHE BANK F2V PERP	0.03 DE000A383JS3
PG AND E CORP	0.03 US69331C1080
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.03 US91282CBS98
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.03 JP1201031877
BANCO SANTANDER 5.439% 15/07/2031	0.03 US05964HBG92
LLOYDS BANKING GROUP F2V 2/6/2033	0.03 XS2591847970
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.03 MYBMS1900047
JAPAN GOVERNMENT T 2.40% 20/03/2055	0.03 JP1300861R49
US TREASURY N/B 3.37% 15/MAY/2033	0.03 US91282CHC82
KOOKMIN BANK 2.625% 29/09/2029	0.03 XS3168711193
CISCO SYS. 4.95% 24/02/2032	0.03 US17275RBY71
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.03 US91282CAV37
US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026	0.03 US91282CLH24
RLGH FINANCE BERMU 8.25% 17/07/2031	0.03 XS2845154124
EVERSOURCE ENERGY 5.50% 01/01/2034	0.03 US30040WAX65

EDP RENOVAVEIS SA	0.03 ES0127797019
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.03 US91282CDY49
JPM. CHASE F2F 22/04/2030	0.03 US46647PEG72
PUBLIC SERV. ENT. 6.125% 15/10/203315/10/2033 USD1000	0.03 US744573AX43
STANDARD CHARTERED F2F 10/05/2031R1000 262 REGS	0.03 XS2618731256
EQUINIX EUR. 2 FIN 3.65% 03/09/2033	0.02 XS2892321501
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.02 US91282CCH25
ABBVIE INC COM	0.02 US00287Y1091
P3 GRP. SARL 4.00% 19/04/2032	0.02 XS2901491261
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.02 DE0001135481
INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100	0.02 IDG000023607
GOODMAN NZ Highbrook Limited Partnership - NZD	0.02
BPCE SFH 3.375%13/3/2029	0.02 FR001400KLW9
GROUPE DES ASSURAN 3.75% 30/04/2029	0.02 FR001400PT38
GS. GRP. F2F 24/02/2028	0.02 US38141GZK39
CEZ 4.125% 5/9/2031	0.02 XS2894908768
SKYCITY ENTERTAINMENT GROUP LIMITED	0.02 NZSKCE0001S2
SOUTH WEST WATER FIN PLC 5.25% 15/SEP/2031	0.02 XS3172180013
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.02 US91282CJJ18
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.02
CANADIAN GOV. BD. 3.25% 1/9/2028	0.02 CA135087Q491
US TREASURY N/B 2.87% 15/MAY/2032	0.02 US91282CEP23
AFLAC INC	0.02 US0010551028
DEUTSCHE BANK AG 4.0% 24/JUN/2032	0.02 DE000DL19WN3
CORE INFRASTRUCTURE FUND IV SCA	0.02
KIMCO REALTY OP LL 4.85% 01/03/2035	0.02 US49447BAB99
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.02 CA135087XG49
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026 USD	0.02 US37190AAA79
SIX FIN. LUXEMBOUR 3.25% 30/05/2030	0.02 XS3079613850
TARGET 4.50% 15/09/2034	0.02 US87612EBS46
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.02 NZGOVDT433C9
CADILLAC FAIRVIEW PRP TR 2.5% 15/OCT/2031	0.02 US68327LAD82
ABN AMRO BANK 2.375% 07/04/2028EUR100000	0.02 XS3045515262
US. TSY. NOTE/BON 0.625% 15/8/2030	0.02
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFERRED	0.02 AU000000TLX2
ORANGE 3.75% 04/09/2037	0.02
EXELON 5.60% 15/03/2053	0.02 US30161NBL47
CANADIAN GOVERNMENT 2.75% 01/05/20275	0.02 CA135087S885
US. TSY. NOTE/BOND 4.75% 15/05/20552055 USD1000 BONDS 05/55	0.02 US912810UK24
KLA TENCOR CORPORATION COM	0.02 US4824801009
KINROSS GOLD CORP 4.5% 15/07/2027	0.02 US496902AQ09
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.02 US91282CJZ59
CHENIERE ENERGY INC	0.02 US16411R2085
NORDEA BANK ABP F2V 25/2/2029	0.02 XS3009452528
SACYR SA	0.02 ES0182870214
GFL ENVIRON. 6.75% 15/01/2031	0.02 US36168QAQ73
SUEZ SACA 5.00% 3/11/2032000 REGS	0.02 FR001400DQ92
IBERDROLA INTL. IBERDROLA INTL. F2V PERP	0.02 XS2295335413
AXA	0.02 FR0000120628
CHARTER COMMS. OP 6.384% 10/23/2035	0.02 US161175AZ73
BELFIUS BANK 3.375% 28/05/2030030	0.02 BE6365319829
NESTLE HOLDINGS IN 5.00% 12/9/2028REGS	0.02 USU74078CW13
SOLVAY FIN. AMERIC 5.85% 04/06/2034	0.02 US834423AF20
Income Due - NZD	0.02
REPUBLIC OF POLAND 6.00% 25/10/2033033	0.02 PL0000115291
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.02 US91282CDL28
DWR CYMRU FINANCING UK 6.25% 08 6.25% 08/SEP/2037	0.02 XS3172211347

CEZ 4.25% 11/6/2032	0.02 XS2838370414
CREDIT AGRICOLE F2V 28/08/2033	0.02 FR001400KDS4
AUSTRALIAN GOVERN 4.25% 21/04/2026	0.02 AU000XCLWAI8
US. TSY. NOTE/BON 3.875% 31/07/2030	0.02 US91282CNN73
US. TSY. NOTE/BOND 3.75% 15/04/20282028 USD100 AM-2028	0.02 US91282CMW81
NATWEST GROUP PLC 5.11% 23/MAY/2031	0.02 US639057AV00
GS. GRP. F2F 22/04/2032	0.02 US38141GYB49
UNITED UTILITIES GROUP PLC	0.02 GB00B39J2M42
UK. GILT 1.50% 31/7/2053	0.02 GB00BM8Z2V59
BRIXMOR OPERATING 4.05% 1/7/2030	0.02 US11120VAJ26
PROCTER & GAMBLE COMPANY	0.02 US7427181091
MSTB03- WEST PAC	0.02
SANTANDER UK GRP. HL F2F 10/1/2029	0.02 US80281LAT26
NYKREDIT REALKRED 4.625% 19/01/202929 EUR100000 4	0.02 DK0030512421
ENBRIDGE F2V 27/06/2054	0.02 US29250NCF06
AEROPORTS DE PARIS (ADP)	0.02 FR0010340141
US TREASURY N/B 3.5% 15/FEB/2033	0.02 US91282CGM73
BRITISH STERLING POUND	0.02
LINDE PLC 3.625% 12/6/2034	0.02 XS2634594076
NEDERLANDSE GASUNI 3.50% 23/4/2035	0.02 XS3053369982
RYANAIR HOLDINGS SPON ADS EACH REP 2 ORD SHS	0.02 US7835132033
AVIVA ORD	0.02 GB00BPQY8M80
BNP PARIBAS 3.97% 06/MAY/2036	0.02 FR001400ZE90
REDDIT INC CL A	0.02 US75734B1008
MEXICAN BONOS 7.50% 3/6/2027MXN M BONOS	0.02 MX0MGO0000D8
FORD MOTOR CREDIT 5.78% 30/4/2030	0.02 XS2892967782
DASSAULT AVIATION EURO.80 (POST SUBDIVISION)	0.02 FR0014004L86
LAS VEGAS SANDS CORP	0.02 US5178341070
BANK OF AMERICA F2F 21/07/2032	0.02 US06051GKA66
CANADIAN IMPERIAL BA FRN 16/07/2031	0.02 XS3118936452
WEA FINANCE LLC 2.87% 15/01/2027	0.02 US92928QAH11
UNITED STATES TREA 4.25% 30/11/20262026 USD1000 BL-2026	0.02 US91282CLY56
GE AEROSPACE	0.02 US3696043013
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.02 US37045XDW39
ENI 5.75% 19/05/2035	0.02 US26874RAQ11
GENTRACK GROUP LIMITED ORDINARY SHARES	0.02 NZGTKE0002S9
CITIGROUP F2F 13/02/2030	0.02 US172967PF20
CHARTER COMMS. OPE 5.85% 1/12/2035	0.02 US161175CS13
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.02 US91282CLC37
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.02 US912810TZ12
TENNET HOLDING BV 0.125% 30/11/20320000 18	0.02 XS2262065159
SEMPRA F2V 01/10/2054	0.02 US816851BT54
HSBC HOLDINGS PLC F2F 17/08/2029	0.02 US404280CV97
HEALTHPEAK PROPERT 5.25% 15/12/2032	0.02 US42250PAE34
AEP TEXAS 5.40% 01/06/2033	0.02 US00108WAR16
DEUTSCHE BAHN FIN 1.875% 24/05/2030	0.02
CARNIVAL CORP 5.87% 15/JUN/2031	0.02 US143658BZ43
NATIONWIDE BUILDI 4.351% 30/09/20304.61% 30/09/2030	0.02 US63861VAP22
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.02
INTESA SANPAOLO 7.20% 28/11/2033	0.02 US46115HCD70
HYUNDAI CAP. AMER 5.275% 24/6/2027	0.02 US44891CDB63
GEN. MILLS 3.60% 17/4/2032	0.02 XS3046429711
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.02 AU0000097495
ORACLE 5.50% 03/08/2035	0.02 US68389XDA00
AT & T INC	0.02 US00206R1023
SERKO LTD	0.02 NZSKOE0001S7
MCDONALD S 3.50% 21/5/2032	0.02 XS3072348405
YAMANA GOLD INC 2.63% GTD SNR NTS 15/08/2031 USD1000	0.02 US98462YAF79
BARCLAYS F2V 14/11/2032	0.02 XS2552367687

FMC 5.65% 18/05/2033	0.02 US302491AX31
COMMERZBANK F2V 06/12/20320 REGS	0.02 DE000CZ45W81
MS. F2F 25/01/2034	0.02 XS2548081053
THERMO FISHER SCIENTIFIC INC	0.02 US8835561023
NOMURA HLDGS. 2.172% 14/07/20281000	0.02 US65535HAY53
CARLSBERG BREWERIE 5.50% 28/2/2039	0.02 XS3002421389
HSBC HLDGS. F2F 13/05/2030	0.02 XS3069291196
LIBERTY MUTUAL GR 3.875% 26/09/2035	0.02 XS3185662163
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.02 US912828ZS21
AUSTRALIAN CAP. TE 4.75% 23/10/2030	0.02 AU3SG0003106
VERIZON COMMS. 3.75% 06/08/2037	0.02 XS3144675744
MCKESSON CORP	0.02 US58155Q1031
DUKE ENERGY 3.75% 01/04/20310	0.02 XS2800020112
SERVICE CORPORATION INTERNATIONAL	0.02 US8175651046
RENTOKIL TERMINIX 5.625% 28/04/2035	0.02 US760130AB09
DIGITAL INTREPID 1.375% 18/07/2032	0.02 XS2428716000
AUSTRALIA & NEW ZEAL F2V 03/02/2033/02/2033	0.02 XS2577127967
EUR100000	
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.02
FAIRFAX FINANCIAL 6.00% 7/12/2033	0.02 US303901BN18
SONOCO PRODS. 5.00% 01/09/2034	0.02 US835495AS17
TASMANIAN PUBLIC F 5.25% 23/01/2036	0.02 AU3SG0003130
VAR ENERGI 6.50% 22/05/2035	0.02 US92212WAG50
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.02 NZGOVDT531C0
MERCK & CO INC NEW COM	0.02 US58933Y1055
FMG RES. AUGUST 20 4.50% 15/09/2027	0.02 USQ3919KAM38
VOLKSWAGEN FINL. S 6.50% 18/09/2027	0.02 XS2687917018
OCCIDENTAL PETROLE 6.45% 15-09-36	0.02 US674599DF90
MINITUBISHI UFJ FINL. F2V 24/04/203624/04/2036 USD	0.02 US606822DL51
NATWEST GROUP PLC ORD	0.02 GB00BM8PJY71
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
AMERICAN NATL. GRP. FRN 01/12/2055	0.02 US025676AR82
PRUDENTIAL PLC	0.02 GB0007099541
WELLS FARGO F2F 23/10/20340800 .000001% 31/10/2034	0.02 US95000U3H45
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP	0.02
PARIBAS	
DEUTSCHE BAHN FIN 1.375% 03/03/2034034	0.02 XS2451376219
OLD DOMINION FREIGHT LINE INC	0.02 US6795801009
ING GROEP F2V 20/05/2036	0.02 XS3074495444
ELIA GRP. SA/NV 3.875% 11/6/2031	0.02 BE6352705782
EXXON MOBIL CORPORATION	0.02 US30231G1022
TREASURY BILL 0.0% 06/NOV/2025	0.02 US912797QP55
CO OPERATIVE BANK HL F2V 19/09/2028	0.02 XS2884724837
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.02 US9128283F58
SELP FIN. SARL 3.75% 10/8/2027	0.02 XS2511906310
BRITISH TELECOMMUNICATIO 3.75% 03/JAN/2035	0.02 XS3084359036
INTUIT INC	0.02 US4612021034
VAR ENERGI 3.875% 12/3/2031	0.02 XS3019303133
US. TSY. NOTE/BON 2.625% 15/02/2029	0.02 US9128286B18
NEW YORK LIFE GBL. 4.60% 5/12/2029	0.02 US64952WFK45
US. TSY. NOTE/BOND 4.00% 31/05/20300 USD Z-2030	0.02 US91282CNG23
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.02
ONEOK INC	0.02 US6826801036
SAMSARA INC	0.02 US79589L1061
TREASURY CORP OF V 4.75% 15/9/2036	0.02 AU3SG0002710
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.02 AU000XCLWAS7
AEGON LTD AMER REGD CERT1 SH EUR0.12	0.02 US0076CA1045
DANSKE BANK A/S F2V 12/09/20314.42% 12/09/2031	0.02
DANSKE BANK F2V 13/4/2027	0.02 XS2586741543
RENAULT SA 3.87% 30/SEP/2030	0.02 FR0014010DR1
QUEENSLAND TSY. 4.50% 22/8/2035	0.02 AU3CB0296580
UNICREDIT F2V 15/01/203200000	0.02 XS2101558307

AT&T INC 3.65% 15/09/2059	0.02 US00206RLV23
CARS ALLIANCE AUTO LEASES 1FRV A FRN 21/10/2038	0.02 FR001400KBX8
AMPHENOL ORD SHS CLASS A	0.02 US0320951017
ING BELGIUM 2.75% 25/8/2032	0.02 BE0390245141
ABN AMRO BANK F2V 03/12/20355	0.02 US00084DBF69
HEIMSTADEN BOSTAD TSY. 1.625% 13/10/2031	0.02 XS2397252011
UK. GILT 4.50% 7/9/2034	0.02 GB00B52WS153
BANCO BILBAO VIZCAYA F2V 15/7/2031	0.02 XS2206805769
LLOYDS BANKING GROUP F2V 16/10/2031	0.02 XS3073633722
EUROBANK ERGASIAS SE F2F 30/04/2035	0.02 XS2987792269
US TREASURY N/B 1.25% 30/04/2028	0.02 US91282CBZ32
HIGHWOODS REALTY 3.05% 15/02/2030/2030 USD2000	0.02 US431282AS12
NXP BV/NXP FDG/NXP 3.15% 01/05/2027	0.02 US62954HAX61
US. TSY. NOTE/BON 3.125% 15/11/2028	0.02 US9128285M81
T MOBILE US INC COM	0.02 US8725901040
JYSKE BANK F2F 5/5/2029	0.02 XS2931945211
RAIFFEISEN BANK INTL 3.5% 27/AUG/2031	0.02
DNB BANK F2F 05/11/2030	0.02 US23341CAE30
SPIRE INC COM USD1	0.02 US84857L1017
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.02
US. TSY. NOTE/BON 1.375% 31/10/2028	0.02 US91282CDF59
BANQUE FEDERATIVE 1.00% 16/7/2026	0.02 FR0014005DW1
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.02 US91282CCY57
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.02 US91282CCV19
NATIONAL GRID PLC 3.24% 30/MAR/2034	0.02 XS2486461523
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029	0.02 US91282CKD29
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.02 JP1103531K10
US TREASURY N/B 4.12% 30/NOV/2029	0.02 US91282CMA61
SAP AG	0.02 DE0007164600
US. TSY. NOTE/BON 4.125% 31/10/2031/2031 USD1000 R-2031	0.02 US91282CLU35
HESS 5.60% 15/02/2041	0.02 US42809HAD98
ROCHE HLDGS. 4.909% 8/3/2031	0.02 USU75000CK09
US. TSY. NOTE/BOND 4.00% 15/11/2027	0.02 US91282CLX73
KOREA HOUSING FIN 4.082% 25/9/2027	0.02 XS2678945317
HERMES INTERNATIONAL	0.02 FR0000052292
US. TSY. NOTE/BON 3.875% 30/06/2030/2030 USD AA-2030	0.02 US91282CNK35
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.02 JP1051501N14
MARSH & MCLENNAN C 4.85% 15/11/2031	0.02 US571748CB69
DATADOG INC	0.02 US23804L1035
KOREA HOUSING FIN 4.082% 25/09/2027	0.02 XS2678945317
CARS ALLIANCE AUTO LOANS GE G1V A FRN 18/3/2035	0.02 FR001400FYK7
SVENSKA HANDELSBA 5.125% 28/05/20275.125% 28/05/2027	0.02 US86959NAQ25
MEITUAN	0.02 KYG596691041
BPCE HOME LOANS FCT 2023 1 A FRN 31/10/2057	0.02 FR001400K3K4
US. TSY. NOTE/BON 3.625% 15/08/20282028 USD AR-2028	0.02 US91282CNU17
DUE	
US. TSY. NOTE/BON 1.625% 15/08/2029	0.02 US912828YB05
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.02 MYBMX0700034
US. TSY. NOTE/BON 1.625% 15/2/2026	0.02 US912828P469
INDONESIA TSY. BD 8.375% 15/09/2026	0.02 IDG000009507
BANCO SANTANDER CENTRAL HISP	0.02 ES0113900J37
GOLDMAN SACHS CCP USD BROKER ACCOUNT	0.02
TJX COS INC	0.02 US8725401090
VICI PROPS. 4.95% 15/02/2030	0.02 US925650AC72
US. TSY. NOTE/BON 4.625% 15/02/2055/2055 USD100 BONDS 02/55	0.02 US912810UG12
DIAMONDBACK ENERGY 5.75% 18/04/2054	0.02 US25278XBA63
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.02 US91282CBW01
KOREA HOUSING FIN 0.258% 27/10/20280/2028 EUR100000	0.02 XS2388377827

US. TSY. NOTE/BOND 2.25% 15/2/2027	0.02 US912828V988
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.02 US912828Z948
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.02 US91282CCF68
CANADIAN NATURAL R 5.40% 15/12/2034	0.02 US136385BC44
KINDER MOR INC DEL COM	0.02 US49456B1017
HYUNDAI CAP. AMER 4.875% 01/11/20272 4.875% 01/11/2027	0.02 US44891ADK07
US. TSY. NOTE/BON 4.375% 31/01/2032/2032 USD100 G-2032	0.02 US91282CMK44
DELPHINUS 2023-I BV I A FRN 22/3/2102	0.02 XS2617254102
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.02 US9128282R06
UK. GILT 4.50% 07/12/2042	0.02 GB00B1VWPJ53
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.02 US91282CDK45
VOLKSWAGEN BANK 4.625% 3/5/2031	0.02 XS2617457127
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026	0.02 US91282CDQ15
GE VERNOVA ORS SHS	0.02 US36828A1016
LINEAGE OP 5.25% 15/07/20300	0.02 US53567YAA73
COLOMBIAN TES 7.50% 26/08/2026	0.02 COL17CT02625
CREDIT AGRICOLE ASSU F2V 27/09/2048	0.02 FR0013203734
RAIFFEISENBANK F2F 5/6/2030	0.02 XS2831757153
KONINKLIJKE VOPAK NV	0.02 NL0009432491
BANQUE FEDERATIVE 4.591% 16/10/2028	0.02 US06675DCR17
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.02 US91282CCW91
SAECURE 21 BV 21 A FRN 28/4/2090	0.02 XS2600990605
COCA COLA CO USD	0.02 US1912161007
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026	0.02 US91282CJV46
WP CAREY 5.375% 30/06/2034	0.02 US92936UAM18
US. TSY. NOTE/BOND 4.25% 31/12/20262026 USD100 BM-2026	0.02 US91282CME83
BAYER F2V 13/9/2054	0.02 XS2900282133
T-MOBILE USA 3.875% 15/04/2030	0.02 US87264ABF12
JYSKE BANK A/S F2F 06/09/2030	0.02 XS2831594697
LOGICOR FINANCING 4.25% 18/07/2029	0.02 XS2860968085
NEW YORK LIFE GBL. 5.45% 18/09/2026	0.02 US64953BBF40
RED ELECTRICA DE ES	0.02 ES0173093024
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.02 JP1201171A43
SOCIETE GENERALE 4.677% 15/6/20276 4.677% 15/06/2027	0.02 US83368TBM99
XCEL ENERGY INC	0.02 US98389B1008
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.02 BE0002939206
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.02 US912828Z781
N/WIDE. B/SOC. 4.85% 27/7/20274.85% 27/07/2027	0.02 US63861VAH06
KEURIG DR PEPPER I 5.15% 15/05/2035USD1000	0.02 US49271VB853
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.02 US91282CDW82
BNP PARIBAS FRN 09/05/2029	0.02 US09659X3A85
INTESA SANPAOLO SPA F2F 14/03/2029	0.02 XS2598063480
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.02 US91282CCE93
SOUTHWEST AIRLINE 5.125% 15/06/2027D1000	0.02 US844741BK34
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.02 JP1103671N74
COLOMBIAN TES 7.25% 18/10/2034	0.02 COL17CT03615
LONDON POWER NETWORKS 3.83% 11/JUN/2037	0.02 XS3090913883
COREBRIDGE GLOBAL 5.20% 12/01/20292024-1	0.02 US00138CAX65
MPLX 5.50% 15/02/2049	0.02 US55336VAT70
ERSTE GRP. BANK F2V 7/6/2033	0.02 AT0000A2YA29
POLAND GOV. BD. 1.75% 25/04/2032DS0432	0.02 PL0000113783
BEONE MEDICINES LTD	0.02 CH1391448177

US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.02 US91282CEF41
NORDDEUTSCHE LANDESBANK 4.37% 10/DEC/2035	0.02
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.02 US655844CU03
PENNON GROUP ORD GBP0.6105	0.02 GB00BNNTLN49
US. TSY. NOTE/BON 2.875% 15/05/2028	0.02 US9128284N73
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.02 JP1103591L73
GLENCORE CAP. FIN. 3.75% 04/02/2032	0.02 XS3081952791
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.02 US91282CDP32
NETHERLANDS GOV. B 2.50% 15/07/2035	0.02 NL0015002F72
US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029	0.02 US91282CKP58
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.02 US912828ZN34
AIB GROUP PLC	0.02 IE00BF0L3536
CELLNEX FIN. 3.50% 22/05/2032	0.02 XS3019300469
KIMCO REALTY OP 1.90% 01/03/2028	0.02 US49446RAX70
AMERICAN HONDA FIN 2.85% 27/06/20288	0.02 XS3105982675
US. TSY. NOTE/BON 4.375% 31/12/20292029 USD100 AH-2029	0.02 US91282CMD01
MEDTRONIC 2.95% 15/10/2030	0.02 XS3185369371
DIF VI CO-INVEST PROJECT 3 C.V	0.02
JEFFERIES F2F 06/02/2028	0.02 XS2987635328
TARGA RES. 5.50% 15/02/2035	0.02 US87612GAK76
CIGNA GROUP/THE 4.87% 15/SEP/2032	0.02 US125523CY43
ALTAMIRA CO-INVESTMENT SCA	0.02
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.02 FR001400HI98
ELI LILLY 5.10% 12/02/2035	0.02 US532457CX41
ACCOR 3.625% 03/09/2032	0.02 FR0014012B88
FORD MOTOR CREDIT 4.95% 28/05/2027	0.02 US345397C270
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.02 US91282CHW47
CITIGROUP F2F 29/01/2031	0.02 US172967ML25
JAPANESE YEN	0.02
HSBC HOLDINGS PLC F2F 13/05/2030	0.02 XS3069291196
BULGARIA GOV. INT 4.125% 18/7/2045% 18/07/2045	0.02 XS3124393367
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.02 US91282CKR15
ATLASSIAN CL A ORD	0.02 US0494681010
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.02 US12513GBG38
WELLS FARGO F2F 30/10/2030	0.02 US95000U2G70
US TREASURY N/B 3.62% 31/MAY/2028	0.02 US91282CHE49
CREDIT AGRICOLE F2V 10/01/203300 21 144A	0.02 US225313AK19
WELLS FARGO & COMPANY	0.02 US9497461015
US. TSY. NOTE/BON 3.875% 30/04/20300 USD Y-2030	0.02 US91282CMZ13
UNITED STATES TRE 3.875% 15/10/2027/2027 USD1000 AT-2027	0.02 US91282CLQ23
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.02 FR0011883966
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.02 XS2225207468
AMERICAN TWR REIT INC	0.02 US03027X1000
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.02 AU000XCLWU3
AVALONBAY COMMUNIT 5.00% 01/08/2035	0.02 US053484AG63
AMERICAN EXPRESS F2F 30/01/2031	0.02 US025816DY24
NATWEST GRP. F2F 13/5/2036	0.02 XS3069320714
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050	0.02
AGC INC	0.02 JP3112000009
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.02 AU000000TCL6
VULCAN STEEL AUSTRALIA PTY LTD	0.02 AU0000181984
HONG KONG EXCHANGE & CLEAR	0.02 HK0388045442
MOTABILITY OPERAT 3.875% 24/01/2034	0.02 XS2742660660
PACIFICORP 5.35% 1MTG BDS 01/12/2053 USD1000	0.02 US695114CZ98
UNITED STATES TRE 3.375% 15/09/2027/2027 USD1000 AS-2027	0.02 US91282CCL36

UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028	0.02 US91282CBP59
PEPSICO 4.05% 28/7/2055	0.02 XS3121138211
US. TSY. NOTE/BON 0.375% 30/9/2027	0.02 US91282CAL54
NETHERLANDS GOV. B 3.75% 15/01/2042	0.02 NL0009446418
VOLVO TSY. 4.75% 15/06/2026	0.02 XS2565900854
EQUIFAX INC 2.35% SNR NTS 15/09/2031 USD2000	0.02 US294429AT25
US. TSY. NOTE/BON 1.625% 15/5/2026	0.02 US912828R366
DEUTSCHE BANK F2V 26/2/2029	0.02 XS3008530134
US TREASURY N/B 2.75% 30/APR/2027	0.02 US91282CEN74
ALLIANZ SE-REG	0.02 DE0008404005
CAIXABANK F2F 13/09/2034	0.02 USE2428RAC90
CITIGROUP F2F 20/03/2030	0.02 US172967ME81
SKY NETWORK TELEVISION LTD	0.02 NZSKTE0001S6
CELANESE US HOLDINGS LLC 0.62% 10/SEP/2028	0.02 XS2385114298
BANK HAPOLIM LTD	0.02 IL0006625771
US BANCORP F2F 01/02/202902 4.89% 01/02/2029	0.02 US91159HJK77
US. TSY. NOTE/BON 2.875% 15/08/2028	0.02 US9128284V99
RIO TINTO LIMITED	0.02 AU000000RIO1
BARCLAYS PLC F2V 14/08/2031	0.02 XS3069319468
US. TSY. NOTE/BOND 3.75% 15/05/20282028 USD1000 AN-2028	0.02 US91282CND91
AMERICAN TOWER 5.80% 15/11/2028	0.02 US03027XCE85
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000 BONDS02/2054	0.02 US912810TX63
JAPAN GOVERNMENT 0.005% 20/06/2026	0.02 JP1051481M76
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.02 US4592001014
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.02 FR001400BKZ3
ATLANTIC CITY ELECTRIC CO 2.3% 1MTG BDS 15/03/2031USD2000	0.02 US048303CJ83
TRUIST FINANCIAL CORPORATION TRANCHE # TR 9 5.9% 28/10/2026	0.02 US89788MAJ18
BANK OF AMERICA FRN 12/02/2036/02/2036 USD1000 A	0.02 US06051GMQ90
ADVANCED MICRO DEV	0.02 US0079031078
KKR AQUEDUCT CO-INVEST L.P.PE	0.02
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.02 US65364UAQ94
CHENIERE ENERGY PA 5.75% 15/8/2034	0.02 US16411QAS03
VCL 42 A 42 A FRN 21/3/20300000 A REGS	0.02 XS2820232457
EPH FINC. INTL. 4.625% 02/07/2032	0.02 XS3106539938
FRENCH REPUBLIC GO 3.20% 25/05/2035	0.02 FR001400X8V5
MS. BANK NA F2F 26/05/202828	0.02 US61690U8B93
UNITED STATES TREA 4.25% 15/01/20282028 USD100 AJ-2028	0.02 US91282CMF58
ATHORA HLDG. 5.875% 10/09/2034	0.02 XS2831758474
AMERICAN TOWER 5.20% 15/02/2029	0.02 US03027XCG34
US. TSY. NOTE/BOND 4.50% 15/11/20544 USD1000 BONDS 11/54	0.02 US912810UE63
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.02 FR001400AIN5
TAKE-TWO INTERACTI 5.60% 12/06/2034	0.02 US874054AN97
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.02 US91282CJR34
MITSUBISHI UFJ FINL. F2V 12/09/2036	0.02 US606822DQ49
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53	0.02 US912810TV08
CELANESE US HLDGS 5.337% 19/1/2029	0.02 XS2497520887
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.02 US91282CEB37
KSL CAPITAL PARTNERS CV I	0.02
UNITED STATES TREA 3.50% 30/09/2026	0.02 US91282CLP40
US TREASURY N/B 3.62% 31/AUG/2029	0.02 US91282CLK52
JPM. CHASE F2F 23/10/2034	0.02 US46647PDY97
VERIZON COMMS. 5.401% 2/7/2037	0.02 US92343VHA52
BREVILLE GROUP LIMITED	0.02 AU000000BRG2
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.02 US91282CGZ86

VISTA GROUP INTERNATIONAL LTD	0.02 NZVGLE0003S1
MGM RESORTS INTERNATIONAL	0.02 US5529531015
UNIPOL GRUPPO FINANZIARIO SPA	0.02 IT0004810054
ARISTA NETWORKS INC	0.02 US0404132054
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.02
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.02 FR0013341682
OMV AG	0.02 AT0000743059
ABBOTT LABS	0.02 US0028241000
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000	0.02 US912810UA42
BONDS05/2054	
TSY. OF VICTORIA 2.25% 20/11/2034	0.02 AU0000048274
MITSUBISHI UFJ FINL. F2V 13/09/202813/09/2028 USD	0.02 US606822CN27
NRG ENERGY INC 2% GTD SNR SEC NTS 02/12/25	0.02 US629377CN02
USD2000144A	
TERNA SPA	0.02 IT0003242622
BKWT L 6 A1-L 6 A1-L FRN 12/12/2056AUD10000 A1-L	0.02 AU3FN0101184
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.02 JP1051531N75
WELLTOWER 3.10% 15/01/2030	0.02 US95040QAJ31
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.02 JP1051541NA0
CHARTER COMMS. OPE 4.80% 01-03-50	0.02 US161175BT05
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.02 US91282CCJ80
FUT. US LONG BOND(CBT) CBT DEC25	0.02
US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND	0.02 US912810UC08
08/54	
COMMONWEALTH BANK OF VAR 26/08/2037	0.02 XS3156297213
JAPAN GOV. TEN YEA 1.40% 20/03/2035	0.02 JP1103781R44
SPP-DISTRIBUCIA 1.00% 09/06/2031REGS	0.02 XS2348408514
GBL. PAYMENTS 4.875% 17/03/2031	0.02 XS2597994065
US TREASURY N/B 1.87% 28/FEB/2027	0.02 US91282CEC10
AAREAL BANK F2V 12/12/2034	0.02 DE000AAR0439
GOLDMAN SACHS GROUP INC.	0.02 US38141G1040
MCDONALD'S CORP	0.02 US5801351017
UK. GILT 3.50% 22/01/2045	0.02 GB00BN65R313
US. TSY. NOTE/BON 1.125% 31/10/2026	0.02 US91282CDG33
NBN 4.125% 15/3/2029	0.02 XS2590621103
ALLIANZ F2F 7/9/2038	0.02 DE000A30VTT8
BANK OF AMERICA F2F 28/01/20318/01/2031 EUR100000	0.02 XS2987772402
ABBVIE 4.05% 21/11/2039	0.02 US00287YCA55
INDONESIA TREASURY 6.50% 15/07/2030000 FR0104	0.02 IDG000024605
UNITED STATES TREA 3.50% 30/09/2029	0.02 US91282CLN91
WILLIAMS COS 5.15% 15/03/2034D1000	0.01 US88339WAC01
HSBC HOLDINGS PLC	0.01 GB0005405286
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.01 JP1103561KA2
SIEMENS AG NPV EUR	0.01 DE0007236101
AXIUM INFRASTRUCTUPE	0.01
ZIMMER BIOMET HLD 3.518% 15/12/2032	0.01 XS2875106168
HOST HOTELS & RESO 3.50% 15/09/2030USD2000 I	0.01 US44107TAZ93
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.01 US91282CES61
US. TSY. NOTE/BON 4.125% 31/10/20292029 USD1000 AF-	0.01 US91282CLR06
2029	
VOLKSWAGEN LEASIN 3.875% 11/10/2028028 EUR1000	0.01 XS2745725155
SVENSKA HANDELSBANKEN AB 4.62% 23/AUG/2032	0.01 XS2523511165
TARGET 5.00% 15/4/2035	0.01 US87612EBT29
JAPAN GOV. THIRTY 2.20% 20/06/2054	0.01 JP1300831Q70
US. TSY. NOTE/BON 4.125% 31/03/20322 USD J-2032	0.01 US91282CMT52
SOUTHERN CALIFORNI 5.90% 01/03/2055	0.01 US842400JH78
BROADCOM 4.60% 15/07/2030	0.01 US11135FCK57
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.01 US91282CJW29
DEXCOM INC	0.01 US2521311074
TAMPA ELEC. 4.90% 01/03/2029	0.01 US875127BM30
US TREASURY N/B 3.62% 15/FEB/2053	0.01 US912810TN81
TRADE DESK INC	0.01 US88339J1051

NOVARTIS AG	0.01 CH0012005267
US. TSY. NOTE/BON 3.875% 15/07/2028USD AQ-2028 DUE	0.01 US91282CNM90
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.01 JP1103661N43
MEDTRONIC PLC	0.01 IE00BTN1Y115
NATWEST MARKETS P 5.022% 21/03/2030	0.01 US63906YAP34
GLP CAPITAL LP / F 4.00% 15/01/2031USD2000	0.01 US361841AQ25
CITIGROUP INC F2F 24/01/2036	0.01 US172967PU96
NATL. GRID NORTH 4.061% 03/09/2036	0.01 XS2894931588
MAGNA INTERNATIONA 5.05% 14/03/2029	0.01 US559222BA12
CINTAS CORP	0.01 US1729081059
SANTANDER UK 3.346% 25/03/20302030	0.01 XS3032020136
NOMURA HLDGS. 3.459% 28/05/2030	0.01 XS3066581664
FORTINET INC COM	0.01 US34959E1091
UBS SWITZERLAND 3.146% 21/06/2031	0.01 CH1348614111
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.01 US91282CGH88
NEW YORK STATE DO 5.228% 1/7/2035	0.01 US64985SFE81
SOCIETE GENERALE SA F2F 22/05/20296 5.495% 22/05/2029	0.01 US83368RCH30
HYATT HOTELS CORP-CL A	0.01 US4485791028
HEIMSTADEN BOSTAD 3.75% 10/03/2031	0.01 XS3168266958
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.01 BE0000338476
UBS GRP. VAR 11/08/2031	0.01 CH1474856957
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.01 FR0013451507
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.01 FR0012993103
NTT FIN. 2.906% 16/03/20299	0.01 XS3100081093
ELF BEAUTY INC	0.01 US26856L1035
DUKE ENERGY 3.85% 15/6/2034	0.01 XS2488626883
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.01 FR0013286192
VIER GAS TRANSPOR 3.375% 11/11/2031	0.01 XS2929985385
ROTHESAY LIFE 7.019% 12/10/2034	0.01 XS2805328601
KINDER MORGAN INC 5.0% 01/02/2029	0.01 US494553AD27
CITIGROUP F2F 27/03/2036	0.01 US17327CBA09
PROXIMUS SADP 3.75% 08/04/2035	0.01 BE0390211770
SOCIETE GENERALE FRN 02/09/2033	0.01 FR0014012ID6
INTESA SANPAOLO 7.80% 28/11/2053	0.01 US46115HCF29
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.01 JP1103731Q12
AKER BP 6.00% 13/6/2033	0.01 US00973RAM51
ASR NEDERLAND F2V 7/12/2043	0.01 XS2554581830
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.01 US91282CCR07
NORTHERN GAS NETW 6.125% 2/6/2033	0.01 XS2619757185
LLOYDS BANKING GRP. F2V 09/05/2035	0.01 XS3069338336
SWEDBANK 2.875% 08/02/2030	0.01 XS3067990450
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.01 JP1103611M11
ORACLE CORP 5.375% 27/09/2054	0.01 US68389XCU72
CENTERPOINT ENERGY RES CORP 5.25% 01/03/2028	0.01 US15189YAG17
KEYSIGHT TECHNOLOGCOM USD	0.01 US49338L1035
HCA 5.60% 01/04/2034	0.01 US404119CU12
HAMMERSON IRELAND 1.75% 3/6/2027	0.01 XS2344772426
VAR ENERGI ASA 5.0% 18/05/2027	0.01 US92212WAA80
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.01 JP1051461M13
UBS GRP. 2.746% 11/02/2033	0.01 US902613AK44
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-2026	0.01 US91282CCZ23
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.01 US620076BU23
UNICREDIT SPA	0.01 US9046784065
VOLKSWAGEN INTL. FIN. VOLKSWAGEN INTL. F2V PERP	0.01 XS2187689380
DEUTSCHE TELEKOM AG DEM	0.01 DE0005557508
LOGICOR FINC. SAR 1.625% 15/07/2027	0.01 XS2027364327
CARNIVAL 4.125% 15/07/2031	0.01 XS3111860865
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.01 FR0011317783
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.01 US912810SX72
GALAXY PIPELINE AS 2.94% 30/9/2040	0.01 XS2300197030

HYUNDAI CAP. AMERI 4.90% 23/06/2028 5.25% 23/06/2028	0.01 US44891ADV61
US. TSY. NOTE/BON 4.625% 30/09/20288	0.01 US91282CJA09
US TREASURY N/B 4.5% 31/MAY/2029	0.01 US91282CKT70
ENAV SPA	0.01 IT0005176406
OCCIDENTAL PETROL 6.625% 1/9/2030	0.01 US674599ED34
BNP PARIBAS SA	0.01 FR0000131104
GEN. MOTORS FINL. 4.90% 06/10/2029	0.01 US37045XEZ50
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.01 US912810TT51
ACHMEA BANK 2.50% 25/06/2030	0.01 XS3103624337
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000 BONDS 05/52	0.01 US912810TG31
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.01 FR001400PM68
SYNGENTA FIN. 1.25% 10/9/2027	0.01
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
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
SOUTHERN CALIFORNI 5.70% 1/3/2053	0.01 US842400HV80
JPM. CHASE F2F 26/04/20284/2028	0.01 US46647PDA12
ERP OPERATING 4.95% 15/06/2032	0.01 US26884ABQ58
COREBRIDGE GBL. F 5.125% 09/12/2029	0.01 XS3039165983
FASTIGHETS BALDER 1.25% 28/01/2028	0.01 XS3170926441
MACQUARIE BANK LTD 4.37% 17/JUL/2030	0.01 AU3CB0323806
CAIXABANK F2F 13/09/2027	0.01 US12803RAB06
DANAHER CORP	0.01 US2358511028
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.01 US912828ZV59
CATERPILLAR INC	0.01 US1491231015
US. TSY. NOTE/BOND 4.00% 15/12/2027	0.01 US91282CMB45
AGEAS SA/NV 4.75% 01/12/2028	0.01 BE6365838190
TEXAS INSTRUMENTS 5.15% 08/02/2054	0.01 US882508CJ13
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.01 US91282CKA89
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
BNP PARIBAS F2F 19/11/20356.192% 19/11/2035	0.01 US09659T2D24
US. TSY. NOTE/BON 4.125% 31/10/2026	0.01 US91282CLS88
AIRSERVICES AUSTRA 3.25% 15/05/2026	0.01 AU3CB0237444
GS. BANK USA/NEW YOR F2F 21/05/2027	0.01 US38151LAG59
BANCO SANTANDER F2V 6/10/2026	0.01 XS2450068379
ABBVIE 4.95% 15/3/2031	0.01 US00287YDT38
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.01 JP1103651N11
P3 GRP. SARL 1.625% 26/01/2029000 2	0.01 XS2436807940
CLP HOLDINGS LIMITED HKD	0.01 HK0002007356
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S- 2027	0.01 US91282CAY75
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.01 US912810ST60
AENA SME ORD SHS	0.01 ES0105046017
SOGECAP F2F 16/05/2044GS	0.01 FR001400M1X9
ANTHEM 3.60% 15/03/2051	0.01 US036752AS28
BANCA TRANSILVANIA S F2F 30/09/2030	0.01 XS2908597433
NATL. AUSTRALIA B 2.723% 27/8/2030	0.01 XS3159209579
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.01 FR001400L834
UNITED KINGDOM GI 4.375% 7/3/2028	0.01 GB00BSQNR93
PFIZER NETHERLAND 2.875% 19/05/2029	0.01 XS3019313363
BANCO SANTANDER 6.921% 08/08/2033	0.01 US05964HAV78
ERG SPA	0.01 IT0001157020
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.01 JP1103541K42
AIA GROUP LTD F2V 09/09/20330	0.01 XS2356311139
NESTLE SA	0.01 CH0038863350

INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096	0.01 IDG000020801
MS. F2F 24/10/2035	0.01 XS2927570858
KOREA HOUSING FIN 3.714% 11/04/2027	0.01 XS2545732484
ROYAL BANK OF CANADA	0.01 CA7800871021
JPMORGAN CHASE & CO F2F 22/04/2031	0.01 US46647PEY88
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.01 JP1051511N46
BANK OF AMERICA F2F 13/02/2031	0.01 US06051GHZ54
ASTRAZENECA PLC	0.01 GB0009895292
CANTOR FITZGERALD LP 4.5% SNR NTS 14/04/2027 USD1000 144A	0.01 US138616AK34
HEATHROW FUNDING LTD F2F 16/01/2036	0.01 XS2977947105
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.01 US91282CCP41
GOODMAN GROUP	0.01 AU000000GMG2
PFIZER INC COM	0.01 US7170811035
BLACKSTONE PROP. 1.625% 4/20/2030	0.01 XS2398746144
HSBC HLDGS. F2F 13/5/2034	0.01 XS3069291782
US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L- 2031	0.01 US91282CKU44
EMD FIN. 5.00% 15/10/2035	0.01 US26867LAR15
EXPERIAN FINANCE PLC 2.75% GTD SNR NTS 08/03/30 USD1000 144A	0.01 US30217AAC71
NATIONAL GRID PLC 5.75% 16/APR/2032	0.01 XS0627336323
PUBLIC SERV. OF CO 5.15% 15/09/2035	0.01 US744448DC22
COX COMMS. 5.45% 01/09/2034	0.01 US224044CU97
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.01 JP1103641MA8
MARSH & MCLENNAN C 5.40% 15/03/2055	0.01 US571748CD26
BANK OF AMERICA F2F 22/04/2032	0.01 US06051GJT76
US TREASURY N/B 2.62% 31/MAY/2027	0.01 US91282CET45
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.01
TAMPA ELECTRIC CO 2.4% 15/MAR/2031	0.01 US875127BH45
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.01 JP1051561P27
COMPASS GRP. 3.25% 6/2/2031	0.01 XS2758114321
GIBSON ENERGY INC	0.01 CA3748252069
KOREA HOUSING FIN 2.765% 02/09/2030	0.01 XS3149806971
AVIO SPA	0.01 IT0005119810
MS. BANK NA F2F 14/07/2028	0.01 US61690U8E33
NEW SOUTH WALES TS 4.25% 20/02/2036	0.01 AU3SG0002728
ASR NEDERLAND ASR NEDERLAND FRN PERP	0.01 XS3011202655
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.01 FR0000571218
DALRYMPLE BAY INFRASTRUCTURE LIMITED ORD STAPLED SECURITIES	0.01 AU0000120628
TEMASEK FINANCIAL 1.50% 1/3/20288 EUR150000 15	0.01 XS1373131546
PERM. TSB GRP. HLDGS VAR 22/12/2035	0.01 XS3183164220
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
PROLOGIS INTL. FN 4.375% 01/07/2036	0.01 XS2847688251
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.01 US91282CJK80
LG ENERGY SOLUTIO 5.875% 02/04/2035	0.01 USY5S5CGAR36
COREBRIDGE FINL. 5.75% 15/1/2034	0.01 US21871XAS80
US. TSY. NOTE/BOND 4.25% 15/08/2035035 USD E-2035 DUE	0.01 US91282CNT44
ICG US CLO 2020-1 LTD 1A ARR FRN 20/01/2035	0.01 US449251AU17
VIATRIS 2.70% 22/06/2030	0.01 US92556VAD82
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
UPJOHN FIN. 1.908% 23/6/2032	0.01 XS2193983108
MS. F2F 1/2/2029	0.01 US61747YFA82

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
UBS GROUP AG 4.37% 11/JAN/2031	0.01 CH1236363391
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026	0.01 US91282CHB00
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.01 JP1103621M43
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.01 FR0014002WK3
JPMORGAN CHASE & CO F2F 23/07/2036	0.01 US46647PFC59
CAP. ONE FINL. F2F 26/7/2035	0.01 US14040HDH57
BROADCOM 4.90% 15/7/2032	0.01 US11135FCL31
BROADCOM 5.05% 12/7/2029	0.01 US11135FBX87
PUBLIC SERVICE ELECTRIC & GAS CO 1.9% SNR SEC MTN15/08/2031 USD2000 N	0.01 US74456QCH74
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.01 JP1051581P56
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.01 JP1103631M74
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.01 US11135EAA29
KOOKMIN BANK 0.048% 19/10/2026	0.01 XS2393768788
BLACKROCK INC	0.01 US09290D1019
MASTERCARD 4.875% 09/05/2034	0.01 US57636QAZ72
SARTORIUS FINANCE 4.50% 14/9/2032	0.01 XS2676395317
HEIMSTADEN BOSTAD 3.75% 02/10/2030	0.01 XS3105178795
GEORGIA POWER CO 4.7% SNR NTS 15/05/2032 USD10002022A	0.01 US373334KQ30
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.01 JP1201201A88
TYSON FOODS INC CLASS A	0.01 US9024941034
NOVARTIS CAP. 4.00% 18/09/2031	0.01 US66989HAU23
MITSUBISHI UFJ FINANCIAL	0.01 JP3902900004
ETHIAS 4.75% 07/05/2035	0.01 BE6363869874
P3 GRP. SARL 4.625% 13/02/2030	0.01 XS2764853425
GOLDMAN SACHS GROUP F2F 23/01/2033	0.01 XS2983840518
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.01
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.01 FR0000187635
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.01 JP1103681NA2
WILLIAMS COS INC/T 5.60% 15/03/2035	0.01 US969457CP37
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.01 NZARXE000151
GLP CAP. GLP FINC. 3.25% 15/01/2032	0.01 US361841AR08
KOREA HOUSING FIN 2.742% 05/03/203005/03/2030	0.01 XS2994527351
STANDARD CHARTERED P F2V 13/05/2031	0.01 XS3068732455
MOTOROLA SOLUTIONS INC	0.01 US6200763075
ITALY BUONI POLIEN 5.25% 01/11/2029	0.01 IT0001278511
ROYAL CARIBBEAN CR 6.00% 01/02/2033	0.01 US780153BV38
ONEOK INC 4.35% GTD SNR NTS 15/03/2029 USD2000	0.01 US682680AW38
NATL. GRID GAS 1.125% 14/1/2033	0.01 XS2284250284
ORACLE 5.20% 26/09/2035	0.01 US68389XDM48
WESTERN GAS PARTNE 5.50% 15/08/2048	0.01 US958254AL80
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.01 JP1103571L10
UK. GILT 4.375% 7/3/2030	0.01 GB00BSQNRD01
CHEVRON CORP	0.01 US1667641005
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.01 FR001400FYQ4
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.01 JP1103581L42
FORD MOTOR CREDIT 4.125% 17/08/2027	0.01 US345397A860
VIPER ENERGY PARTN 5.70% 01/08/2035	0.01 US92764MAB00
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.01 FR0013516549
VIACOM 6.875% 30/04/2036	0.01 US925524AX89
PACIFIC EDGE LTD NPV	0.01 NZPEBE000251
LSEGA FINC. 4.50% 19/10/2028	0.01 XS3182450372
HARLEY-DAVIDSON FI 4.00% 12/3/2030	0.01 XS3000561566
VERIZON COMMUNICATIONS	0.01 US92343V1044
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.01 FR001400NBC6
ITM ENTREPRISES S 4.125% 29/01/2030	0.01 FR001400WTD7
GELF BOND ISSUER 3.625% 27/11/2031	0.01 XS2944926406
KON. PHILIPS 3.75% 31/05/2032	0.01 XS2826712551
JAPAN GOVERNMENT 0.005% 20/09/2026	0.01 JP1051491MA0

KOMMUNALKREDIT AUS 4.25% 01/04/2031/2031 EUR100000	0.01 AT0000A3KDQ3
AKER BP 5.80% 1/10/2054	0.01 US00973RAP82
TARGA RES. 6.125% 15/05/2055	0.01 US87612GAN16
MARS 5.20% 01/03/2035	0.01 US571676BA26
FISERV INC COM	0.01 US3377381088
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.01
MS. PRIVATE BANK NA F2F 18/07/20311	0.01 US61776NVG59
STADSHYPOTEK 3.125% 4/4/20283 REGS	0.01 XS2607344079
FORD MOTOR CREDIT 3.622% 27/07/2028URR	0.01 XS3106098463
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.01 FR0013131877
VITAL HEALTHCARE PROPERTY TRUST	0.01 NZCHPE0001S4
KUBOTA CORPORATION	0.01 JP3266400005
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.01 JP1103691P11
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.01 JP1201101944
SOUTHERN GAS NETWO 3.50% 16/10/2030	0.01 XS2914661843
AUTONATION 4.75% 01/06/2030	0.01 US05329WAQ50
ITALY BUONI POLIEN 6.00% 01/05/2031	0.01 IT0001444378
DOW CHEM. 6.90% 15/5/2053	0.01 US260543DH36
NEW YORK LIFE GLO 3.625% 08/06/2035	0.01 XS3090958987
DANONE 2.947% 02/11/2026	0.01 US23636TAE01
INTERCONTINENTAL EXCHANGE INC	0.01 US45866F1049
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.01 US91324PFM95
AMPRION 3.875% 05/06/2036	0.01 DE000A4DFUFO
UK. GILT 1.25% 22/07/2027	0.01 GB00BDRHNP05
LOUIS DREYFUS FIN. 3.50% 22/10/2031S 22/10/31	0.01 XS2923451194
EUR100000 REGS	
ACHMEA BANK 2.625% 15/10/202700000 10	0.01 XS2919192869
UK LOGISTICS 2024-2 DAC 2X A FRN 17/2/2035	0.01 XS2945692197
EXPERIAN FIN. 3.51% 15/12/2033	0.01 XS2982065018
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.01 US771196BY74
UNITED STATES TRE 4.625% 15/06/2027	0.01 US91282CKV27
US TREASURY N/B 4.12% 31/MAR/2029	0.01 US91282CKG59
TEVA PHARMS. NE 6.75% 01/03/20281/03/2028 USD200000	0.01 US88167AAK79
COMMERZBANK AG F2F 06/06/2030	0.01 DE000CZ45ZU8
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
WELLS FARGO F2F 25/7/20340798 5.78% 25/07/2034	0.01 US95000U3F88
NEW YORK LIFE GBL. F FRN 24/07/2029	0.01 AU3FN0089843
ACS ACTIVIDADES CONS Y S 3.75% 11/JUN/2030	0.01 XS3029358317
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.01 FR0013407236
EXTRA SPACE STORAG 2.40% 15/10/2031	0.01 US30225VAQ05
SVENSK EXPORTKRED 4.625% 28/11/20251/2025 USD G	0.01 US87031CAH60
FIDELITY NATL. IN 0.625% 03/12/2025	0.01 XS2085608326
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.01 US91282CBB63
CAISSE D AMORTISSE 4.00% 25/01/202601/2026 USD1000 35 REGS	0.01 XS2580310246
UBS GRP. UBS GRP. FRN PERP	0.01 USH42097FE21
OVERSEA-CHINESE BANK FRN 08/03/2027	0.01 AU3FN0085312
US TREASURY N/B 4.75% 15/FEB/2045	0.01 US912810UJ50
LEG IMMOBILIEN 0.375% 17/01/20260 6 REGS	0.01 DE000A3MQNN9
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-2026	0.01 US91282CKK61
MORGAN STANLEY	0.01 US6174464486
VOLKSWAGEN LEASING 4.75% 25/09/2031	0.01 XS2694874533
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
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.01
DEUTSCHE BANK AG/NEW F2F 16/11/2027	0.01 US251526CP29
CAPGEMINI SE 3.5% 25/SEP/2034	0.01
UK. GILT 0.375% 22/10/2026	0.01 GB00BNNGP668

DEV. BANK OF JAPAN 3.25% 28/04/202727 USD1000 GG26	0.01 XS2470975033
ALLIANT ENERGY VAR 01/04/2056	0.01 US018802AF54
ENT. PRODS. OPERAT 4.20% 31-JAN-50	0.01 US29379VBW28
CITIGROUP INC USD	0.01 US1729674242
MAGNA INTL. 3.625% 21/05/2031	0.01 XS3070027522
PEPSICO INC CAP 2/3	0.01 US7134481081
WELLS FARGO F2F 2/3/20330787 3.35% 02/03/2033	0.01 US95000U2U64
SERVICENOW INC	0.01 US81762P1021
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.01 FR0013154044
SUN COMMUNITIES OP 4.20% 15/04/2032	0.01 US866677AH07
CREDIT AGRICOLE FRN 25/09/20338% 25/09/2033	0.01 US22535WAS61
INCYTE CORP	0.01 US45337C1027
ABB LTD	0.01 CH0012221716
ALLSTATE CORP	0.01 US0200021014
US. TSY. NOTE/BON 4.625% 15/11/2044/2044 USD1000	0.01 US912810UF39
BOND 11/44	
SEMPRA VAR 01/04/2056	0.01 US816851BW83
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.01 US912810SU34
AMERICAN EXPRESS CO F2F 20/5/2032	0.01 XS3015761458
DE VOLKSBANK 0.75% 18/05/202700000 17	0.01 XS1614202049
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.01 JP1103721PA1
AMERICA MOVIL 3.00% 30/09/2030	0.01 XS3194135706
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.01 US91282CBT71
ENTERGY LOUISIANA 3.05% 01/06/2031D	0.01 US29364WAX65
NATWEST GRP. FRN 13/05/203030	0.01 XS3069320474
VESTEDA FIN. 0.75% 18/10/2031EUR1000 7	0.01 XS2398710546
ZF EUR. FIN. 2.50% 23/10/2027	0.01 XS2010039977
INDONESIA TSY. BD. 7.00% 15/5/2027	0.01 IDG000009804
NIBC BANK 1.00% 24/1/2028	0.01 XS1753809141
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43	0.01 US912810TQ13
ONCOR ELECTRIC DELIVERY 3.62% 15/JUN/2034	0.01 XS3095367119
SCHNEIDER ELECTRIC SE	0.01 FR0000121972
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.01 JP1103701P43
WELLTOWER 2.75% 15/1/2031	0.01 US95040QAL86
MONCLER SPA	0.01 IT0004965148
FISERV 5.25% 11/08/2035	0.01 US337738BQ04
WELLS FARGO F2F 22/04/2028	0.01 US95000U3L56
WELLTOWER OP 5.125% 01/07/20351000	0.01 US95041AAG31
JPM. CHASE F2F 1/6/2029	0.01 US46647PCJ30
FAST RETAILING CO LTD	0.01 JP3802300008
GS. GRP. F2F 19/11/2045	0.01 US38141GB862
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
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.01 US912810TB44
BARRICK MINING CORP	0.01 CA06849F1080
FOUNDRY JV HOLDCO 6.20% 25/1/2037	0.01 US350930AJ29
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
CHARTER COMMS. OP 5.375% 01/05/2047	0.01 US161175BL78
US. TSY. NOTE/BON 4.375% 15/05/2040	0.01 US912810QH41
UBS GROUP AG	0.01 CH0244767585
BANK OF AMERICA F2F 24/10/2031/10/2031 USD1000 N	0.01 US06051GJL41
BURLINGTON NORTHER 5.50% 15/03/2055	0.01 US12189LBL45
CF INDS. 4.50% 01/12/2026USD2000	0.01 US12527GAH65
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.01
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.01 IT0005433690
PNC FINL. SERVS. GRP FRN 21/07/2036	0.01 US693475CE34

BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.01 DE0001102564
MICRON TECHNOLOGY INC USD	0.01 US5951121038
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.01 US912828U246
FIFTH THIRD BANCORP F2F 27/7/2029	0.01 US316773DK32
ALPHABET INC 2.5% 06/MAY/2029	0.01 XS3064418687
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.01 US9128283W81
COMCAST 1.50% 15/2/2031	0.01 US20030NDN84
CREDIT AGRICOLE F2V 29/11/2027	0.01 FR001400E920
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.01 GB00BPJKN53
DELTA AIR LINES SK 4.75% 20/10/2028	0.01 US830867AB33
ALPHABET 3.875% 06/05/2045	0.01 XS3064427837
JAPAN GOV. TEN YEA 0.80% 20/03/2034	0.01 JP1103741Q44
CARRIER GBL. 5.90% 15/3/2034	0.01 US14448CBC73
MEXICO GOVERNMENT 4.50% 19/03/2034	0.01 XS3185370973
US. TSY. NOTE/BOND 4.00% 30/04/20322 USD K-2032	0.01 US91282CNA52
NEXI SPA 0.00% 24/02/2028	0.01 XS2305842903
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.01 DE0001102416
VOLKSWAGEN FINL. 3.875% 10/9/2030	0.01 XS2837886287
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.01 US912810SZ21
BRISTOL MYERS SQUIBB COMPANY	0.01 US1101221083
ENERGY TRANSFER 6.55% 1/12/2033	0.01 US29273VAU44
AIB GRP. F2V 30/5/2031000 5	0.01 XS2230399441
US. TSY. NOTE/BON 1.125% 15/8/2040	0.01 US912810SQ22
JAPAN GOV. FIVE YE 0.70% 20/09/2029	0.01 JP1051741QB7
UNITED STATES TRE 3.875% 31/08/2032/2032 USD100 P-2032	0.01 US91282CNW72
US TREASURY N/B 3.25% 30/JUN/2029	0.01 US91282CEV90
SAINSBURY (J) PLC	0.01 GB00B019KW72
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.01 US9128286L99
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.01 JP1103511J74
UK. GILT 1.50% 22/07/2026	0.01 GB00BYZW3G56
ENERGY TRANSFER 6.05% 01/09/2054	0.01 US29273VBB53
ING GROEP F2F 11/09/2027	0.01 US456837BF96
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.01 US912810QS06
TENNET HLDG. 0.875% 16/06/20350000 23	0.01 XS2406569579
REPSOL E&P CAP. M 5.976% 16/09/2035	0.01 US76026AAC18
ENTERGY LOUISIANA 5.80% 15/03/2055	0.01 US29364WBQ06
LAS VEGAS SANDS 5.625% 15/06/2028	0.01 US517834AM90
CANADIAN GOV. BD. 1.25% 01/06/2030	0.01 CA135087K379
UBS GRP. 0.65% 10/9/2029	0.01 CH0494734418
COLOMBIA GOVERNMENT 5.00% 19/09/2032	0.01 XS3183159733
JAPAN GOV. TEN YEA 1.20% 20/12/2034	0.01 JP1103771R12
ANHEUSER-BUSCH COS 4.90% 01/02/2046	0.01 US03522AAJ97
WELLTOWER INC	0.01 US95040Q1040
BPCE F2F 30/05/2035	0.01 US05571AAY10
UK. GILT 0.25% 31/07/2031	0.01 GB00BMGR2809
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.01 JP12009216C0
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
MS. F2F 18/04/2030	0.01 US61747YFQ35
CANADIAN GOV. 1.75% 01/12/2053	0.01 CA135087M680
US. TSY. NOTE/BON 3.125% 31/08/2029	0.01 US91282CFJ53
ITALY BUONI POLIEN 5.00% 01/08/2034	0.01 IT0003535157
NIBC BANK 3.50% 05/06/2030806	0.01 XS3087726595
BUNDESOBLIGATION 0.0% 10/04/2026	0.01 DE0001141836
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.01 US299808AH86
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.01 FR001400H7V7
ITALY BUONI POLIEN 4.30% 01/10/2054	0.01 IT0005611741
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53	0.01 US912810TR95
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.01 US969457CN88
UTD. O/SEAS. BANK F2V 07/10/20322	0.01 US91127LAH33
MS. F2F 19/7/2035	0.01 US61747YFT73

UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.01 US912810TA60
MS. F2F 13/02/2032	0.01 US6174468U61
MIZUHO FINL. GRP. FRN 08/07/2036USD1000	0.01 US60687YDM84
UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053	0.01 US91324PES74
REPSOL SA	0.01 ES0173516115
CONSTELLATION ENER 5.75% 15/03/2054	0.01 US210385AF78
ING GROEP FRN 17/08/2031	0.01 XS3002547563
BARCLAYS F2F 25/02/2036	0.01 US06738ECZ60
TEXAS EASTERN TRANSMISSION LP 3.5% SNR NTS 15/01/2028 USD2000 144A	0.01 US882384AD28
BANCO SANTANDER 4.875% 18/10/2031	0.01 XS2705604234
HUNTINGTON BANCSHARE F2F 02/02/2035	0.01 US446150BD56
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.01 FR0014003513
CITIGROUP INC F2F 07/05/2031	0.01 US172967QA24
TOYOTA MOTOR CORP	0.01 JP3633400001
FRENCH REPUBLIC GO 3.00% 25/11/2034	0.01 FR001400QMF9
UK. GILT 4.75% 07/12/2030	0.01 GB00B24FF097
PROLOGIS INTL. FND 1.75% 15/03/2028TN 15/03/28 EUR125000 4	0.01 XS1789176846
ALPHABET INC 3.0% 06/MAY/2033	0.01 XS3064423174
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
AXA AXA F2V PERP	0.01 XS3085146929
EURP. UNION 0.00% 04/07/2031	0.01 EU000A3KSXE1
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.01 US912810TC27
JAPAN GOV. TEN YEA 1.10% 20/6/2034	0.01
MOTABILITY OPERAT 3.625% 22/1/2033	0.01 XS2978917156
TARGA RES. PARTNE 4.875% 1/2/2031	0.01 US87612BBS07
COMCAST CORP	0.01 US20030N1019
UK. GILT 0.375% 22/10/2030	0.01 GB00BL68HH02
SYMBOTIC ORD SHS CLASS A	0.01 US87151X1019
LEGAL & GENERAL GROUP PLC	0.01 GB0005603997
US. TSY. NOTE/BON 3.125% 15/02/2042	0.01 US912810QU51
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.01 US9128282A70
ORANGE 5.375% 13/01/2042	0.01 US35177PAX50
AIRSERVICES AUSTRA 5.00% 15/05/2031	0.01 AU3CB0309938
US. TSY. NOTE/BON 2.375% 15/11/2049	0.01 US912810SK51
US TREASURY N/B 2.37% 15/FEB/2042	0.01 US912810TF57
SSE PLC	0.01 GB0007908733
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.01 DE0001102390
LLOYDS BANKING GRP. 4.5% 11/1/2029	0.01 XS2569069375
WESTPAC BANKING CORPORATION	0.01 AU000000WBC1
CANADIAN GOV. BD. 2.75% 1/12/2055	0.01
BLACKSTONE PROPERT 1.75% 12/03/2029	0.01 XS2051670300
JOHNSON & JOHNSON 3.75% 03/03/2047	0.01 US478160CG79
FAIRFAX FINANCIAL HLDGS LTD 3.375% SNR NTS 03/03/2031 USD1000	0.01 US303901BJ06
ABBVIE 5.50% 15/3/2064	0.01 US00287YDX40
CESKA SPORITELNA AS 4.57% -FR SNR NPF EMTN 03/07/31	0.01 XS2852933329
BANK OF AMERICA F2F 09/05/2029	0.01 US06051GMT30
ZF EUROPE FINANCE 7.00% 12/06/2030	0.01 XS3091660194
YORKSHIRE WATER FINANCE PLC GBP 6.0% 22/JUL/2033	0.01 XS3121682515
SPAIN GOV. BD. 2.55% 31/10/2032	0.01 ES0000012K61
TEXAS INSTRUMENTS	0.01 US8825081040
STANDARD CHARTERED B FRN 30/08/2027	0.01 AU3FN0090874
CVS HEALTH 4.78% 25/03/2038	0.01 US126650CY46
SIRIUSPOINT 7.00% 05/04/2029	0.01 US82969BAA08
TENNET HLDG. TENNET HLDG. F2V PERP	0.01 XS2783649176
BENDIGO & ADELAIDE B FRN 28/11/2029	0.01 AU3FN0094165
EXPORT-IMPORT BANK O FRN 26/06/2026	0.01 AU3FN0079117
AMERICAN EXPRESS CO F2F 30/10/2026	0.01 US025816DL03
NIPPON ELECTRIC GLASS CO LTD	0.01 JP3733400000

US. TSY. NOTE/BOND 4.75% 15/02/2041	0.01 US912810QN19
EPH FINC. INTL. 6.651% 13/11/2028	0.01 XS2716891440
GENERALI	0.01 IT0000062072
TRAVELERS COS 5.05% 24/7/2035	0.01 US89417EAT64
AMERICAN HONDA FIN 3.95% 3/19/2032	0.01 XS3032019476
AUSTRALIA & NEW ZEAL FRN 21/05/202727	0.01 XS2822525205
MORTGAGE HOUSE RMBS OSMIUM SE 2 B FRN	0.01 AU3FN0090783
15/03/2056FRN 15/03/2056	
NBN 3.75% 22/3/2034	0.01 XS2788379472
US. TSY. NOTE/BON 2.375% 15/05/2027	0.01 US912828X885
ENBRIDGE F2V 15/03/2055	0.01 US29250NCG88
BARRY CALLEBAUT SE 4.25% 19/08/2031	0.01 BE6360449621
BIONTECH SE	0.01 US09075V1026
EUROPEAN UNION 3.75% 12/10/2045S	0.01 EU000A4EA8Y7
STRATTON MORTGAGE FUNDING 202 3 B FRN 25/06/2049	0.01 XS2819830592
FRANCE GOV. BD. 4.75% 25/04/2035	0.01 FR0010070060
IBERDROLA SA	0.01 ES0144580Y14
SK HYNIX 6.375% 17/01/2028	0.01 USY8085FBK58
UNILEVER PLC	0.01 GB00B10RZP78
N/WIDE. B/SOC. F2V 13/01/2033	0.01 XS2974139292
OMNES CO-INVEST TA G - EUR	0.01
SPAIN GOV. BD. 2.50% 31/05/2027	0.01 ES0000012M77
BP CAP. MKTS. 5.773% 25/5/2038	0.01 XS2629395612
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.01 JP1051631PB2
ENEL F2V PERP	0.01 XS2312744217
PHILLIPS EDISON GR 5.75% 15/07/2034	0.01 US71845JAB44
UK. GILT 4.00% 22/10/2031	0.01 GB00BPSNBF73
DEUTSCHE EUROSHOP 4.50% 15/10/2030	0.01
FRENCH REPUBLIC GO 2.40% 24/09/2028	0.01 FR001400XLW2
PFIZER NETHERLANDS 3.25% 19/05/2032	0.01 XS3019320657
CHUBB INA HLDGS. 4.90% 15/08/2035	0.01 US171239AM89
SYENSQO 3.375% 28/05/2031	0.01 BE6365314770
S AND P GLOBAL INC COM	0.01 US78409V1044
BPOST SA 3.47% 19/JUN/2032	0.01
CESKA SPORITELNA FRN 09/09/2032	0.01 XS3174780893
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.01 JP12011419C6
ZUERCHER KANTONALBAN FRN 11/09/2031	0.01 CH1471403852
CARREFOUR SA 2.87% 08/DEC/2028	0.01
STRYKER CORP	0.01 US8636671013
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.01 DE0001102622
NINTENDO CO LTD	0.01 JP3756600007
XCEL ENERGY 5.60% 15/04/2035	0.01 US98389BBE92
DEUTSCHE BANK AG/NEW F2F 10/01/202973% 10/01/2029	0.01 US25160PAQ00
LOGICOR FINC. SARL 3.75% 14/7/2032	0.01 XS3112834133
INDONESIA TSY. BD. 7.00% 15/09/2030	0.01 IDG000013806
CITIGROUP FRN 04/03/2029	0.01 US17327CAW38
TRANE TECHNOLOGIES PLC	0.01 IE00BK9ZQ967
EUROGRID 3.732% 18/10/2035	0.01 XS2919680236
FIRST HORIZON FRN 07/03/2031	0.01 US320517AE51
OREILLY AUTO NEW COM	0.01 US67103H1077
BUNDESobligation 1.30% 15/10/2027.01 .186	0.01 DE0001141869
INTL. DISTRIBUTIO 7.375% 14/09/2030	0.01 XS2677642717
JOHNSON & JOHNSON 3.35% 26/02/2037	0.01 XS3005214799
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.01 US06051GKD06
DOW CHEM. 9.40% 15/5/2039	0.01 US260543BY86
BANK OF NOVA SCOTIA/ F2F 15/09/2028	0.01 US06418GAU13
GOODMAN GRP.	0.01 AU000000GMG2
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.01 FR0013250560
NORTHERN STATES PO 5.65% 15/06/20544	0.01 US665789BC69
AMPRION 3.85% 27/08/2039	0.01 DE000A383QR0
MS. F2F 21/07/2034	0.01 US61747YFG52
BANCA TRANSILVANIA F2F 27/04/20277/04/27 EUR1000	0.01 XS2616733981

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
BBVA BANCOMER SA/TEX F2V 18-JAN-33	0.01 USP16259AM84
VECTOR LIMITED	0.01 NZVCTE0001S7
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.01 US912810EY02
PALO ALTO NETWORKS INC	0.01 US6974351057
SOUTHERN CALIFORNIA 4.00% 01/04/2047	0.01 US842400GG23
ENGIE 4.25% 6/3/2044	0.01 FR001400OJE3
BNP PARIBAS F2F 13/1/2031	0.01 US09659X2K76
DOWDUPONT 4.725% 15/11/2028	0.01 US26078JAD28
CADENT FIN. 5.625% 11/01/2036	0.01 XS2743029923
UK. GILT 0.125% 31/1/2028	0.01 GB00BMBL1G81
ANGLIAN WATER OSPREY FIN 6.75% 27/AUG/2031	0.01 XS3165250245
ERAC USA FIN. 4.90% 1/5/203300 144A	0.01 US26884TAW27
HOWMET AEROSPACE I COM USD	0.01 US4432011082
UBS 5.65% 11/9/2028	0.01 US902674ZW39
UK. GILT 4.25% 07/06/2032	0.01 GB0004893086
ANHEUSER-BUSCH INB 3.95% 22-03-2044	0.01 BE6350704175
THINK TANK RESIDENTIAL SERIES 2 B FRN 10/08/20568/2056	0.01 AU3FN0091237
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.01 US912810QE10
US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031	0.01 US91282CKF76
CHINA TOWER CORP LCNY1 H POST COMP	0.01 CNE100006V65
WESTERN GAS PARTNE 4.75% 15/08/2028	0.01 US958254AK08
US. TSY. NOTE/BON 4.125% 30/11/2031/2031 USD1000 S-2031	0.01 US91282CLZ22
US. TSY. NOTE/BON 4.125% 29/02/2032/2032 USD100 H-2032	0.01 US91282CMR96
UNITED STATES TRE 4.125% 31/05/2032/2032 USD L-2032	0.01 US91282CNF40
GENERAL MOTORS FIN 3.70% 14/07/2031	0.01 XS2975301438
SUN COMMUNITIES OP 2.70% 15/07/2031	0.01 US866677AE75
NISOURCE 5.85% 1/4/2055	0.01 US65473PAU93
UNITED KINGDOM GI 4.125% 22/7/2029	0.01
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
NATWEST MKTS. 5.022% 21/03/2030	0.01 USG6382RGF94
PROLOGIS INTERNATI 3.70% 07/10/2034	0.01 XS2908897742
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.01 JP1103441G98
HITACHI NPV	0.01 JP3788600009
ROCKET LAB CORP	0.01 US7731211089
US TREASURY N/B 3.25% 15/MAY/2042	0.01 US912810TH14
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
JOBY AVIATION INC	0.01 KYG651631007
HEWLETT PACKARD EN 5.00% 15/10/2034	0.01 US42824CBV00
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.01 FR0010773192
US. TSY. NOTE/BON 4.125% 15/6/2026/2026 USD1000 AP-2026	0.01 US91282CHH79
JAPAN GOV. TEN YEA 1.50% 20/06/2035	0.01
PROGRESSIVE CORP	0.01 US7433151039
ASSURA FIN PLC 3.0% 19/JUL/2028	0.01 XS1857084542
US TREASURY N/B 3.87% 15/JAN/2026	0.01
KOREA ELEC. POWER 4.75% 13/02/2028	0.01 USY4907LAL63
US. TSY. NOTE/BON 3.625% 31/08/20302030 USD AC-2030	0.01
DUE	
UNUM GROUP 4% SNR NTS 15/06/2029 USD2000	0.01 US91529YAN67
RLGH FINANCE BERMUDA LTD 6.75% 02/JUL/2035	0.01 XS3096112688
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.01 JP1201861PA6

TSY. OF VICTORIA 5.25% 15/09/2038	0.01 AU3SG0002934
GENERAL MOTORS FIN 5.45% 06/09/2034/2034 USD1000	0.01 US37045XFA90
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.01 US91282CAH43
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000	0.01 XS2606297864
2023-6	
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.01 US9128286X38
TORONTO-DOMINION BAN FRN 17/12/2029	0.01 US89115A3D29
AUTOSTRAD PER L 4.625% 28/02/203602/2036 EUR100000	0.01 XS2775027472
11	
HYUNDAI CAPITAL AMER FRN 24/06/2027EGS	0.01 US44891CDE03
ATHORA NETHERLANDS F2V 31/08/2032	0.01 XS2468390930
PEXA GROUP LTD PLC	0.01 AU0000158594
AUSNET SERVS. HLD 1.625% 11/03/2081	0.01 XS2308313860
BP CAP. MKTS. 1.231% 8/5/2031	0.01 XS1992927902
GALAXY PIPELINE AS 2.94% 30/09/2040	0.01 XS2300197030
US. TSY. NOTE/BON 1.125% 15/5/2040	0.01 US912810SR05
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-	0.01 US9128287B09
2026	
BANCO SANTANDER F2V 14/03/2030USD1000	0.01 US05964HBB06
SOCIETE GENERALE 5.25% 19/02/20278 5.25% 19/02/2027	0.01 US83368RBZ47
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.01 US912810SN90
MS. F2F 21/4/2034	0.01 US61747YFE05
US. TSY. NOTE/BON 1.375% 31/8/2026	0.01 US912828YD60
VERIZON COMMUNICA 3.875% 01/03/2052	0.01 US92343VGP31
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-	0.01 US912828YQ73
2026	
HYUNDAI CAP. AMERI 5.65% 26/6/2026	0.01 US44891CCG69
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.01 US912810QC53
GS. GRP. F2F 23/8/2028	0.01 US38141GZU11
US. TSY. NOTE/BON 1.625% 30/11/2026	0.01 US912828YU85
ELI LILLY 4.75% 12/02/2030	0.01 US532457CV84
FLORIDA GAS TRANSM 5.75% 15/07/2035	0.01 US340711BC39
ALPHA BANK FRN 23/07/2036	0.01 XS3124434492
ABBVIE 4.875% 15/03/2030	0.01 US00287YDZ97
WESTERN MIDSTREAM 4.05% 01/02/2030	0.01 US958667AC17
PLAINS ALL AMERICAN PIPELINE LP 3.55% SNR NTS	0.01 US72650RBM34
15/12/2029 USD2000	
UNUM GROUP 4.125% 15/06/2051	0.01 US91529YAR71
ACCENTURE PLC	0.01 IE00B4BNMY34
AUSTRALIAN CAP. TE 5.25% 23/10/2036	0.01 AU3SG0003015
LOGICOR FINANCING 4.25% 18/07/2029EUR100000 16	0.01 XS2860968085
VISA 4.30% 14/12/2045	0.01 US92826CAF95
PENSKE TRUCK LEAS 5.55% 01/05/20281/05/2028 USD1000	0.01 US709599BT09
144A	
ENERGY TRANSFER 5.55% 15/2/2028	0.01 US29273VAP58
ITALY BUONI POLIEN 3.35% 1/7/2029	0.01 IT0005584849
ING GROEP NV	0.01 NL0011821202
ATHENS INTERNATIONAL AIRPORT ORD SHS	0.01 GRS536003007
NTT FIN. 4.876% 16/07/2030	0.01 US62954WAS44
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS	0.01 US912810SS87
11/50	
BOOKING HLDGS. 3.625% 1/3/2032	0.01 XS2776511730
JBS USA LUX JBS US 3.00% 2/2/2029	0.01 US46590XAN66
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.01 FR0010371401
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.01 FR0014007L00
CITIGROUP F2F 23/7/2036	0.01 XS3086851105
BARCLAYS PLC F2F 09/05/2034	0.01 US06738ECG89
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-	0.01 US91282CFC01
2029	
UK. GILT 4.125% 29/01/2027	0.01 GB00BL6C7720
NATWEST MKTS. 3.00% 03/09/2030	0.01 XS3170277530
SYNGENTA FINANCE NV 5.67% 24/04/2048	0.01 USN84413CN61
HCA 5.90% 01/06/2053	0.01 US404119CR82

MARS 5.70% 1/5/2055	0.01 US571676BC81
ITALY BUONI POLIEN 3.00% 01/08/2029	0.01 IT0005365165
CENCORA INC COM	0.01 US03073E1055
NEXTERA ENERGY CAP 5.90% 15/3/205515/03/2055 USD1000	0.01 US65339KDM99
WESTERN POWER DIS 3.949% 20/9/2032	0.01 XS2528341766
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.01 US912828ZE35
NORDSON 4.50% 15/12/2029	0.01 US655663AC62
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
YORKSHIRE WATER FINANCE 6.60% 17/APR/2031	0.01 XS0439817577
SUMITOMO PHARMA CO LTD	0.01 JP3495000006
EAGLE FUNDING LUXC 5.50% 17/08/2030	0.01 USL2660VAA37
N/WIDE. B/SOC. 5.127% 29/07/20295.127% 29/07/2029	0.01 US63861VAK35
RIVIAN AUTOMOTIVE INC	0.01 US76954A1034
ELI LILLY 4.90% 12/02/2032	0.01 US532457CW67
HEALTHPEAK PROPERTIES INC 3% SNR NTS 15/01/2030 USD2000	0.01 US42250PAA12
VICI PROPERTIES / 5.75% 01/02/2027	0.01 US92564RAJ41
OCCIDENTAL PETROL 8.875% 15/07/20300 USD1000	0.01 US674599EA94
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
AIA GROUP LTDSP ADR	0.01 US0013172053
BANK OF NEW YORK MELLON CORP	0.01 US0640581007
JYSKE BANK FRN 19/11/2031	0.01 XS3075392509
FRANCE GOVERNMENT 3.50% 25/4/2026	0.01
CROWDSTRIKE HOLDINGS INC	0.01 US22788C1053
KOREA DEV. BANK/T 1.375% 25/04/2027	0.01 US500630DN56
CVS HEALTH CORP	0.01 US1266501006
GS. GRP. F2F 23/04/2031	0.01 US38141GC936
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
WESTERN POWER DIST 3.53% 20/9/2028	0.01 XS2528341501
CONOCOPHILLIPS CO 5.00% 15/01/2035	0.01 US20826FBL94
SEMPRA F2V 01/04/2055	0.01 US816851BU28
UK. GILT 0.50% 31/1/2029	0.01 GB00BLPK7227
AUTOMATIC DATA PROC.	0.01 US0530151036
IHG FIN. 3.375% 10/09/2030	0.01 XS3173575591
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.01 DE000BU2Z031
SHELL PLC ORD EURO.07	0.01 GB00BP6MXD84
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.01 US91282CKN01
WILLIAMS COS 4.625% 30/06/2030	0.01 US969457CR92
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.01 DE0001102531
HEWLETT PACKARD EN 5.60% 15/10/2054	0.01 US42824CBW82
JYSKE BANK A/S 0.25% 17/FEB/2028	0.01 XS2409134371
ORACLE CORP 5.95% 26/SEP/2055	0.01 US68389XDR35
FRENCH REPUBLIC GO 2.70% 25/2/2031	0.01 FR0014002ZL7
EUROBANK SA F2F 07/02/2036	0.01 XS2997439935
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.01 US912810QX90
NRG ENERGY 2.45% 02/12/2027D2000	0.01 US629377CP59
BARCLAYS PLC	0.01 GB0031348658
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.01 JP1103491HC4
ATLAS ARTERIA ORDINARY STAPLED SECURITIES	0.01 AU0000013559
AXA SA AXA SA F2F PERP	0.01 XS2737652474
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.01 US912810FT08
AT&T 3.60% 1/6/2033	0.01 XS3037678789
DUKE ENERGY CORP NEW 3.1% 15/06/2028	0.01 XS2488626610
GENESIS ENERGY LTD	0.01 NZGNEE000157
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.01 DE000BU2Z007

US. TSY. NOTE/BON 3.375% 15/11/2048	0.01 US912810SE91
NUTRIEN 5.25% 12/03/2032	0.01 US67077MBF41
AKER BP ASA 5.60% 13/6/2028	0.01 US00973RAL78
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.01 CA135087L930
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.01 DE0001102341
MOTOROLA SOLUTIONS 5.55% 15/08/2035	0.01 US620076CC16
BP CAP. MKTS. F2V PERP	0.01 XS2193662728
UK. GILT 4.75% 07/12/2038	0.01 GB00B00NY175
CITIBANK NA 4.914% 29/05/2030	0.01 US17325FBP27
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.01 ES0000012H41
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.01 US05964HAQ83
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.01 DE0001102424
WESSEX WATER SERV 6.125% 19/9/2034	0.01 XS3025173710
INTEL CORP	0.01 US4581401001
GILEAD SCIENCES INC	0.01 US3755581036
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
BANCO SANTANDER 5.294% 18/08/20277	0.01 US05964HAS40
CAP. ONE FINL. F2F 30/01/2036	0.01 US14040HDJ14
NBN CO LTD 4.15% 16/09/2030	0.01 US62878U2K72
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
AMGEN INC	0.01 US0311621009
BIMBO BAKERIES US 5.375% 09/01/2036	0.01 US09031WAE30
SPAIN GOV. BD. 3.55% 31/10/2033	0.01 ES0000012L78
PENN NATIONAL GAMING INC	0.01 US7075691094
BANK OF AMERICA F2F 04/02/2033	0.01 US06051GKK49
CENOVUS ENERGY INC 3.75% 15/02/20522/2052	0.01 US15135UAX72
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.01 US912810TS78
US. TSY. NOTE/BOND 4.00% 31/07/2032USD N-2032 DUE	0.01 US91282CNR87
PROTECTIVE LIFE 4.8026% 1/11/2030	0.01 XS3173764054
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.01 US912810SD19
RHEINMETALL AG	0.01 DE0007030009
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.01 XS2314246526
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.01 AU000000ANZ3
AERCAP IRELAND CAP. F2V 10/3/2055	0.01 US00774MBK09
TRATON SE	0.01 DE000TRATON7
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.01 US912810SF66
AFG 2024-1 TRUST 1 A2 FRN 10/11/2055	0.01 AU3FN0088407
MTG. HOUSE RMBS PRIME SERIES 1 B FRN 15/10/2055AUD500000 B	0.01 AU3FN0087318
INTESA SANPAOLO 7.00% 21/11/2025	0.01 US46115HBU05
YORKSHIRE WATER F 6.625% 22/7/2040	0.01 XS3121682432
THE TORONTO DOMINION BANK	0.01 CA8911605092
NOVARTIS CAP. 3.80% 18/09/2029	0.01 US66989HAT59
SPAIN GOV. BD. 4.70% 30/07/2041	0.01 ES00000121S7
EQUINIX EUR. 2 FIN 3.25% 19/05/2029NTS 19/05/2029 DUAL CURR	0.01 XS3073596341
AT&T INC 3.80% 01/12/2057	0.01 US00206RMN97
RAIFFEISENBANK AS FRN 09/JUN/2028	0.01 XS2348241048
CANADIAN GOV. BD. 0.25% 1/3/2026	0.01 CA135087L518
CAPITAL ONE FINANCIAL CORPORATION	0.01 US14040H1059
PROPERTY FOR INDUSTRY LTD	0.01 NZPFIE0001S5
BUNDESobligation 2.40% 19/10/2028.01 .188	0.01 DE000BU25018
ECOLAB LTD	0.01 US2788651006
DEUTSCHE BANK AG/NEW F2F 07/01/2028	0.01 US25160PAH01
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.01 US912810RD28
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
MONDELEZ INTERNATIONAL INC	0.01 US6092071058
UK. GILT 4.25% 07/12/2027	0.01 GB00B16NNR78

ORACLE 3.60% 1/4/2050	0.01 US68389XBX21
NATWEST GROUP PLC 7.41% 06/JUN/2033	0.01 XS2563349765
AMERICAN EXPRESS CO F2F 20/07/2033	0.01 US025816EK11
W R BERKLEY 4.00% 12/05/2050	0.01 US084423AU64
LLOYDS BANKING GRP. FRN 28/05/2031	0.01 AU3FN0098950
CONOCOPHILLIPS CO 5.65% 15/01/2065	0.01 US20826FBN50
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.01 JP1201131990
METROPOLITAN LIFE GB FRN 11/07/2029	0.01 AU3FN0089405
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.01 JP1201121975
CBRE GROUP INC CLASS A	0.01 US12504L1098
KOREA HOUSING FIN. FRN 18/06/2030	0.01 AU3FN0099628
TESCO COR. TSY. S 5.125% 22/05/2034	0.01 XS2824047372
APA INFRA. 2.00% 15/07/2030EUR100000 9	0.01 XS2164646304
EVEREST REINSURANCE HLDG 3.12% 15/OCT/2052	0.01 US299808AJ43
MS. F2F 16/01/2030000 I	0.01 US61747YFK64
UNITED KINGDOM GI 0.875% 31/7/2033	0.01 GB00BM822521
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.01 JP1103451GCO
US. TSY. NOTE/BON 3.625% 15/08/2043	0.01 US912810RC45
HSBC HOLDINGS PLC 6.36% 16/NOV/2032	0.01 XS2553547444
UTAH ACQUISITION S 5.25% 15/6/2046	0.01 US62854AAP93
UK. GILT 4.375% 31/01/2040	0.01 GB00BQC82D08
GENERAL MOTORS FIN 6.10% 07/01/2034/2034 USD1000	0.01 US37045XEP78
US. TSY. NOTE/BON 1.125% 28/2/2027	0.01 US912828ZB95
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.01 US912810TU25
ITALY BUONI POLIEN 1.65% 01/03/2032	0.01 IT0005094088
DIAMONDBACK ENERGY 6.25% 15/3/2033	0.01 US25278XAV10
JPM. CHASE FRN 23/03/2030	0.01 XS2461234622
CAPITAL ONE FINANCA F2F 1/2/2029	0.01 US14040HCX17
AUTODESK INC	0.01 US0527691069
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.01 JP1201571G68
NORTHUMBRIAN WATER FIN 6.37% 28/OCT/2034	0.01 XS2550206333
UK. GILT 1.00% 31/01/2032	0.01 GB00BM822T38
UK. GILT 4.75% 22/10/2043	0.01 GB00BPJJKP77
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.01 ES00000127A2
DUKE ENERGY INDIAN 3.25% 01/10/2049	0.01 US26443TAB26
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
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.01 JP1201801N46
ILLINOIS TOOL WORKS	0.01 US4523081093
QUEENSLAND TSY. 5.00% 21/07/2037	0.01 AU3SG0003064
KINROSS GOLD 6.25% 15/7/2033	0.01 US496902AT48
PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.01 US709629AR06
BLUESTONE PRIME 2024-1 TRUST 1 A2 FRN 14/07/2065	0.01 AU3FN0089025
SHELL INTERNATIONAL FIN 1.25% 11/NOV/2032	0.01 XS2170386853
IHG FINANCE LLC 3.625% 27/09/2031	0.01 XS2909822517
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.01 US912810RP57
HSBC HOLDINGS PLC F2V 22/03/20350 68 REGS	0.01 XS2788605660
US. TSY. NOTE/BON 3.125% 15/05/2048	0.01 US912810SC36
SUMITOMO MITSUI FINANCIAL GROUP	0.01 JP3890350006
CITIGROUP F2F 01/05/2032	0.01 US172967MY46
HORIZON ROBOTICS INC	0.01 KYG4602S1057
LOGICOR FINC. SARL 3.25% 13-NOV-28	0.01 XS1909057645
EQUINIX EUROPE 2 F 4.00% 19/5/2034	0.01 XS3073596770
SIEMENS ENERGY AG	0.01 DE000ENER6Y0
US. TSY. NOTE/BON 4.375% 15/11/2039	0.01 US912810QD37
ITALY BUONI POLIEN 3.50% 01/03/2030	0.01 IT0005024234
JPMORGAN CHASE & CO F2F 08/11/2032	0.01 US46647PCR55
VIER GAS TRANSPOR 4.625% 26/9/2032	0.01 XS2535725159
BLACKSTONE INC	0.01 US09260D1072
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.01 AU000XCLWAX7
US. TSY. NOTE/BON 3.875% 15/08/2040	0.01 US912810QK79
COMMScope HOLDING COMPANY INC	0.01 US20337X1090

MIZUHO FINL. GRP. VAR 08/07/20318/07/2031	0.01
BUNDESOBLIGATION 2.20% 13/4/2028	0.01 DE000BU25000
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.01 US912810RX81
TDF INFRA. SASU 5.625% 21/7/2028	0.01 FR001400J861
DEXUS WHOLESALE SHOPPINGAFS	0.01
SPAIN GOV. BD. 5.75% 30/07/2032	0.01 ES0000012411
DAIMLER TRUCK FIN 5.125% 25/09/2027	0.01 US233853AY62
MORGAN STANLEY F2F 18/01/2036	0.01 US61748UAF93
RCI BANQUE F2V 09/10/2034	0.01 FR001400QY14
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.01
CITIGROUP F2F 17/03/2033	0.01 US172967NN71
BANK MILLENNIUM SA F2F 25/09/2029	0.01 XS2905432584
CESKA SPORITELNA FRN 15/01/2030/2030 EUR	0.01 XS2746647036
DEERE & CO	0.01 US2441991054
NIAGARA MOHAWK PO 4.647% 03/10/2030	0.01 US653522DT66
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.01 DE0001102556
NATL. GAS TRANSMIS 4.25% 05/04/2030/30 EUR1000 81	0.01 XS2607040958
REGS	
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.01 DE000BU2Z015
ROYAL BANK OF CANADA F2F 18/10/20288 USD	0.01 US78017FZ554
LIBERTY FUNDING PTY LIMITED SR 24-1A CL B FLTG	0.01 AU3FN0088316
RT25/05/2032	
IQVIA 6.25% 01/02/2029	0.01 US46266TAF57
ITALY BUONI POLIEN 4.00% 01/02/2037	0.01 IT0003934657
INVITATION HOMES O 4.15% 15/04/2032	0.01 US46188BAD47
MICROSOFT CORP 2.525% 01/06/2050	0.01 US594918CC64
SWO USD RCV SOFR 1D PAY 4.4 240426	0.01
DOORDASH INC	0.01 US25809K1051
SPAIN GOV. BD. 3.15% 30/04/2035	0.01 ES0000012O67
ITALY BUONI POLIEN 5.00% 1/9/2040	0.01 IT0004532559
AT&T INC 4.25% 1/6/2043	0.01 XS0932036154
OKLAHOMA GAS & ELECTRIC CO 3.3% SNR NTS	0.01 US678858BU41
15/03/2030USD2000	
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.01 IT0005419848
SPAIN GOV. BD. 0.00% 31/01/2026	0.01 ES0000012G91
COMMONWEALTH BANK OF AUSTRALIA	0.01 AU000000CBA7
SNAM 5.00% 28/05/2030	0.01 US83304JAA51
US. TSY. NOTE/BON 3.125% 15/2/2043	0.01 US912810QZ49
SPAIN GOV. BD. 0.00% 31/01/2028	0.01 ES0000012I08
SNOWFLAKE INC	0.01 US8334451098
BRISTOL-MYERS SQUI 6.40% 15/11/2063	0.01 US110122EC85
SYNOPSYS 5.00% 01/04/2032	0.01 US871607AD97
US TREASURY N/B 4.0% 15/NOV/2042	0.01 US912810TM09
WELLS FARGO & CO F2F 24/04/2034	0.01 US95000U3D31
UK. GILT 3.25% 22/1/2044	0.01 GB00B84Z9V04
TREASURY CORP OF V 2.00% 17/09/2035	0.01 AU3SG0002579
ALEXANDRIA REAL ES 2.95% 15/03/2034	0.01 US015271AY59
AIR LIQUIDE	0.01 FR0000120073
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
ONTARIO (PROVINCE OF) 4.15% 02/DEC/2054	0.01 CA68333ZBA45
LUNDIN GOLD INC	0.01 CA5503711080
NEXTERA ENERGY CAP. F2V 15/8/2055	0.01 US65339KDE73
GE HEALTHCARE TECH 4.80% 15/01/2031	0.01
SIG COMBIBLOC PURC 3.75% 19/03/2030	0.01 XS3017995518
TOKYO ELECTRON LTD JPY	0.01 JP3571400005
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.01 BE0390128917
ENEL FINANCE INTE 3.375% 23/07/20288	0.01 XS2751666426
ANALOG DEVICES INCORPORATED COM	0.01 US0326541051
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-	0.01 US91282CFZ95
2027	
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.01 DE0001102432
BOOKING HOLDINGS 4.125% 9/5/2038	0.01 XS3070032878
BPCE VAR 19/07/2033VAR DTD 5.748 19/07/2033	0.01 US05583JAM45

NEW YORK LIFE GLOB 4.55% 28/1/2033USD2000 144A	0.01 US64952WEZ23
JAPAN GOVERNMENT T 2.50% 20/06/2045	0.01 JP1201931R78
VOLKSWAGEN INTL. FIN. F2V PERP	0.01 XS1799939027
KERING 3.625% 05/09/2031	0.01 FR001400KHW7
MORGAN STANLEY F2F 21/07/2032	0.01 US61747YED31
AMPRION 3.45% 22/09/2027EGS	0.01 DE000A30VPL3
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.01 US91282CJQ50
NBN 3.375% 29/11/2032	0.01 XS3074419006
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.01 JP12009917C3
TDF INFRA. SASU 4.125% 23/10/2031/10/2031	0.01 FR001400TG54
TOKIO MARINE HOLDINGS INC	0.01 JP3910660004
PROSUS NV	0.01 NL0013654783
CME GROUP INC COM	0.01 US12572Q1058
VOLKSWAGEN FINL. S 3.25% 19/05/2027	0.01 XS2941360963
SPAIN GOV. BD. 1.40% 30/04/2028	0.01 ES0000012B39
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.01 JP1201701KA5
COTERRA ENERGY INC 5.90% 15/02/2055	0.01 US127097AN32
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.01 US91282CGJ45
AGNICO EAGLE MINES	0.01 CA0084741085
DEUTSCHE BANK F2F 13/02/2031	0.01 DE000A4DE9Y3
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.01 JP1201551FC0
SYSCO 3.75% 01/10/2025	0.01 US871829AZ02
US BANCORP	0.01 US9029733048
ENERGY TRANSFER OP 6.25% 15/04/2049	0.01 US29279FAA75
FORD MOTOR CREDIT 5.73% 05/09/2030	0.01 US345397H485
CANADIAN GOV. BD. 4.00% 01/03/2029	0.01 CA135087Q988
CREDIT AGRICOLE IT 3.25% 15/02/2034/2034	0.01 IT0005631491
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
BANQUE FEDERATIVE 3.25% 17/10/20311	0.01 FR001400T9Q9
BANK OF MONTREAL F2F 09/01/2032	0.01 XS3112064947
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.01 US912810QB70
UNITED NATURAL FOODS INC	0.01 US9111631035
PROVINCE OF SASKAT 3.25% 24/09/2035	0.01 XS3186899970
FRANCE GOV. BD. 3.25% 25/05/2045	0.01 FR0011461037
SPAIN GOV. BD. 4.20% 31/01/2037	0.01 ES0000012932
UTD. UTILITIES WAT 3.50% 27/02/20332033	0.01 XS3011736108
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.01 DE0001102606
BARRICK PD AUSTRAL 5.95% 15/10/203915/10/2039 USD1000	0.01 US06849UAD72
GS. GRP. 4.223% 5/1/2029	0.01 US38141GWZ35
US. TSY. NOTE/BON 1.625% 30/09/2026	0.01 US912828YG91
STORE CAP. 5.40% 30/04/2030	0.01 US862123AA45
NOMURA HLDGS. 4.904% 01/07/2030	0.01 US65535HBZ10
MITSUBISHI UFJ FINL. F2F 10/6/2031MTN 10/06/31 EUR200000 30	0.01 XS3089768157
BNP PARIBAS F2F 11/07/2030	0.01 FR0014007LK5
SPAIN GOV. BD. 1.85% 30/07/2035	0.01 ES0000012E69
FORD MOTOR CREDIT 5.85% 17/05/2027	0.01 US345397E748
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.01 FR0010171975
AMPRION GMBH 4.00% 30/09/2040	0.01 DE000A460N38
TRUSTEES OF COLUM 4.355% 01/10/2035	0.01 US198643AD00
WP CAREY 3.70% 19/11/2034	0.01 XS2941598786
ARGOSY PROPERTY LIMITED	0.01 NZARGE0010S7
DCP MIDSTREAM OPERATING LP 3.25% GTD SNR NTS 15/02/2032 USD1000	0.01 US23311VAK35
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.01 US912810QY73
VOLKSWAGEN GRP. OF 4.55% 11/09/2028	0.01 US928668CW05
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.01 US912810FM54
CHINA GAS HOLDINGS LIMITED	0.01 BMG2109G1033
MIZUHO FINANCIAL GROUP INC	0.01 JP3885780001

TENNET HLDG. 2.125% 17/11/20290000 25	0.01 XS2478299204
WILLIAMS COS INC/T 2.60% 15/03/20311000	0.01 US969457BY52
COMCAST CORP 2.887% 1/11/2051	0.01 US20030NDS71
HEIMSTADEN BOSTAD 1.375% 24/07/2028/07/2028	0.01 XS2435611244
SPAIN GOV. BD. 1.25% 31/10/2030	0.01 ES0000012G34
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.01 MYBMO2000028
ROTHESAY LIFE 3.37% 12/JUL/2026	0.01 XS2027400063
CANADIAN GOV. 0.50% 01/12/20303	0.01 CA135087L443
US. TSY. NOTE/BON 3.125% 15/08/2044	0.01 US912810RH32
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.01 US303075AA30
RESIMAC PREMIER SERIES 2025-1 1 A FRN 12/09/2056	0.01 AU3FN0097960
US TREASURY N/B 3.37% 15/AUG/2042	0.01 US912810TK43
ALPHABET 4.00% 06/05/2054	0.01
COLGATE PALMOLIVE	0.01 US1941621039
SPAIN GOV. BD. 0.60% 31/10/2029	0.01 ES0000012F43
CHANNEL INFRASTRUCTURE NZ LTD	0.01 NZNZRE000159
SOUTHERN CO COM USD	0.01 US8425871071
CANADIAN IMPERIAL BA FRN 20/12/2027	0.01 AU3FN0094678
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
ROBINHOOD MARKETS INC	0.01 US7707001027
ORBIA ADVANCE SAB 7.50% 13/05/2035	0.01 USP7S81YBK01
US. TSY. NOTE/BON 2.875% 15/8/2045	0.01 US912810RN00
METRO FIN. 2025-1 TST. 1 A FRN 15/10/20310000 A	0.01 AU3FN0096616
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49 USD2000	0.01 US161175BS22
ZURICH FINANCIAL SERVICES	0.01 CH0011075394
PUBLIC SERVICE ELECTRIC & GAS CO 4.9% MTN 15/12/2032 USD2000 P	0.01 US74456QCK04
ERAC USA FIN. 4.50% 15/02/2045	0.01 US26884TAN28
COMCAST 3.75% 1/4/2040	0.01 US20030NDH17
SPAIN GOV. BD. 0.50% 30/04/2030	0.01 ES0000012F76
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.01 JP1300371C98
BP P.L.C	0.01 GB0007980591
FIRSTMAC MTG. FNDG. TST. NO. 4 B FRN 18/02/20568/02/2056	0.01 AU3FN0091823
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.01 AU0000087454
US. TSY. NOTE/BON 3.125% 15/11/2041	0.01 US912810QT88
WELLS FARGO F2F 11/02/2031	0.01 US95000U2J10
AMGEN 5.60% 2/3/2043	0.01 US031162DS61
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
MORGAN STANLEY F2F 18/01/2035	0.01 US61747YFL48
INDONESIA TSY. BD. 7.50% 15/4/2040	0.01 IDG000014101
MARS 4.80% 1/3/2030	0.01 US571676AY11
BHP GROUP LTD NPV	0.01 AU0000000BHP4
NEWDAY FNDG. MASTER ISSUER 3X C FRN 15/11/2032	0.01 XS2909752474
ILLUMINA 4.65% 09/09/2026	0.01 US452327AQ25
BNP PARIBAS FRN 09/05/2031.085% 09/05/2031	0.01 US09659W3D43
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.01 DE0001102465
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.01 US912810RM27
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.01
HSBC HLDGS. F2V 19/5/2036	0.01 XS3073350269
ROGERS COMMS. 5.30% 15/02/2034	0.01 US775109DF56
ESSILORLUXOTTICA	0.01 FR0000121667
ENERGY TRANSFER LP 4.2% SNR NTS 15/04/2027 USD2000	0.01 US29273RBK41
MPLX 4.125% 1/3/2027	0.01 US55336VAK61
NUTRIEN 5.40% 21/6/2034	0.01 US67077MBD92
JPMORGAN CHASE & CO. 2.963% -FRN SNR 25/01/2033 USD2000	0.01 US46647PCU84

FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.01 FR0013234333
WASTE MANAGEMENT INC COM	0.01 US94106L1098
VENTURE GLOBAL PLAQUE 6.75% 15/JAN/2036	0.01 US922966AD85
AEP TEX INC 4.7% SNR NTS 15/05/2032 USD1000 K	0.01 US00108WAP59
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.01 CA135087M276
PARKER HANNIFIN CORP	0.01 US7010941042
TEVA PHARMACEUTIC 4.375% 09/05/2030	0.01 XS2406607171
YARA INTERNATIONAL ASA 3.148% SNR NTS 04/06/2030	0.01 US984851AG07
USD1000 144A	
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.01 US912810SA79
NTT FIN. 4.567% 16/07/2027	0.01 US62954WAP05
ITALY BUONI POLIEN 3.85% 1/7/2034	0.01 IT0005584856
WESSEX WATER SERV 5.125% 31/10/2032	0.01 XS2569776136
INVITATION HOMES O 4.95% 15/01/2033	0.01 US46188BAH50
HF SINCLAIR 5.50% 01/09/2032	0.01 US403949AT72
VENTURE GLOBAL PLAQUE 6.5% 15/JAN/2034	0.01 US922966AC03
UK. GILT 4.25% 07/12/2040	0.01 GB00B6460505
SKELLERUP HOLDINGS LIMITED	0.01 NZSKXE0001S8
MEXICO GOVERNMENT 5.125% 19/03/2038	0.01 XS3185371195
ONEOK 6.25% 15/10/2055	0.01 US682680DD20
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.01 AU0000075681
SPAIN GOV. BD. 5.90% 30/07/2026	0.01 ES00000123C7
Outstanding Settlement Receipts - NZD	0.01
LA TROBE FINANCIAL CAPITAL M 3 A2 FRN	0.01 AU3FN0089942
13/11/2055UD500000 A2	
SK HYNIX 6.25% 17/1/2026	0.01 USY8085FBJ85
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.01 US912810RZ30
BUZZARD MIDSTREAM	0.01
SPAIN GOV. BD. 6.00% 31/01/2029	0.01 ES0000011868
DE VOLKSBANK 4.625% 23/11/2027R100000	0.01 XS2626691906
LLOYDS BANKING GROUP PLC	0.01 GB0008706128
JPM. CHASE F2F 24/01/2036	0.01 US46647PEW23
PROSUS NV 4.343% 15 JUL 2035 4.34% 15/JUL/2035	0.01 XS3104529048
NISOURCE INC 5.25% SNR NTS 15/02/2043 USD1000	0.01 US65473QBB86
BERRY GBL. 5.50% 15/04/2028	0.01 US08576PAL58
NTT FIN. 5.171% 16/07/2032	0.01 US62954WAU99
CELLNEX FIN. 2.00% 15/09/203209/2032 EUR100000 7	0.01 XS2385393587
UK. GILT 0.625% 31/7/2035	0.01 GB00BMGR2916
DBS GROUP HOLDINGS LTD	0.01 SG1L01001701
IBERDROLA INTL. 1.825% 31/12/2049	0.01 XS2295333988
ITALY BUONI POLIEN 3.65% 01/08/2035	0.01 IT0005631590
SPAIN GOV. BD. 3.25% 30/4/2034	0.01 ES0000012M85
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.01 BE0000347568
CHUBB LIMITED ORD	0.01 CH0044328745
TELEFLEX INC	0.01 US8793691069
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.01 CA135087J397
CARMAX INC	0.01 US1431301027
UK. GILT 4.25% 07/03/2036	0.01 GB0032452392
BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026	0.01 FR001400F794
ING GROEP 4.625% 6/1/2026	0.01 USN4580HAA51
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.01 DE000BU2D004
CANADIAN GOV. BD. 2.00% 1/12/2051	0.01 CA135087H722
HYUNDAI CAPITAL AM 4.55% 26/09/202929 USD A 144A	0.01 US44891ADG94
SWISS CONFEDERATIO 3.50% 08/04/2033	0.01 CH0015803239
EURP. UNION 3.375% 05/10/2054	0.01 EU000A3K4EY2
MEDALLION TRUST SERIES 201 1 A1-R FRN 21/01/2052	0.01 AU3FN0093159
LLOYDS BANKING GRP. FRN 13/06/20363/06/2036	0.01 US539439BE84
CIE DE SAINT-GOBAL 3.75% 29/11/202600000 49 REGS	0.01 XS2723549528
RENTOKIL TERMINIX 5.00% 28/04/2030	0.01 US760130AA26
L'OREAL	0.01 FR0000120321
MS. F2F 19/04/2035	0.01 US61747YFR18
SANTANDER UK 3.00% 12/03/2029	0.01 XS2786381207
ITALY BUONI POLIEN 3.35% 01/03/2035	0.01 IT0005358806
ITALY BUONI POLIEN 3.85% 15/12/2029	0.01 IT0005519787
CONSTELLATION ENERGY CORP	0.01 US21037T1097

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
NATIONAL GRID PLC 0.25% 01/09/2028	0.01 XS2381853279
CF INDS. 4.95% 01/06/2043	0.01 US12527GAD51
EVERGY METRO INC 4.2% SNR NTS 15/06/2047 USD2000	0.01 US485134BQ27
SPAIN GOV. BD. 1.30% 31/10/2026	0.01 ES00000128H5
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.01 JP1201051891
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN	0.01
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.01 BE0000291972
CEZ 4.125% 30/04/2033	0.01 XS3040382098
STOCKLAND	0.01 AU000000SGP0
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.01 US91282CGS44
ZF NORTH AMERICA 6.875% 14/04/20288	0.01 US98877DAD75
AIB GRP. F2F 13/9/2029	0.01 US00135TAD63
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.01 JP1201081914
HSBC HLDGS. 4.95% 31/03/2030	0.01 US404280CF48
INTERCONTINENTAL HOTELS GROUP PLC	0.01 GB00BHJYC057
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.01 DE0001102408
HECLA MINING CO COM	0.01 US4227041062
BUNDESOBLIGATION 0.00% 09/10/2026	0.01 DE0001141844
TAKEDA PHARM. 5.30% 05/07/2034	0.01 US874060BK18
REPUBLIC SERVICES INC	0.01 US7607591002
CUBESMART LP 5.12% 01/NOV/2035	0.01 US229666RAK23
ITALY BUONI POLIEN 4.75% 01/09/2028	0.01 IT0004889033
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026	0.01 US912828Y958
ITALY BUONI POLIEN 0.95% 15/9/2027	0.01 IT0005416570
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.01 IT0005422891
ITALY BUONI POLIEN 4.20% 01/03/2034	0.01 IT0005560948
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.01 US912810RV26
EXELON 5.125% 15/3/2031	0.01 US30161NBR17
HUDBAY MINERALS INC	0.01 CA4436281022
TARGA RESOURCES CO 5.65% 15/02/2036	0.01 US87612GAQ47
ENI 5.50% 15/05/2034	0.01 US26874RAN89
PUBLIC SERVICE CO OF COLORADO 4.1% 1MTG BDS 15/06/2048 USD 32	0.01 US744448CQ27
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.01 US912810QW18
LLOYDS BANKING GRP. F2V 13/06/2029D1000	0.01 US539439BD02
PETROLIAM NASIONA 7.625% 15/10/2026	0.01 USY68851AK32
JPM. CHASE F2F 7/24/2029	0.01 US46647PDU75
AIR NEW ZEALAND LTD	0.01 NZAIRE0001S2
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.01 JP1201401C92
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.01 US91324PEX69
MEDPACE HOLDINGS INC	0.01 US58506Q1094
RELX PLC	0.01 GB00B2B0DG97
LINDE 1.625% 31/03/2035	0.01 XS2463961677
PROLOGIS INC COM	0.01 US74340W1036
JAPAN GOV. TWO YEA 0.40% 01/10/2026	0.01 JP1024651QA4
ROYAL CARIBBEAN GROUP	0.01 LR0008862868
US. TSY. NOTE/BON 2.875% 15/11/2046	0.01 US912810RU43
SPAIN GOV. BD. 2.70% 31/10/2048	0.01 ES0000012B47
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.01 DE0001135325
MPLX 5.40% 15/09/2035	0.01 US55336VCC28
PACIFIC GAS & ELEC 4.95% 1/7/2050	0.01 US694308JN86
GEN. MOTORS FINL. 5.625% 04/04/2032	0.01 US37045XFG60
WILLIAMS COMPANIES INC	0.01 US9694571004
SPAIN GOV. BD. 4.90% 30/7/2040	0.01 ES00000120N0
SPAIN GOV. BD. 3.50% 31/5/2029	0.01 ES0000012M51
JPMORGAN CHASE & CO F2F 22/04/2032	0.01 US46647PCC86
SUNCORP GRP. FRN 27/06/2034	0.01 AU3FN0081386
NOW TRUST SR 24-1 CL B 14/06/2032	0.01 AU3FN0087730
CVS HEALTH 5.125% 20/07/2045	0.01 US126650CN80
MARKEL GRP. 5.00% 05/04/2046	0.01 US570535AQ71

BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.01 DE0001102481
BRIXMOR OPERATING 4.85% 15/02/2033	0.01 US11120VAP85
CADENCE DESIGN SYSTEMS INC	0.01 US1273871087
OVINTIV 5.65% 15/5/2028	0.01 US69047QAB86
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.01 US912810RT79
US. TSY. NOTE/BON 2.875% 15/05/2043	0.01 US912810RB61
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.01 US912810PX00
KOREA INTERNATIONA 4.51% 10/12/2029	0.01 AU3CB0316420
UK. GILT 4.00% 22/1/2060	0.01 GB00B54QLM75
ARGENTUM NETHERLANDS F2V 01/06/2048	0.01 XS1795323952
KOREA ELEC. POWER 4.875% 31/01/2027000	0.01 USY4907LAJ18
WESTPAC BANKING FRN 16/04/2029	0.01 US961214FU20
SCENTRE GROUP TRUST FRN 31/3/2055	0.01 AU3FN0097184
BNP PARIBAS FRN 23/08/2034	0.01 AU3FN0090353
TARGA RES. 5.20% 01/07/20272027 USD1000	0.01 US87612KAA07
SUMITOMO MITSUI FINL FRN 15/04/20305/04/2030	0.01 US86562MDR88
COLOMBIA GOV. INT 8.375% 07/11/2054	0.01 US195325EQ44
AIRPORT AUTHORITY 4.875% 12/01/2026	0.01 USY000AKAJ65
COMMONWEALTH BANK OF FRN 27/11/20267/11/2026	0.01 US2027A1KV89
WASTE MGT. 5.35% 15/10/2054	0.01 US94106LCF40
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.01 JP1201851P76
YANGZIJIAN SHIPBUILDING NPV	0.01 SG1U76934819
NATL. GRID NORTH A 3.15% 03/06/203030	0.01 XS3086253039
NEWCASTLE GREATER MU FRN 21/01/2030	0.01 AU3FN0094827
ROYAL BANK OF CANA 4.65% 27/01/2026	0.01 US780082AD52
COMCAST 3.999% 01/11/2049	0.01 US20030NCE94
MEDTRONIC GLOBAL 1.375% 15/10/2040/10/2040	0.01 XS2238792332
EUR100000	
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.01 US05253JAL52
UK. GILT 4.25% 12/7/2049	0.01 GB00B39R3707
TREASURY CORP VICTORIA 3.625% 3.62% 29/SEP/2040	0.01 XS3192255449
YARA INTL. 4.75% 01/06/2028D2000 144A	0.01 US984851AF24
UBER TECHS. 4.50% 15/08/2029	0.01 USU9029YAG53
PAYPAL HOLDINGS INC	0.01 US70450Y1038
VERTEX PHARMACEUTICALS INC	0.01 US92532F1003
PECO ENERGY 4.60% 15/05/2052	0.01 US693304BD82
AUSTRALIA GOVERNME 2.75% 21/11/2027	0.01 AU000XCLWAQ1
PEPPER RESIDENTIAL SECURIT 41 A1A FRN 12/07/20677	0.01 AU3FN0101457
AUD10000 A1A	
CONSUN PHARMACEUTICAL GROUP LTD	0.01 KYG2524A1031
VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000	0.01 US92277GAN79
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.01 AU3CB0234581
DOMINION ENERGY INC 4.7% SNR NTS 01/12/2044 USD	0.01 US25746UCC18
2014D	
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.01 BE0000357666
BANK OF AMERICA 3.248% 21/10/2027	0.01 US06051GGA13
NETHERLANDS GOV. B 4.00% 15/01/2037	0.01 NL0000102234
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
HEARTLAND GROUP HLNPNV	0.01 NZHGHE0007S9
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.01 US00774MAV72
ING GROEP F2F 23/05/20298 REGS	0.01 XS2624976077
FONTERRA SHAREHOLDER FUND	0.01 NZFSFE0001S5
BRIXMOR OPERATING 4.125% 15/05/2029/05/2029 USD2000	0.01 US11120VAH69
CANADIAN GOV. BD. 1.50% 1/6/2026	0.01 CA135087E679
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552%	0.01 US2027A1KK25
14/03/2027	
UK. GILT 4.25% 07/09/2039	0.01 GB00B3KJDS62
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.01 US912810RJ97
ITALY BUONI POLIEN 6.50% 01/11/2027	0.01 IT0001174611
SPAIN GOV. BD. 1.45% 31/10/2027	0.01 ES0000012A89

ZOETIS INC	0.01 US98978V1035
UNITEDHEALTH GRP. 3.70% 15/08/2049	0.01 US91324PDU30
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.01 FR001400FTH3
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
ITALY BUONI POLIEN 4.35% 1/11/2033	0.01 IT0005544082
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.01 DE0001135226
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.01 DE0001102614
VERTIV HOLDINGS CO	0.01 US92537N1081
CAP. POWER US HLD 5.257% 01/06/2028028	0.01 US14041TAA60
MPLX 5.00% 01/03/2033	0.01 US55336VBV18
SPAIN GOV. BD. 1.45% 30-APR-29	0.01 ES0000012E51
COMMONWEALTH EDISO 2.75% 01/09/2051000 131	0.01 US202795JU55
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.01 FR0014009062
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.01 FR0013515806
TRAVELERS COS INC / THE	0.01 US89417E1091
BPCE F2F 19/10/2034	0.01 US05571AAS42
FTA CONSUMO SANTANDER 7 B FRN 20/07/2038	0.01 ES0305855019
HEIMSTADEN BOSTAD 0.75% 6/9/2029	0.01 XS2384269366
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.01 US912810RK60
BECTON DICKINSON 1.213% 12/2/2036/02/2036	0.01 XS2298459426
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.01
MUENCHENER RUECKVER RG-REG	0.01 DE0008430026
GBL. PAYMENTS 2.90% 15/11/20310	0.01 US37940XAH52
EXPERIAN FIN. 5.25% 17/08/2035/08/2035	0.01 US30217AAD54
UK. GILT 1.25% 22/10/2041	0.01 GB00BJQWYH73
CPUK FIN. 6.136% 28/8/2031	0.01 XS2603557674
N/WIDE. B/SOC. 2.375% 16/01/2029	0.01 XS3180073572
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.01 JP1201451D66
JBS USA HLDG. LUX 6.25% 01/03/2056	0.01 US472140AG79
SODEXO 5.15% 15/08/2030	0.01 US833794AC42
ITALY BUONI POLIEN 5.75% 01/02/2033	0.01 IT0003256820
MARS 5.00% 1/3/2032	0.01 US571676AZ85
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.01 XS2611221032
ELEVANCE HEALTH IN 5.65% 15/06/205400	0.01 US036752BA01
COCA-COLA 2.50% 15/3/2051	0.01 US191216DC18
EMERSON ELECTRIC CO	0.01 US2910111044
ROYAL BANK OF CANADA FRN 2/7/2028	0.01 XS2853494602
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.01 DE0001102457
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.01 JP1201471DC6
HYUNDAI CARD 5.75% 24/04/2029	0.01 XS2798085416
NETHERLANDS GOV. B 2.75% 15/1/2047	0.01 NL0010721999
JPM CCP EUR BROKER ACCOUNT	0.01
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.01 JP1201821NA5
UK. GILT 3.75% 22/07/2052	0.01 GB00B6RNH572
CANADIAN GOV. BD. 2.75% 1/9/20308	0.01 CA135087T388
KEYCORP FRN 04/04/20315.121% 04/04/2031	0.01 US49326EEQ26
CPPIB CAPITAL INC 1.50% 23/06/2028	0.01 XS2356317177
ITALY BUONI POLIEN 3.80% 01/08/2028	0.01 IT0005548315
TRUIST FINL. F2F 24/01/20354/01/2035 USD2000 I	0.01 US89788MAS17
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.01 DE0001102598
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.01 US912810RY64
SAGE GROUP	0.01 GB00B8C3BL03
UK. GILT 4.25% 07/12/2046	0.01 GB00B128DP45
ITALY BUONI POLIEN 3.85% 01/02/2035	0.01 IT0005607970
GSK PLC	0.01 GB00BN7SWP63
SPAIN GOV. BD. 3.90% 30/07/2039	0.01 ES0000012L60
ZF EUR. FIN. 4.75% 31/01/2029	0.01 XS2757520965
NATL. GAS TRANSMIS 5.50% 4/2/2034	0.01 XS2987788408
VAR ENERGI 5.875% 22/05/2030	0.01 US92212WAF77
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.01 JP1201731L76
BERKLEY(W.R.)CORP 4.75% SNR NTS 01/08/2044 USD	0.01 US084423AT91
UNITED STATES TRE 3.875% 30/09/2029	0.01 US91282CFL00

FIRSTMAC MTG. FNDG. TST. NO. 4 A1 FRN 18/02/2056LTG	0.01 AU3FN0091799
18/02/2056	
SANOFI SA	0.01 FR0000120578
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.01 JP1103501J35
PACIFIC GAS & ELEC 3.95% 01/12/2047	0.01 US694308HY69
SPAIN GOV. BD. 3.45% 31/10/2034	0.01 ES0000012N35
NETHERLANDS GOV. 0.00% 15/01/2029	0.01 NL0015000LS8
SK HYNIX INC 4.25% 11/09/2028	0.01 USY8085FBY52
SPAIN GOV. BD. 3.10% 30/07/2031REGS	0.01 ES0000012N43
SPAIN GOV. BD. 5.15% 31/10/2028	0.01 ES00000124C5
ANTOFAGASTA PLC 5.625% 09/09/2035	0.01 USG0399BAC12
CVS HEALTH 5.05% 25/03/2048	0.01 US126650CZ11
EQUINIX INC COM	0.01 US29444U7000
JBS USA LUX JBS US 5.75% 1/4/2033	0.01 US46590XAY22
INFORMA 3.125% 05/07/2026	0.01 XS1853426895
STARBUCKS CORP	0.01 US8552441094
MARSH & MCLENNAN COM	0.01 US5717481023
NEW YORK STATE DO 5.832% 1/7/2055	0.01 US649855FG30
N/WIDE. B/SOC. 4.00% 14/09/2026	0.01 US63859XAD93
GENERATION DEVELOPMENT GROUP LIMITED ORDINARY	0.01 AU0000005126
FULLY PAID	
BUONI POLIENNALI D 2.95% 01/07/2030	0.01 IT0005637399
ITALY BUONI POLIEN 3.25% 15/07/203244A	0.01 IT0005647265
ITALY BUONI POLIEN 3.15% 15/11/2031	0.01 IT0005619546
ITALY BUONI POLIEN 2.65% 15/06/2028	0.01 IT0005641029
MARRIOTT INTERNATIONAL INC 5% SNR NTS 15/10/2027	0.01 US571903BJ14
USD1000 JJ	
OCCIDENTAL PETROL 5.375% 1/1/2032	0.01 US674599EK76
ONEOK 4.85% 01/02/2049	0.01 US682680BZ59
CARVANA CO	0.01 US1468691027
ITALY BUONI POLIEN 3.50% 15/01/2026	0.01 IT0005514473
ITALY BUONI POLIEN 2.95% 01/09/2038	0.01 IT0005321325
BANCO SANTANDER F2V 4/10/2032	0.01 XS2393518597
T-MOBILE USA 3.00% 15/02/2041	0.01 US87264ABL89
BRISTOL-MYERS SQU 4.625% 15/05/2044	0.01 US110122DH81
HOYA CORPORATION JPY	0.01 JP3837800006
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.01 JP1201881Q46
ADIENT PLC	0.01 IE00BD845X29
SYNOPSIS INC	0.01 US8716071076
ITALY BUONI POLIEN 2.00% 1/2/2028	0.01 IT0005323032
BUNDESOBLIGATION 2.10% 12/04/2029.01	0.01 DE000BU35025
MEXICO GOV. INTL. 5.375% 22/03/2033	0.01 US91087BBK52
PENSKE TRUCK LEASI 5.75% 24/5/20264/05/2026 USD1000	0.01 US709599BU71
144A	
CANTOR FITZGERALD 7.20% 12/12/2028	0.01 US138616AM99
CANADIAN GOV. BD. 3.00% 01/06/2034	0.01 CA135087R481
ALPHABET 5.30% 15/05/2065	0.01 US02079KAN72
ITALY BUONI POLIEN 2.70% 01/10/2030	0.01 IT0005654642
TENNET HLDG. 2.00% 05/06/203415 REGS	0.01 XS1828037827
REGAL REXNORD CORP 6.05% 15/02/2026	0.01 US758750AL75
SHERWIN WILLIAMS COM	0.01 US8243481061
ITALY BUONI POLIEN 4.05% 30/10/2037	0.01 IT0005596470
PENSKE TRUCK LEASI 4.40% 01/07/2027/07/2027 USD1000	0.01 US709599BN39
144A	
REGENERON PHARMACEUTICALS INC	0.01 US75886F1075
AMERICAN INTERNATI 5.45% 07/05/2035	0.01 US026874DX22
SPAIN GOV. BD. 1.50% 30/04/2027	0.01 ES00000128P8
BUNDESREPUB. DEUTSCHLAND 2.6% 15/AUG/2035	0.01 DE000BU2Z056
CAP. ONE FINL. F2F 30/10/2031	0.01 US14040HDC60
DTE ELECTRIC CO 3.7% 15/MAR/2045	0.01 US23338VAE65
DT MIDSTREAM 5.80% 15/12/2034	0.01 US23345MAD92
WEA FIN. WESTFIELD 4.75% 17/09/2044	0.01
CUMMINS INC	0.01 US2310211063
AUSTRALIA GOVERNME 0.50% 21/09/2026	0.01 AU0000106411

MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028	0.01 XS2238789460
EUR100000	
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.01 JP1201661JA3
NEXTERA ENERGY CA 4.685% 1/9/2027	0.01 US65339KCL26
COREBRIDGE FINL. 3.65% 5/4/2027	0.01 US21871XAD12
DIGITAL DUTCH FIN 3.875% 15/07/2034	0.01 XS3102229922
WESFARMERS LIMITED	0.01 AU000000WES1
DOLLARAMA INC	0.01 CA25675T1075
WP CAREY 4.65% 15/7/2030	0.01 US92936UAN90
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.01 US015271BC21
WELLS FARGO F2F 30/4/2041	0.01 US95000U2Q52
STANDARD CHARTERED P F2V 21/01/202972 5.545%	0.01 US85325C2D33
21/01/2029	
BIOGEN INC	0.01 US09062X1037
FLORIDA POWER & LI 5.30% 15/06/20342034 USD1000	0.01 US341081GU57
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.01 ES0000012L52
3M CO	0.01 US88579Y1010
APPLE INC 2.7% 05/AUG/2051	0.01 US037833EK23
BUNDESOBLIGATION 0.0% 16/APR/2027	0.01 DE0001141851
AMERICAN HOMES 4 R 4.95% 15/06/2030	0.01 US02666TAK34
SPAIN GOV. BD. 5.15% 31/10/2044	0.01 ES00000124H4
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.01 FR0010870956
MARRIOTT INTL INCUSD	0.01 US5719032022
NORFOLK SOUTHERN CORP USD	0.01 US6558441084
JOHNSON CONTROLS I 5.50% 19/04/2029	0.01 US477921AA87
CANADIAN GOV. BD. 2.00% 01/06/2028	0.01 CA135087H235
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.01 DE0001102440
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.01 US53079EBN31
NVIDIA ORD SHS	0.01 US67066G1040
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.01 AU0000013740
BONOS Y OBLIG DE 0.50% 31/10/2031	0.01 ES0000012I32
VERIZON COMMS. 3.40% 22/03/20411000	0.01 US92343VKG44
MORGAN STANLEY F2F 18/10/2030	0.01 US61747YFU47
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.01
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.01 US912810RQ31
TOKAI CARBON CO LTD	0.01 JP3560800009
WESTERN MIDSTREAM 5.25% 01/02/2050	0.01 US958667AA50
JBS USA LUX SARL / 5.95% 20/04/2035	0.01 US472140AA00
PNC FINANCIAL SERVICES GROUP	0.01 US6934751057
HARTFORD INSURANCE GROUP INC T	0.01 US4165151048
TRANSCANADA PIPEL 4.625% 01/03/20344 USD1000	0.01 US89352HAM16
BALTIMORE GAS & EL 5.45% 1/6/2035	0.01 US059165ET34
RIO TINTO FIN. US 4.875% 14/03/2030	0.01 US76720AAS50
VERIZON COMMUNICATIONS 1.12% 19/SEP/2035	0.01 XS2320760114
BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN	0.01 US05584KAN81
SNRMTN 18/01/2027 USD REGS	
ITALY BUONI POLIEN 1.45% 01/03/2036	0.01 IT0005402117
CANADIAN GOV. BD. 2.50% 1/12/2032	0.01 CA135087P329
CARDINAL HEALTH INC	0.01 US14149Y1082
TRUIST FINL. F2F 30/10/2029	0.01 US89788MAQ50
TENNET HLDG. 1.375% 26/6/2029	0.01 XS1632897929
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.01 JP1300301940
RAIFFEISEN BANK INTE F2V 02/01/2035	0.01 XS2904849879
ITALY BUONI POLIEN 1.65% 1/12/2030	0.01 IT0005413171
NESTLE HOLDINGS INC 4.0% 24/SEP/2048	0.01 US641062AN41
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.01 US912810RS96
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.01 FR001400QOL3
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.01 ES0000012J15
CENTENE CORPORATION	0.01 US15135B1017
ITALY BUONI POLIEN 3.85% 1/9/2049	0.01 IT0005363111
STRIDE STAPLED GRP NPV UNITS	0.01 NZSPGE0001S2
LINDE 3.375% 12/06/2029	0.01 XS2634593938
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.01 FR0013404969
ORACLE 4.45% 26/09/2030	0.01 US68389XDH52
ITALY BUONI POLIEN 2.05% 01/08/2027	0.01 IT0005274805

NETHERLANDS GOV. B 0.75% 15/07/2027	0.01 NL0012171458
UK. GILT 4.25% 7/12/2055	0.01 GB00B06YGN05
LLOYDS BANKING GROUP F2V 15/12/2031	0.01 XS2351166421
JAPAN POST HOLDINGS CO LTD	0.01 JP3752900005
UBS GROUP AG 3.75% 11/AUG/2036	0.01 CH1474856965
BANCO DE CREDITO D 5.85% 11/01/2029	0.01 US05971V2E48
CREDIT AGRICOLE FRN 16/01/2035	0.01 AU3FN0094819
IDEX 4.95% 01/09/2029	0.01 US45167RAJ32
ITALY BUONI POLIEN 2.80% 01/12/2028	0.01 IT0005340929
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.01 DE000A3LWGF9
CISCO SYS. 4.85% 26/02/2029	0.01 US17275RBR21
RECRUIT HLDGS CO LNPV	0.01 JP3970300004
ENGIE 3.625% 6/12/2026	0.01 FR001400MF78
ZURICH FIN. IRELAND F2V 19/4/20519/04/51 USD200000 57	0.01 XS2283177561
KONINKLIJKE KPN NV	0.01 NL0000009082
HAMBURG COMMER. BA 4.50% 24/7/2028	0.00 DE000HCB0B44
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00 DE0001102515
CHIPOTLE MEXICAN GRILL ORD	0.00 US1696561059
CORNING INC	0.00 US2193501051
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00 DE0001135176
BANK OF AMERICA CORP 3.59% 21/JUL/2028	0.00 US06051GGR48
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00 IT0005521981
MICROSTRATEGY COM USD0.001 CLASS A	0.00 US5949724083
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.00 JP1201301B94
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028 USD1000	0.00 US05946KAL52
IDEXX LABORATORIES INC	0.00 US45168D1046
INTEL 4.10% 11/5/2047	0.00 US458140AY68
N/WIDE. B/SOC. 3.00% 03/03/2030	0.00 XS3014215324
AGI FINANCE PTY L 4.832% 25/09/2031	0.00 AU3CB0326262
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00 DE0001102473
INDONESIA TSY. BD 7.125% 15/06/2038	0.00 IDG000021809
LEGRAND SA	0.00 FR0010307819
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.00 JP1300341B39
ICON INVS. SIX DA 5.849% 08/05/2029	0.00 US45115AAB08
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027 EUR100000	0.00 PTBCPHOM0066
INTESA SANPAOLO F2V 20/06/205444A	0.00 US46115HCB15
BPCE SA F2F 20/01/2034	0.00 FR001400WP90
RCI BANQUE FRN 24/03/2037	0.00 FR001400Y5Z1
GEN. MILLS 5.50% 17/10/2028	0.00 US370334CW20
VINCI SA	0.00 FR0000125486
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27 EUR100000 168	0.00 XS2322289385
REPUBLIC OF POLAND 5.00% 25/01/2030	0.00 PL0000117370
BROOKLYN UNION GA 6.415% 18/07/2054	0.00 US114259AY07
CONOCOPHILLIPS	0.00 US20825C1045
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.00 AU0000101792
SPAIN GOV. BD. 2.80% 31/5/2026	0.00 ES0000012L29
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.00 JP1300381D38
PHILLIPS 66 4.90% 1/10/2046	0.00 US718547AP73
VONOVIA SE 1.50% 14/6/2041	0.00 DE000A3E5MK0
NEWDAY FUNDING MASTER ISSUER 2X C FRN 7/15/2032	0.00 XS2834467602
RIO TINTO FIN. USA 5.00% 14/03/2032	0.00 US76720AAT34
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00 ES0000012729
HK ELECTRIC INVESTMENTS LTD	0.00 HK0000179108
INTESA SANPAOLO F2V 21/11/2033	0.00 US46115HBV87
CARNIVAL 6.125% 15/02/2033	0.00 US143658BX94
ANARAFE SL FRN 18/01/2028N 18/01/2028 EUR100000	0.00
CRITERIA CAIXACORP SA	0.00 ES0140609019
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00 US797440BW34
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00 DE0001102549
BANK OF MONTREAL FRN 27/06/2029	0.00 AU3FN0089298
KMD BRANDS LIMITED	0.00 NZKMDE0001S3

JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00 JP1201831P14
TARGA RES. 6.125% 15/3/2033	0.00 US87612GAC50
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00 JP1201511EC7
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00 NL0011819040
RAIFFEISEN BANK INTE F2V 18/6/2032	0.00 XS2189786226
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
ERAC USA FIN LLC 4.6% 01/05/2028	0.00 US26884TAV44
WARNERMEDIA HLDGS 4.302% 17/1/2030	0.00 XS3099830765
FUT DEC 25 CBT UL T-BONDS	0.00
MOODYS CORPORATION	0.00 US6153691059
MOTIVA INFRAESTR DE MOBILIDADE ORD SHS	0.00 BRMOTVACNOR7
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.00 US38869PAP99
COX COMMS. 2.60% 15/06/20316% 15/06/2031	0.00 US224044CN54
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00 AU3TB0000150
SPAIN GOV. BD. 0.80% 30/07/2027	0.00 ES0000012G26
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00 JP1300361C33
CREDIT AGRICOLE SA	0.00 FR0000045072
NTT FIN. 5.502% 16/07/2035	0.00 US62954WAV72
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000	0.00 XS1843459782
SEC	
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00 BE0000360694
SPAIN GOV. BD. 0.70% 30/04/2032	0.00 ES0000012K20
CITIGROUP 4.30% 20/11/2026	0.00 US172967JC62
AMGEN 5.65% 2/3/2053	0.00 US031162DT45
TREASURY CORP VICT 2.25% 15/09/2033	0.00 AU3SG0002504
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.00 US60687YCZ07
US. TSY. NOTE/BON 4.875% 15/08/2045/2045 USD100 BONDS	0.00 US912810UN62
08/45	
SOCIETE GENERALE F2F 22/05/2029029	0.00 US83368TCJ51
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00 IT0004923998
GOLDEN BAR SECURITISATION SR 24-1 CL C FLTG RT	0.00 IT0005611394
22/09/2043	
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.00 CA135087Q723
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.00 US842400HF31
FUJIKURA LIMITED	0.00 JP3811000003
CELESTICA INC COM NPV	0.00 CA15101Q2071
HCA 5.50% 15-JUN-47	0.00 US404119BV04
UK. GILT 1.125% 31/1/2039	0.00 GB00BLPK7334
ADVANTEST CORP	0.00 JP3122400009
CONS. EDISON OF NE 4.30% 01/12/2056	0.00 US209111FK46
AIB GRP. FRN 15/05/2031	0.00 USG0R4HJAK23
US. TSY. NOTE/BOND 4.00% 31/03/2030	0.00 US91282CMU26
ALNYLAM PHARMACEUTICALS INC	0.00 US02043Q1076
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
ICPF FINANCE PTY 2.725% 11/10/2030	0.00 AU3CB0283646
STELLANTIS NV 4.0% 19/MAR/2034	0.00 XS2937308067
DAE FNDG. 3.375% 20/03/2028	0.00 XS2286303495
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.00 XS2001183164
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00 IT0005383309
KRAFT HEINZ FOODS 5.40% 15/03/2035	0.00 US50077LBN55
SIEMENS FINANCIER 3.625% 22/2/2044	0.00 XS2769892600
DIGITAL REALTY TRUST INC	0.00 US2538681030
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00 FR0013257524
TARGA RES. 4.20% 01/02/2033	0.00 US87612GAA94
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00 JP1300771P16
FDXEX CORP COM	0.00 US31428X1063
STANDARD CHARTERED F2V 06/07/20277	0.00 USG84228FU76
TENNESSEE GAS PIPE 7.00% 15/10/2028D1000	0.00 US880451AV10

ENERGY TRANSFER OP 5.00% 15/05/2050	0.00 US29278NAR44
WESTPAC	0.00
APTIV 3.10% 1/12/2051	0.00 US03835VAJ52
ACCENTURE CAPITAL 4.50% 04/10/2034	0.00 US00440KAD54
BANK OF AMERICA F2F 25/04/2029	0.00 US06051GLG28
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00 IT0005508590
FIRST ABU DHABI BANK FRN 22/01/20308% 22/01/2030	0.00 XS2979644536
HCA 5.75% 01/03/2035	0.00 US404119DB22
TRANSURBAN QUEENSL 4.50% 19/04/2028	0.00 XS1808838434
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00 IT0005083057
UNILEVER CAPITAL C 2.75% 22/5/20302030	0.00 XS3081333547
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00 IT0005530032
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.00 USQ9194UAG78
AT&T 3.875% 15/01/2026	0.00 US00206RHT23
FORD MOTOR CREDIT 7.35% 06/03/2030	0.00 US345397C684
SEVERN TRENT UTILI 5.25% 4/4/2036	0.00 XS2607194086
MSCI INC	0.00 US55354G1004
QUANTA SERVICES INC	0.00 US74762E1029
BMW FIN. 2.625% 20/05/2028	0.00 XS3075491152
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN 12/06/2055AUD500000 A-1	0.00 AU3FN0084703
NIKE INC CL B	0.00 US6541061031
COINBASE GLOBAL INC	0.00 US19260Q1076
ABBVIE 5.20% 15/03/2035	0.00 US00287YEA38
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
COMPASS GROUP ORD	0.00 GB00BD6K4575
ANHEUSER-BUSCH INB 4.35% 1/6/2040	0.00 US035240AS95
MARVELL TECHNOLOGY COM	0.00 US5738741041
MORGAN STANLEY F2F 20/4/2029	0.00 US61747YFD22
COMCAST CORP 5.5% GTD SNR NTS 15/05/2064 USD1000	0.00 US20030NEG25
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00 IT0005580094
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00 FR001400NEF3
PLAINS ALL AMER PIPELINE 4.7% 15/JAN/2031	0.00 US72650RBR21
ELECTRONIC ARTS INC	0.00 US2855121099
ITALY BUONI POLIEN 3.45% 15/07/2031	0.00 IT0005595803
GBP BNP PARIBAS A/C	0.00
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.00 US233853AT77
ALIMENTATION COUC 5.267% 12/2/20344	0.00 US01626PAU03
LOBLAW COMPANIES LTD	0.00 CA5394811015
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00 JP1201691K75
JPM CCP	0.00
EURP. UNION 3.00% 4/3/2053	0.00 EU000A3K4DY4
FORD MOTOR CREDIT 7.122% 07/11/2033USD200000	0.00 US345397D674
FERRARI NV COM	0.00 NL0011585146
CENTERPOINT ENERGY 4.50% 01/04/2044DS 01/04/2044 USD X	0.00 US15189XAN84
FREEMPORT MCMORAN INC	0.00 US35671D8570
DEUTSCHE BAHN FIN 1.125% 29/05/2051051	0.00 XS2357951164
BROADCOM INC 3.419% 15/04/2033	0.00 US11135FBK66
KDDI CORP	0.00 JP3496400007
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00 JP1300391D69
GPT	0.00 AU000000GPT8
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00 IT0005500068
SPAIN GOV. BD. 2.70% 31/01/2030	0.00 ES0000012O00
FRENCH REPUBLIC GO 3.75% 25/5/2056	0.00 FR001400XJJ3
QUEST DIAGNOSTICS	0.00 US74834L1008
GS. GRP. 1.25% 7/2/2029	0.00 XS2441552192
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00 NL0015001DQ7
ITALY BUONI POLIEN 3.60% 1/10/2035	0.00 IT0005648149
BARCLAYS FRN 25/02/2031	0.00 US06738ECY95

NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00 NL0015001XZ6
CORNING 3.875% 15/05/2026	0.00 XS2621757405
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00
KINGDOM OF BELGIUM 2.60% 22/10/2030	0.00 BE0000365743
SARTORIUS FINANCE 4.25% 14/9/2026	0.00 XS2678111050
TARGA RES. 4.95% 15/04/2052	0.00 US87612GAB77
AEP TRANSMISSION CO LLC 2.75% SNR NTS 15/08/2051	0.00 US00115AAN90
USD1000 N	
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
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.00 DE000DL19VB0
JEFFERIES FINANCIAL GROUP INC 2.75% 15/10/2032	0.00 US47233JDX37
BUONI POLIENNALI D 1.25% 01/12/20260 REGS	0.00 IT0005210650
JEFFERIES FINANCI 5.875% 21/07/2028	0.00 US47233WBM01
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00 IT0005437147
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00 JP1300751N79
NEXTDC	0.00 AU000000NXT8
ATHENE GBL. FNDG. 2.717% 7/1/2029	0.00 US04685A3G46
SWO USD RCV SOFR 1D PAY 4.1 020326	0.00
PIEDMONT NATURAL G 2.50% 15/3/2031	0.00 US720186AN51
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
DIAMONDBACK ENERGY 5.90% 18/04/2064	0.00 US25278XBB47
FAIR ISAAC CORPORATION	0.00 US3032501047
NEW ZEALAND LOCAL 4.125% 20/03/20280/03/2028	0.00 XS3025937288
MPLX 5.40% 01/04/2035	0.00 US55336VBY56
CAIXABANK SA 6.87% 25/OCT/2033	0.00 XS2579488201
NATL. AUSTRALIA BANK FRN 11/06/2027	0.00 USQ6535DBT02
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00 NL0015000RP1
UNION PACIFIC 5.15% 20/01/20630	0.00 US907818GD49
T-MOBILE USA 5.125% 15/05/2032	0.00 US87264ADS15
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00 BE0000341504
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00 JP1201791N14
BARCLAYS FRN 11/08/2046	0.00 US06738EDE23
AUSTRALIAN GOV. 3.00% 21/11/2033	0.00 AU0000217101
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00 JP1201771M76
ATMOS ENERGY 5.75% 15/10/2052	0.00 US049560AY17
KKR AND CO INC	0.00 US48251W1045
AON PLC IE COM CL A	0.00 IE00BLP1HW54
CHARTER COMMS. OPE 6.65% 01/02/203401/02/2034 USD	0.00 US161175CP73
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028	0.00 US01309QAA67
USD1000 144A	
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.00 JP1300351B93
COMPAGNIE FINANCIERE RICHEMONT SA	0.00 CH0210483332
ROPER TECHNOLOGIES INC	0.00 US7766961061
AMERICAN EXPRESS F2F 30/01/2036	0.00 US025816DZ98
SIMON PROPERTY GROUP INC USD	0.00 US8288061091
DEUTSCHE BAHN FIN 1.625% 16/8/2033NTS 16/08/2033	0.00
EUR1000	
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00 IT0005494239
SUNCOR ENERGY INC	0.00 CA8672241079
CAP. ONE FINL. F2F 26/7/2030	0.00 US14040HDG74
KEYENCE CORP NPV	0.00 JP3236200006
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00 JP1300621K47
MONSTER BEVERAGE SHS ORD	0.00 US61174X1090
TUI TOPCO LIMITED - INTEREST BEARING LOAN	0.00
SPAIN GOV. BD. 2.35% 30/07/2033	0.00 ES00000128Q6
KEYCORP F2F 06/03/2035	0.00 US49326EEP43
BARCLAYS PLC F2F 28/05/2035	0.00 AU3CB0310597

CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK N.A.	0.00
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00 JP1300321A34
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00 IT0005445306
SANTANDER UK GROUP H F2F 22/09/2029D	0.00 US80281LAX38
KAZMUNAYGAS NATL. 6.375% 24/10/2048/10/2048	0.00 XS1807299331
USD200000 15	
SCENTRE GRP.	0.00 AU000000SCG8
FRESENIUS MEDICAL 3.00% 1/12/2031/2031 USD1000 144A	0.00 US35805BAE83
ORACLE CORP 3.8% SNR NTS 15/11/2037 USD2000	0.00 US68389XBP96
BANQUE FEDERATIVE 0.625% 19/11/2027	0.00 FR0014007PV3
UK. GILT 3.50% 22/07/2068	0.00 GB00BBJNQY21
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.00 JP1300811Q17
SANTANDER UK GRP. HL F2F 22/09/2036D	0.00 US80281LAY11
UK. GILT 1.75% 22/1/2049	0.00 GB00BFWFPP71
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.00 AU3CB0278653
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.00 DE000BU2F009
SPAIN GOV. BD. 1.00% 31/10/2050	0.00 ES0000012G00
AEP TEXAS 5.45% 15/05/2029	0.00 US00108WAS98
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00 ES0000012I24
AFG 2024-1 TRUST 1 A1L FRN 10/11/2055	0.00 AU3FN0088399
LLOYDS BANKING GRP. FRN 06/03/2030	0.00 AU3FN0085296
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00 JP1201841P46
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00 IT0005467482
AMP LIMITED	0.00 AU000000AMP6
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.00 JP1024571Q21
BANQUE FEDERATIVE DU FRN 06/01/2031	0.00 AU3FN0099701
WESTPAC BANKING FRN 20/05/2027	0.00 AU3FN0069217
NSW ELECTRICITY NETW FRN 11/03/2055	0.00 AU3FN0096392
CRIMSON TST. 2025-1 1 A1AU FRN 15/07/2066000 2025-1 A1-AU	0.00 AU3FN0097101
TOYOTA FIN. AUSTRALI FRN 22/01/2030	0.00 AU3FN0094868
BENDIGO & ADELAIDE B FRN 24/10/2028	0.00 AU3FN0092821
ACI WORLDWIDE INC	0.00 US0044981019
NBN FRN 28/08/2027	0.00 AU3FN0090635
GEMINI PRIME TRUST 2025-1 1 A-L FRN 13/09/2056000 2025-1 A-L	0.00 AU3FN0097515
CRH PUBLIC LIMITED ORD SHS	0.00 IE0001827041
TOYOTA FINANCE AUSTR FRN 17/09/2027	0.00 AU3FN0091682
OLYMPUS 2025-1 TST. 1 A2 FRN 10/10/2056	0.00 AU3FN0095436
LOGICOR FINC. SAR 4.625% 25/07/2028	0.00 XS2753547673
SWISS RE AG	0.00 CH0126881561
ROCKWELL AUTOMATION INC	0.00 US7739031091
ATHENE GLOBAL FUND 4.76% 21/04/2027	0.00 AU3CB0288553
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.00 AU3FN0060729
TORONTO-DOMINION BAN FRN 11/09/2030	0.00 AU3FN0101846
CROWN CASTLE 2.10% 01/04/2031	0.00 US22822VAV19
JAPAN GOV. TWENTY 2.00% 20/12/2044	0.00 JP1201911R15
CHARTER COMMS. OPE 6.70% 01/12/2055	0.00 US161175CT95
ROYAL BANK OF CANADA FRN 09/09/2031D10000	0.00 AU3FN0101796
OLYMPUS 2025-2 TST. 2 A1L FRN 10/04/2057	0.00 AU3FN0100467
SAECURE 20 BV 20 A FRN 28/4/2093	0.00 XS2321519600
CANADIAN GOV. BD. 3.25% 01/06/20350	0.00 CA135087S620
E.ON SE	0.00 DE000ENAG999
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00 DE0001102572
JPMORGAN CHASE & CO F2F 25/07/2033	0.00 US46647PDH64
DUFREY GROUP	0.00 CH0023405456
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00 JP1201811N77
BANK OF NOVA SCOTIA/ FRN 21/03/2031	0.00 AU3FN0096772
LG ENERGY SOLUTIO 5.375% 02/07/2027	0.00 USY555CGAK82
VULCAN MATERIALS CO	0.00 US9291601097
SOUTHERN GAS CAP. 4.40% 30/5/2047000 2017-A	0.00 US8426EPAC26
DUKE ENERGY CORP COM	0.00 US26441C2044
VISTRA CORP	0.00 US92840M1027

COX COMMS. 2.95% 1/10/2050	0.00 US224044CM71
CANADIAN GOV. 1.50% 01/12/2031	0.00 CA135087N266
VENTURE GBL. CALC 4.125% 15/08/20310.0% 15/08/2031	0.00 US92328MAB90
DP WORLD 2.375% 25/09/2026	0.00 XS1883878966
VALERO ENERGY CORP	0.00 US91913Y1001
TOWER LIMITED	0.00 NZTWRE0011S2
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00 NL0000102317
OVERSEA-CHINESE BANKING CORP	0.00 SG1504926220
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00 BE0000335449
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00 JP1300761NA3
UBS GRP. F2F 13/08/2030	0.00 US902613AA61
AXON ENTERPRISE I COM USD 0.00001	0.00 US05464C1018
UNITED RENTALS INC	0.00 US9113631090
ROCHE HLDGS. 1.93% 13/12/2028	0.00 USU75000BW55
PUBLIC SERVICE ENTERPRISE GROUP INC	0.00 US7445731067
ROSS STORES INC	0.00 US7782961038
COVENTRY BUILDING 3.125% 29/10/2029	0.00 XS2925933413
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00 JP1201461D98
WESTERN GAS PARTNE 4.65% 01/07/2026	0.00 US958254AF13
NETWORK FIN. PTY 2.25% 11/11/2026	0.00 AU3CB0268035
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00 DE0001135366
ITALGAS SPA	0.00 IT0005211237
UTD. AIRLINES 4.375% 15/04/2026	0.00 US90932LAG23
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
AMPRION 0.625% 23/9/2033EGS	0.00 DE000A3E5VX4
Income Due - JPY	0.00
CONOCOPHILLIPS 5.7% GTD SNR NTS 15/09/2063 USD1000	0.00 US20826FBH82
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00 JP1201751M13
LOGICOR FINC. SAR 0.875% 14/1/2031	0.00 XS2286012849
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00 JP1201711L13
MANULIFE FINANCIAL CORP	0.00 CA56501R1064
FLORIDA POWER & LI 3.95% 01/03/2048	0.00 US341081FQ54
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00 JP1201281B64
IDOL 2024-1 TST. 1 A FRN 21/08/2054	0.00 AU3FN0087383
MIRUM PHARMACEUTICALS INC	0.00 US6047491013
NATIONAL GRID ELE 1.625% 07/10/2035	0.00 XS2241245203
SOUTHERN CALIFORNI 4.65% 01/10/2043	0.00 US842400FZ13
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00 CA135087XW98
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00 JP1201671K12
UK. GILT 1.50% 7/22/2047	0.00 GB00BDCHBW80
BUONI POLIENNALI D 0.95% 01/12/2031	0.00 IT0005449969
INDITEX	0.00 ES0148396007
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00 AU000XCLWAR9
T-MOBILE USA INC 5.25% 15/06/2055	0.00 US87264ADN28
MERCURY NZ 2.918% 17/11/2028	0.00 AU3CB0284677
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.00 AU3FN0084414
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00 JP1300781P48
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00 JP1300801PA2
ROMANIAN GOV. INTL 5.25% 30/05/2032	0.00 XS2829209720
STOCKLAND TST. 2.30% 24/03/2028	0.00 AU3CB0278893
GARTNER INC CL-A	0.00 US3666511072
BRAMBLES LIMITED	0.00 AU000000BXB1
RED & BLACK AUTO GERMANY 8 UG 8 A FRN 15/9/2030	0.00 XS2385344457
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00 IT0005370306
CANADIAN DOLLAR	0.00
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00 JP1201491E67
PRYSMIAN SPA	0.00 IT0004176001
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00 IT0005170839
BANK OF MONTREAL CAD	0.00 CA0636711016
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00 AU000XCLWAG2
AKER BP 3.10% 15/7/2031	0.00 US55037AAB44

ITALY BUONI POLIEN 3.45% 1/3/2048	0.00 IT0005273013
DEN DANSKE BANK AS DKK	0.00 DK0010274414
COMMERZBANK F2F 25/03/2029	0.00 DE000CZ439B6
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00 JP1300691M16
NSW ELECTRICITY N 2.732% 23/04/2029	0.00 AU3CB0279578
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00 AU000XCLWAM0
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00 JP1201651J76
Outstanding Settlement Receipts - USD	0.00
HYDRO ONE LTD	0.00 CA4488112083
BERKSHIRE HATHAWAY 3.80% 15/07/2048	0.00 US084659AP66
BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026	0.00 IT0005454241
PROGRESS 2025-1 TST. 1 A FRN 17/07/2056A	0.00 AU3FN0097028
INFINEON TECHNOLOGIES AG	0.00 DE0006231004
CANADIAN GOV. BD. 3.50% 1/3/2028	0.00 CA135087P576
CONSOLIDATED EDISON INC COM	0.00 US2091151041
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
FIFTH THIRD BANCORP 4.337% 25 AP 4.33% 25/APR/2033	0.00 US316773DF47
KAZMUNAYGAS NATIONAL CO 3.5% 14/APR/2033	0.00 XS2242422397
VERIZON COMMS. 2.10% 22/03/2028	0.00 US92343VGH15
ABN AMRO BANK F2F 22/2/2033100000 290	0.00 XS2558022591
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.00 US64952WEY57
COMPAGNIE DE SAINT-GOBAIN	0.00 FR0000125007
US. TSY. NOTE/BOND 4.75% 15/08/20552055 USD100 BONDS 08/55	0.00 US912810UM89
ALPHABET INC 5.25% 15/MAY/2055	0.00 US02079KAM99
UK. GILT 6.00% 07/12/2028	0.00 GB0002404191
ASPEN GROUP LTD/AUSTRALIA	0.00 AU000000AP28
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00 JP1201501E99
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.00 USY555CGAA01
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00 BE0000352618
PERMIAN RES. OPERA 6.25% 01/02/2033	0.00 US71424VAB62
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00 JP1300591J79
LLOYDS BANKING GRP. FRN 29/08/2034	0.00 AU3FN0090866
VICINITY CENTRES	0.00 AU000000VCX7
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00 IT0005377152
CREDABL ABS 2025-1 TST. 1 A FRN 12/10/2056	0.00 AU3FN0098547
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00 IT0005433195
ROYAL BANK OF CANADA F2F 23/7/2027	0.00 US78016HZX15
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00 BE0000345547
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00 NL0012818504
CHARTER HALL LWR 2.656% 17/12/2029	0.00 AU3CB0280956
FISERV 4.75% 15/03/2030	0.00 US337738BM99
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00 US015857AF21
ALEXANDRIA REAL ES 3.00% 18/05/20511	0.00 US015271AX76
SK ON 5.375% 11/5/2026	0.00 XS2612749908
NATIONAL AUSTRALIA BANK LIMITED	0.00 AU000000NAB4
ITALY BUONI POLIEN 2.45% 1/9/2033	0.00 IT0005240350
BUONI POLIENNALI DEL TES 3.25% 01/MAR/2038	0.00 IT0005496770
3I GROUP PLC	0.00 GB00B1YW4409
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00 NL0013552060
GENERAL MOTORS CO	0.00 US37045V1008
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00 JP13002918A0
DAI ICHI LIFE HOLD NPV	0.00 JP3476480003
WEA FIN. WESTFIELD 4.75% 17/09/2044NTS 17/09/2044 USD200000	0.00 USU94299AD35
VOLVO TSY. 3.125% 26/08/2029UR100000	0.00 XS2887184401
ENERGY TRANSFER 6.40% 1/12/2030	0.00 US29273VAT70
DEUTSCHE BOERSE AG	0.00 DE0005810055
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00 JP1400101H56
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.00 US744448DA65
UK. GILT 1.625% 10/22/2054	0.00 GB00BJLR0J16

WORKDAY INC	0.00 US98138H1014
GEN. MOTORS 6.60% 01/04/2036	0.00 US37045VAK61
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00 CA135087F825
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00 AU0000249302
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00 JP1201581G90
VOLKSWAGEN BANK 2.75% 19/06/2028	0.00 XS3099828355
BANCO BILBAO VIZCAYA - SP ADR	0.00 US05946K1016
VESTEDA FINANCE BV 2.00% 10/07/2026R100000 5	0.00 XS1854166078
FIRSTMAC MTG. FNDG. TST. NO. 1 A1 FRN 26/04/2057500000	0.00 AU3FN0098257
2025-1 A1	
STELLANTIS FIN. U 2.691% 15/09/20311 USD 144A	0.00 US85855CAB63
KOREA MIDLAND POWE 1.25% 9/8/2026	0.00 XS2367816076
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00 IT0005162828
KOMATSU LTD JPY	0.00 JP3304200003
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00 FR0014002JM6
FRANCO NEVADA CORP	0.00 CA3518581051
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00 BE0000320292
JBS USA LUX JBS US 3.00% 15/5/2032	0.00 US46590XAP15
SPAIN GOV. BD. 1.20% 31/10/2040	0.00 ES0000012G42
BANK OF AMERICA F2F 19/6/2041	0.00 US06051GJE08
SPAIN GOV. BD. 3.45% 30/07/2066	0.00 ES00000128E2
EXPERIAN GROUP LTD	0.00 GB00B19NLV48
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00 DE0001135085
TRUIST FINL CORP COM	0.00 US89832Q1094
TAKEDA PHARMACEUTICAL CO LTD	0.00 JP3463000004
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00 US912810FP85
ENBRIDGE 5.95% 5/4/2054	0.00 US29250NCD57
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.00 US771196CF76
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00 IT0001086567
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.00 US644188BH66
BUONI POLIENNALI DEL TES 4.1% 01/FEB/2029	0.00 IT0005566408
MITSUBISHI HEAVY INDUSTRIES LTD	0.00 JP3900000005
GAZTRANSPORT ET TECHNIGAZ SA	0.00 FR0011726835
ROLLINS INC	0.00 US7757111049
LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055	0.00 AU3FN0087870
FLORIDA POWER & LI 5.60% 15/06/20542054 USD1000	0.00 US341081GV31
MITSUBISHI CORP	0.00 JP3898400001
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00 JP1201531F68
EP INFRA. 1.698% 30/07/20261000 REGS	0.00 XS2034622048
TARGET CORPORATION	0.00 US87612E1064
TOURISM HOLDINGS LTD	0.00 NZHELE0001S9
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00 BE0000349580
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.00 XS2264978623
TEVA PHARMACEUTICA 3.75% 09/05/20277	0.00 XS2406607098
MARRIOTT INTL. MD 4.90% 15/04/2029	0.00 US571903BL69
ALLY FINANCIAL INC F2F 17/01/2031	0.00 US02005NBW92
MORGAN STANLEY 3.622% 01/04/2031	0.00 US6174468P76
CDW CDW FIN. 5.10% 01/03/2030	0.00 US12513GBK40
APOLLO SERIES 2025-1 TRUST 1 A FRN 13/07/2056	0.00 AU3FN0095345
AMERICAN INTERNATIONAL GROUP	0.00 US0268747849
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00 IT0005582421
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00 IT0005177909
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00 JP1400131L54
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.00 ES0167050915
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00 JP1300141445
JAPAN GOV. THIRTY 1.80% 20/03/2054	0.00 JP1300821Q49
SYNCHRONY FINANCIAL F2F 29/07/2029	0.00 US87165BAX10
BUONI POLIENNALI 0.95% 01/06/2032	0.00 IT0005466013
ITALY BUONI POLIEN 3.45% 15/07/2027	0.00 IT0005599904
LONDON STOCK EXCHANG	0.00 GB00B05WJX34
ZSCALER INC	0.00 US98980G1022
BUNDESREPUBLIK DEU 2.90% 15/08/2056.01 REGS	0.00
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00 IT0005556011
BECTON DICKINSON 1.336% 13/08/2041	0.00 XS2375844656

OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.00 NZOCAE0002S0
HYUNDAI CAP. AMERI 4.25% 18/09/2028	0.00 US44891ADZ75
GRAINGER W W INC	0.00 US3848021040
UK. GILT 2.50% 7/22/2065	0.00 GB00BYYMZX75
MARS INC 4.55% 20/04/2028	0.00 US571676AT26
VERIZON COMMS. 2.65% 20/11/2040	0.00 US92343VFT61
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00 IT0005542797
JPM. CHASE F2F 23/01/2030	0.00 US46647PEB85
NATWEST MKTS. FRN 23/08/2028	0.00 AU3FN0080586
TUI TOPCO LIMITED - ORDINARY SHARES	0.00
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00 IT0005240830
DENMARK GOV. BD. 0.50% 15/11/2027	0.00 DK0009923567
SANTANDER UK GRP. 3.625% 14/1/2026	0.00 XS1345415472
CROWN CASTLE INTL 2.90% 01/04/2041	0.00 US22822VAX91
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00 FR0014004J31
LAFARGEHOLCIM LTD	0.00 CH0012214059
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00 CA135087WL43
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00 BE0000337460
CORTEVA INC	0.00 US22052L1044
NUTANIX INC	0.00 US67059N1081
BANK OF NOVA SCOTIA CAD	0.00 CA0641491075
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00 JP1201211A94
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00 JP1300611K15
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00 BE0000354630
RESIMAC BASTILLE TRUST SER 2NC A2 FRN 12/02/2057AUD5000 2025-2NC A2	0.00 AU3FN0101879
TRANSDIGM GROUP INC	0.00 US8936411003
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00 ES0000012M93
ORION OYJ	0.00 FI0009014377
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00 FR0013480613
AJINOMOTO CO INC JPY	0.00 JP3119600009
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00 JP1200951760
BANK POLSKA KASA OPIEKI SA .00419% DUE 04/06/2031	0.00 XS3087255611
CAD BNP PARIBAS A/C	0.00
SPAIN GOV. BD. 1.90% 31/10/2052	0.00 ES0000012K46
NXP SEMICONDUCTORS	0.00 NL0009538784
BWP TST. 3.30% 10/04/2026	0.00 AU3CB0262350
EBAY INC	0.00 US2786421030
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00 BE0000331406
JAPAN PETROLEUM EXPLORATION	0.00 JP3421100003
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00 JP1201411CC4
HEALTH CARE SERV. 5.20% 15/06/2029	0.00 US42218SAK42
NIPPON LIFE INSURANC F2V 23/01/2055	0.00 XS2979680332
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00 JP1200931739
CHARTER COMMS. OPE 6.10% 01/06/2029	0.00 US161175CQ56
SPAIN GOV. BD. 3.50% 31/01/20411/01/2041	0.00 ES0000012O75
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00 NL0015031501
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00 BE0000361700
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00 JP13003119A4
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00 JP1200891685
VENTAS INC	0.00 US92276F1003
QBE INS. GRP. F2V 03/10/2035	0.00 XS3035948762
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00 JP1200851630
MIZUHO FINL. GRP. F2F 28/08/2029	0.00 XS2672744013
METLIFE INC	0.00 US59156R1086
BUONI POLIENNALI D 0.60% 01/08/2031	0.00 IT0005436693
NUTRIEN 5.25% 15/01/2045	0.00 US67077MAS70
NTT INC	0.00 JP3735400008
MERCK & CO INC 4.9% SNR NTS 17/05/2044 USD2000	0.00 US58933YBL83
PAYCHEX INC	0.00 US7043261079
DR HORTON INC	0.00 US23331A1097
ANTHEM 5.10% 15/1/2044	0.00 US94973VBF31
ENEL SPA	0.00 IT0003128367
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00 BE0000351602

JOHNSON CONTROLS INTERNATIONAL PLC	0.00 IE00BY7QL619
NEC CORPORATION	0.00 JP3733000008
COMERICA F2F 30/01/2030	0.00 US200340AW72
SMBC AVIATION CAP. 5.30% 03/04/20299	0.00 USG82296AK33
SPAIN GOV. BD. 3.45% 30/7/2043	0.00 ES0000012K95
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.00 USG82296AG21
FRENCH REPUBLIC GO 3.60% 25/05/204242.	0.00 FR001400WYO4
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00 IT0005561888
AMETEK INC	0.00 US0311001004
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.00 AU3CB0302685
AIRPORT AUTHORITY 4.75% 15/07/2028	0.00 USY000AKAK39
INGENIA COMMUNITIES GRP.	0.00 AU000000INA9
ALLEGION PLC	0.00 IE00BFRT3W74
MEDTRONIC GLOBAL HLDINGS 1.37% 15/10/2040	0.00 XS2238792332
HYUNDAI CAP. AMERI 5.35% 19/3/2029	0.00 US44891ACY10
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.00 US11133T1034
MTR CI MTR CI F2V PERPUSD200000 222	0.00 XS3094282269
VODAFONE GROUP ORD	0.00 GB00BH4HKS39
NEXTERA ENERGY CAP. FRN 17/06/2055	0.00 AU3FN0099594
MARRIOTT INTL. MD 3.50% 15/10/2032USD1000 GG	0.00 US571903BF91
PARAMOUNT GBL. 4.90% 15/08/2044	0.00 US124857AK99
AROUNDTOWN 5.375% 21/03/2029REGS	0.00 XS1964701822
PACIFICORP 4.125% 15/01/2049	0.00 US695114CT39
MIZUHO FINL. GRP. FRN 08/07/2031	0.00 US60687YDN67
INTERSTATE POWER & 5.60% 01/10/2055	0.00 US461070AY09
CREDIT AGRICOLE FRN 11/09/2028VAR DTD 11/09/2028	0.00 US22536PAM32
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00 DE0001135069
HSBC HLDGS. FRN 19/11/2028	0.00 US404280EK15
SUNCORP-METWAY FRN 24/05/2027	0.00 AU3FN0083135
TURNERS AUTOMOTIVE GROUP LIMITED	0.00 NZVNLE0001S1
MIZUHO FINL. GRP. FRN 13/05/203113/05/2031	0.00 US60687YDK29
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00 JP1400121K57
INS. AUSTRALIA GRP. FRN 15/06/2037	0.00 AU3FN0096251
PACCAR FINL. 4.00% 26/09/2029	0.00 US69371RT486
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00 JP1400151N57
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00 IT0005421703
BANQUE FEDERATIVE DU FRN 24/05/2027	0.00 AU3FN0088043
MIZUHO BANK LTD/SYDN FRN 19/05/2028	0.00 AU3FN0095816
ERSTE GROUP BANK AG	0.00 AT0000652011
NEWMONT NEWCREST F 5.35% 15/3/2034	0.00 US65163LAR06
OLYMPUS 2025-1 TST. 1 A1L FRN 10/10/2056	0.00 AU3FN0095428
EQUINOR ASA	0.00 NO0010096985
DOMINION ENERGY SOUTH CAROLINA INC 5.1% 1MTG BDS	0.00 US837004CJ73
01/06/2065 USD1000	
CANADIAN IMP BANK COM NPV	0.00 CA1360691010
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
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.00 US22536PAH47
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00 JP1300701M48
MBANK F2F 11/09/2027	0.00 XS2680046021
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00 NL0015000B11
SLOVENSKA SPORITELNA F2F 4/10/2028	0.00 AT0000A377W8
NYKREDIT REALKREDIT F2V 29/12/2032032 EUR100000 1	0.00 DK0030507694
KIMBERLY CLARK CORP	0.00 US4943681035
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00 US912810PU60
BARCLAYS 5.501% 9/8/2028	0.00 US06738EBY05
OWENS CORNING 5.7% 15/JUN/2034	0.00 US690742AP69
JYSKE BANK - REG	0.00 DK0010307958
TRANSCONTINENTAL G 3.25% 15/5/2030	0.00 US893574AP88

NORDEA BANK ABP	0.00 FI4000297767
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00 IT0005398406
BANK OF AMERICA F2F 24/05/20324/05/2032 EUR100000	0.00 XS2345798271
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.00 XS1960678255
NATIONAL BANK OF CANADA	0.00 CA6330671034
MARS 3.60% 01/04/203444A	0.00 US571676AC90
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.00 US53079EBJ29
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00 JP1300421E39
CROWN CASTLE INTL. 2.25% 15/1/2031	0.00 US22822VAT89
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00 DE0001030708
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00 JP1400041B55
EOG RES. 5.95% 15/7/2055	0.00 US26875PBA84
NRG ENERGY INC	0.00 US6293775085
GS. GRP. F2F 27/01/2032	0.00 US38141GXR00
RIO TINTO PLC ORD	0.00 GB0007188757
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00 JP1201391C86
KIMCO REALTY 2.25% 01/12/2031	0.00 US49446GRAY53
METRO INC - A	0.00 CA59162N1096
HALLENSTEIN GLASSON HOLDINGS LTD	0.00 NZHLGE0001S4
UK. GILT 1.625% 22-OCT-71	0.00 GB00BFMCM652
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00 AU0000143901
AEGON FNDG. 5.50% 16/04/202704/2027	0.00 USU0158VAA62
BOOKING HLDGS. 3.50% 1/3/2029	0.00 XS2776511060
CHARTER HALL GRP.	0.00 AU0000000CHC0
DAIICHI SANKYO COMPANY LIMITED	0.00 JP3475350009
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00 JP1200971792
ROTHESAY LIFE 8.0% 30/OCT/2025	0.00 XS1312953596
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00 JP1300461F39
FRESENIUS MEDICAL 3.125% 8/12/2028	0.00 XS3036647694
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00 AU3TB0000192
PANORAMA AUTO TST. 2024-3 3 A FRN 15/09/2032	0.00 AU3FN0091146
EUROGRID 3.075% 18/10/2027	0.00 XS2919679816
BROADCOM 5.20% 15/07/2035	0.00 US11135FCM14
CANADIAN PAC KANS COM NPV	0.00 CA13646K1084
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00 JP13002717A6
JPM. CHASE F2F 22/04/2035	0.00 US46647PEH55
SIEMENS FINANCIER 2.625% 27/5/2029	0.00 XS3078501338
FAIRFAX FINL HOLDINGS LTD CAD	0.00 CA3039011026
CANADIAN NATURAL RESOURCES ORD SHS	0.00 CA1363851017
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00 IT0005438004
BANCO SANTANDER SA F2V 27/1/2031	0.00 XS2984222989
BANK OF AMERICA F2F 7/2/2030	0.00 US06051GHQ55
SOUTH WEST WATER F 5.75% 11/12/2032	0.00 XS2956847805
BPCE SA FRN 23/10/2029	0.00 AU3FN0092797
GARMIN ORD	0.00 CH0114405324
ORACLE 4.10% 25/03/2061	0.00 US68389XCB91
FIRSTMAC MTG. FNDG. TST. NO. 1 A2 FRN 26/04/205726/04/2057	0.00 AU3FN0098265
NISOURCE INC	0.00 US65473P1057
NETHERLANDS GOVER 0.00% 15/07/2031	0.00 NL00150006U0
ARGENX SE	0.00 NL0010832176
AZIMUT HOLDING SPA	0.00 IT0003261697
MEDTRONIC 4.15% 15/10/2053	0.00 XS2834368453
EDWARDS LIFESCIENCES CORP	0.00 US28176E1082
ALEXANDRIA REAL ES 2.00% 18/05/20322	0.00 US015271AW93
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00 US912810PW27
SEVERN TRENT	0.00 GB00B1FH8J72
Income Due - USD	0.00
MONOLITHIC POWER SYSTEMS INC	0.00 US6098391054
TRIAL HOLDINGS INC	0.00 JP3635490000
WESSEX WATER SERVS 6.50% 19/9/2040	0.00 XS3025173983
UK. GILT 0.875% 31/01/2046	0.00 GB00BNNGP775
SUZANO AUSTRIA 6.00% 15/01/2029	0.00
ADIDAS AG	0.00 DE000A1EWWW0

ZF FINANCE GMBH 3.75% 21/09/20280000 2	0.00 XS2231331260
KEYERA CORP COM	0.00 CA4932711001
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00 JP1201591GC4
DELL TECHNOLOGIES INC	0.00 US24703L2025
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00 IT0005495731
SANFORD LTD	0.00 NZSANE0001S0
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00 IT0005538597
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00 JP1300441E92
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00 JP1201641J38
SANTOS FIN. 6.875% 19/09/20333	0.00 US803014AB57
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.00 XS1418635337
ENTERGY LOUISIANA 4.20% 1/9/2048	0.00 US29364WBB37
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00 BE0000336454
ORACLE CORP 6.1% 26/SEP/2065	0.00 US68389XDT90
HOCHTIEF AG	0.00 DE0006070006
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00 JP1201621H91
ZF FINANCE GMBH 2.25% 03/05/2028000 5	0.00 XS2399851901
OTIS WORLDWIDE COR COM	0.00 US68902V1070
VERISK ANALYTICS I COM	0.00 US92345Y1064
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00 IT0005217390
BAYER F2V 25/9/2083	0.00 XS2684846806
UNITED OVERSEAS BANK	0.00 SG1M31001969
CARGILL 2.125% 10/11/2031	0.00 US141781BS20
APPLE INC 3.75% SNR NTS 12/09/2047 USD2000	0.00 US037833DD98
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00 IT0005425233
BT GROUP PLC	0.00 GB0030913577
NEXTERA ENERGY CAP 3.00% 15/1/2052/01/2052 USD1000 60	0.00 US65339KCA60
FRANCE GOV. BD. 1.75% 25/5/2066	0.00 FR0013154028
ONCOR ELEC. DELIVE 5.35% 4/1/2035	0.00 US68233JCZ57
CHARTER HALL PRIME OFFICE FUND	0.00
CRH PLC LONDON LISTING	0.00 IE0001827041
COLUMBIA PIPELINE 6.036% 15/11/2033033	0.00 US19828TAB26
DEUTSCHE BANK AG (REG)	0.00 DE0005140008
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00 JP1201251B37
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00 JP1300731N17
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00 BE0000326356
ALAMOS GOLD INC	0.00 CA0115321089
UK. GILT 0.625% 22/10/2050	0.00 GB00BMBL1F74
AMERICAN HOMES 4 R 5.50% 01/02/2034	0.00 US02666TAG22
HEIDELBERGCEMENT AG	0.00 DE0006047004
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.00 AU3FN0084224
MITSUI AND CO NPV	0.00 JP3893600001
RCI BANQUE 3.375% 26/07/2029	0.00 FR001400U4M6
MARATHON PETROL COM	0.00 US56585A1025
NN GROUP NV	0.00 NL0010773842
STATE STREET CORP USD	0.00 US8574771031
VERIZON COMMS. 2.355% 15/03/2032	0.00 US92343VGN82
DANONE	0.00 FR0000120644
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00 BE0000356650
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00 JP1300601JA9
EMCOR GROUP INC	0.00 US29084Q1004
EOG RESOURCES INC	0.00 US26875P1012
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00 JP1300631K78
WASION HOLDINGS LT HKD	0.00 KYG9463P1081
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00 JP1300681LA7
FRESENIUS 2.75% 15/09/2029	0.00 XS3178858497
IQVIA HOLDINGS INC	0.00 US46266C1053
JPY BNP PARIBAS A/C	0.00
TENNET HLDG. 0.50% 9/6/2031	0.00 XS2348325494
STORE CAP. 2.70% 01/12/2031USD2000	0.00 US862121AD28
NETFLIX 3.875% 15-NOV-29	0.00 XS1989380172
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.00 US83368TBQ04

JABIL INC	0.00 US4663131039
SOUTHERN CAL EDISO 2.95% 01/02/2051/2051 USD1000	0.00 US842400GY39
2021A	
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
RWE	0.00 DE0007037129
AOFRIO LTD	0.00 NZWDTE0002S1
KINGDOM OF BELGIUM 2.70% 22/10/20299	0.00 BE0000362716
ATLAS COPCO AB	0.00 SE0017486889
CLARITY PHARMACEUTICALS LTD ORDINARY FULLY PAID	0.00 AU0000165375
INVESTORE PROPERTY LTD	0.00 NZIPLE0001S3
AIR PROD & CHEMS INC COM USD	0.00 US0091581068
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00 JP1201481E36
WOLTERS KLUWER	0.00 NL0000395903
INTEL CORP 4.90% 05/08/2052	0.00 US458140CB48
BANK OF IRELAND GRP. F2V 06/12/2032	0.00 XS2528657567
NIPPON SHEET GLASS CO	0.00 JP3686800008
ORLANDO HEALTH OB 5.475% 01/10/20351/10/2035	0.00 US686514AP55
BARRY CALLEBAUT SE 4.00% 14/06/2029	0.00 BE6352800765
NUVEEN 5.55% 15/01/2030	0.00 US67080LAC90
COGNIZANT TECH SOLUTIONS A	0.00 US1924461023
COOPERATIEVE RABOB 5.25% 14/09/2027	0.00 XS0827563452
ANHEUSER BUSCH INBEV SA NV	0.00 BE0974293251
SWO USD RCV SOFR 1D PAY 4 230226	0.00
FASTENAL CO	0.00 US3119001044
CANADIAN NATURAL RESOURCES	0.00 CA1363851017
DSV FIN. 3.25% 06/11/2030	0.00 XS2932834604
SUMITOMO CORP JPY	0.00 JP3404600003
FORTUNA CONSUMER LOAN SR 24-2 CL C FLTG RT	0.00 XS2887887748
18/10/2034	
VENTAS REALTY LIMITED PARTNERSHIP 3% GTD SNR NTS	0.00 US92277GAU13
15/01/2030 USD2000	
UTD. AIRLINES 4.625% 15/04/2029	0.00 US90932LAH06
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00
CHARTER HALL RET. REIT	0.00 AU000000CQR9
SUMITOMO MITSUI FINL FRN 08/07/20312031	0.00 US86562MDX56
SCENTRE GRP. TST. 2 VAR 24/09/208080 USD200000	0.00 USQ8053LAB01
LYB INTL. FIN. III 5.50% 01/03/2034	0.00 US50249AAM53
NYKREDIT REALKRED 3.625% 24/07/2030	0.00 DK0030523030
COMMERZBANK AG NPV	0.00 DE000CBK1001
TRANSURBAN GRP.	0.00 AU000000TCL6
SES	0.00 LU0088087324
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00 CA135087ZS68
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.00 US961214DF70
FERGUSON ENTERPRIS USD0.0001	0.00 US31488V1070
PHILLIPS COM	0.00 US7185461040
CAIXABANK 3.375% 26/06/2035	0.00 XS3103589670
DSV FIN. 3.375% 06/11/2034	0.00 XS2932829356
NORTHERN STAR RESOURCES LTD	0.00 AU000000NST8
SIMON PROP. GRP. 5.125% 01/10/20351/10/2035	0.00 US828807EA11
HYUNDAI ELECTRIC ENERGY SYST	0.00 KR7267260008
BNP PARIBAS F2V 24/5/2031	0.00 FR0014003N10
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM	0.00
BARCLAYS	
JAPAN GOV. THIRTY 0.70% 20/9/2051	0.00 JP1300721MA9
ALTERITY THERAPEUTICS LIMITED ORDINARY FULLY PAID	0.00 AU0000043945
FUT PUT NOV 25 T-NOTE OPTION 1115	0.00
KIMCO REALTY CORP	0.00 US49446R1095
OMEGA HEALTHCARE INVESTORS	0.00 US6819361006
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00 JP1300401D91
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00 JP1400111J52
TELSTRA CORPORATION LIMITED	0.00 AU000000TLS2
CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.00 US13607HVE97

M & T BANK CORPORATION	0.00 US55261F1049
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00 JP1300551H61
SEALED AIR 1.573% 15/10/2026D2000	0.00 US81211KAZ30
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.00 US37045XDH61
ATHORA HOLDING LT 6.625% 16/6/2028	0.00 XS2628821790
CIGNA 6.00% 15/01/2056	0.00 US125523DA57
KINGDOM OF BELGIUM 3.10% 22/06/2035	0.00 BE0000363722
COPART INC	0.00 US2172041061
EDISON INTL.	0.00 US2810201077
TC ENERGY CORP	0.00 CA87807B1076
METTLER TOLEDO INTL	0.00 US5926881054
FORD MOTOR 3.25% 12/02/2032	0.00 US345370DA55
KAJEMA CORP	0.00 JP3210200006
DAIKIN INDUSTRIES	0.00 JP3481800005
UTD. UTLS. GRP.	0.00 GB00B39J2M42
BUNDESREPUBLIK DEU 6.50% 04/07/2027EURO.01 REGS	0.00 DE0001135044
ONEOK 4.45% 01/09/2049	0.00 US682680AZ68
FUT. ME 10Y CDN BND DEC25	0.00
UNIVERSAL HEALTH SERVICES - CLASS B	0.00 US9139031002
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00 JP1300261748
DENMARK GOV. BD. 2.25% 15/11/203301	0.00 DK0009924532
CENTURIA INDUSTRIAL REIT	0.00 AU000000CIP0
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.00 US05584KAH14
PUBLIC SERVICE ELECTRIC 2.7% 01/MAY/2050	0.00 US74456QCD60
NUTRIEN LTD COM NPV	0.00 CA67077M1086
NATL. GRID NORTH 4.151% 12/9/2027	0.00 XS2680745119
SUN LIFE FINANCIAL INC	0.00 CA8667961053
BLOCK INC	0.00 US8522341036
AGILENT TECHNOLOGIES INC	0.00 US00846U1016
CON EDISON OF NY 4.125% 15/05/2049049 USD2000 2019 A	0.00 US209111FV01
BANK OF AMERICA F2F 11/03/2032	0.00 US06051GJP54
VOLVO TSY. 2.625% 20/2/2026	0.00 XS2534276717
APOLLO GLOBAL MANA COM	0.00 US03769M1062
PURE STORAGE INC	0.00 US74624M1027
CENTERPOINT ENERGY INC	0.00 US15189T1079
HSBC HLDGS. F2F 11/8/2028	0.00 US404280DG12
PINNACLE WEST CAPITAL CORP	0.00 US7234841010
BROWN & BROWN 6.25% 23/06/2055	0.00 US115236AN13
PORTLAND GEN. ELEC.	0.00 US7365088472
MS & AD INSURANCE GROUP HOLDINGS	0.00 JP3890310000
VEEVA SYSTEMS INC	0.00 US9224751084
SILVER ARROW SA COMPARTMENT 15 A FRN 15/2/2030	0.00 XS2594043122
WHEATON PRECIOUS M COM NPV	0.00 CA9628791027
PEMBINA PIPELINE	0.00 CA7063271034
ORIX CORPORATION	0.00 JP3200450009
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00 JP1201601H38
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.00 US24422EXB00
LENNAR CORPORATION CLASS A	0.00 US5260571048
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00 JP1300431E60
BANK LEUMI LE-ISRAEL	0.00 IL0006046119
VERIZON COMMUNICA 2.987% 30/10/2056	0.00 US92343VFW90
SABRA HEALTHCARE REIT INC	0.00 US78573L1061
CELLNEX FIN. 2.00% 15/02/2033	0.00 XS2300293003
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.00 US19828TAA43
ASR NEDERLAND NV	0.00 NL0011872643
MBANK SA F2F 27/09/2030	0.00 XS2907137736
INTEL 5.60% 21/2/2054	0.00 US458140CM03
PECO ENERGY CO 1ST & REF MTG BD 3.05% 15/03/2051	0.00 US693304BA44
REALTY INCOME CORPORATION	0.00 US7561091049
MITSUBISHI ELECTRIC	0.00 JP3902400005
SPAIN GOV. BD. 2.40% 31/05/2028	0.00 ES0000012059
NORIA DE 2024 DE1 C FRN 25/02/2043	0.00 FR001400R8G4
SAAB ORD SHS CLASS B	0.00 SE0021921269
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00 JP1201611H69

SSE	0.00 GB0007908733
XIAOMI CORP	0.00 KYG9830T1067
PACCAR INC	0.00 US6937181088
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00 BE0000348574
MITSUBISHI ESTATE	0.00 JP3899600005
MACQUARIE GROUP LTD	0.00 AU000000MQG1
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00 DK0009924102
KEURIG DR PEPPER INC	0.00 US49271V1008
META PLATFORMS 5.55% 15/08/2064	0.00 US30303M8W51
Outstanding Settlement Receipts - EUR	0.00
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00 BE0000333428
CAPITALAND INTEGRATED COMMERC	0.00 SG1M51904654
KBC GROUP NV	0.00 BE0003565737
ONEOK INC 5.65% 1/11/2028	0.00 US682680BJ18
BUNDESREPUBLIK DEU 2.30% 15/2/2033	0.00 DE000BU3Z005
DANSKE BANK FRN 10/04/2027	0.00 XS2798276270
EASTERN ENERGY GAS 5.65% 15/10/2054	0.00 US27636AAA07
AIRBNB INC	0.00 US0090661010
DIAGEO ORD	0.00 GB0002374006
JPM. CHASE F2F 22/02/2048	0.00 US46647PAA49
WESTERN DIGITAL CORP	0.00 US9581021055
QPH FIN. PTY 2.30% 29/7/2027	0.00 AU3CB0273365
RPI_CCP USD RCV CPI1D PAY 2.4773% 01-MAY-2030CHASUS33LCHCUK	0.00
EMERA INC	0.00 CA2908761018
VOLVO TSY. 3.125% 08/09/2026	0.00 XS2760218185
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.00 US35805BAC28
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00 JP1300571HC4
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00 CA135087YQ12
SOMPO HOLDINGS INC NPV	0.00 JP3165000005
BECTON DICKINSON AND COMPANY	0.00 US0758871091
ALLY FINL. FRN 15/05/2029	0.00 US02005NBZ24
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00 JP1300581J30
ARISTOCRAT LEISURE LTD	0.00 AU000000ALL7
MS. FRN 29/04/2033	0.00 XS2404028230
HISCOX LTD	0.00 BMG4593F1389
OBAYASHI CORPORATION	0.00 JP3190000004
PEARSON PLC ORD	0.00 GB0006776081
ENDESA SA	0.00 ES0130670112
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00 JP1201541F90
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.00 AU3FN0079703
NATL. AUSTRALIA BANK F2F 03/08/2032	0.00 AU3CB0291284
SCHLUMBERGER LTD	0.00 AN8068571086
SOUTHERN CALIFORNI 5.25% 15/03/2030	0.00 US842400JJ35
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00
WORLEY FIN SERV PTY LTD 5.86% 13/MAY/2032	0.00 AU3CB0320471
OKTA INC	0.00 US6792951054
AGI FIN. PTY FRN 10/7/2030	0.00 AU3FN0079372
ORSTED F2V 18/02/3021S	0.00 XS2293075680
NEWCASTLE GREATER MU FRN 14/02/2029	0.00 AU3FN0085023
HOMEEO DAILY NEEDS REIT	0.00 AU0000113136
HSBC HLDGS. FRN 21/03/2034	0.00 AU3FN0085726
SCENTRE GRP. TST. 1 FRN 10/09/2054	0.00 AU3FN0091567
REALTY INC. 1.80% 15/03/2033	0.00 US756109BA12
DENMARK GOV. BD. 0.50% 15/11/2029	0.00 DK0009923807
BANCO SANTANDER FRN 23/01/2029	0.00 AU3FN0084307
CREDIT AGRICOLE VAR 27/05/2031	0.00 US22536PAR29
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.00 DK0030506886
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00 BE0000358672
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. FORTY Y 2.00% 20/03/2052	0.00 JP1400051C51
CREDIT AGRICOLE FRN 01/06/2028	0.00 AU3FN0078515

BROADCOM 3.50% 15/02/2041	0.00 US11135FBJ93
INVESTOR AB SER B NPV	0.00 SE0015811963
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00 JP1400091G59
EUR BNP PARIBAS A/C	0.00
METRO FINANCE 2024-1 TRUST 1 A FRN 17/09/2030	0.00 AU3FN0090536
ASTRAZENECA FINANCE LLC 1.2% 28/MAY/2026	0.00 US04636NAA19
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
UBS AG/AUSTRALIA FRN 24/11/2026	0.00 AU3FN0083150
COX COMMS. 5.45% 15/09/202815/09/2028	0.00 US224044CR68
JSC KASPI GLOBAL SPON ADS REP ORDINARY SHARES	0.00 US48581R2058
DBS BANK FRN 16/08/2027	0.00 AU3FN0080313
INSURANCE AUSTRALIA FRN 15/06/2038	0.00 AU3FN0102158
NBN 4.75% 28/09/2026	0.00 AU3CB0292597
TRITON TST. 2025-1 IN RESPE 1 A2 FRN 12/03/2057UD500000	0.00 AU3FN0095543
A2	
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.00 AU3FN0055687
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00 JP1300231675
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00 NL0015614579
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655%	0.00 US74977SDR04
22/08/2028	
NBN 4.20% 14/04/20274/2027	0.00 AU3CB0288397
SHINHAN BANK CO LTD FRN 26/11/2029	0.00 AU3FN0093837
NORFINA FRN 28/07/2028	0.00 AU3FN0100400
COOPERATIEVE RABOBAN FRN 22/05/2026	0.00 AU3FN0078150
BARCLAYS PLC FRN 20/05/2027	0.00 AU3FN0060448
ING BANK AUSTRALIA L FRN 15/8/2030	0.00 AU3FN0100806
CANADIAN IMPERIAL BA FRN 21/04/2026	0.00 AU3FN0077574
UTD. O/SEAS. BANK SY FRN 16/03/202626	0.00 AU3FN0076170
KIWIBANK LTD FRN 16/09/2030	0.00 AU3FN0102000
NEW YORK LIFE GBL. F FRN 05/09/2030	0.00 AU3FN0101697
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
BAKER HUGHES COMPANY	0.00 US05722G1004
AGL ENERGY LTD 5.34% 30/SEP/2032	0.00 AU3CB0326445
SWEDISH GOV. 0.75% 12/05/2028060	0.00 SE0009496367
MITSUI FUDOSAN CO	0.00 JP3893200000
RPI_CCP USD RCV CPI1D PAY 2.5042% 16-DEC-2029CHASUS33LCHCUK	0.00
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.00 AU3CB0242139
BRISBANE AIRPORT P 3.10% 30/6/2026	0.00 AU3CB0272847
M AND G PRUDENTIAL PLC ORD	0.00 GB00BKFB1C65
CHARTER COMMUN INC COM	0.00 US16119P1084
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
PUMA SERIES 2024-1 1 A FRN 23/09/2055	0.00 AU3FN0085999
ORIENTAL LAND CO LTD	0.00 JP3198900007
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00 AU3CB0268548
REDZED TRUST SERIES 2024-3 3 A1L FRN 09/03/20560000 A-1-	0.00 AU3FN0092532
L	
MONGODB INC	0.00 US60937P1066
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00 AU3CB0239754
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00 JP1300541H31
VOLVO AB - B	0.00 SE0000115446

MEDIOBANCA BANCA DI ITL	0.00 IT0000062957
CARNIVAL CORP USD	0.00 PA1436583006
MERCK 5.15% 17/05/2063	0.00 US58933YBN40
DUPONT DE NEMOURS 5.419% 15/11/2048	0.00 US26078JAF75
WILLIAMS COS 5.30% 15/8/2052	0.00 US969457CA67
AUTONATION INC 1.95% SNR NTS 01/08/2028 USD1000	0.00 US05329WAR34
ALEXANDRIA REAL ES 4.75% 15/4/2035	0.00 US015271BA64
EXELON CORP	0.00 US30161N1019
LONZA AG - REG	0.00 CH0013841017
HEATHROW FNDG. 4.15% 11/10/2028	0.00 XS1891780691
WELLS FARGO & CO MEDIUM TERM SR NTS TRANCHE 5.013%04/04/2051	0.00 US95000U2M49
HEALTH CARE SERV. 5.875% 15/06/2054	0.00 US42218SAM08
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
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00 AU3CB0275253
PENTAIR PLC COM	0.00 IE00BLS09M33
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00 JP1201321BC7
TAKE TWO INTERACTIVE SOFTWARE INC	0.00 US8740541094
ATI INC	0.00 US01741R1023
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00 SE0017830730
SWEDEN GOV. BD. 3.50% 30/03/2039	0.00 SE0002829192
PUBLIC STORAGE	0.00 US74460D1090
HEALTHPEAK OP 2.875% 15/01/20311 USD1000	0.00 US42250PAB94
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00 JP1201361C58
WARNER BROS DISCOVERY INC	0.00 US9344231041
COMMONWEALTH EDISON 2.2% 1MTG BDS 01/03/2030 USD1000 128	0.00 US202795JR27
NETAPP INC	0.00 US64110D1046
STANTEC INC	0.00 CA85472N1096
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00 NL0015001RG8
KINGFISHER TST. 2025-1 1 A1 FRN 24/10/20562025-1 A1	0.00 AU3FN0100319
EXPEDIA GROUP INC	0.00 US30212P3038
ABBVIE 4.70% 14/05/2045	0.00 US00287YAS81
JAPAN GOV. TWENTY 2.20% 20/03/2026	0.00 JP1200871653
DOLLAR GENERAL	0.00 US2566771059
ELECTRANET PTY L 2.4737% 15/12/2028	0.00 AU3CB0283034
TEVA PHARM. FIN. N 6.75%01/03/2028	0.00 US88167AAK79
HUMANA INC	0.00 US4448591028
PPG INDS. 1.20% 15/03/2026	0.00 US693506BU04
VERIZON COMMS. 2.55% 21/03/2031	0.00 US92343VGJ70
FIFTH THIRD BANCORP	0.00 US3167731005
REGIONS FINANCIAL CORP	0.00 US7591EP1005
PRUDENTIAL FINANCIAL INC	0.00 US7443201022
AMERICAN TOWER 5.25% 15/7/2028	0.00 US03027XCC20
INDONESIA TSY. BD 6.875% 15/07/205400000 FR0102	0.00 IDG000024001
HUARONG FIN. II 0.75% 12/11/2029	0.00 SE0011281922
PULTE GROUP INC	0.00 US7458671010
ALIMENTATION COUCHE TARD INC	0.00 CA01626P1484
DWPF FIN. PTY 1.90% 04/08/2028	0.00 AU3CB0282010
CARRIER GLOBAL COR COM	0.00 US14448C1045
DNB BANK ASA	0.00 NO0010161896
NUCOR CORP	0.00 US6703461052
CIGNA CORP 4.80% 15/7/2046	0.00 US125523CF53
FANUC CORP NPV	0.00 JP3802400006
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00 SE0007125927
CITIZENS FINANCIAL GROUP INC	0.00 US1746101054
SOFTBANK CORP	0.00 JP3732000009
SWEDBANK AB	0.00 SE0000242455
AT&T INC 2.9% 04/DEC/2026	0.00 XS1879223565
SONY FINANCIAL HOLDINGS INC TEMP	0.00 JP3435350008
WHEATON PRECIOUS METALS CORP COM NPV	0.00 CA9628791027
BANCO BPM 6.00% 13/09/202619	0.00 XS2530053789

TOAST INC	0.00	US8887871080
MASS INSTITUTE OF TECH 2.98% 01/JUL/2050	0.00	US575718AG63
AEGON F2F 11/04/2048	0.00	US007924AJ23
FORD MOTOR COMPANY	0.00	US3453708600
CCP CITIGROUP GBP BROKER ACCOUNT	0.00	
FUT 08 DEC 25 EURX EUR-BUND	0.00	
QBE INSURANCE GROUP F2V 17/06/2046	0.00	XS1423722823
ZIFF DAVIS INC	0.00	US48123V1026
NESTLE HLDGS. 5.25% 13/3/2026	0.00	USU64106CD47
SOUTHERN CALIFORN 4.125% 01/03/2048	0.00	US842400GK35
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00	JP1300641KA3
SOUTHERN CALIFORNI 3.65% 01/02/2050	0.00	US842400GT44
CITIGROUP CCP AUD BROKER ACCOUNT	0.00	
BASF SE	0.00	DE000BASF111
GLENCORE PLC	0.00	JE00B4T3BW64
NSW ELECTRICITY N 2.543% 23/9/2030	0.00	AU3CB0274645
TAIWAN SEMICONDUCT MANUFACTURING USD	0.00	US8740391003
MERCEDES-BENZ GROUP AG	0.00	DE0007100000
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00	US853254CG39
DEUTSCHE BAHN FIN GMBH 0.62% 08/DEC/2050	0.00	XS2270142966
OTSUKA HLDGS CO NPV	0.00	JP3188220002
MARS 2.375% 16/07/204044A	0.00	US571676AN55
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00	
AES 5.80% 15/03/2032	0.00	US00130HCM51
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00	JP1300661L47
HANNOVER RUECK SE	0.00	DE0008402215
UNITED THERAPEUTICS CORP	0.00	US91307C1027
ASICS ORD SHS	0.00	JP3118000003
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00	JP1201441D44
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00	US65339KBW99
CENTRAL JAPAN RAILWAY CO	0.00	JP3566800003
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00	BE0000344532
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00	SE0013935319
ABN AMRO BANK N V DR EACH REP SHS	0.00	NL0011540547
ERICSSON LM - B SHS	0.00	SE0000108656
AGEAS NPV POST SPLIT	0.00	BE0974264930
NOKIA OYJ	0.00	FI0009000681
T-MOBILE USA 4.50% 15/04/2050	0.00	US87264AAZ84
YOKOGAWA ELECTRIC JPY	0.00	JP3955000009
HUBSPOT INC	0.00	US4435731009
CVS HEALTH CORP F2V 10/03/2055	0.00	US126650EH94
ENTERGY CORP NEW	0.00	US29364G1031
EBARA CORP NPV	0.00	JP3166000004
INTESA SANPAOLO S P A SPONSORED ADR	0.00	US46115H1077
SWISSCOM AG	0.00	CH0008742519
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00	IT0005542359
SYNCHRONY FINANCIAL	0.00	US87165B1035
VIACOM 4.375% 15/3/2043	0.00	US92553PAP71
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.00	AU3FN0082194
BHP BILLITON FIN. 5.30% 21/02/2035	0.00	US055451BL10
TERUMO CORP	0.00	JP3546800008
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.00	AU000XCLWAR9
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00	US694308HR19
BRISCOE GROUP LIMITED ORDINARY SHARES	0.00	NZBGRE0001S4
AEP TRANSMISSION 5.375% 15/06/2035035	0.00	US00115AAS87
BRIDGESTONE CORP	0.00	JP3830800003
AEP TEXAS 3.45% 15/5/2051	0.00	US00108WAN02
UK. GILT 0.50% 22/10/2061	0.00	GB00BMBL1D50
CK HUTCHISON HOLDINGS LTD	0.00	KYG217651051
HONDA MOTOR CO LTD	0.00	JP3854600008
HUBBELL INC	0.00	US4435106079
CHF BNP PARIBAS A/C	0.00	
DEUTSCHE POST AG	0.00	DE0005552004
ENI SPA	0.00	IT0003132476
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00	JP1400021950

HEWLETT PACKARD ENTERPRISE CO	0.00 US42824C1099
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00 JP1300531GCO
YUM! BRANDS INC	0.00 US9884981013
JAPAN GOV. THIRTY 2.30% 20/06/2035	0.00 JP1300191572
NEXTERA ENERGY CAP 4.85% 04/02/2028	0.00 US65339KDG22
NATERA INC	0.00 US6323071042
JAPAN POST BANK CO LTD	0.00 JP3946750001
RESONA HOLDINGS INC	0.00 JP3500610005
DSV A/S	0.00 DK0060079531
EQUINIX EUR. 2 FIN 3.25% 19/05/202929	0.00 XS3073596341
BPCE 5.25% 22/10/2030	0.00 FR001400WKF1
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR10000040	0.00 XS2434710799
MARS INC DEL 4.125% GTD SNR NTS 01/04/54 USD2000 144A	0.00 US571676AG05
NOMURA HOLDINGS INC	0.00 JP3762600009
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00 JP1300521G93
B/ROCK. FNDG. 5.35% 8/1/2055	0.00 US09290DAK72
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00 JP1400071E55
SUMITOMO ELECTRIC	0.00 JP3407400005
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00 CA135087C939
STERIS PLC	0.00 IE00BFY8C754
SYSCO CORPORATION COM	0.00 US8718291078
ITALY BUONI POLIEN 4.10% 30/04/2046/2046	0.00 IT0005631608
ANGLO AMERICAN ORD	0.00 GB00BTK05J60
ESCO TECHNOLOGIES INC	0.00 US2963151046
BNP PARIBAS FRN 24/02/2028	0.00 FR0014008M24
INTL PAPER CO	0.00 US4601461035
NVR INC	0.00 US62944T1051
DOLLAR TREE INC	0.00 US2567461080
CONS. EDISON	0.00 US2091151041
FLUTTER ENTERTAINMENT ORD SHS	0.00 IE00BWT6H894
GODADDY INC	0.00 US3802371076
KIMCO REALTY CORP 6.4% SNR NTS 01/03/2034 USD1000	0.00 US49447BAA17
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00 DE0001030757
NATL. STORAGE REIT	0.00 AU000000NSR2
CONSTELLATION BRANDS INC-A	0.00 US21036P1084
NORTONLIFELOCK	0.00 US6687711084
VOLKSWAGEN AG	0.00 DE0007664039
WEC ENERGY GROUP INC	0.00 US92939U1060
JAPAN GOVERNMENT T 0.90% 01/09/202776	0.00 JP1024761R95
BANCO DE SABADELL SA	0.00 ES0113860A34
JAPAN GOV. THIRTY 0.30% 20/06/2046	0.00 JP1300511G61
HUNTINGTON BANCSHARES INC	0.00 US4461501045
GLOBAL PAYMENTS INC	0.00 US37940X1028
GIVAUDAN - REG	0.00 CH0010645932
MARTIN MARIETTA MATERIALS	0.00 US5732841060
DARDEN RESTAURANTS INC	0.00 US2371941053
CITIGROUP F2F 3/6/2031	0.00 US172967MS77
KAO CORPORATION	0.00 JP3205800000
PACKAGING CORP OF AMERICA	0.00 US6951561090
TESCO ORD	0.00 GB00BLGZ9862
CREDIT AGRICOLE F2F 09/01/2029	0.00 US22536PAP62
AUTO TRADER GROUP PLC	0.00 GB00BVYVFW23
TARGA RESOURCES IN COM	0.00 US87612G1013
FURUKAWA ELECTRIC NPV	0.00 JP3827200001
TAISEI CORP	0.00 JP3443600006
VESTAS WIND SYSTEM	0.00 DK0061539921
HMC UNLISTED GROCERY PTY LTD-AUD	0.00
CAIXABANK F2F 23/2/2033	0.00 XS2558978883
VERISIGN INC	0.00 US92343E1029
NEXT PLC	0.00 GB0032089863
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00 AU3FN0080883
PINTEREST INC	0.00 US72352L1061

SONOCO PRODS. 4.60% 01/09/2029	0.00
ARMSTRONG WORLD INDUSTRIES INC	0.00 US04247X1028
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN	0.00
IMPERIAL BANK OF COMMERCE	
JAPAN GOVERNMENT F 3.10% 20/03/2065	0.00 JP1400181R57
ALCON AG	0.00 CH0432492467
ASSA ABLOY AB	0.00 SE0007100581
KH NEOCHEM CO LTD	0.00 JP3277040006
T&D HOLDINGS INC NPV	0.00 JP3539220008
STANDARD CHARTERED F2V 16/11/2028	0.00 USG84228FL77
SALUTE SERIES 2024-1 1 A FRN 15/06/2056	0.00 AU3FN0086344
RPI_CCP USD RCV CPI1D PAY 2.4483% 11-DEC-2029CHASUS33LCHCUK	0.00
INFORMA PLC	0.00 GB00BMJ6DW54
ENEL FIN. INTL. 1.875% 12/7/2028	0.00 USN30706VD93
COSTAR GROUP INC COM	0.00 US22160N1090
HALEON PLC	0.00 GB00BMX86B70
MERCK & CO INC 2.35% 24/06/2040	0.00 US58933YBA29
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00 AU0000300535
XYLEM INC COM	0.00 US98419M1009
VICI PROPERTIES INC	0.00 US9256521090
DASSAULT SYSTEMES SE	0.00 FR0014003TT8
AMADEUS IT HLDGS	0.00 ES0109067019
LIFESTYLE COMMUNITIES	0.00 AU000000LIC9
MARUBENI CORPORATION	0.00 JP3877600001
SERAYA SENTIENT LP	0.00
EUROBANK SA F2F 24/09/2030	0.00 XS2904504979
MAGNA INTERNATIONAL INC	0.00 CA5592224011
TRATON FINANCE LU 3.375% 14/01/2028	0.00 DE000A3L69X8
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00 IT0005480980
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00 ES0000012J07
ASTELLAS PHARMA NPV	0.00 JP3942400007
TECHTRONIC INDUSTRIES CO	0.00 HK0669013440
RAIFFEISENBANK AUSTR F2F 21/05/2029029	0.00 XS3076190324
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00 NZHZNZD0230L2
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00 BE0000343526
OCCIDENTAL PETROLEUM CORP	0.00 US6745991058
EURONEXT NV	0.00 NL0006294274
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00 JP1201561G37
WABTEC CORP	0.00 US9297401088
GE HEALTHCARE HOLDING LLC	0.00 US36266G1076
NITTO DENKO CORPORATION	0.00 JP3684000007
RAYMOND JAMES FINL	0.00 US7547301090
JAPAN ELEVATOR SER NPV TEMP	0.00 JP3389510003
SWEDISH KRONA	0.00
ARES MANAGEMNT COR COM	0.00 US03990B1017
UNION CHIMIQUE UCB SA	0.00 BE0003739530
ASSURANT INC	0.00 US04621X1081
DUPONT DE NEMOURS INC	0.00 US26614N1028
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.00 AU3FN0081790
MICROCHIP TECHNOLOGY INC	0.00 US5950171042
ARCH CAPITAL GROUPOCOM	0.00 BMG0450A1053
WILLIS TOWERS WATS COM	0.00 IE00BDB6Q211
FIDELITY NATIONAL INFORMATION SERVICES I	0.00 US31620M1062
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00 JP1300411DC2
ELI LILLY & CO 5.65% 15/10/2065	0.00 US532457DG09
RIO TINTO FIN. USA 5.25% 14/3/2035	0.00 US76720AAU07
REALTY INC. 2.20% 15/06/2028	0.00 US756109BJ21
EQT CORPORATION	0.00 US26884L1098
LENNOX INTL INC COM	0.00 US5261071071
UNITED MIZRAHI BANK LIMITED	0.00 IL0006954379
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000WOW2
EXELIXIS INC	0.00 US30161Q1040
WEYERHAEUSER CO USD	0.00 US9621661043
JYSKE BANK A/S F2F 26/10/2028	0.00 XS2615271629

EQUIFAX INC	0.00 US2944291051
GREAT WEST LIFECO	0.00 CA39138C1068
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00 JP1300221643
GOLD FIELDS LTD - SPONS ADR	0.00 US38059T1060
BANDAI NAMCO HOLDINGS NPV	0.00 JP3778630008
SANDVIK AB	0.00 SE0000667891
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00 JP1300501G30
STEEL DYNAMICS INC	0.00 US8581191009
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00 CA135087D358
ORANGE SA	0.00 FR0000133308
AEON CO LTD	0.00 JP3388200002
WHITBREAD PLC	0.00 GB00B1KJJ408
INGERSOLL RAND INC	0.00 US45687V1061
ELIA GROUP SA/NV	0.00 BE0003822393
APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055	0.00 AU3FN0086559
INTERACTIVE BRO GR COM	0.00 US45841N1072
CAPCOM CO LTD	0.00 JP3218900003
RPM INTERNATIONAL INC	0.00 US7496851038
MURATA MANUFACTURING CO	0.00 JP3914400001
UNIVERSAL MUSIC GROUP NV	0.00 NL0015000IY2
EIFFAGE INC	0.00 FR0000130452
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00 JP1201261B43
BANK OF AMERICA CORP F2F 24/01/2036	0.00 US06051GMM86
AGREE REALTY CORP	0.00 US0084921008
WSP GLOBAL INC	0.00 CA92938W2022
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00 JP1300561H93
CITIGROUP CCP	0.00
BAYER AG	0.00 DE000BAY0017
FERROVIAL SE EUR0.01	0.00 NL0015001F58
ALEXANDRIA REAL 1.875% 1/2/2033	0.00 US015271AV11
BUONI POLIENNALI D 2.15% 01/03/2072	0.00 IT0005441883
DUPONT DE NEMOURS 5.319% 15/11/2038	0.00 US26078JAE01
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00 JP1400031A58
SUZUKI MOTOR CORP	0.00 JP3397200001
KENVUE INC	0.00 US49177J1025
MARS 5.80% 01/05/2065	0.00 US571676BD64
DENMARK GOV. BD. 0.25% 15/11/205201	0.00 DK0009924029
SBI HOLDINGS INC NPV	0.00 JP3436120004
M&G F2V 20/10/2048	0.00 XS1888930150
BELGIUM KINGDOM 1.40% 22/06/2053	0.00 BE0000355645
SOLVAY FIN. AMERIC 5.65% 4/6/2029	0.00 US834423AE54
COREBRIDGE FINL. 4.35% 5/4/2042	0.00 US21871XAK54
ENEOS HOLDINGS INC	0.00 JP3386450005
SK HYNIX 5.50% 16/01/2027	0.00 USY8085FBT67
SWISS LIFE HOLDING AG	0.00 CH0014852781
VECTOR INC	0.00 JP3835500004
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00 DE0001030724
NIPPON YUSEN KK NPV	0.00 JP3753000003
VERIS RESIDENTIAL INC	0.00 US5544891048
UNITED KINGDOM GI 5.375% 31/1/2056	0.00 GB00BT7J0241
CGI INC	0.00 CA12532H1047
EXTRA SPACE STORAGE INC	0.00 US30225T1025
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
CAPGEMINI SA	0.00 FR0000125338
CHUGAI PHARMACEUTICAL JPY	0.00 JP3519400000
BARCLAYS 5.20% 12/05/2026	0.00 US06738EAP07
ZOOM VIDEO COMMUNICATIONS INC	0.00 US98980L1017
UBS GROUP CHF0.10 REGD	0.00 CH0244767585
TRACTOR SUPPLY COMPANY	0.00 US8923561067
IRON MTN INC NEW COM NPV	0.00 US46284V1017
SANTOS FINANCE LTD 6.87% 19/SEP/2033	0.00 USQ82780AG49
SK HYNIX 1.50% 19/1/2026	0.00 USY8085FBA76
INTEL CORP 5.70% 10/02/2053	0.00 US458140CJ73

FUTU HOLDINGS LTD	0.00 US36118L1061
TORAY INDS INC	0.00 JP3621000003
OPT. US 10YR NOTE (CBT)DEC25 PUT 111 10/24/2025	0.00
LA MONDIALE SAM F2V 18/1/2048GS	0.00 XS1751476679
AVALONBAY COMMUNITIES INC	0.00 US0534841012
DTE ENERGY CO USD	0.00 US2333311072
ARCHER DANIELS MIDLAND CO COM STK NPV	0.00 US0394831020
PARTNERS GROUP	0.00 CH0024608827
AMEREN CORP	0.00 US0236081024
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.00 AU3FN0085361
KEYCORP	0.00 US4932671088
NORTHERN TRUST CORP	0.00 US6658591044
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00 US233853AV24
BOUYGUES	0.00 FR0000120503
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00 AU3FN0083648
SIKA AG	0.00 CH0418792922
NATL. GRID	0.00 GB00BDR05C01
CARETRUST REIT INC	0.00 US14174T1079
RWE AG	0.00 DE0007037129
DOCUSIGN INC	0.00 US2561631068
AMERICAN WATER WORKS CO INC	0.00 US0304201033
WOODSIDE ENERGY GROUP LTD ORDINARY FULLY PAID	0.00 AU0000224040
FUJI FILM HOLDINGS CORP	0.00 JP3814000000
SKANDINAVISKA ENSKIL SEK	0.00 SE0000148884
PPL CORPORATION	0.00 US69351T1060
LPL FINANCIAL HOLDINGS INC	0.00 US50212V1008
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00 JP1300151485
SEVEN AND I HOLDINGS NPV	0.00 JP3422950000
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00 BE0000340498
Income Due - AUD	0.00
VERALTO ORD SHS	0.00 US92338C1036
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00 CA8849038085
ASM INTERNATIONAL NV	0.00 NL0000334118
TWILIO INC	0.00 US90138F1021
TELEDYNE TECHNOLOGIES INC	0.00 US8793601050
FORTIS INC	0.00 CA3495531079
SAMPO PLC NPV A	0.00 FI4000552500
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00 AU3FN0082608
DIAMONDBACK ENERGY INC	0.00 US25278X1090
BAYERISCHE MOTOREN WERKE AG	0.00 DE0005190003
LIVE NATION INC	0.00 US5380341090
GENERAL MILLS INC	0.00 US3703341046
ASHTAD GROUP PLC	0.00 GB0000536739
FUT. US 10YR NOTE (CBT) CBT DEC25	0.00
THE HERSHEY COMPANY	0.00 US4278661081
CBOE GLOBAL MARKET	0.00 US12503M1080
DENSO CORP NPV	0.00 JP3551500006
CHARTER COMMS. OPE 3.70% 1/4/2051	0.00 US161175BV50
SOFI TECHNOLOGIES INC	0.00 US83406F1021
MDA SPACE LTD COM NPV	0.00 CA55293N1096
MAIRE TECNIMONT SPA	0.00 IT0004931058
DISCO CORPORATION NPV	0.00 JP3548600000
CANON INC	0.00 JP3242800005
ATLAS COPCO AB SER`B`NPV (POST SPLIT)	0.00 SE0017486897
FAIRFAX FINANCIAL 5.75% 20/05/2035	0.00 US303901BV34
MARKEL CORPORATION	0.00 US5705351048
FRONTDOOR INC	0.00 US35905A1097
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00 AU000XCLWAP3
BROWN BROWN INC	0.00 US1152361010
LABCORP HOLDINGS I COM USD0.1	0.00 US5049221055
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.00 AU000000VCX7
RPI_CCP USD RCV CPI1D PAY 2.5738% 08-JUL-2030CHASUS33LCHCUK	0.00
JAPAN EXCHANGE GROUP INC	0.00 JP3183200009
UK. GILT 1.125% 22/10/2073	0.00 GB00BLBDX619

EVOLUTION MINING LIMITED	0.00 AU000000EVN4
SANRIO CO LTD NPV	0.00 JP3343200006
CENOVUS ENERGY INC COM NPV	0.00 CA15135U1093
KERING	0.00 FR0000121485
CINCINNATI FINANCIAL CORP	0.00 US1720621010
ATMOS ENERGY CORP 3.375% SNR NTS 15/09/2049 USD2000	0.00 US049560AS49
RECORDATI SPA - NEW	0.00 IT0003828271
KINGDOM OF BELGIUM 3.45% 22/06/2042	0.00 BE0000364738
CELESTICA ORD SHS	0.00 CA15101Q2071
TDK CORPORATION	0.00 JP3538800008
RYANAIR HOLDINGS ORD	0.00 IE00BYTBXV33
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00 BE0000359688
WR BERKLEY ORD SHS	0.00 US0844231029
PANASONIC HOLDINGS CORP	0.00 JP3866800000
MICHELIN CGDE	0.00 FR001400AJ45
FRESENIUS SE CO KGAA	0.00 DE0005785604
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032	0.00 AU3FN0083036
FERGUSON ENTERPRISE USD 0.0001	0.00 US31488V1070
DOVER CORPORATION COM	0.00 US2600031080
EXPAND ENERGY CORP USD0.01	0.00 US1651677353
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00 JP1300491FC9
FLOW TRADERS NV	0.00 BMG3602E1084
WILLIAMS SONOMA ORD SHS	0.00 US9699041011
KONE CORPORATION NEW	0.00 FI0009013403
SHARKNINJA INC COM USD0.0001	0.00 KYG8068L1086
DENMARK GOV. BD. 2.25% 15/11/2035	0.00 DK0009924961
NVENT ELECTRIC PLC COM USD0.01	0.00 IE00BDVJJQ56
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00 ES0000012H58
GEBERIT AG-REG	0.00 CH0030170408
ULTA BEAUTY INC COM	0.00 US90384S3031
SANDOZ GROUP ORD SHS	0.00 CH1243598427
SUPER MICRO COMPUTCOM USD 0.001 POST REV SPT	0.00 US86800U3023
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00 SE0004517290
GALDERMA GROUP N ORD SHS	0.00 CH1335392721
AIB GRP. F2F 17/11/2027REGS	0.00 XS2343340852
HEXAGON AB	0.00 SE0015961909
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00 US912810FG86
POWER CORP OF CANADA CAD	0.00 CA7392391016
LINDT & SPRUENGLI AG-REG	0.00 CH0010570759
ZEBRA TECHNOLOGIES CORP	0.00 US9892071054
TRAVELERS COS 5.70% 24/7/2055	0.00 US89417EAU38
PPG INDUSTRIES INC	0.00 US6935061076
CDS_IX_CCP CDX.NA.IG.45 1% 20301220CHASUS33ICEEUS2I65BYE12	0.00
ELI LILLY & CO 5.55% 15/10/2055	0.00 US532457DF26
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00 XS2389757944
MASTEC INC	0.00 US5763231090
SWEDEN GOV. BD. 2.25% 11/5/20351066 REGS	0.00 SE0021308541
GILDAN ACTIVEWEAR INC	0.00 CA3759161035
EQUITY RESIDENTIAL	0.00 US29476L1070
AMRIZE AG	0.00 CH1430134226
HEINEKEN NV	0.00 NL0000009165
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00 US5312297550
KELLANOVA	0.00 US4878361082
B2GOLD CORP	0.00 CA11777Q2099
DOW CHEM. 5.95% 15/03/2055	0.00 US260543DM21
CYBERARK SOFTWARE LTD	0.00 IL0011334468
FIRSTENERGY CORP USD	0.00 US3379321074
RB GLOBAL INC COM NPV	0.00 CA74935Q1072
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN	0.00
CHASEBANK N.A. CHASUS33	
KRAFT HEINZ CO COM	0.00 US5007541064
LIBERTY BROADBAND	0.00 US5303073051

NEW ZEALAND DOLLAR	0.00
RPI_CCP USD RCV CPI1D PAY 2.436% 10-APR-2030CHASUS33LCHCUK	0.00
MIRVAC GRP.	0.00 AU000000MGR9
FIRST SOLAR INC	0.00 US3364331070
VONOVIA SE NPV SUBS RTS DIV CASH	0.00 DE000A1ML7J1
KONINKLIJKE PHILIPS NV	0.00 NL0000009538
F5 NETWORKS INC	0.00 US3156161024
TYLER TECHNOLOGIES INC	0.00 US9022521051
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00 US912810FJ26
REXEL SA	0.00 FR0010451203
DAIWA HOUSE INDUSTRY JPY	0.00 JP3505000004
TEVA PHARMACEUTICAL SP ADR	0.00 US8816242098
PUBLIC SERV. ELEC. 3.00% 01/03/2051USD2000 N	0.00 US74456QCG91
T ROWE PRICE GROUP	0.00 US74144T1088
DAIWA SECURITIES GROUP INC.	0.00 JP3502200003
TAPESTRY INC COM USD0.01	0.00 US8760301072
ROGERS COMMUNICATIONS INC-B	0.00 CA7751092007
ACUITY INC	0.00 US00508Y1029
NORTHUMBRIAN WATER FIN 5.62% 29/APR/2033	0.00 XS0159898153
BILIBILI INC	0.00 US0900401060
RPI_CCP USD RCV CPI1D PAY 2.426% 10-APR-2030CHASUS33LCHCUK	0.00
SS AND C TECHNOLOGIES HOLDINGS	0.00 US78467J1007
INSULET CORP	0.00 US45784P1012
EAST JAPAN RAILWAY JPY	0.00 JP3783600004
PERNOD-RICARD SA	0.00 FR0000120693
HALLIBURTON CO	0.00 US4062161017
TECK RESOURCES LTD-CLS B	0.00 CA8787422044
NATWEST MKTS. 6.625% 22/6/2026	0.00 XS2638487566
NOVOZYMES A S	0.00 DK0060336014
QBE INSURANCE GROUP LTD	0.00 AU000000QBE9
NEXANS SA	0.00 FR0000044448
DEVON ENERGY CORPORATION	0.00 US25179M1036
FUTURE MARGINS-USD	0.00
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00 JP1300481F92
PUBLICIS GROUPE	0.00 FR0000130577
FAIRFAX FINANCIAL HLDGS LTD 5.625% SNR NTS 16/08/2032	0.00 US303901BL51
USD1000	
FUT DEC 25 CBT ULT TNOTE	0.00
EDISON INTERNATIONAL	0.00 US2810201077
AEROVIRONMENT INC	0.00 US0080731088
CHURCH & DWIGHT CO	0.00 US1713401024
IMPERIAL OIL LTD	0.00 CA4530384086
SBA COMMUNICATIONS COM	0.00 US78410G1040
ON SEMICONDUCTOR CORPORATION	0.00 US6821891057
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00 FR0014001NN8
N/WIDE. B/SOC. F2F 07/12/2027	0.00 XS2562898143
TERADYNE INC	0.00 US8807701029
SUMITOMO FORESTRY CO LTD	0.00 JP3409800004
COLES GROUP LTD	0.00 AU0000030678
SNAP ON INC	0.00 US8330341012
FORTESCUE LTD ORDINARY FULLY PAID	0.00 AU000000FMG4
CDW CORP	0.00 US12514G1085
ESTEE LAUDER COMPANIES	0.00 US5184391044
GENMAB AS	0.00 DK0010272202
BOC HONG KONG (HOLDINGS) LIMITED	0.00 HK2388011192
CARGURUS INC	0.00 US1417881091
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00 BE0000353624
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.00 GB0005405286
CORPAY INC COM USD 0.001	0.00 US2199481068
EXPEDITORS INTL WASH INC	0.00 US3021301094
DAIMLER TRUCK HOLDING AG	0.00 DE000DTR0CK8
TOYOTA INDUSTRIES CORPORATION	0.00 JP3634600005
TEXAS PACIFIC LD COM USD0.01	0.00 US88262P1021

LOEWS CORP	0.00 US5404241086
ARDINE MATHESON HOLDINGS LTD	0.00 US4711154025
SUMITOMO MITSUI TRUST GROUP IN	0.00 JP3892100003
TOYOTA TSUSHO CORP	0.00 JP3635000007
UNITEDHEALTH GRP. 5.375% 15/04/2054	0.00 US91324PFC14
CABOT OIL AND GAS CORP	0.00 US1270971039
AGRICULTURAL BANK OF CHINA LTD	0.00 US00850M1027
TRIMBLE INC COM NPV	0.00 US8962391004
TELEFONICA SA	0.00 ES0178430E18
COCA-COLA EUROPACIFIC PARTNERS	0.00 GB00BDCPN049
NIPPON STEEL CORP NPV TEMP	0.00 JP3381000003
ACCTON TECHNOLOGY CORPORATION	0.00 TW0002345006
AFFIRM HOLDINGS INC	0.00 US00827B1061
ITURAN LOCATION AND CONTROL	0.00 IL0010818685
RAMBUS INC	0.00 US7509171069
GENUINE PARTS CO USD	0.00 US3724601055
LULULEMON ATHLETIC	0.00 US5500211090
HKD BNP PARIBAS A/C	0.00
ARENA REIT	0.00 AU000000ARF6
RESTAURANT BRNDS ICOM NPV	0.00 CA76131D1033
STMICROELECTRONICS NV	0.00 NL0000226223
ESSEX PROPERTY TRUST INC	0.00 US2971781057
NEWMONT CORPORATION	0.00 AU0000297962
CHECK POINT SOFTWARE TECH	0.00 IL0010824113
ALLIANT ENERGY CORP	0.00 US0188021085
DKK BNP PARIBAS A/C	0.00
SMC CORP	0.00 JP3162600005
HANWHA SYSTEMS CO LTD	0.00 KR7272210006
ZIMMER BIOMET HOLDINGS INC	0.00 US98956P1021
SIEMENS HEALTHINEERS AG	0.00 DE000SHL1006
PRIMERICA INC	0.00 US74164M1080
ING GROEP F2V 15/08/20340 REGS	0.00 XS2818300407
CDS_IX_CCP ITRAXX EUROPE SERIES 1%	0.00
20351220GOLDUS33ICEEUS2I666VDM4	
ASAHI GROUP HOLDINGS LTD	0.00 JP3116000005
FIRST QUANTUM MINERALS LTD	0.00 CA3359341052
MONOTARO CO LTD	0.00 JP3922950005
MALAYAN BANKING BHD	0.00 MYL115500000
TOURMALINE OIL CP COM	0.00 CA89156V1067
OPEN TEXT CORP	0.00 CA6837151068
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST	0.00 US4281031058
WEST PHARMACEUTICAL SERVICES	0.00 US9553061055
TELE2 AB	0.00 SE0005190238
WATERS CORPORATION	0.00 US9418481035
SULZER AG	0.00 CH0038388911
TEVA PHARM. FIN. N 3.75% 09/05/2027	0.00 XS2406607098
SUN HUNG KAI PROPERTY HKD	0.00 HK0016000132
AXIS CAPITAL HOLDING	0.00 BMG0692U1099
IMI ORD GBPO.2857	0.00 GB00BGLP8L22
CARLYLE GROUP INC	0.00 US14316J1088
SECOM CO LTD	0.00 JP3421800008
Income Due - GBP	0.00
MEITEC CORPORATION NPV	0.00 JP3919200000
BANK OF IRELAND GR EUR1	0.00 IE00BD1RP616
DELTA ELECTRONICS INC	0.00 TW0002308004
CAMDEN NATIONAL CORP	0.00 US1330341082
NORWEGIAN KRONOR	0.00
APTIV PLC NEW ORD USD0.01	0.00 JE008TDN8H13
KONECRANES OYJ	0.00 FI0009005870
IHI CORP TEMP	0.00 JP3134800006
TOKAI HOLDINGS CORP	0.00 JP3552260006
INDONESIA TSY. BD 7.125% 15/06/2043	0.00 IDG000020900
MCCORMICK AND COMPANY INC	0.00 US5797802064
TECHNOLOGY ONE LIMITED	0.00 AU000000TNE8
STELLANTIS N V	0.00 NL00150001Q9

SVENSKA HANDELSBKN SER A NPV	0.00 SE0007100599
CENOVUS ENERGY 6.75% 15/11/2039	0.00 US15135UAF66
BANCO BPM SPA	0.00 IT0005218380
ASTRAZENECA PLC SPONS ADR	0.00 US0463531089
PRINCIPAL FINANCIAL GROUP	0.00 US74251V1026
FOX CORP	0.00 US35137L1052
DESCARTES SYSTEMS GROUP INC	0.00 CA2499061083
KYOCERA CORP	0.00 JP3249600002
DRAFTKINGS HOLDINGS INC	0.00 US26142V1052
KERRY GROUP PLC-A	0.00 IE0004906560
LOGITECH INTERNATIONAL SA	0.00 CH0025751329
WIX COM LTD	0.00 IL0011301780
NIDEC CORPORATION	0.00 JP3734800000
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00 JP13001614A6
SANTOS FINANCE LT 3.649% 29/04/2031	0.00 USQ82780AF65
FIRST CITIZENS BCSHS - CL A	0.00 US31946M1036
SUN COMMUNITIES INC	0.00 US8666741041
MERCK KGAA	0.00 DE0006599905
INVITATION HOMES INC	0.00 US46187W1071
CANADIAN GOV. BD. 4.50% 01/11/2025	0.00 CA135087Q806
NEC ELECTRONICS CORP	0.00 JP3164720009
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00 JP3400400002
EQUITABLE HLDGS IN COM	0.00 US29452E1010
INPEX CORPORATION	0.00 JP3294460005
BURLINGTON STORES INC	0.00 US1220171060
HERITAGE FINANCIAL CORP	0.00 US42722X1063
CARPENTER TECHNOLOGY CORP	0.00 US1442851036
GRACO INC	0.00 US3841091040
SANWA HOLDINGS CORPORATION	0.00 JP3344400001
RELX CAP. 5.25% 27/03/2035	0.00 US74949LAG77
SNAM SPA	0.00 IT0003153415
FIRSTSERVICE CORP COM NPV	0.00 CA33767E2024
BANCA POPOL EMILIA ROMAGNA	0.00 IT0000066123
FIDELITY NATL FINL FNF GROUP	0.00 US31620R3030
NEUROCRINE BIOSCIENCES INC	0.00 US64125C1099
SGS SA	0.00 CH1256740924
DOW INC	0.00 US2605571031
ORIGIN ENERGY LIMITED	0.00 AU0000000ORG5
MID-AMERICA APARTMENT COMMUNITIES	0.00 US59522J1034
IRS_CCP AUD RCV 2.85% PAY BBSW6M 03-DEC-2034	0.00
2034SBSIUS33LCHCUK	
SINGAPORE TECH ENG SGD	0.00 SG1F60858221
SMITH & NEPHEW PLC	0.00 GB0009223206
BEST BUY CO INC	0.00 US0865161014
GRAB HOLDINGS LTD	0.00 KYG4124C1096
FUT DEC 25 5 YR T NOTE	0.00
C.H. ROBINSON WORLDWIDE INC	0.00 US12541W2098
CARLISLE COS INC	0.00 US1423391002
EVERGY INC COM NPV	0.00 US30034W1062
BALL CORP COM NPV	0.00 US0584981064
SK HYNIX INC	0.00 KR7000660001
OMNICOM GROUP	0.00 US6819191064
AVERY DENNISON CO US	0.00 US0536111091
INTL FLAVORS & FRAGRANCES USD	0.00 US4595061015
KINGSPAN GROUP PLC	0.00 IE0004927939
RPI EUR RCV 2.5% PAY CPTFE1D 21-MAR-2054	0.00
ESSITY AB SER B NPV	0.00 SE0009922164
CF INDUSTRIES INC 5.375% 15/03/2044	0.00 US12527GAE35
W P CAREY INC	0.00 US92936U1097
IMUGENE LTD	0.00 AU000000IMU9
RELIANCE INC	0.00 US7595091023
DECKERS OUTDOOR ORD SHS A	0.00 US2435371073
AMCOR PLC COM USD	0.00 JE00BJ1F3079
CF INDUSTRIES HOLDINGS INC	0.00 US1252691001
DYNATRACE INC	0.00 US2681501092

KONAMI GROUP CORP	0.00 JP3300200007
FUT DEC 25 ME 5Y CDN BOND	0.00
SCHINDLER-HLDG AG REG	0.00 CH0024638212
UNIBAIL RODAMCO WESTFIELD	0.00 FR0013326246
TMX GROUP LTD COM NPV	0.00 CA87262K1057
MASCO CORP USD	0.00 US5745991068
EVEREST GROUP LTD	0.00 BMG3223R1088
COMPUTERSHARE LTD	0.00 AU000000CPU5
PAN AMERICAN SILVER CORP	0.00 CA6979001089
ILLUMINA INC	0.00 US4523271090
CIGNA 2.375% 15/03/2031	0.00 US125523CM05
OLYMPUS CORP	0.00 JP3201200007
HIMS & HERS HEALTH ORD SHS CLASS A	0.00 US4330001060
SONOVA HOLDING AG - REG	0.00 CH0012549785
GEORGE WESTON LTD	0.00 CA9611485090
SANTOS LIMITED	0.00 AU000000STO6
NOMURA RESEARCH INSTITUTE LTD	0.00 JP3762800005
MATSUKIYOCOCOKARA AND CO	0.00 JP3869010003
SMURFIT WESTROCK P COM USD0.001	0.00 IE00028FXN24
GALAXY ENTERTAINMENT GROUP LIMITED	0.00 HK0027032686
ELEMENT FINANCIAL CORP	0.00 CA2861812014
POPULAR INC COM USD6 POST REV SPLIT	0.00 PR7331747001
ENTEGRIS INC	0.00 US29362U1043
HMC CAPITAL LTD	0.00 AU0000058943
PAN AMERICAN SILVER CORPORATION	0.00 CA6979001089
GEA GROUP AG	0.00 DE0006602006
UPM KYMMENE CORP	0.00 FI0009005987
LENDLEASE GRP.	0.00 AU000000LLC3
OSAKA GAS CO LTD JPY	0.00 JP3180400008
HALMA PLC	0.00 GB0004052071
SUNCORP GROUP LTD	0.00 AU000000SUN6
TOKYO GAS CO LTD	0.00 JP3573000001
ARC RESOURCES COM NPV	0.00 CA00208D4084
HD KOREA SHIPBUILDING AND OFFSHORE ENGINEERING CO LTD	0.00 KR7009540006
INSURANCE AUSTRALIA GROUP LIMITED	0.00 AU000000IAG3
HOLOGIC INC	0.00 US4364401012
DICK'S SPORTING GOODS INC	0.00 US2533931026
HENKEL AG & CO KGAA NON VTG PREF	0.00 DE0006048432
ALFA LAVAL AB	0.00 SE0000695876
ANTOFAGASTA PLC	0.00 GB0000456144
PAN PACIFIC INTL HNPV TEMP	0.00 JP3639650005
SCENTRE GROUP	0.00 AU000000SCG8
ROYALTY PHARMA PLC	0.00 GB00BMVP7Y09
THE LINK REAL ESTATE INVESTMENT TRUST	0.00 HK0823032773
ZILLOW GROUP INC	0.00 US98954M2008
TRADEWEB MARKETS INC	0.00 US8926721064
BUILDERS FIRSTSOURCE INC	0.00 US12008R1077
AKZO NOBEL NV	0.00 NL0013267909
DOMINOS PIZZA INC	0.00 US25754A2015
JULIUS BAER GROUP LTD	0.00 CH0102484968
LUNDIN MINING CORP	0.00 CA5503721063
EQT AB	0.00 SE0012853455
SUMITOMO REALTY & DEVELOPMENT CO	0.00 JP3409000001
RENTOKIL INITIAL PLC	0.00 GB00B082RF11
EVOLUTION AB	0.00 SE0012673267
OWENS CORNING INC	0.00 US6907421019
SCHINDLER HOLDING-PART CERT	0.00 CH0024638196
EPIROC AB	0.00 SE0015658109
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00 AU000000WTC3
PRO MEDICUS LTD	0.00 AU000000PME8
HEALTHPEAK PROPERTIES INC	0.00 US42250P1030
COCA COLA HBC AG ORD	0.00 CH0198251305
WATSCO INC	0.00 US9426222009

Outstanding Settlement Receipts - GBP	0.00
IDEX CORP	0.00 US45167R1041
KANSAI ELECTRIC POWER JPY	0.00 JP3228600007
COOPER COS INC COM USD0.10 (P/S)	0.00 US2166485019
ALTAGAS INCOME LTD	0.00 CA0213611001
SHIONOGI & CO LTD	0.00 JP3347200002
DSM FIRMENICH AG EURO.01	0.00 CH1216478797
FRESENIUS MEDICAL CARE AG & CO	0.00 DE0005785802
ISRAEL DISCOUNT BANK	0.00 IL0006912120
NITERRA CO LTD	0.00 JP3738600000
HANG SENG BANK	0.00 HK0011000095
DAIFUKU CO LTD NPV	0.00 JP3497400006
ACCOR SA	0.00 FR0000120404
FIRST HORIZON CORP	0.00 US3205171057
CLOROX CO DEL	0.00 US1890541097
COVESTRO AG NPV	0.00 DE000A40KY26
SWISSQUOTE GROUP HOLDING SA	0.00 CH0010675863
COCHLEAR LIMITED	0.00 AU000000COH5
TELIA COMPANY AB	0.00 SE0000667925
AUTONATION INC	0.00 US05329W1027
SMITHS GROUP PLC	0.00 GB00B1WY2338
POOL CORPORATION	0.00 US73278L1052
EDP SA	0.00 PTEDP0AM0009
NORDSON CORP	0.00 US6556631025
PAYCOM SOFTWARE INC	0.00 US70432V1026
GFL ENVIRONMENTAL INC	0.00 CA36168Q1046
SEIKO EPSON CORP	0.00 US81603X1081
COHERENT CORP COM NPV	0.00 US19247G1076
CARLSBERG AS - B	0.00 DK0010181759
CARREFOUR SA	0.00 FR0000120172
REGENCY CENTERS CORPORATION	0.00 US7588491032
SEGRO PLC	0.00 GB00B52N1N88
CTS EVENTIM AG AND CO. KGAA	0.00 DE0005470306
CROWN HOLDINGS INC	0.00 US2283681060
THE JM SMUCKER COMPANY	0.00 US8326964058
ALEXANDRIA REAL ESTATE EQUITIES	0.00 US0152711091
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES	0.00 CA45075E1043
INC	
SUBARU CORP	0.00 JP3814800003
ADMIRAL GROUP PLC	0.00 GB00B02J6398
UDR INC	0.00 US9026531049
FUT DEC 25 US 2YR T-NOTE	0.00
LYONDELLBASELL INDUSTRIES	0.00 NL0009434992
GAMING AND LEISURE P COM	0.00 US36467J1088
BUREAU VERITAS SA	0.00 FR0006174348
KLEPIERRE	0.00 FR0000121964
STRAUMANN HLDG	0.00 CH1175448666
BUNGE GLOBAL SA COM USD0.01	0.00 CH1300646267
CAMDEN PROPERTY TRUST	0.00 US1331311027
AMUNDI SA	0.00 FR0004125920
BXP INC	0.00 US1011211018
TENCENT MUSIC ENTERTAINMENT GROUP	0.00 US88034P1093
WH GROUP LTD	0.00 KYG960071028
POWER ASSETS HOLDINGS LIMITED	0.00 HK0006000050
SWISS PRIME SITE AG	0.00 CH0008038389
ATKINSREALIS GROUP COM NPV	0.00 CA04764T1049
JARDINE MATHESON HOLDINGS LIMITED	0.00 BMG507361001
TELENOR ASA	0.00 NO0010063308
HENNES & MAURITZ	0.00 SE0000106270
SYMRISE AG	0.00 DE000SYM9999
SOLVENTUM ORD SHS	0.00 US83444M1018
LINDT & SPRUENGLI AG-PC	0.00 CH0010570767
AKAMAI TECHNOLOGIES	0.00 US00971T1016
FACTSET RESEARCH SYSTEMS INC	0.00 US3030751057
STIFEL FINANCIAL COM USD0.15	0.00 US8606301021

VAT GROUP AG	0.00 CH0311864901
BOLIDEN ORD SHS	0.00 SE0020050417
HONG KONG CHINA GA	0.00 HK0003000038
BAXTER INTL INC COM	0.00 US0718131099
SINGAPORE EXCHANGE LTD	0.00 SG1J26887955
OBIC CO LTD	0.00 JP3173400007
FUJI ELECTRIC CO LTD	0.00 JP3820000002
LKQ CORP COM	0.00 US5018892084
UNIQA INSURANCE GROUP AG	0.00 AT0000821103
ROCHE HOLDING AG	0.00 CH0012032113
SIGMA PHARMACEUTICALS LIMITED ORDINARY FULLY PAID	0.00 AU000000S1G5
JACK HENRY & ASSOCIATES INC	0.00 US4262811015
WHITECAP RESOURCES INC	0.00 CA96467A2002
TOROMONT INDUSTRIES LTD	0.00 CA8911021050
KIRIN HOLDINGS CO LTD	0.00 JP3258000003
BIOMARIN PHARMACEUTICAL INC	0.00 US09061G1013
JB HUNT TRANSPORT SERVICES INC	0.00 US4456581077
BEIERSDORF AG	0.00 DE0005200000
RAKUTEN GROUP INC	0.00 JP3967200001
ASAHI KASEI CORPORATION	0.00 JP3111200006
JAMES HARDIE INDUSTRIES PLC	0.00 AU000000JHX1
CENTRICA PLC	0.00 GB00B033F229
KINGFISHER PLC GBP0.1571	0.00 GB0033195214
EPIROC AB SER B NPV POST SPLIT	0.00 SE0015658117
BUNZL PLC	0.00 GB00B0744B38
Income Due - CAD	0.00
EQUITY LIFESTYLE PROPERTIES INC	0.00 US29472R1086
BOMBARDIER INC CLASS`B` SUB-VTG NPV	0.00 CA0977518616
AMERICAN HOMES 4 RENT	0.00 US02665T3068
MOWI ASA	0.00 NO0003054108
QIAGEN ORD SHS	0.00 NL0015002CX3
SKANSKA AB	0.00 SE0000113250
SEKISUI HOUSE	0.00 JP3420600003
ALLY FINANCIAL INC	0.00 US02005N1000
OVINTIV INC COM USD0.01	0.00 US69047Q1022
AEGON ORD SHS	0.00 BMG0112X1056
WEST JAPAN RAILWAY NPV	0.00 JP3659000008
SEVERN TRENT PLC	0.00 GB00B1FH8J72
NORSK HYDRO ASA	0.00 NO0005052605
REVVITY INC	0.00 US7140461093
EMPIRE CO LIMITED	0.00 CA2918434077
CHOICE HOTELS INTERNATIONAL INC	0.00 US1699051066
OSK MITSUI OSK LINES LTD	0.00 JP3362700001
PANDORA	0.00 DK0060252690
AMERICAN FINANCIAL GROUP INC	0.00 US0259321042
A P MOLLER MAERSK AS	0.00 DK0010244425
SCOUT24 SE	0.00 DE000A12DM80
METSO CORPORATION	0.00 FI0009014575
JERONIMO MARTINS SGPS SA	0.00 PTJMT0AE0001
LY CORPORATION	0.00 JP3933800009
NETEASE INC	0.00 KYG6427A1022
HEINEKEN HOLDING NV	0.00 NL0000008977
NEWS CORP	0.00 US65249B1098
ORKLA ASA	0.00 NO0003733800
COLOPLAST	0.00 DK0060448595
INTERTEK GROUP INC	0.00 GB0031638363
WISE CL A ORD SHS	0.00 GB00BL9YR756
ALIGN TECHNOLOGY INC	0.00 US0162551016
MARKS & SPENCER GROUP	0.00 GB0031274896
IVANHOE MINES LTD COM NPV CL A	0.00 CA46579R1047
KUEHNE & NAGEL INTERNATIONAL AG	0.00 CH0025238863
ALSTOM SA	0.00 FR0010220475
ASSOCIATED BRITISH FOODS PLC	0.00 GB0006731235
COREBRIDGE FINANCIAL ORD	0.00 US21871X1090

NESTE OYJ	0.00 FI0009013296
GJENSIDIGE FORSIKR NOK	0.00 NO0010582521
CNH INDUSTRIAL NV COM	0.00 NL0010545661
HONGKONG LAND HOLDINGS LTD	0.00 BMG4587L1090
EMERA ORD SHS	0.00 CA2908761018
REA GROUP LTD	0.00 AU000000REA9
MELROSE INDUSTRIES PLC	0.00 GB00BNGDN821
DELTA AIR LINES INC	0.00 US2473617023
LOTTERY CORPORATION LIMITED	0.00 AU0000219529
SKF AB	0.00 SE0000108227
EISAI CO LTD JPY	0.00 JP3160400002
EXOR NV	0.00 NL0012059018
BE SEMICONDUCTOR EURO	0.00 NL0012866412
Income Due - HKD	0.00
EUROFINS SCIENTIFIC	0.00 FR0014000MR3
NITORI CO LTD TEMPORARY CODE	0.00 JP3756100008
TALANX AG	0.00 DE000TLX1005
AKER BP ASA NOK1	0.00 NO0010345853
FORTUM OYJ	0.00 FI0009007132
BALOISE HOLDING-REG	0.00 CH0012410517
MEDIBANK PRIVATE LIMITED	0.00 AU000000MPL3
AZRIELI GROUP	0.00 IL0011194789
HORMEL FOODS CORPORATION	0.00 US4404521001
ERIE INDEMNITY CO	0.00 US29530P1021
NEMETSCHEK AG	0.00 DE0006452907
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00 CH0466642201
PRESS KOGYO CO	0.00 JP3833600004
BELIMO HOLDING AG CHF0.05 (REGD)	0.00 CH1101098163
NICE LTD	0.00 IL0002730112
BIOMERIEUX NPV	0.00 FR0013280286
AISIN SEIKI CO LTD	0.00 JP3102000001
KNORR BREMSE AG	0.00 DE000KBX1006
BANKINTER SA	0.00 ES0113679137
RENAULT SA	0.00 FR0000131906
MAKITA CORPORATION	0.00 JP3862400003
UNITED AIRLINES HOLDINGS INC	0.00 US9100471096
SVENSKA CELLULOSA AB - B SHARES	0.00 SE0000112724
HENKEL AG & CO KGAA	0.00 DE0006048408
ENTAIN PLC	0.00 IM00B5VQMV65
MONDAY COM LTD	0.00 IL0011762130
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00 SG1M77906915
SNAP INC	0.00 US83304A1060
ZENSHO HOLDINGS CO LTD	0.00 JP3429300001
CK ASSET HOLDINGS HK	0.00 KYG2177B1014
SARTORIUS STEDIM B EUR0.1666	0.00 FR0013154002
NOVA LTD	0.00 IL0010845571
CHUBU ELECTRIC POWER CO INC	0.00 JP3526600006
INTL CONS AIRLINE ORD	0.00 ES0177542018
TOHO CO LTD JPY	0.00 JP3598600009
LIFCO AB SER B NPV	0.00 SE0015949201
SGH LIMITED ORDINARY FULLY PAID	0.00 AU0000364754
MITSUBISHI HC CAPITAL INC	0.00 JP3499800005
HANKYU HANSHIN HOLDINGS NPV	0.00 JP3774200004
BRENNTAG SE	0.00 DE000A1DAH00
SMURFIT WESTROCK P ORD USD0.001 DI	0.00 IE00028FXN24
WILMAR INTERNATIONAL LTD	0.00 SG1T56930848
NIPPON PAINT HOLDINGS CO LTD	0.00 JP3749400002
M3 INC NPV	0.00 JP3435750009
GALP ENERGIA SGPS SA-B SHRS	0.00 PTGALOAM0009
SHIMANO INC	0.00 JP3358000002
SECURITAS AB	0.00 SE0000163594
MOLSON COORS BEVERAGE CO	0.00 US60871R2094
NIPPON SANSO HOLDINGS CORP	0.00 JP3711600001
APA GROUP	0.00 AU000000APA1
TREND MICRO INCORPORATED	0.00 JP3637300009

FLUTTER ENTERTAINM ORD	0.00 IE00BWT6H894
NEXON CO LTD	0.00 JP3758190007
ZALANDO SE NPV	0.00 DE000ZAL1111
CCL INDUSTRIES INC	0.00 CA1249003098
BENTLEY SYSTEMS INC	0.00 US08265T2087
MONDI PLC ORD EURO.22	0.00 GB00BMWC6P49
NIPPON BUILDING FUND INC	0.00 JP3027670003
CITIGROUP CCP EUR BROKER ACCOUNT	0.00
CONCORDIA FINANCIAL GROUP LTD	0.00 JP3305990008
RYOHIN KEIKAKU CO NPV	0.00 JP3976300008
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00 SE0015193313
SUMITOMO METAL MINING CO LTD	0.00 JP3402600005
Income Due - EUR	0.00
DAI NIPPON PRINTING CO LTD	0.00 JP3493800001
JDE PEETS BV	0.00 NL0014332678
BEIJER REF AB SER`B`NPV	0.00 SE0015949748
SEKISUI CHEMICAL CO Y50	0.00 JP3419400001
SAPUTO INC	0.00 CA8029121057
SHISEIDO COMPANY LIMITED	0.00 JP3351600006
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00 AU000000SHL7
ORSTED A S DKK10 INTERIM 131025 TEMP	0.00 DU0BV2FG45D8
PHONIX FINANCE LTD	0.00 IL0007670123
SCREEN HOLDINGS CONPV	0.00 JP3494600004
TOPPAN HOLDINGS INC	0.00 JP3629000005
ADDTECH AB SER B NPV	0.00 SE0014781795
IGM FINANCIAL INC	0.00 CA4495861060
JFE HOLDINGS INC	0.00 JP3386030005
TRELLEBORG AB-B SHS	0.00 SE0000114837
DCC PLC	0.00 IE0002424939
KESKO OYJ-B SHS	0.00 FI0009000202
DAVITA INC	0.00 US23918K1088
SINGAPORE AIRLINES LTD	0.00 SG1V61937297
CONTINENTAL AG	0.00 DE0005439004
ALTERITY THERAPEUTICS LIMITED OPTION EXPIRING 260227	0.00 AU0000392524
SITC INTERNATIONAL	0.00 KYG8187G1055
DAITO TRUST CONS CO	0.00 JP3486800000
ISUZU MOTORS	0.00 JP3137200006
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00 AU000000S320
BLUESCOPE STEEL LIMITED	0.00 AU000000BSLO
TENARIS SA	0.00 LU2598331598
TIS INC	0.00 JP3104890003
EVONIK INDUSTRIES AG	0.00 DE000EVNK013
KEPPEL LTD	0.00 SG1U68934629
DELIVERY HERO SE	0.00 DE000A2E4K43
YAMAHA MOTOR CO	0.00 JP3942800008
TFI INTERNATIONAL INC	0.00 CA87241L1094
INDUSTRIVARDEN AB SER C NPV	0.00 SE0000107203
ICL GROUP LTD	0.00 IL0002810146
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000CAR3
SWEDISH ORPHAN BIOVITRUM PUBL AB	0.00 SE0000872095
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00 JP3897700005
KIKKOMAN CORPORATION JPY	0.00 JP3240400006
MINEBEA MITSUMI INC	0.00 JP3906000009
EDENRED	0.00 FR0010908533
MAYVILLE ENGINEERING CO INC	0.00 US5786051079
HENDERSON LAND DEVELOPMENT CO	0.00 HK0012000102
LEG IMMOBILIEN SE	0.00 DE000LEG1110
ALBERTSONS COMPANIES INC	0.00 US0130911037
UNI CHARM CORPORATION	0.00 JP3951600000
SYSMEX CORP	0.00 JP3351100007
IMCD NV	0.00 NL0010801007
ELISA CORPORATION OYJ-A S	0.00 FI0009007884
FOX CORP COM	0.00 US35137L2043
NOK BNP PARIBAS A/C	0.00

QANTAS AIRWAYS LIMITED	0.00 AU000000QAN2
ASX LIMITED	0.00 AU000000ASX7
SANDS CHINA LIMITED	0.00 KYG7800X1079
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00 HK0000093390
EMS CHEMIE HLDS REG	0.00 CH0016440353
AMERCO COM	0.00 US0235865062
S&P 500 EMINI 2512 F	0.00
YARA INTERNATIONAL ASA	0.00 NO0010208051
KAWASAKI HEAVY INDUSTRIES LTD	0.00 JP3224200000
SYENSQO SA NPV	0.00 BE0974464977
TRYG AS	0.00 DK0060636678
SODEXO	0.00 FR0000121220
NISSAN MOTOR CO	0.00 JP3672400003
BAYERISCHE MOTOREN WERKE-PFD	0.00 DE0005190037
SARTORIUS AG VORZUG	0.00 DE0007165631
INDUSTRIVARDEN AB	0.00 SE0000190126
LAND SECURITIES GROUP PLC	0.00 GB00BYW0PQ60
TOKYU CORP NPV	0.00 JP3574200006
TELECOM ITALIA SPA	0.00 IT0003497168
BKW AG	0.00 CH0130293662
GPE BRUXELLES LAM NPV	0.00 BE0003797140
STORA ENSO OYJ-R SHS	0.00 FI0009005961
TELUS CORP NON-CANANDIAN	0.00 CA87971M9969
CK INFRASTRUCTURE	0.00 BMG2178K1009
SWATCH GROUP	0.00 CH0012255151
NIBE INDUSTRIER AB SER B NPV	0.00 SE0015988019
INDUTRADE AB	0.00 SE0001515552
MEIJI HOLDINGS CO NPV	0.00 JP3918000005
HULIC CO LTD	0.00 JP3360800001
GETLINK SE	0.00 FR0010533075
ZAR BNP PARIBAS A/C	0.00
IPSEN PROMESSES SA	0.00 FR0010259150
RATIONAL AG	0.00 DE0007010803
KAWASAKI KISEN KAI NPV	0.00 JP3223800008
ANNALY CAPITAL MGT COM	0.00 US0357108390
RANDSTAD NV	0.00 NL0000379121
BARRY CALLEBAUT AG - REG	0.00 CH0009002962
SHIMADZU CORP	0.00 JP3357200009
HENSOLDT AG	0.00 DE000HAG0005
INFRASTRUTTURE WIR NPV	0.00 IT0005090300
ORACLE CORPORATION JAPAN	0.00 JP3689500001
COVIVIO	0.00 FR0000064578
WHARF REAL ESTATE HKD	0.00 KYG9593A1040
IDEMITSU KOSAN CO LTD	0.00 JP3142500002
SINO LAND CO LTD HKG	0.00 HK0083000502
DR ING HC F PORSCHE AG	0.00 DE000PAG9113
DEUTSCHE LUFTHANSA AG	0.00 DE0008232125
PORSCHE AUTOMOBIL HOLDING SE	0.00 DE000PAH0038
HIKARI TSUSHIN INC	0.00 JP3783420007
CAPITALAND INVE NPV	0.00 SGXE62145532
TELEPERFORMANCE	0.00 FR0000051807
A P MOLLER-MAERSK B	0.00 DK0010244508
SEMCORP INDUSTRIES LIMITED	0.00 SG1R50925390
ACCIONA SA	0.00 ES0125220311
GECINA	0.00 FR0010040865
FUT DEC 25 ME 2Y GVT BOND	0.00
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00 SE0017832488
KOBE BUSSAN CO LTD	0.00 JP3291200008
BARRATT REDROW PLC	0.00 GB0000811801
ECP TERRA-GEN GROW	0.00
YAKULT HONSHA	0.00 JP3931600005
LOTUS BAKERIES NV	0.00 BE0003604155
BROWN FORMAN CORP	0.00 US1156372096
MTR CORP	0.00 HK0066009694
DAVIDE CAMPARI MIL	0.00 NL0015435975

BOLLORE SE	0.00	FR0000039299
MEXICAN BONOS 7.50% 03/06/2027	0.00	MX0MGO0000D8
ZOZO INC	0.00	JP3399310006
VERBUND AG	0.00	AT0000746409
SPIRAX SARCO ENG ORD	0.00	GB00BWFGQN14
CVC CAPITAL PARTNERS PLC	0.00	JE00BRX98089
PHOENIX GP HLDGS ORD	0.00	GB00BGXQNP29
CHIBA BANK LTD JPY	0.00	JP3511800009
INVESTOR AB SER A NPV	0.00	SE0015811955
FDJ UNITED	0.00	FR0013451333
CANADIAN UTILITIES LTD A	0.00	CA1367178326
NISSIN FOOD HOLDINGS CO LTD NPV	0.00	JP3675600005
SUNTORY BEVERAGE AND FOOD LTD	0.00	JP3336560002
SIG COMBIBLOC GROUP AG	0.00	CH0435377954
KYOWA KIRIN CO LTD	0.00	JP3256000005
JAPAN POST INSURANCE CO LTD	0.00	JP3233250004
POSTNL NV 4.0% 02/OCT/2030	0.00	
GRIFOLS SA	0.00	ES0171996087
DIETEREN GROUP	0.00	BE0974259880
SALMAR ASA	0.00	NO0010310956
SOUL PATTINSON (WH) LIMITED FPO	0.00	AU000000SOL3
OTSUKA CORPORATION	0.00	JP3188200004
SWISS FRANC	0.00	
INVESTMENT AB LATOUR	0.00	SE0010100958
ORSTED AS	0.00	DK0060094928
BLOCK INC. CDI 1 1 FOREIGN EXEMPT NYSE	0.00	AU0000380420
ROCKWOOL ASB SHS	0.00	DK0063855168
ARKEMA	0.00	FR0010313833
SCHROEDERS PLC ORD GB	0.00	GB00BP9LHF23
FUTURES MARGIN-CAD	0.00	
SAGAX AB	0.00	SE0005127818
WHARF HOLDINGS LTD HKD	0.00	HK0004000045
ANA HOLDINGS INC	0.00	JP3429800000
FUTURES MARGIN-GBP	0.00	
SEK BNP PARIBAS A/C	0.00	
SOFINA SA	0.00	BE0003717312
GCI LIBERTY INCL C	0.00	US36164V8000
Income Due - CNY	0.00	
JD SPORTS FASHION ORD	0.00	GB00BM8Q5M07
SGD BNP PARIBAS A/C	0.00	
CGI INC COM NPV SUB VTG SHS CL A	0.00	CA12532H1047
HOLMEN AB SER B NPV	0.00	SE0011090018
WPP PLC	0.00	JE00B8KF9B49
NEXI SPA ORD	0.00	IT0005366767
FUT DEC 25 LIF LONG GILT	0.00	
SG HOLDINGS CO LTD	0.00	JP3162770006
FUT DEC 25 SFE 10Y T-BOND	0.00	
RPI_CCP USD RCV CPI1D PAY 2.6302% 12-SEP-2030CHASUS33LCHCUK	0.00	
OIS_CCP JPY RCV 0.5% PAY TONAR1D 08-JUL-2027SBSIUS33LCHCUK	0.00	
Income Due - TWD	0.00	
SUMITOMO MITSUI FINL F2F 06/10/2036	0.00	XS3189681011
S&P TSX IDX 2512	0.00	
TOKYO METRO CO LTD	0.00	JP3583900000
P3 GRP. SARL 3.75% 02/04/2033	0.00	XS3195025054
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00	SE0000108847
SOUTH32 LTD NPV DI	0.00	AU000000S320
HIKMA PHARMACEUTICALS PLC	0.00	GB00B0LCW083
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00	SE0016102115
FUT 08 DEC 25 EURX E-SCHATZ	0.00	
FUTURES MARGIN-EURO	0.00	
DANISH KRONE	0.00	
GENTING SINGAPORE LTD	0.00	SGXE21576413
TELUS CORPORATION COM NPV	0.00	CA87971M1032

ILS BNP PARIBAS A/C	0.00
VOLKSWAGEN BANK G 3.125% 02/10/2029	0.00
BANCA MEDIOLANUM SPA	0.00 IT0004776628
DEMANT A S	0.00 DK0060738599
Income Due - SEK	0.00
IMUGENE LIMITED OPTION EXPIRING 30 MAR 2026	0.00 AU0000415630
PROVINCE OF ALBERTA 4.45% 01/DEC/2054	0.00 CA013051ES23
Futures Margin - AUD	0.00
PROVINCE OF ALBERT 3.10% 01/06/2050	0.00
ROYAL CARIBBEAN C 5.375% 15/01/2036	0.00 US78017TAB98
ELM FOR SWISS PRI 3.125% 01/10/2031	0.00
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK	0.00
FUTURES MARGIN-JPY	0.00
BUREAU VERITAS 3.375% 01/10/203333	0.00 FR0014013058
FUTURES MARGIN-NZD	0.00
MXN BNP PARIBAS A/C	0.00
FTSE 100 IDX 2509 FU	0.00 GB00MP62WC98
MINI TPX IDX 2512 F	0.00
KRW BNP PARIBAS A/C	0.00
SINGAPORE DOLLAR	0.00
JAPAN AIRLINES CO LTD	0.00 JP3705200008
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00 SG7J60932174
DJ EUR ST50 2512 FU	0.00 DE000C7GEHQ1
FUTURES MARGIN-HKD	0.00
PLN BNP PARIBAS A/C	0.00
DIAGEO FINANCE PLC 3.25% 03/10/2032	0.00 XS3198651872
DIAGEO FINANCE PLC 3.75% 03/10/2037	0.00
FUTURES MARGIN-CHF	0.00
FINABLR PLC	0.00 GB00BJ7HMMW26
FEE REBATES	0.00
ESC MNLEHMAN BRTHRS HLDGRR	0.00
5.250%D011207M020612GL ESCROW	
CNY BNP PARIBAS A/C	0.00
MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT TRUSTPEX	0.00
TITULOS DE TESORER 6.25% 09/07/203609/07/2036	0.00 COL17CT03748
COP100000 TES	
TRY BNP PARIBAS A/C	0.00
US. TSY. NOTE/BOND 3.75% 15/4/20262026 USD1000 AM-2026	0.00 US91282CGV72
NEW ISRAELI SHEQEL	0.00
CROMWELL PROP. GRP.	0.00 AU000000CMW8
Income Due - CHF	0.00
HANG MINI 2510 FUT	0.00
SOFINA SA NPV SR 021025	0.00 BE0970189925
ITALY BUONI POLIEN 4.65% 01/10/2055	0.00
POLISH ZLOTY	0.00
HUF BNP PARIBAS A/C	0.00
FX OPTIONS	0.00
FRANCE(GOVT OF) 3.5% BDS 25/11/2035 EUR1 144A	0.00
MEXICAN PESO	0.00
PRUDENTIAL PLC ELECTRONIC ELECTION ENTL XX	0.00 GB00BTRC9G00
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000 A1-A	0.00 AU3FN0069027
INVESTA EXT FDS MG NT ATF	0.00
CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE	0.00
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00 AU3FN0058145
ABIOMED INC NPV	0.00 US003CVR0169
CONSTELLATION SOFT COM STK NPV TEMP	0.00 CA21037X1345
INDO RUPIAH	0.00
EQIX RCV SOFR 1D PAY IBOX \$ LI 20-03-26IBOXIG INDEX	0.00
CZK BNP PARIBAS A/C	0.00
CBL CORPORATION LTD TEMP	0.00 NZCBLE0001S6

WYNYARD GROUP LTD TEMP	0.00 NZWYNE0001S2
IDR BNP PARIBAS A/C	0.00
OPTHEA LIMITED ORDINARY FULLY PAID	0.00 AU000000OPT2
CDS_IX_CCP CDX.NA.IG.44 1%	0.00
20300620CHASUS33ICEEUS2I65BYEH4	
OPTHEA LIMITED OPTION EXPIRING 300626	0.00 AU0000338162
BRL BNP PARIBAS A/C	0.00
TAKEON NZD	0.00
US. TSY. NOTE/BON 3.625% 30/09/2030/2030 USD AD-2030	0.00
NETHERLANDS (KINGDOM OF) 3.5% BDS 15/01/2056 EUR1	0.00 NL0015002P70
IDS FINC. 3.25% 01/10/2029	0.00
Outstanding Settlement Payments - CAD	0.00
SPI 200 2512 FUT	0.00
AFG 1 A1-L FRN 10/07/2057A1-L	0.00
SWISS MKT IDX 2512 F	0.00 DE000C7GFF47
MITSUBISHI UFJ FINL GROUP INC SR CALL NT FXD TO FXD	0.00
4.527% 12/09/2031	
FUT DEC 25 SFE 3Y T-BOND	0.00
HLDG. D INFRASTRU 3.875% 31/01/2031	0.00
ALDERMORE GROUP PLC F2V 1/10/2035	0.00
US. TSY. NOTE/BON 3.875% 30/09/2032/2032 USD Q-2032	0.00
IDS FINC. 4.00% 01/10/2032	0.00
ANZ BANK NZ 11AM A/C	0.00
RPI USD RCV CPI1D PAY 2.5% 21-MAR-2054	0.00
CDS_IX_CCP CDX.NA.HY.39 5%	0.00
20271220CHASUS33ICEEUS2I65BRZH6	
RPI_CCP USD RCV CPI1D PAY 2.6612% 23-SEP-	0.00
2030CHASUS33LCHCUK	
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO DEUTSCHE	0.00
BANK AG	
BARCLAYS CCP	0.00
CITIGROUP CCP CAD BROKER ACCOUNT	0.00
CDS_IX_CCP CDX.NA.IG.45 1%	0.00
20351220GOLDUS33ICEEUS2I65BYE12	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.00
MERRILL LYNCH INTL	
FUT 08 DEC 25 EURX EUR-BOBL	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO DEUTSCHE	0.00
GOLDMAN SACHS CCP EUR BROKER ACCOUNT	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN	0.00
CHASE	
CDS_IX_CCP ITRAXX ASIA EX JAPAN 1%	0.00
20300620CHASUS33ICEEUS4ABCAMBN5	
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF	0.00
COMMERCE TORONTO CA	
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK	0.00
PLC BARCGB5G	
CITIGROUP CCP USD BROKER ACCOUNT	0.00
FUT. EUX EURO-BTP DEC25	0.00
FUT DEC 25 OSE 10Y JGB	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAY	0.00
FUT 08 DEC 25 EUR FOAT	0.00
Outstanding Settlement Payments - AUD	0.00
Outstanding Settlement Payments - NZD	-0.01
FUT 08 DEC 25 EURO BUXL BND	-0.01
OTC DERIV CASH COLL BOA	-0.01
CDS_IX_CCP CDX.NA.IG.45 1%	-0.01
20301220GOLDUS33ICEEUS2I65BYE12	
Outstanding Settlement Payments - USD	-0.01
OTC DER CASH COLL COLLATERAL PAY	-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 FROM MORGAN	-0.02
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F	-0.02
Cash Adjustment	-0.02
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	-0.03
WESTPAC NZD COLL	-0.04
BNZ NZD COLL	-0.04
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG FRANKFURT	-0.04
JPM CCP USD BROKER ACCOUNT	-0.04
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WELLS FARGO BANK N.A	-0.04
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.07
FX POSITIONS	-0.73