

Offer name	Mercer KiwiSaver Scheme	Offer number	OFR10255
Fund name	Sustainable Balanced fund	Fund number	FND15
Period disclosure applies [dd/mm/yyyy]	31/03/2025		
Asset name	% of fund net assets	Security code	
FISHER & PAYKEL HEALTHCARE CORPORATION L		1.90 NZFAPE0001S2	
APPLE INC		1.62 US0378331005	
NVIDIA CORP		1.55 US67066G1040	
Liquidity Identifier		1.44	
MICROSOFT CORP		1.41 US5949181045	
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND		1.28 DU0FSIGLINZ2	
AUCKLAND INTERNATIONAL AIRPORT LTD		1.23 NZAIAE0002S6	
INFRATIL LIMITED		1.15 NZIFTE0003S3	
HOUSING NEW ZEALAND LTD 120625 3.36 GB		0.91 NZHNZD0625L3	
NEW ZEALAND GOVERNMENT 140433 3.50 GB		0.87 NZGOVDT433C9	
NEW ZEALAND GOVERNMENT 150535 4.50 GB		0.86 NZGOVDT535C1	
CONTACT ENERGY LIMITED		0.84 NZCENE0001S6	
NEW ZEALAND GOVERNMENT 150531 1.50 GB		0.83 NZGOVDT531C0	
NEW ZEALAND GOVERNMENT 150437 2.75 GB		0.80 NZGOVDT437C0	
NEW ZEALAND GOVERNMENT 150541 1.75 GB		0.76 NZGOVDT541C9	
NEW ZEALAND GOVERNMENT 150532 2.00 GB		0.76 NZGOVDT532C8	
AMAZON COM INC		0.74 US0231351067	
NZD BNP PARIBAS A/C		0.74	
NEW ZEALAND GOVERNMENT 150536 4.25 GB		0.72 NZGOVDT536C9	
NEW ZEALAND GOVERNMENT 200429 3.0 GB		0.71 NZGOVDT429C7	
MERIDIAN ENERGY LT NPV		0.69 NZMELE0002S7	
THE A2 MILK COMPANY LIMITED		0.65 NZATME0002S8	
MAINFREIGHT LIMITED		0.63 NZMFTE0001S9	
EBOS GROUP LIMITED		0.61 NZEBOE0001S6	
NEW ZEALAND GOVERNMENT 150427 4.50 GB		0.60 NZGOVDT427C1	
NEW ZEALAND GOVERNMENT 150534 4.25 GB		0.57 NZGOVDT534C4	
META PLATFORMS INC		0.52 US30303M1027	
NEW ZEALAND GOVERNMENT 150554 5.00 GB		0.49 NZGOVDT554C2	
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE		0.49	
VISA INC - A		0.47 US92826C8394	
SUMMERSET GROUP HOLDINGS LTD		0.47 NZSUME0001S0	
US. TSY. INFL. 0.625% IL 15/1/2026		0.46 US912828N712	
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE		0.46	
LILLY (ELI) & CO USD		0.44 US5324571083	
ALPHABET INC CAP STK CL A		0.43 US02079K3059	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY		0.43 NZLGFD0008C2	
150425 2.75 GB			
UNITED STATES DOLLAR		0.42	
SPARK NEW ZEALAND LIMITED		0.42 NZTELE0001S4	
CASH		0.42	
NEW ZEALAND GOVERNMENT 150528 0.25 GB		0.39 NZGOVDT528C6	
RYMAN HEALTHCARE LTD		0.39 NZRYME0001S4	
NEW ZEALAND GOVERNMENT 150526 0.50 GB		0.38 NZGOVDT526C0	
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND		0.36 NZIIBDT003C0	
NEW ZEALAND GOVERNMENT 150530 4.50 GB		0.35 NZGOVDT530C2	
AIR LIQUIDE		0.34 FR0000120073	
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN		0.34	
IMPERIAL BANK OF COMMERCE			
INVESTA COMMERCIAL PROPERTY FUNDAFS		0.34	
MASTERCARD INC - CLASS A		0.34 US57636Q1040	
TESLA INC		0.32 US88160R1014	
ALPHABET INC CAP CL C		0.32 US02079K1079	
ECOLAB LTD		0.32 US2788651006	

BROADCOM ORD SHS	0.32 US11135F1012
AUCKLAND COUNCIL 170425 PNOTE	0.30
JP MORGAN CHASE & CO	0.30 US46625H1005
SCHNEIDER ELECTRIC SE	0.30 FR0000121972
WASTE MANAGEMENT INC COM	0.29 US94106L1098
Accruals	0.27
FLETCHER BUILDING LTD	0.27 NZFBUE0001S0
US. TSY. NOTE/BON 3.875% 30/4/20255 USD BA-2025	0.27 US91282CGX39
TAIWAN SEMICONDUCT MANUFACTURING USD	0.27 US8740391003
MERCURY NZ LIMITED	0.26 NZMRPE0001S2
NEW ZEALAND GOVERNMENT 150425 2.75 GB	0.25 NZGOVDT425C5
DEXUS WHOLESALE PROPERTY FUND AUUT	0.25
CHORUS LIMITED ORDINARY FULLY PAID	0.25 NZCNU0001S2
BERKSHIRE HATHAWAY INC - CLASS B	0.25 US0846707026
CHARTER HALL RETAIL PARTNERSHIP NO. 6PE	0.24
NOVO NORDISK ORD SHS CLASS B	0.23 DK0062498333
US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025	0.23 US91282CHD65
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD	0.23
Cash Adjustment	0.22
LINDE PLC	0.22 IE000S9YS762
EBAY INC	0.22 US2786421030
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.22
UK. GILT 4.25% 07/12/2027	0.21 GB00B16NNR78
IBERDROLA SA	0.21 ES0144580Y14
SAP AG	0.21 DE0007164600
TRANE TECHNOLOGIES PLC	0.21 IE00BK9ZQ967
COSTCO WHOLESALE CORP	0.21 US22160K1051
Westpac New Zealand	0.21
MCKESSON CORP	0.21 US58155Q1031
BOSTON SCIENTIFIC CORP COM USD	0.20 US1011371077
THERMO FISHER SCIENTIFIC INC	0.19 US8835561023
BOOKING HLDGS INC COM	0.19 US09857L1089
XYLEM INC COM	0.19 US98419M1009
DEERE & CO	0.18 US2441991054
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.18 NZAPTE0001S3
APTIV PLC NEW ORD USD0.01	0.18 JE00BTDN8H13
FREIGHTWAYS GROUP LTD	0.18 NZFREE0001S0
AGILENT TECHNOLOGIES INC	0.17 US00846U1016
USD BNP PARIBAS A/C	0.17
KIWI PROPERTY GROUP LIMITED	0.17 NZKPG0001S9
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.17
AUTOZONE INC	0.16 US0533321024
US. TSY. NOTE/BON 4.625% 30/6/20252025 USD1000 BD-2025	0.16 US91282CHL81
SKY NETWORK TELEVISION LTD	0.16 NZSKTE0001S6
UNITEDHEALTH GROUP INC COM STK	0.16 US91324P1021
DANAHER CORP	0.16 US2358511028
HMC WHF NO. 1 PTY LTD - AUDPE	0.16
STONEPEAK ZENO HOLDINGS (CYM) LP - EUR	0.15
SCALES CORP LTD	0.15 NZSCLE0002S8
US. TSY. NOTE/BOND 3.50% 15/9/2025025 USD1000 AS-2025	0.15 US91282CFK27
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 240425 RCD	0.15
NETFLIX INC	0.15 US64110L1061
INTERACTIVE BROKERS GRO-CL	0.15 US45841N1072
PROCTER & GAMBLE COMPANY	0.15 US7427181091
ASML HOLDING NV	0.15 NL0010273215
BANK OF NEW ZEALAND	0.15
INFRALEMON SCA	0.14
ROPER TECHNOLOGIES INC	0.14 US7766961061
SALESFORCE INC	0.14 US79466L3024

US TREASURY N/B 4.5% 31/MAR/2026	0.14 US91282CKH33
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.14 NZHNZD0001L7
EURO	0.14
JOHNSON & JOHNSON COM	0.14 US4781601046
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE	0.14
INCOMEFUND	
ACCENTURE PLC	0.14 IE00B4BNMY34
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.14
SERVICENOW INC	0.14 US81762P1021
MCP REAL ESTATE DE BT FUND (AUD)	0.13
ELEVANCE HEALTH INC	0.13 US0367521038
US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100	0.13 US912810EV62
AMERICAN TWR REIT INC	0.13 US03027X1000
ITALY BUONI POLIEN 1.65% 01/03/2032	0.13
ABBOTT LABS	0.13 US0028241000
PALO ALTO NETWORKS INC	0.13 US6974351057
TEXAS INSTRUMENTS	0.13 US8825081040
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.13
RESMED INC	0.13 AU000000RMD6
ABBVIE INC COM	0.13 US00287Y1091
ADVANCED MICRO DEV	0.13 US0079031078
VERALTO ORD SHS	0.12 US92338C1036
ASB BANK LTD 230525 RCD	0.12
CHANNEL INFRASTRUCTURE NZ LTD	0.12 NZNZRE0001S9
TRANSPower NEW ZEALAND LIMITED 260825 PNOTE	0.12
UNION PACIFIC CORP	0.12 US9078181081
AUTODESK INC	0.12 US0527691069
HOME DEPOT INC	0.12 US4370761029
INTUITIVE SURGICAL INC	0.12 US46120E6023
ESSILORLUXOTTICA	0.12 FR0000121667
CISCO SYSTEMS INC	0.12 US17275R1023
PORT OF TAURANGA LTD	0.12 NZPOTE0003S0
DARLING INGREDIENTS INC	0.12 US2372661015
ASTRAZENECA PLC	0.12 GB0009895292
WELLTOWER INC	0.11 US95040Q1040
HUBBELL INC	0.11 US4435106079
TOYOTA FINANCE NEW ZEALAND LTD 290525 PNOTE	0.11
COCA COLA CO USD	0.11 US1912161007
UNITED STATES TREA 3.50% 30/09/2026	0.11 US91282CLP40
Outstanding Settlement Receipts - USD	0.11
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.11 NZLGFD014C0
150426 1.50 GB	
KKR QUARTZ CO-INVEST GP LLCPE	0.11
NEXTERA ENERGY INC	0.11 US65339F1012
MEDIATEK INC	0.11 TW0002454006
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.11 NZIIBDT002C2
KKR DIVERSIFIED CORE INFRA B SR	0.11
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.11
MERCK & CO INC NEW COM	0.11 US58933Y1055
REPUBLIC SERVICES INC	0.11 US7607591002
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.11
JPMORGAN CHASE	
SEKISUI HOUSE	0.10 JP3420600003
SHOPIFY INC COM NPV CL A	0.10 CA82509L1076
US. TSY. NOTE/BON 4.875% 31/10/20288	0.10 US91282CJF95
BANK OF AMERICA CORPORATION	0.10 US0605051046
US TREASURY N/B 3.0% 15/JUL/2025	0.10
WESTPAC NEW ZEALAND LTD 280525 RCD	0.10
ASB BANK LTD 040625 RCD	0.10
GIP AQUARIUS FUND SECONDARY	0.10
WESTPAC NEW ZEALAND LTD 130625 RCD	0.10
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.10
ADYEN NV	0.10 NL0012969182

WESTPAC NEWZEALAND LTD 300625 RCD	0.10
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.10 US912828YS30
WESTPAC NEW ZEALAND LTD 300925 RCD	0.10
Bank of China	0.10
TJX COS INC	0.10 US8725401090
APPLIED MATERIALS US	0.10 US0382221051
US. T-BILL. 0.00% 13/05/20252025 USD100	0.10 US912797PH49
WESTPAC NEW ZEALAND LTD 150126 RCD	0.10
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.10 NZLGFD009C0
140433 3.50 GB	
ASB BANK LTD 310326 RCD	0.10
RAYONIER INC	0.10 US7549071030
WESTPAC NEW ZEALAND LTD 310326 RCD	0.10
UNILEVER PLC	0.10 GB00B10RZP78
DSM FIRMENICH AG EURO0.01	0.10 CH1216478797
VAUBAN IP ENERGY SOLUTIONS	0.09
AMPHENOL ORD SHS CLASS A	0.09 US0320951017
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.09
ALCON AG	0.09 CH0432492467
US TREASURY N/B 2.75% 15/AUG/2032	0.09 US91282CFF32
SIEMENS AG NPV EUR	0.09 DE0007236101
TENABLE HOLDINGS INC	0.09 US88025T1025
GENTRACK GROUP LIMITED ORDINARY SHARES	0.09 NZGTKE0002S9
ORACLE CORP	0.09 US68389X1054
CONSOLIDATED EDISON INC COM	0.09 US2091151041
NEC CORPORATION	0.09 JP3733000008
STRIDE STAPLED GRP NPV UNITS	0.09 NZSPGE0001S2
SYNOPSIS INC	0.09 US8716071076
WORLEY LIMITED	0.09 AU000000W0R2
BE SEMICONDUCTOR EURO	0.09 NL0012866412
RYAN SPECIALTY HOLDINGS ORD SHS CLASS A	0.09 US78351F1075
KKR TAURUS CO-INVEST LPPE	0.09
NESTLE SA	0.09 CH0038863350
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.09 US4592001014
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-2026	0.09 US91282CKK61
NATIONAL GRID	0.09 GB00BDR05C01
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.08 NZIIBDT004C8
DEUTSCHE TELEKOM AG DEM	0.08 DE0005557508
REPUBLIC OF POLA FRN IL 25/08/2036	0.08
SERKO LTD	0.08 NZSKOE0001S7
INVESTORE PROPERTY LTD	0.08 NZIPLE0001S3
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.08 DE000BU2Z023
GLOBE LIFE INC	0.08 US37959E1029
INTERNATIONAL FINA 4.00% 03/04/2025	0.08 AU3CB0224491
WELLS FARGO & COMPANY	0.08 US9497461015
RELX PLC	0.08 GB00B2B0DG97
AT & T INC	0.08 US00206R1023
TERNA SPA	0.08 IT0003242622
S AND P GLOBAL INC COM	0.08 US78409V1044
IIF AUSTRALIA 1 TRUSTPE	0.08
HOWMET AEROSPACE I COM USD	0.08 US4432011082
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.08
AMERICAN WATER WORKS CO INC	0.08 US0304201033
BEAZLEY P L C	0.08 GB00BYQ0JC66
ITALY BUONI POLIEN 3.85% 15/09/2026	0.08 IT0005556011
US. TSY. INFL. 1.875% IL 15/07/2034.875% 15/07/2034	0.08 US91282CLE92
ASB BANK LTD 040625 5.92 TD	0.08
VERIZON COMMUNICATIONS	0.08 US92343V1044
CHINA CONSTRUCT NZ 110925 5.35 TD	0.08
NOVARTIS AG	0.08 CH0012005267
MCDONALD'S CORP	0.08 US5801351017
CHINA CONSTRUCT NZ 281125 4.80 TD	0.08
RIGHTMOVE ORD GBP	0.08 GB00BGDT3G23

TE CONNECTIVITY COM USD0.01	0.08 IE000IVNQZ81
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.08
INTEREST RATE SWAPS	0.08
NEXTDC LIMITED ORDINARY FULLY PAID	0.08 AU000000NXT8
KERRY GROUP PLC-A	0.07 IE0004906560
HMC Australian Retail Partnership	0.07
METTLER TOLEDO INTL	0.07 US5926881054
INDONESIA TSY. BD. 6.50% 15/02/2031	0.07 IDG000015207
HAMILTON CITY COUNCIL 050525 PNOTE	0.07
CORE INFRASTRUCTURE FUND IV SCA	0.07
BLACKROCK INC	0.07 US09290D1019
SINGAPORE GOV. BD 2.875% 01/07/2029	0.07 SG3263998209
ASB BANK LTD 250725 RCD	0.07
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.07
GXO LOGISTICS INC	0.07 US36262G1013
HSBC HOLDINGS PLC	0.07 GB0005405286
WASTE CONNECTIONS COM NPV	0.07 CA94106B1013
EQUINIX INC COM	0.07 US29444U7000
GODADDY INC	0.07 US3802371076
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.07 CH0012032048
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.07
AIA GROUP LTD	0.07 HK0000069689
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.07 JP1400171Q50
ASB BANK LTD 200126 4.12 TD	0.07
EXELON CORPORATION	0.07 US30161N1019
ISRAEL GOVERNMENT 2.80% 29/11/2052	0.07 IL0011840761
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.07
ROYAL BANK OF CANADA	0.07 CA7800871021
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.07 JP1051661Q33
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.07
PEPSICO INC CAP 2/3	0.07 US7134481081
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.07 JP1201631HC6
UBER TECHNOLOGIES INC	0.07 US90353T1007
SYMRISE AG	0.07 DE000SYM9999
PALANTIR TECHNOLOGIES INC	0.07 US69608A1088
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.07 NZGOVDT551C8
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.07 JP1400161P53
ANSYS INC	0.07 US03662Q1058
MITSUBISHI UFJ FINANCIAL	0.07 JP3902900004
STRYKER CORP	0.07 US8636671013
AUTOMATIC DATA PROC.	0.07 US0530151036
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.07 US912810SW99
FERGUSON ENTERPRIS USD0.0001	0.06 US31488V1070
WABTEC CORP	0.06 US9297401088
Income Due - NZD	0.06
F5 NETWORKS INC	0.06 US3156161024
CARRIER GLOBAL COR COM	0.06 US14448C1045
SINGAPORE GOV. BD 2.875% 01/09/2030	0.06 SG7U32949426
THE WALT DISNEY CO	0.06 US2546871060
INTUIT INC	0.06 US4612021034
FIRST SOLAR INC	0.06 US3364331070
GOLDMAN SACHS GROUP INC.	0.06 US38141G1040
CANADIAN PAC KANS COM NPV	0.06 CA13646K1084
SES FDR	0.06 LU0088087324
ALLIANZ SE-REG	0.06 DE0008404005
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.06
RENAISSANCERE HOLDINGS LTD	0.06 BMG7496G1033
EUROFIMA EUROPAEIS 3.90% 19/12/2025	0.06 AU3CB0230548
PENTAIR PLC COM	0.06 IE00BLS09M33
PROGRESSIVE CORP	0.06 US7433151039
MARVELL TECHNOLOGY COM	0.06 US5738741041
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.06 NZLGFD020C7
150530 4.5 GB	
AMGEN INC	0.06 US0311621009

CINTAS CORP	0.06 US1729081059
DUNEDIN CITY TREASURY 120525 PNOTE	0.06
QUALCOMM INC	0.06 US7475251036
WATERS CORPORATION	0.06 US9418481035
IDEX CORP	0.06 US45167R1041
OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE PLC	0.06
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.06 NZIIBDT004C8
CATERPILLAR INC	0.06 US1491231015
VISTA GROUP INTERNATIONAL LTD	0.06 NZVGLE0003S1
GEA GROUP AG	0.06 DE0006602006
MERCADOLIBRE INC	0.06 US58733R1023
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.06 US91282CBJ99
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.06 JP1300791P79
ADOBE INC COM	0.06 US00724F1012
ADTALEM GLOBAL EDUCATION INC	0.06 US00737L1035
ABB LTD	0.06 CH0012221716
TERUMO CORP	0.06 JP3546800008
SEVERN TRENT PLC	0.06 GB00B1FH8J72
KKR AQUEDUCT CO-INVEST L.P.PE	0.06
FISERV INC COM	0.05 US3377381088
LAUREATE EDUCATION INC	0.05 US5186132032
PROLOGIS INC COM	0.05 US74340W1036
NORWAY GOV. BD. 1.375% 19/08/2030	0.05 NO0010875230
TAIWAN SEMICON MANUFACTURING CO LTD	0.05 TW0002330008
DELTA ELECTRONICS INC	0.05 TW0002308004
FIRST QUANTUM MINERALS LTD	0.05 CA3359341052
LVMH MOET HENNESSY VUITTON SE	0.05 FR0000121014
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 270525 TBILL	0.05
DIF VI CO-INVEST PROJECT 3 C.V	0.05
CENTURIA INDUSTRIAL REIT ORDINARY UNITS FULLY PAID	0.05 AU000000CIP0
EDP SA	0.05 PTEDP0AM0009
GOODMAN GROUP	0.05 AU000000GMG2
MSTB03- WEST PAC	0.05
ZURICH FINANCIAL SERVICES	0.05 CH0011075394
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.05 US91282CCB54
KONINKLIJKE AHOLD DELHAIZE NV	0.05 NL0011794037
CYBERARK SOFTWARE LTD	0.05 IL0011334468
CBRE GROUP INC CLASS A	0.05 US12504L1098
TOYOTA MOTOR CORP	0.05 JP3633400001
DUNEDIN CITY TREASURY 240425 PNOTE	0.05
STRIDE INC	0.05 US86333M1080
AUSTRALIAN CAP. TE 4.75% 23/10/2030	0.05 AU3SG0003106
SIKA AG	0.05 CH0418792922
MORGAN STANLEY	0.05 US6174464486
SONY CORP	0.05 JP3435000009
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.05 JP1103711P74
MACQUARIE GROUP LTD	0.05 AU000000MQG1
SUMITOMO MITSUI FINANCIAL GROUP	0.05 JP3890350006
INSULET CORP	0.05 US45784P1012
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.05 MYBMO1500010
WOLTERS KLUWER	0.05 NL0000395903
MEXICAN BONOS 7.75% 13/11/2042	0.05 MX0MGO0000R8
KIWIBANK LTD 211125 4.45 TD	0.05
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.05 US912810SL35
TASMANIAN PUBLIC F 5.25% 23/01/2036	0.05 AU3SG0003130
ALTAMIRA CO-INVESTMENT SCA	0.05
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.05
DOLLARAMA INC	0.05 CA25675T1075
CHRISTCHURCH CITY HOLDINGS LIMITED 170425 PNOTE	0.05
RABOBANK NEW ZEALAND LTD 160425 RCD	0.05
TOYOTA FINANCE NEW ZEALAND LTD 020525 PNOTE	0.05
CHRISTCHURCH CITY HOLDINGS LIMITED 200525 PNOTE	0.05

WELLINGTON REGIONAL COUNCIL 210525 PNOTE	0.05
GILEAD SCIENCES INC	0.05 US3755581036
PFIZER INC COM	0.05 US7170811035
EDWARDS LIFESCIENCES CORP	0.05 US28176E1082
SUN COMMUNITIES INC	0.05 US8666741041
SPIRAX SARCO ENG ORD	0.05 GB00BWFQQN14
KBC GROUP NV	0.05 BE0003565737
LOBLAW COMPANIES LTD	0.05 CA5394811015
PEMBINA PIPELINE	0.05 CA7063271034
ASHTAD GROUP PLC	0.05 GB0000536739
TREASURY CORP OF V 4.75% 15/9/2036	0.05 AU3SG0002710
CITIGROUP INC USD	0.05 US1729674242
RABOBANK NEW ZEALAND LTD 200226 RCD	0.05
QUEENSLAND TSY. 4.50% 22/8/2035	0.05 AU3CB0296580
CSL LIMITED	0.05 AU000000CSL8
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.05 NZHNZD0008L2
AXIUM INFRASTRUCTURE	0.05
ICON PLC	0.05 IE0005711209
WATTS WATER TECHNOLOGIES INC	0.05 US9427491025
T MOBILE US INC COM	0.05 US8725901040
MOTOROLA SOLUTIONS INC	0.05 US6200763075
WILLIAMS COMPANIES INC	0.05 US9694571004
GREATER WELLINGTON REGIONAL COUNCIL 130625 PNOTE	0.05
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.05
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.05 NZGOVDT429C7
BANK OF NEW YORK MELLON CORP	0.05 US0640581007
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.05 US912810TT51
KONINKLIJKE KPN NV	0.05 NL0000009082
BUILDERS FIRSTSOURCE INC	0.05 US12008R1077
KEYENCE CORP NPV	0.05 JP3236200006
MUENCHENER RUECKVER RG-REG	0.05 DE0008430026
SPOTIFY TECHNOLOGY COM	0.05 LU1778762911
DBS GROUP HOLDINGS LTD	0.05 SG1L01001701
AMERICAN EXPRESS USD	0.05 US0258161092
ASTRAZENECA PLC SPONS ADR	0.05 US0463531089
OREILLY AUTO NEW COM	0.05 US67103H1077
LEGAL & GENERAL GROUP PLC	0.05 GB0005603997
FERGUSON ENTERPRISE USD 0.0001	0.05 US31488V1070
MARSH & MCLENNAN COM	0.05 US5717481023
SCHWAB (CHARLES) CORP	0.05 US8085131055
BLOCK INC	0.05 US8522341036
AIRSERVICES AUSTRA 3.25% 15/05/2026	0.05 AU3CB0237444
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.04 IT0005534141
US. TSY. INFL. 2.125% IL 15/02/2041	0.04 US912810QP66
HITACHI NPV	0.04 JP3788600009
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFERRED	0.04 AU000000TLX2
DUNEDIN CITY TREASURY 170625 PNOTE	0.04
ADVANCED DRAINAGE SYSTEMS INC	0.04 US00790R1041
HYDRO ONE LTD	0.04 CA4488112083
CHENIERE ENERGY INC	0.04 US16411R2085
HERMES INTERNATIONAL	0.04 FR0000052292
VERTEX PHARMACEUTICALS INC	0.04 US92532F1003
CRH PUBLIC LIMITED ORD SHS	0.04 IE0001827041
INGENIA COMMUNITIES GROUP	0.04 AU000000INA9
SANOFI SA	0.04 FR0000120578
CHUBB LIMITED ORD	0.04 CH0044328745
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M BONOS	0.04
NATWEST MKTS. 5.022% 21/03/2030	0.04 USG6382RGF94
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.04
INTERCONTINENTAL EXCHANGE INC	0.04 US45866F1049
CROWDSTRIKE HOLDINGS INC	0.04 US22788C1053

MEXICAN BONOS 8.00% 07/11/2047	0.04 MX0MGO000102
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.04 US91282CGP05
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.04 JP1103431G66
BUZZARD MIDSTREAM	0.04
KSL CAPITAL PARTNERS CV I	0.04
MIZUHO FINANCIAL GROUP INC	0.04 JP3885780001
CENCORA INC COM	0.04 US03073E1055
GSK PLC SPON ADS EACH REP 2 ORD SHS	0.04 US37733W2044
COMPAGNIE DE SAINT-GOBAIN	0.04 FR0000125007
ARCADIS NV	0.04 NL0006237562
COMCAST CORP	0.04 US20030N1019
AUSTRALIA GOVERNME 3.25% 21/04/2025	0.04 AU3TB0000168
LANDESKREDITBANK B 4.25% 07/08/2025	0.04 AU3CB0223097
SPAIN GOV. BD. 0.50% 30/04/2030	0.04 ES0000012F76
ARISTA NETWORKS INC	0.04 US0404132054
AZEK COMPANY INC	0.04 US05478C1053
VOLKSWAGEN FINL. 3.875% 10/9/2030	0.04 XS2837886287
NOMAD FOODS LTD	0.04 VGG6564A1057
SOUTHERN CO COM USD	0.04 US8425871071
SMURFIT WESTROCK P ORD USD0.001 DI	0.04 IE00028FXN24
VEEVA SYSTEMS INC	0.04 US9224751084
WELLINGTON CITY COUNCIL 180825 PNOTE	0.04
BANCO BICAYA ARGENTARIA SA	0.04 ES0113211835
JOHNSON CONTROLS I 5.50% 19/04/2029	0.04 US477921AA87
UBS GROUP AG	0.04 CH0244767585
WAYPOINT REIT FULLY PAID ORDINARY UNITS STAPLED	0.04 AU0000088064
SECURITIES	
KEYERA CORP COM	0.04 CA4932711001
NEW ZEALAND GOV. 1.75% 15/5/2041	0.04 NZGOVDT541C9
COLGATE PALMOLIVE	0.04 US1941621039
BANCO SANTANDER CENTRAL HISP	0.04 ES0113900J37
US. TSY. NOTE/BON 0.625% 15/5/2030	0.04 US912828ZQ64
VITAL FARMS INC	0.04 US92847W1036
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.04 US91282CAU53
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.04 AU0000097495
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.04 NZHNZD0935L6
AENA SME S.A.	0.04 ES0105046009
ROLLINS INC	0.04 US7757111049
POPULAR INC COM USD6 POST REV SPLIT	0.04 PR7331747001
BRISTOL MYERS SQUIBB COMPANY	0.04 US1101221083
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.04 DE000A3LWGF9
SSE PLC	0.04 GB0007908733
US TREASURY N/B 4.12% 15/NOV/2032	0.04 US91282CFV81
SMITH A.O CORP	0.04 US8318652091
BANCO SANTANDER 5.439% 15/07/2031	0.04 US05964HBG92
TOKIO MARINE HOLDINGS INC	0.04 JP3910660004
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.04
EDISON INTERNATIONAL	0.04 US2810201077
UNICREDIT SPA	0.04 IT0005239360
ZIMMER BIOMET HLDG 5.20% 15/09/2034	0.04 US98956PAZ53
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.04 MYBMX1100044
STARBUCKS CORP	0.04 US8552441094
KBC GRP. F2V 16/10/2030	0.04 USB5341FAD36
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.04 US60687YCZ07
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.04
XERO LIMITED ORDINARY FULLY PAID	0.04 NZXROE0001S2
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.04 DE000DL19VB0
SHERWIN WILLIAMS COM	0.04 US8243481061
SANTANDER UK 3.346% 25/03/20302030	0.04 XS3032020136
ORBIA ADVANCE CO 1.875% 11/05/2026	0.04 USP7S81YAB11
COLOMBIAN TES 6.00% 28/4/2028	0.04 COL17CT02914
TETRA TECH ORD SHS	0.04 US88162G1031
EMERSON ELECTRIC CO	0.04 US2910111044

MEDTRONIC PLC	0.04 IE00BTN1Y115
FERRARI NV COM	0.03 NL0011585146
AGCO CORP	0.03 US0010841023
NETHERLANDS GOV. B 2.50% 15/01/2033	0.03 NL0010071189
ANALOG DEVICES INCORPORATED COM	0.03 US0326541051
BLACKSTONE INC	0.03 US09260D1072
SOCIETE GENERALE F2V 19/01/202828	0.03 US83368RBH49
HSBC HLDGS. F2F 22/05/20300000	0.03 US404280CC17
MITSUBISHI UFJ FINL. F2V 20/07/2027	0.03 US606822BY90
BNP PARIBAS SA	0.03 FR0000131104
THE CIGNA GROUP	0.03 US1255231003
SNAM SPA	0.03 IT0003153415
RECRUIT HLDGS CO LNPV	0.03 JP3970300004
NEXTRACKER INC	0.03 US65290E1010
UNITED UTILITIES GROUP PLC	0.03 GB00B39J2M42
ZF EUR. FIN. 4.75% 31/01/2029	0.03 XS2757520965
MICRON TECHNOLOGY INC USD	0.03 US5951121038
PARKER HANNIFIN CORP	0.03 US7010941042
NORWAY GOV. BD. 1.50% 19/02/2026	0.03 NO0010757925
CREDIT AGRICOLE SA	0.03 FR0000045072
INFINEON TECHNOLOGIES AG	0.03 DE0006231004
AXA	0.03 FR0000120628
TECNOGLASS INC	0.03 KYG872641009
VODACOM GROUP PTY LTD	0.03 ZAE000132577
CLEAN HARBORS INC	0.03 US1844961078
PFIZER INV. ENTS. 5.30% 19/05/2053	0.03 US716973AG71
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.03 NO0010930522
CHURCH & DWIGHT CO	0.03 US1713401024
MANULIFE FINANCIAL CORP	0.03 CA56501R1064
SIMON PROPERTY GROUP INC USD	0.03 US8288061091
SVENSK EXPORTKRED 4.625% 28/11/20251/2025 USD G	0.03 US87031CAH60
CAISSE D AMORTISSE 4.00% 25/01/202601/2026 USD1000 35	0.03 XS2580310246
REGS	
AON PLC IE COM CL A	0.03 IE00BLP1HW54
US BANCORP FRN 21/05/2032CC	0.03 XS2823993261
ATMOS ENERGY CORP	0.03 US0495601058
DEV. BANK OF JAPAN 3.25% 28/04/202727 USD1000 GG26	0.03 XS2470975033
HARTFORD INSURANCE GROUP INC T	0.03 US4165151048
GETLINK SE	0.03 FR0010533075
NETHERLANDS GOV. B 0.25% 15/07/2029	0.03 NL0013332430
CAIXABANK SA F2V 30/5/20340 36	0.03 XS2630417124
GAZTRANSPORT ET TECHNIGAZ SA	0.03 FR0011726835
KLA TENCOR CORPORATION COM	0.03 US4824801009
L'OREAL	0.03 FR0000120321
PINNACLE WEST CAPITAL	0.03 US7234841010
LOWE'S COS INC	0.03 US5486611073
CHROMA ATE INC	0.03 TW0002360005
EUR BNP PARIBAS A/C	0.03
OVERSEA-CHINESE BANKING CORP	0.03 SG1S04926220
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.03 US91282CDY49
UK. GILT 1.75% 7/9/2037	0.03 GB00BZB26Y51
HCA HEALTHCARE INC	0.03 US40412C1018
NEW YORK LIFE GBL. F FRN 24/07/2029	0.03 AU3FN0089843
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.03 US9128286T26
ILLINOIS TOOL WORKS	0.03 US4523081093
OVERSEA-CHINESE BANK FRN 08/03/2027	0.03 AU3FN0085312
SPAIN GOV. BD. 1.85% 30/07/2035	0.03 ES0000012E69
ENEOS HOLDINGS INC	0.03 JP3386450005
INTEL CORP	0.03 US4581401001
CROWN HOLDINGS INC	0.03 US2283681060
INTESA SANPAOLO SPA	0.03 IT0000072618
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.03 JP1201111968
GSK PLC	0.03 GB00BN7SWP63

DIGITAL REALTY TRUST INC	0.03 US2538681030
PORTLAND GENERAL ELECTRIC COMPANY	0.03 US7365088472
BANCO SANTANDER S 3.375% 11/1/20300000 41	0.03 ES0413900913
SEA LTD	0.03 US81141R1005
LAM RESEARCH CORP COM USD 0.001 P S	0.03 US5128073062
GOODMAN PROPERTY TRUST	0.03 NZCPTE000159
CITIGROUP F2F 05/11/2030	0.03 US17308CC539
DUNEDIN CITY TREASURY 070425 PNOTE	0.03
KINGSPAN GROUP PLC	0.03 IE0004927939
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.03 NZGOVDT530C2
DEUTSCHE BOERSE AG	0.03 DE0005810055
3M CO	0.03 US88579Y1010
TAUPO DISTRICT COUNCIL 300725 PNOTE	0.03
HOCHTIEF AG	0.03 DE0006070006
PG AND E CORP	0.03 US69331C1080
SEMPRA F2V 01/10/2054	0.03 US816851BS71
AXA SA AXA SA F2F PERP	0.03 XS2737652474
TELEFONICA BRASIL SA	0.03 BRVIVTACNORO
T-MOBILE USA 4.70% 15/01/2035	0.03 US87264ADM45
UK. GILT 4.25% 31/07/2034	0.03 GB00BQC82C90
CONSTELLATION SOFTWARE COM	0.03 CA21037X1006
SINGAPORE TELECOMM NPV B/L 100	0.03 SG1T75931496
RAIFFEISEN BANK INTE F2V 18/6/2032	0.03 XS2189786226
GE AEROSPACE	0.03 US3696043013
NORWAY GOV. BD. 2.00% 26/04/2028	0.03 NO0010821598
CNH INDL. CAP. 5.10% 20/04/2029	0.03 US12592BAS34
NATL. BANK OF GREECE F2F 29/01/2029	0.03 XS2756298639
KIMBERLY CLARK CORP	0.03 US4943681035
NEC ELECTRONICS CORP	0.03 JP3164720009
MOODYS CORPORATION	0.03 US6153691059
THERMO FISHER SCIE 5.00% 31/01/2029	0.03 US883556DA77
OMNES CO-INVEST TA G - EUR	0.03
SOUTHERN CALIFORNI 5.90% 01/03/2055	0.03 US842400JH78
PNC FINANCIAL SERVICES GROUP	0.03 US6934751057
HEARTLAND GROUP HLNPV	0.03 NZHGHE0007S9
GE VERNOVA ORS SHS	0.03 US36828A1016
Outstanding Settlement Receipts - NZD	0.03
ONEMAIN HOLDINGS INC	0.03 US68268W1036
GBP BNP PARIBAS A/C	0.03
CREDIT SUISSE GRP. F2F 1/3/2029	0.03 CH1214797172
MS. F2F 13/02/2032	0.03 US6174468U61
VICI PROPERTIES INC	0.03 US9256521090
KOREA HOUSING FIN 4.082% 25/09/2027	0.03 XS2678945317
ELIA GROUP SA/NV	0.03 BE0003822393
BANK OF AMERICA F2F 25/10/2035	0.03 US06051GMD87
AGREE REALTY CORP	0.03 US0084921008
TEVA PHARM. FIN. 7.875% 15/09/2031	0.03 XS2592804194
EQUINIX EUR. 2 FIN 3.65% 03/09/2033	0.03 XS2892321501
INDONESIA TSY. BD. 7.50% 15/06/2035	0.03 IDG000013509
JPM. CHASE F2F 4/2/2032	0.03 US46647PBX33
HA SUSTAINABLE INFRASTRUCTURE CAPITAL INC	0.03 US41068X1000
CAIXABANK SA F2F 14/11/2030	0.03 XS2555187801
AUSNET SERVS. HLD 1.625% 11/03/2081	0.03 XS2308313860
KINDER MORGAN 5.30% 1/12/2034	0.03 US49456BAG68
LENNOX INTL INC COM	0.03 US5261071071
T-MOBILE USA 3.875% 15/04/2030	0.03 US87264ABF12
USAA CAPITAL CORP 2.125% 1/5/2030604 2.125%	0.03 US90327QD552
01/05/2030	
AXON ENTERPRISE I COM USD 0.00001	0.03 US05464C1018
EXPEDIA GRP. 5.40% 15/2/2035	0.03 US30212PBL85
VESTAS WIND SYSTEM	0.03 DK0061539921
OLD MUTUAL LTD NPV	0.03 ZAE000255360
HILTON WORLDWIDE H COM	0.03 US43300A2033
HOYA CORPORATION JPY	0.03 JP3837800006
CITIGROUP FRN 04/03/2029	0.03 US17327CAW38

LANDIS AND GYR GROUP AG	0.03 CH0371153492
NATWEST MKTS. 5.41% 17/05/2029	0.03 USG6382G7P18
THE TORONTO DOMINION BANK	0.03 CA8911605092
US. TSY. NOTE/BON 4.125% 31/07/20312031	0.03 US91282CLD10
ING GROEP FRN 17/08/2031	0.03 XS3002547563
MEXICAN BONOS 7.75% 23/11/2034	0.03 MX0MGO0000U2
AIRSERVICES AUSTRA 5.00% 15/05/2031	0.03 AU3CB0309938
PROLOGIS INTL. FND 1.75% 15/03/2028TN 15/03/28	0.03 XS1789176846
EUR125000 4	
SKELLERUP HOLDINGS LIMITED	0.03 NZSKXE0001S8
UNITED STATES TREA 4.25% 30/11/20262026 USD1000 BL-2026	0.03 US91282CLY56
NINTENDO CO LTD	
EXPORT-IMPORT BANK O FRN 26/06/2026	0.03 JP3756600007
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-2031	0.03 AU3FN0079117
STANDARD CHARTERED B FRN 30/08/2027	0.03 US91282CLJ89
BENDIGO & ADELAIDE B FRN 28/11/2029	
LLOYDS BANKING GRP. 4.5% 11/1/2029	0.03 AU3FN0090874
LONDON STOCK EXCHANG	0.03 AU3FN0094165
SUN LIFE FINANCIAL INC	0.03 XS2569069375
UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-2031	0.03 GB00B0SWJX34
DAI ICHI MUTUAL LIFE INSURANCE TEMP	0.03 CA8667961053
MEXICAN BONOS 8.50% 18/11/2038	0.03 US91282CKW00
AEGON FNDG. 5.50% 16/04/202704/2027	
MEDTRONIC 4.375% 15/03/2035	0.03 JP3476480003
MS. BANK NA F2F 26/05/202828	0.03 MX0MGO0000J5
CHINA CONSTRUCTION BANK NZ LTD 090226 FRN	0.03 USU0158VAA62
FAIRFAX FINL HOLDINGS LTD CAD	0.03 US585055BT26
NORDEA BANK ABP F2V 25/2/2029	0.03 US61690U8B93
EIFFAGE INC	0.03 NZCCBDT014C9
Outstanding Settlement Receipts - EUR	0.03 CA3039011026
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.03 XS3009452528
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.02 FR0000130452
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.02
ENBRIDGE INC	0.02 JP1103471H66
ROYAL BANK OF CANADA FRN 04/02/2031	0.02 US11133T1034
US. T-BILL. 0.00% 01/04/20252025 USD100	0.02 FR001400OHF4
INDEPENDENCE REALTY TRUST INC	0.02 CA29250N1050
AUSTRALIA & NEW ZEAL FRN 21/05/202727	0.02 US78017DAC20
KOREA ELEC. POWER 4.75% 13/02/2028	0.02 US912797NT05
MEXICAN BONOS 7.50% 3/6/2027MXN M BONOS	0.02 US45378A1060
TORONTO-DOMINION BAN FRN 17/12/2029	0.02 XS2822525205
HYUNDAI CAPITAL AMER FRN 24/06/2027EGS	0.02 USY4907LAL63
KROGER CO COM	0.02 MX0MGO0000D8
CADENCE DESIGN SYSTEMS INC	0.02 US89115A3D29
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.02 US44891CDE03
COPART INC	0.02 US5010441013
ONEOK INC	0.02 US1273871087
UNITED STATES TRE 3.625% 30/09/2031/2031 USD Q-2031	0.02 USY555CGAA01
	0.02 US2172041061
	0.02 US6826801036
	0.02 US91282CLM19
KINDER MOR INC DEL COM	
US. TSY. NOTE/BON 4.375% 30/11/2028	0.02 US49456B1017
GARMIN ORD	0.02 US91282CJN20
DUPONT DE NEMOURS INC	0.02 CH0114405324
BARRATT REDROW PLC	0.02 US26614N1028
US. T-BILL. 0.00% 12/06/20252025 USD100	0.02 GB0000811801
BANCA TRANSILVANIA F2F 27/04/20277/04/27 EUR1000	0.02 US912797LN52
MITSUBISHI ESTATE	0.02 XS2616733981
PAYPAL HOLDINGS INC	0.02 JP3899600005
US BANCORP	0.02 US70450Y1038
BANK OF AMERICA F2F 23/07/2031	0.02 US9029733048
AMERICAN TOWER 1.50% 31/01/20280	0.02 US06051GJF72
KDDI CORP NPV TEMP	0.02 US03027XBJ81
	0.02 JP3496400007

MONDELEZ INTERNATIONAL INC	0.02 US6092071058
ENEL F2V PERP	0.02 XS2312744217
CELLNEX FIN. 0.75% 15/11/20265% 15/11/2026	0.02 XS2300292617
ING GROEP F2F 11/9/2034	0.02 US456837BH52
KEURIG DR PEPPER INC	0.02 US49271V1008
BRAMBLES LIMITED	0.02 AU000000BXB1
PACIFIC GAS & ELEC 6.70% 01/04/2053	0.02 US694308KK29
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.02 US91282CGQ87
NORDIC INV. BANK 2.40% 22/09/2025	0.02 AU3CB0287639
SANTANDER UK GRP. HL F2V 08/05/2026	0.02 XS1816338914
N/WIDE. B/SOC. 5.127% 29/07/20295.127% 29/07/2029	0.02 US63861VAK35
WESTPAC BANKING CORPORATION	0.02 AU000000WBC1
UBS GRP. F2F 13/09/2030	0.02 US902613BL18
KOREA DEV. BANK/T 1.375% 25/04/2027	0.02 US500630DN56
US. TSY. NOTE/BON 4.625% 15/02/2035/2035 USD100 B-2035	0.02 US91282CMM00
GENERALI	0.02 IT0000062072
MBANK F2F 11/09/2027	0.02 XS2680046021
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.02 JP1400141M51
VITAL HEALTHCARE PROPERTY TRUST	0.02 NZCHPE0001S4
FEDERATION DES CAI 5.25% 26/04/20299	0.02 US31429KAL70
US. TSY. NOTE/BON 3.875% 31/12/2027	0.02 US91282CGC91
AES 5.45% 01/06/2028	0.02 US00130HCH66
EXPERIAN GROUP LTD	0.02 GB00B19NLV48
COLOMBIAN TES 7.25% 18/10/2034	0.02
INGERSOLL RAND IN 5.197% 15/06/2027	0.02 US45687VAC00
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.02 US05964HAQ83
INTL. BANK FOR RECON STP 31/07/2033	0.02 XS2884011011
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000	0.02 XS2606297864
2023-6	
MASTERCARD 4.55% 15/01/2035	0.02 US57636QBC78
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.02 CA135087Q236
NEW HAMPSHIRE BUSIN ADJ 7/1/2033	0.02 US63609FAC32
PAYCHEX INC	0.02 US7043261079
PG&E REC. FNDG. 5.529% 01/06/2049	0.02 US71710TAJ79
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.02 NZIIBDT005C5
GILEAD SCIENCES 5.55% 15/10/205300	0.02 US375558CA99
HALEON UK CAPITAL 2.875% 18/09/2028	0.02 XS2902024772
ASSURANT INC	0.02 US04621X1081
SOCIETE GENERALE 4.677% 15/6/20276 4.677% 15/06/2027	0.02 US83368TBM99
AUCKLAND COUNCIL 070525 PNOTE	0.02
XIAOMI CORP	0.02 KYG9830T1067
YARA INTL. 4.75% 01/06/2028D2000 144A	0.02 US984851AF24
UNILEVER CAP. 4.625% 12/08/2034	0.02 US904764BV84
ELIA GROUP XX	0.02
NOVARTIS CAP. 3.80% 18/09/2029	0.02 US66989HAT59
NEXTERA ENERGY CAP 2.25% 1/6/2030	0.02 US65339KBR05
GENUS PLC	0.02 GB0002074580
TEMASEK FINANCIAL 1.50% 1/3/20288 EUR150000 15	0.02 XS1373131546
TRADE DESK INC	0.02 US88339J1051
CNH INDL. 3.75% 11/6/2031	0.02 XS2829592679
AFRICAN DEV. BANK AFRICAN DEV. BANK F2V PERP	0.02 US008281BF39
DEUTSCHE BANK AG/NEW F2F 10/01/202973% 10/01/2029	0.02 US25160PAQ00
FUJIKURA LIMITED	0.02 JP3811000003
TRUIST FINL CORP COM	0.02 US89832Q1094
CAP. ONE FINL. F2F 26/7/2030	0.02 US14040HCV50
MARRIOTT INTL. MD 5.50% 15/04/2037	0.02 US571903BU68
JPM. CHASE F2F 22/7/2030	0.02 US46647PEJ12
ENPHASE ENERGY INC	0.02 US29355A1079
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000	0.02 US912810TX63
BONDS02/2054	

US. TSY. NOTE/BOND 4.25% 15/11/20344 USD F-2034	0.02 US91282CLW90
PUBLIC STORAGE	0.02 US74460D1090
LIFE360 INC	0.02 AU0000045098
HYUNDAI CAPITAL AM 5.80% 26/6/2025	0.02 US44891CCF86
WAL MART DE MEXICO	0.02 MX01WA000038
CONSTELLATION ENERGY CORP	0.02 US21037T1097
FAIR ISAAC CORPORATION	0.02 US3032501047
CUMMINS INC	0.02 US2310211063
GOODMAN GRP.	0.02 AU000000GMG2
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.02 US9128282A70
JYSKE BANK A/S 0.25% 17/FEB/2028	0.02 XS2409134371
TRANSPower NEW ZEALAND LTD 040925 1.735 GB	0.02 NZTRPD0070L9
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000	0.02 US912810UA42
BONDS05/2054	
ENDESA SA	0.02 ES0130670112
APTIV PLC / APTIV GL F2V 15/12/205454	0.02 US03837AAD28
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.02 US91282CHT18
HONG KONG EXCHANGE & CLEAR	0.02 HK0388045442
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN	0.02
BNP PARIBAS NOMINEES	0.02
TARGA RESOURCES IN COM	0.02 US87612G1013
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.02
RESTAURANT BRANDS NEW ZEALAND LTD	0.02 NZRBDE0001S1
MIPS AB	0.02 SE0009216278
FORTINET INC COM	0.02 US34959E1091
ITALGAS SPA	0.02 IT0005211237
BPCE F2F 18/01/2030	0.02 US05571AAV70
OMEGA HEALTHCARE INVESTORS	0.02 US6819361006
VERISK ANALYTICS I COM	0.02 US92345Y1064
DEUTSCHE BANK AG DEUTSCHE BANK AG F2V PERP	0.02 DE000A383JS3
JAPAN ELEVATOR SERVICE HOLDINGS CO LTD	0.02 JP3389510003
METROPOLITAN LIFE GB FRN 11/07/2029	0.02 AU3FN0089405
DEXUS WHOLESALE SHOPPING CENTRE FUNDPE	0.02
ZOETIS INC	0.02 US98978V1035
SUN COMMUNITIES OP 4.20% 15/04/2032	0.02 US866677AH07
OTIS WORLDWIDE COR COM	0.02 US68902V1070
MERCURY NZ 5.247% 21/03/2031	0.02 AU3CB0319382
SOCIETE GENERALE F2F 28/09/2029	0.02 FR001400KZQ1
DANSKE BANK F2F 09/01/2032	0.02 XS2741808898
ROYAL BANK OF CANADA F2F 18/10/20288 USD	0.02 US78017FZS54
VODAFONE GROUP ORD	0.02 GB00BH4HKS39
ABN AMRO BANK 4.375% 20/10/2028	0.02 XS2613658710
DNB BANK F2F 05/11/2030	0.02 US23341CAE30
BNP PARIBAS F2F 26/9/2032	0.02 FR001400KY44
MASTERCARD 4.875% 09/05/2034	0.02 US57636QAZ72
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.02 US91282CHK09
QUEST DIAGNOSTICS	0.02 US74834L1008
NEDERLANDSE WATERS 2.25% 04/09/202525	0.02 AU3CB0287019
VOLKSWAGEN BANK 4.625% 3/5/2031	0.02 XS2617457127
DEUTSCHE TELEKOM 4.375% 21/6/2028	0.02 US25156PBB85
UNITED OVERSEAS BANK	0.02 SG1M31001969
METLIFE INC	0.02 US59156R1086
RAIFFEISENBANK AS FRN 09/JUN/2028	0.02 XS2348241048
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.02 AU0000000ANZ3
REALTY INC. 2.20% 15/06/2028	0.02 US756109BJ21
ZSCALER INC	0.02 US98980G1022
GS. GRP. F2F 25/04/2030	0.02 US38141GA872
OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI	0.02
BMW INTL. INV. 3.25% 17/11/2028	0.02 XS2823825711
BLACKSTONE PP EUR HOLD 1.0% 04/MAY/2028	0.02 XS2338355014
BRITISH STERLING POUND	0.02
COREBRIDGE FINL. 3.65% 5/4/2027	0.02 US21871XAD12
GROUPE DES ASSURAN 3.75% 30/04/2029	0.02 FR001400PT38

BRIXMOR OPERATING 4.05% 1/7/2030	0.02 US11120VAJ26
ATLAS COPCO AB	0.02 SE0017486889
RED ELECTRICA DE ES	0.02 ES0173093024
US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.02 US91282CKQ32
AMERIPRISE FINL. 5.70% 15/12/2028SD1000	0.02 US03076CAN65
CNA FINANCIAL CORP 3.9% 01/MAY/2029	0.02 US126117AV22
BANK OF AMERICA F2F 20/12/2028	0.02 US06051GHD43
HEIMSTADEN BOSTAD 1.625% 13/10/2031	0.02 XS2397252011
NATWEST GROUP PLC ORD	0.02 GB00BM8PJY71
AMERICAN HONDA FIN 3.95% 3/19/2032	0.02 XS3032019476
NUTANIX INC	0.02 US67059N1081
COX COMMS. 5.45% 15/09/202815/09/2028	0.02 US224044CR68
APPLOVIN CORP	0.02 US03831W1080
US. TSY. NOTE/BOND 4.50% 15/11/20544 USD1000 BONDS 11/54	0.02 US912810UE63
COX COMMUNICATIONS 5.70% 06/15/2033USD1000 144A	0.02 US224044CS42
4.50% 15/04/2027	0.02 NZGOVDT427C1
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.02 DE0001135432
VULCAN MATERIALS CO	0.02 US9291601097
QUANTA SERVICES INC	0.02 US74762E1029
SULZER AG	0.02 CH0038388911
BARCLAYS PLC	0.02 GB0031348658
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.02 DE0001102580
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.02 US9128283F58
MEDALLION TRUST SERIES 201 1 A1-R FRN 21/01/2052	0.02 AU3FN0093159
PACCAR INC	0.02 US6937181088
BNP PARIBAS F2V 31/03/2032EGS	0.02 FR0014009HA0
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST	0.02 US4281031058
CITIBANK NA 5.803% 29/9/2028	0.02 US17325FBB31
UTD. UTILITIES WAT 3.50% 27/02/20332033	0.02 XS3011736108
NEW ZEALAND GOV. B 4.25% 15/05/2034	0.02 NZGOVDT534C4
COLOMBIAN TES 7.50% 26/08/2026	0.02 COL17CT02625
AVALONBAY COMMUNITIES INC	0.02 US0534841012
AXA F2F 07/10/2041	0.02 XS2314312179
BUREAU VERITAS SA	0.02 FR0006174348
DISCOVER FINANCIAL SERVICES	0.02 US2547091080
SENTINELONE INC	0.02 US81730H1095
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.02 MX0MGO00001E4
NATL. GRID NORTH 4.151% 12/9/2027	0.02 XS2680745119
WELLTOWER 3.10% 15/01/2030	0.02 US95040QAJ31
PENSKE TRUCK LEAS 4.40% 01/07/2027/07/2027 USD1000 144A	0.02 US709599BN39
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.02 MX0MGO00000H9
US TREASURY N/B 4.0% 15/NOV/2042	0.02 US912810TM09
AMERICAN INTERNATIONAL GROUP	0.02 US0268747849
METRO INC - A	0.02 CA59162N1096
JPM. CHASE F2F 22/04/2035	0.02 US46647PEH55
IBM INTL. CAP. PTE 4.90% 05/02/2034	0.02 US449276AE42
MS. F2F 19/04/2035	0.02 US61747YFR18
MS. F2F 28/4/2026	0.02 US6174468Q59
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.02 US91282CBS98
SNOWFLAKE INC	0.02 US8334451098
SUMITOMO ELECTRIC	0.02 JP3407400005
THERMO FISHER SCI 5.086% 10/08/203310/08/2033	0.02 US883556CX89
LAFARGEHOLCIM LTD	0.02 CH0012214059
CAIXABANK F2F 13/09/2027	0.02 US12803RAB06
KIMCO REALTY CORP	0.02 US49446R1095
TENNET HOLDING BV 1.12% 09/JUN/2041	0.02 XS2348325650
MUENCHENER RUECKVERS F2V 23/5/20423/05/2042 USD1000 144A	0.02 US62582PAA84
UNITED THERAPEUTICS CORP	0.02 US91307C1027
NISOURCE INC	0.02 US65473P1057

US TREASURY N/B 3.37% 15/MAY/2033	0.02 US91282CHC82
MARS 4.80% 1/3/2030	0.02 US571676AY11
BNP PARIBAS F2F 13/01/2027	0.02 US09659X2N16
AIB GRP. F2F 14/10/2026	0.02 US00135TAC80
CADENT FIN. 0.625% 19/03/2030EUR100000	0.02 XS2320438653
BANCO SANTANDER F2V 15/07/2028	0.02 US05964HBF10
STOCKLAND	0.02 AU000000SGP0
OTIS WORLDWIDE 2.565% 15/2/2030	0.02 US68902VAK35
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.02 US91282CLF67
SUMITOMO MITSUI TS 5.20% 7/3/2027	0.02 US86563VBP31
BARCLAYS FRN 25/02/2031	0.02 US06738ECY95
HOUSING NEW ZEALA 2.247% 05/10/20260000	0.02 NZHNZD0001L7
BANK OF IRELAND GRP. F2V 16/09/2026	0.02 US06279JAC36
SK HYNIX 6.25% 17/1/2026	0.02 USY8085FBJ85
US. T-BILL. 0.00% 22/05/20252025 USD100	0.02 US912797NM51
CLOUDFLARE INC	0.02 US18915M1071
NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26	0.02 NZLGFD014C0
NZD10000 REGS	
COMMONWEALTH BANK OF AUSTRALIA	0.02 AU000000CBA7
FMG RES. AUGUST 20 4.50% 15/09/2027	0.02 USQ3919KAM38
BARCLAYS F2F 25/02/2036	0.02 US06738ECZ60
BRISTOL-MYERS SQUI 3.40% 26/07/2029	0.02 US110122CP17
ORSTED AS	0.02 DK0060094928
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.02 US912810TL26
GENESIS ENERGY LTD	0.02 NZGNEE0001S7
BANQUE FEDERATIVE 4.753% 13/07/202713/07/2027	0.02 US06675DCE04
USD1000 144A	
MEIJI YASUDA LIFE IN FRN 11/06/2055	0.02 USJ41838AQ65
ELECTRICITE DE FRANCE SA 3.37% PERP	0.02 FR0013534336
JPM. CHASE F2F 24/01/2036	0.02 US46647PEW23
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.02 AU00000274706
CANADIAN IMPERIAL BA FRN 20/12/2027	0.02 AU3FN0094678
NATWEST GRP. F2F 14/9/2029	0.02 XS2387060259
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.02 US91282CCH25
HENKEL AG & CO KGAA NON VTG PREF	0.02 DE0006048432
CHIPOTLE MEXICAN GRILL ORD	0.02 US1696561059
E.ON SE	0.02 DE000ENAG999
INGERSOLL RAND INC	0.02 US45687V1061
DEUTSCHE BANK F2V 26/2/2029	0.02 XS3008530134
GRAINGER W W INC	0.02 US3848021040
ABBVIE 4.05% 21/11/2039	0.02 US00287YCA55
FORD MOTOR CREDIT 4.95% 28/05/2027	0.02 US345397C270
ABN AMRO BANK F2V PERPS	0.02 XS2131567138
US TREASURY N/B 2.87% 15/MAY/2032	0.02 US91282CEP23
CADILLAC FAIRVIEW PRP TR 4.12% 01/FEB/2029	0.02 US68327LAC00
SWISS RE AG	0.02 CH0126881561
CO OPERATIVE BANK HL F2V 19/09/2028	0.02 XS2884724837
BNP PARIBAS F2F 11/07/2030	0.02 FR0014007LK5
NIBC BANK 6.00% 16/11/2028	0.02 XS2713801780
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.02 US912810QB70
ALLIANZ ALLIANZ F2V PERP	0.02 USX10001AA78
TENNET HLDG. 2.125% 17/11/20290000 25	0.02 XS2478299204
MSCI INC	0.02 US55354G1004
UNITED KINGDOM GIL 1.25% 31/7/2051	0.02 GB00BLH38158
RCI BANQUE 4.625% 02/10/2026	0.02 FR001400KXW4
RECORDATI SPA - NEW	0.02 IT0003828271
FISERV 4.75% 15/03/2030	0.02 US337738BM99
BAXTER INTL. 2.272% 1/12/2028	0.02 US071813CP23
AIB GRP. F2F 13/9/2029	0.02 US00135TAD63
BANCO DE SABADELL 5.00% 13/10/2029	0.02 XS2898158485
CITIGROUP INC F2F 24/01/2036	0.02 US172967PU96
ING GROEP NV	0.02 NL0011821202
MODINE MANUFACTURING CO	0.02 US6078281002

US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.02 US91282CJZ59
CELLNEX TELECOM 0.75% 20/11/2031	0.02 XS2257580857
US. TSY. NOTE/BON 0.625% 15/8/2030	0.02 US91282CAE12
HEIMSTADEN BOSTAD 1.375% 24/07/2028/07/2028	0.02 XS2435611244
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.02 US91282CHZ77
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.02 NZGOVDT528C6
US TREASURY N/B 4.0% 31/OCT/2029	0.02 US91282CFT36
BANCO SANTANDER SA 3.30% 27/JUN/2029	0.02 US05971KAC36
MS. F2F 16/10/2026I	0.02 US61747YEX94
AMERIPRISE FINANCIAL INC	0.02 US03076C1062
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.02 US91282CBL46
JOHN DEERE CAP. 4.90% 11/06/20270.0% 11/06/2027	0.02 US24422EXR51
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.02 US91282CDJ71
RAIFFEISEN BANK INTL F2F 15/09/2028	0.02 XS2682093526
BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026	0.02 FR001400F794
KIA 1.75% 16/10/2026	0.02 USY4760JAA17
DEN DANSKE BANK AS DKK	0.02 DK0010274414
ELECTRICITE DE FRA 5.65% 22/04/2029	0.02 USF2893TBD75
PHILLIPS COM	0.02 US7185461040
COMCAST 4.25% 15/10/2030	0.02 US20030NCU37
COGNEX CORP COM USD	0.02 US1924221039
AT&T INC 3.65% 15/09/2059	0.02 US00206RLV23
SONOCO PRODS. 5.00% 01/09/2034	0.02 US835495AS17
UNITED RENTALS INC	0.02 US9113631090
BANCO BPM SPA 3.375% 21/01/2030	0.02 IT0005632267
CARRIER GBL. 4.125% 29/05/2028	0.02 XS2751688826
NOMURA HLDGS. 2.172% 14/07/20281000	0.02 US65535HAY53
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.02 US91282CDL28
JPM. CHASE F2F 04/02/20271000	0.02 US46647PBW59
ASSA ABLOY AB	0.02 SE0007100581
DE VOLKSBANK 4.625% 23/11/2027R100000	0.02 XS2626691906
BANCO DE CREDITO D 5.85% 11/01/2029	0.02 US05971V2E48
MEXICAN BONOS 7.75% 29/05/2031	0.02 MX0MGO0000P2
KOREA ELEC. POWER 4.875% 31/01/2027000	0.02 USY4907LAJ18
WESTPAC BANKING FRN 16/04/2029	0.02 US961214FU20
SUMITOMO MITSUI FINL FRN 15/04/20305/04/2030	0.02 US86562MDR88
AIRPORT AUTHORITY 4.875% 12/01/2026	0.02 USY000AKAJ65
ABBVIE 4.80% 15/03/2029	0.02 US00287YDS54
PROPERTY FOR INDUSTRY LTD	0.02 NZPFIE0001S5
COMMONWEALTH BANK OF FRN 27/11/20267/11/2026	0.02 US2027A1KV89
MS & AD INSURANCE GROUP HOLDINGS	0.02 JP3890310000
BOOKING HLDGS INC 4.625% 13/04/2030	0.02 US09857LAR96
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.02 US91282CAV37
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.02 US91282CCS89
ROYAL BANK OF CANA 4.65% 27/01/2026	0.02 US780082AD52
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.02 US05253JAL52
UK. GILT 0.875% 22/10/2029	0.02 GB00BJMHB534
ARGENTUM NETHERLANDS F2V 01/06/2048	0.02 XS1795323952
AUSTRALIAN GOVERN 4.25% 21/04/2026	0.02 AU000XCLWAI8
SOGECAP F2F 16/05/2044GS	0.02 FR001400M1X9
CIE DE SAINT-GOBAI 3.75% 29/11/202600000 49 REGS	0.02 XS2723549528
CANADIAN GOV. BD. 2.25% 01/06/2025	0.02 CA135087D507
KOMATSU LTD JPY	0.02 JP3304200003
MICROSTRATEGY COM USD0.001 CLASS A	0.02 US5949724083
EXELIXIS INC	0.02 US30161Q1040
UK. GILT 0.50% 31/1/2029	0.02 GB00BLPK7227
PFIZER INV. ENTS. 4.45% 19/05/2026	0.02 US716973AB84
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.02 US912810RJ97
KEYCORP 2.25% 06/04/2027	0.02 US49326EEK55

EQUINIX EUR. 2 FI 3.625% 22/11/2034034	0.02 XS2941363637
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.02 MYBMS1900047
IMI ORD GBPO.2857	0.02 GB00BGLP8L22
US TREASURY N/B 3.5% 15/FEB/2033	0.02 US91282CGM73
SANWA HOLDINGS CORPORATION	0.02 JP3344400001
GS. GRP. FRN 28/01/2056	0.02 US38141GC514
BANK OF AMERICA 3.248% 21/10/2027	0.02 US06051GGA13
CRELAN F2F 28/02/2030	0.02 BE0002936178
AIR NEW ZEALAND LTD	0.02 NZAIRE0001S2
EQUIFAX 5.10% 1/6/2028	0.02 US294429AW53
NYKREDIT REALKRED 3.875% 09/07/2029	0.02 DK0030394986
ADVANTEST CORP	0.02 JP3122400009
INTESA SANPAOLO 5.125% 29/08/2031	0.02 XS2673808726
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552% 14/03/2027	0.02 US2027A1KK25
DE VOLKSBANK F2V 22/10/2030924 REGS	0.02 XS2202902636
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.02 US912810T712
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.02 US00774MAV72
HOST HOTELS & RESO 5.70% 01/07/2034	0.02 US44107TBB17
VOLKSWAGEN INTERNATIONAL FINANCE F2V PERPSUB PERP EUR100000 REGS	0.02 XS2675884576
NEDERLANDSE WATERS 3.40% 22/07/2025	0.02 AU3CB0226801
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.02 US91282CJJ18
TC ENERGY CORP	0.02 CA87807B1076
NATIONAL GRID PLC 0.25% 01/09/2028	0.02 XS2381853279
CAPCOM CO LTD	0.02 JP3218900003
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.02 CA135087XG49
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.02
SUNCORP GRP. FRN 27/06/2034	0.02 AU3FN0081386
VENTAS INC	0.02 US92276F1003
PPL ELEC. UTILITIE 4.85% 15/02/2034	0.02 US69351UBC62
N/WIDE. B/SOC. F2F 24/7/2032	0.02 XS2866379220
METROPOLITAN EDISO 4.30% 15/01/2029	0.02 US591894CC27
PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.02 US709629AR06
ALIMENTATION COUC 3.625% 13/05/2051USD 144A	0.02 US01626PAQ90
BANCA MONTE DEI P 3.375% 16/07/203030 3.375% 16/07/2030	0.02 IT0005603367
AUTONATION 4.75% 01/06/2030	0.02 US05329WAQ50
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.02 US91282CLC37
KOREA INTERNATIONA 4.51% 10/12/2029	0.02 AU3CB0316420
KMD BRANDS LIMITED	0.02 NZKMDE0001S3
TOKYO ELECTRON LTD JPY	0.02 JP3571400005
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.02 US912810PT97
VESTEDA FIN. 4.00% 07/05/2032	0.02 XS2815987834
SWEDBANK 3.375% 29/05/2030	0.02 XS2831017467
SHINHAN BANK CO LTD FRN 26/11/2029	0.02 AU3FN0093837
BANK OF NOVA SCOTI 5.35% 7/12/2026	0.02 US06418JAA97
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.02 US912810SZ21
Income Due - JPY	0.02
REGENERON PHARMACEUTICALS INC	0.02 US75886F1075
NSTAR ELEC. 1.95% 15/8/2031D2000	0.02 US67021CAR88
MARATHON PETROL COM	0.02 US56585A1025
GS. GRP. F2F 27/01/2032	0.02 US38141GXR00
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.02 AU3CB0234581
RADIAN GROUP INC	0.02 US7502361014
GBL. PAYMENTS 4.875% 17/03/2031	0.02 XS2597994065
NEW YORK LIFE GBL. 4.95% 07/12/2029	0.02 XS2730682528
ORACLE 5.50% 03/08/2035	0.02 US68389XDA00
SEVERN TRENT UTIL 3.875% 04/08/2035	0.02 XS2991273462
BANK OF NOVA SCOTI 4.85% 1/2/2030	0.02 US06417XAP69
HYUNDAI CARD 5.75% 24/04/2029	0.02 XS2798085416
EQUITY RESIDENTIAL	0.02 US29476L1070

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

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

US. TSY. NOTE/BON 1.375% 31/10/2028	0.01 US91282CDF59
ROTHESAY LIFE 8.0% 30/OCT/2025	0.01 XS1312953596
TESCO COR. TSY. S 1.875% 02/11/2028	0.01 XS2403381069
EQUINIX 1.80% 15/07/2027	0.01 US29444UBG04
US. TSY. NOTE/BOND 4.00% 15/11/2027	0.01 US91282CLX73
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.01 US91282CCY57
DIGITAL INTREPID 1.375% 18/07/2032	0.01 XS2428716000
BANK OF AMERICA F2F 21/07/2032	0.01 US06051GKA66
SERBIA INTL. BD. 6.00% 12/06/2034	0.01 US817477AJ18
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.01 US91282CCV19
TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029	0.01 FR0014006TQ7
TRADEWEB MARKETS INC	0.01 US8926721064
ING GROEP F2F 18/02/20299 REGS	0.01 XS2258452478
ELI LILLY 5.50% 12/02/2055	0.01 US532457CY24
US. TSY. NOTE/BOND 4.25% 21/12/20252025 USD1000 BM-2025	0.01 US91282CJS17
VERIZON COMMS. 1.25% 08/04/2030R1000 SEC	0.01 XS1979280937
Outstanding Settlement Receipts - GBP	0.01
ARMSTRONG WORLD INDUSTRIES INC	0.01 US04247X1028
ZF NORTH AMERICA C 6.75% 23/04/2030	0.01 US98877DAF24
EBARA CORP NPV	0.01 JP3166000004
UNITED STATES TREA 2.00% 15/8/2025	0.01 US912828K742
HD HYUNDAI	0.01 KR7267250009
GEN. MILLS 5.50% 17/10/2028	0.01 US370334CW20
MERCEDES-BENZ FINANCE NORTH AMERI 5% GTD SNR NTS	0.01 US58769JAS69
11/01/2034 USD1000 144A	
FUJI ELECTRIC CO LTD	0.01 JP3820000002
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.01 US842400HF31
DEUTSCHE BANK F2F 13/02/2031	0.01 DE000A4DE9Y3
FRESENIUS MEDICAL 2.375% 16/2/2031	0.01 US35805BAB45
US. TSY. NOTE/BON 1.625% 15/2/2026	0.01 US912828P469
INTL PAPER CO	0.01 US4601461035
AIB GROUP PLC	0.01 IE00BF0L3536
CHARTER COMM OPT L 3.90% 01/06/20522	0.01 US161175CA05
CANTOR FITZGERALD 7.20% 12/12/2028	0.01 US138616AM99
SINGAPORE GOV. BD 2.375% 01/06/2025	0.01 SG31A0000001
SINGAPORE GOV. BD 2.125% 01/06/2026	0.01 SG31A8000003
MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028	0.01 XS2238789460
EUR100000	
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.01 JP1201031877
HYUNDAI ELECTRIC ENERGY SYST	0.01 KR7267260008
BANK OF AMERICA F2F 24/10/2026	0.01 US06051GJK67
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.01 US912828V988
SNAP ON INC	0.01 US8330341012
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.01 US91282CBW01
BROADCOM 3.187% 15/11/2036	0.01 US11135FBQ37
T&D HOLDINGS INC NPV	0.01 JP3539220008
ELI LILLY 5.10% 12/02/2035	0.01 US532457CX41
NEXTERA ENERGY CAP 4.90% 28/2/2028	0.01 US65339KCM09
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.01 US9128282R06
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.01 US91282CCF68
ARGOSY PROPERTY LIMITED	0.01 NZARGE0010S7
CARLISLE COS INC	0.01 US1423391002
LLOYDS BANKING GROUP F2V 15/12/2031	0.01 XS2351166421
INTESA SANPAOLO 4.875% 19/5/2030R100000 1027	0.01 XS2625196352
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.01 US912828Z948
LEGRAND SA	0.01 FR0010307819
AFG 2024-1 TRUST 1 A1L FRN 10/11/2055	0.01 AU3FN0088399
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.01 US91282CDK45
SUMITOMO FORESTRY CO LTD	0.01 JP3409800004
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026	0.01 US91282CDQ15

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

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

VULCAN STEEL AUSTRALIA PTY LTD	0.01 AU0000181984
WLB ASSET VI PTE 7.25% 21/12/2027	0.01 XS2723388257
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000	0.01 XS1843459782
SEC	
SENTARA HEALTHCAR 2.927% 1/11/2051	0.01 US81728XAA63
US TREASURY N/B 2.75% 30/APR/2027	0.01 US91282CEN74
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-	0.01 US91282CBP59
2028	
HIGHLAND HOLDINGS 0.318% 15/12/202626	0.01 XS2406914346
US. TSY. NOTE/BON 1.625% 15/5/2026	0.01 US912828R366
FAIRFAX FINANCIAL 6.00% 7/12/2033	0.01 US303901BN18
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.01 US19828TAA43
ANZ NEW ZEALAND I 2.993% 3/27/2028.993% 27/03/2028	0.01 XS3023809703
US. TSY. NOTE/BON 0.375% 30/9/2027	0.01 US91282CAL54
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.01 US37045XDH61
BRISTOL-MYERS SQUI 1.45% 13/11/2030	0.01 US110122DQ80
EXPORT DEV CDA 4.75% 05/06/2034	0.01 US30216BKF84
NEXTERA ENERGY CAP 4.85% 30/04/2031	0.01 CA65339KDA57
CITY & COUNTY OF S 5.77% 15/6/2045	0.01 US79773KPV07
WELLS FARGO COMMERCIAL SVEN A 6.0109% 10/06/2037	0.01 US949937AA46
IDOL 2024-1 TST. 1 A FRN 21/08/2054	0.01 AU3FN0087383
GOLDMAN SACHS GROUP F2F 23/01/2033	0.01 XS2983840518
INTL. FIN. FACILIT 2.75% 7/6/2025	0.01 XS2507889835
NHP FOUNDATION/THE 5.85% 01/12/2028	0.01 US62925MAA18
CHENIERE ENERGY PA 5.95% 6/30/2033	0.01 US16411QAQ47
MS. F2F 10/12/2026	0.01 US6174468V45
ONEOK INC 5.65% 1/11/2028	0.01 US682680BJ18
BANK OF NEW YORK MELLON	0.01 US064058AN00
NATWEST MKTS. 5.00% 18/11/2029	0.01 XS2939364803
MYLAN 5.25% 15/6/2046	0.01 US62854AAP93
COMPAGNIE FINANCIERE RICHEMONT SA	0.01 CH0210483332
OBAYASHI CORPORATION	0.01 JP3190000004
ICPF FINANCE PTY 2.725% 11/10/2030	0.01 AU3CB0283646
AMCOR GRP. FIN. 5.45% 23/05/2029	0.01 US02344BAA44
JAPAN GOVERNMENT 0.005% 20/06/2026	0.01 JP1051481M76
JPM. CHASE F2F 22/4/2026	0.01 US46647PBK12
ESSEX PROPERTY TRUST INC	0.01 US2971781057
INDUSTRIAL AND COMMERCIAL BANK OF CHINA NZD 260525	0.01 NZICBDT010C1
FRN	
DIGITAL DUTCH FINCO BV 1.25% 01/FEB/2031	0.01 XS2191362859
BPCE F2F 22/10/2031	0.01 FR001400QIH3
NEW YORK LIFE GBL 4.875% 30/4/2031	0.01 XS2811733240
INGERSOLL RAND 5.40% 14/08/2028	0.01 US45687VAA44
KONECRANES OYJ	0.01 FI0009005870
FRONTIER ISSUER LLC 1 A2 6.60% 20/8/2053/08/2053	0.01 US35910EAA29
AMERICAN MUNICIPAL 6.27% 15/02/2050	0.01 US02765UEQ31
T-MOBILE USA 3.75% 15/04/2027	0.01 US87264ABD63
MARYLAND ECONOMIC 5.942% 05/31/2057	0.01 US574205HW36
NATL. AUSTRALIA BANK FRN 11/06/2027	0.01 USQ6535DBT02
TORAY INDS INC	0.01 JP3621000003
SVENSKA HANDELSBA 5.125% 28/05/20275.125% 28/05/2027	0.01 US86959NAQ25
BANK OF MONTREAL F2V 26/05/2084	0.01 US06368LQ586
BANK OF IRELAND GRP. F2V 1/3/2033	0.01 XS2561182622
ENBRIDGE 5.625% 5/4/2034	0.01 US29250NCC74
CIF CAPITAL MARKET 4.75% 22/01/202801/2028	0.01 XS2980846518
KIMCO REALTY 2.25% 01/12/2031	0.01 US49446RAY53
CME GROUP INC COM	0.01 US12572Q1058
NATWEST GRP. F2V 28/03/2027	0.01 XS1970533219
NIPPON TEL AND TEL CP NPV	0.01 JP3735400008
VISTRA VISTRA F2V PERP	0.01 US92840MAC64
ENT. PRODS. OPERAT 3.70% 31/01/2051	0.01 US29379VBY83
JOHN DEERE CAP. 5.10% 11/04/20345.1% 11/04/2034	0.01 US24422EXP95

PUBLIC FIN. AUTHO 5.292% 1/7/2029	0.01 US74442PG257
CHENIERE ENERGY 5.65% 15/4/2034	0.01 US16411RAN98
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.01 XS2001183164
CENTRAL AMERICAN B 4.75% 24/01/2028 4.75% 24/01/2028	0.01 US15238RAK86
MS. BANK NA F2F 14/07/2028	0.01 US61690U8E33
ADOBE 4.95% 04/04/2034	0.01 US00724PAG46
US. TSY. NOTE/BOND 4.25% 15/08/2054 2054 USD1000 BOND 08/54	0.01 US912810UC08
ALBERTSONS COS SAF 6.50% 15/2/2028 6.50% 15/02/2028 USD1000 144A	0.01 US01309QAA67
ATHENE GBL. FNDG. 2.717% 7/1/2029	0.01 US04685A3G46
FREDDIE MAC MULTICLASS CE P016 A2 VAR 25/09/2033	0.01 US3137HDJU50
CONNECTICUT LIGHT 4.65% 01/01/2029 01/01/2029	0.01 US207597ER21
VERIZON COMMUNICAT 5.05% 9/5/2033 D1000	0.01 US92343VGT52
BPCE F2F 18/01/2027 VAR DTD 5.975 18/01/2027	0.01 US05583JAN28
SMURFIT WESTROCK 5.418% 15/01/2035	0.01 US83272YAA01
US. TSY. NOTE/BOND 3.75% 31/08/2026 2026 USD BG-2026	0.01 US91282CLH24
KAISER FOUNDATION HOSPIT 2.81% 01/JUN/2041	0.01 US48305QAF00
TESLA AUTO LEASE TST. 2023 A A4 5.94% 20/07/2027 USD 144A A-4	0.01 US88167PAD06
US. TSY. NOTE/BON 4.125% 31/03/2032 2032 USD J-2032	0.01 US91282CMT52
MINNESOTA HOUSING 5.897% 01/08/2049	0.01 US60416UGK51
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.01 US91282CJR34
OPEC FOR INTL. DEV 4.50% 26/1/2026/2026 USD1000 144A	0.01 US683483AA98
PUBLIC SERV. ELEC. 3.10% 15/03/2032	0.01 US74456QCJ31
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.01 FR001400HI98
VIACOM 5.85% 1/9/2043	0.01 US92553PAU66
DR HORTON INC	0.01 US23331A1097
HSBC HLDGS. FRN 03/03/2036	0.01 US404280ES41
DAIMLER TRUCKS FIN 2.00% 14/12/2026/2026 USD1000 144A	0.01 US233853AF73
MARS 4.65% 20/4/2031A	0.01 US571676AU98
US TREASURY N/B 3.62% 31/AUG/2029	0.01 US91282CLK52
CROWN CASTLE 4.80% 01/09/2028	0.01 US22822VBB62
ONEOK 4.45% 01/09/2049	0.01 US682680AZ68
LYB INTL. FIN. III 5.50% 01/03/2034	0.01 US50249AAM53
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.01 AU3FN0084414
BROADCOM INC 3.419% 15/04/2033	0.01 US11135FBK66
JPM CCP	0.01
ING GROEP F2V 01/07/2026 44A	0.01 US456837AU72
ICG US CLO 2020-1 LTD 1A ARR FRN 20/01/2035	0.01 US449251AU17
MS. F2F 24/10/2035	0.01 XS2927570858
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.01 US744448DA65
SPAIN GOV. BD. 4.70% 30/07/2041	0.01 ES0000012157
SOCIETE GENERALE 4.875% 13/10/2026 000	0.01 XS1503159219
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.01 US91282CEB37
CADENT FIN. 5.625% 11/01/2036	0.01 XS2743029923
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.01 US620076BU23
INTEL CORP 5.20% 10/02/2033	0.01 US458140CG35
FMG RESOURCES AU 6.125% 15/4/2032/04/2032 USD 144A	0.01 US30251GBE61
JAPAN GOVERNMENT 0.005% 20/03/2026	0.01 JP1051471M45
BNP PARIBAS F2F 19/11/2035 56.192% 19/11/2035	0.01 US09659T2D24
EURONEXT NV	0.01 NL0006294274
REGIONS FINL. F2F 06/09/2035	0.01 US7591EPAV24
BANQUE FEDERATIVE 1.00% 16/7/2026	0.01 FR0014005DW1
LOWE S COS 5.75% 1/7/2053 000	0.01 US548661ER45
CUMMINS 5.45% 20/02/2054	0.01 US231021AX49
COMISION FED. DE E 5.70% 24/01/2030 4A 5.7% 24/01/2030	0.01 US200447AN00
AMGEN 5.65% 2/3/2053	0.01 US031162DT45

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

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

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

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

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

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

DTE ELECTRIC CO 3.95% 01/MAR/2049	0.01 US23338VAJ52
HANNON ARMSTRONG 6.375% 01/07/2034	0.01 US41068XAE04
CIE DE SAINT-GOBAL 3.25% 09/08/2029	0.01 XS2874384279
ERP OPERATING 4.15% 1/12/20282028 USD	0.01 US26884ABK88
KIMCO REALTY OP 2.70% 01/10/2030	0.01 US49446RAW97
GPS BLUE FINC. DA 5.645% 9/11/204144A	0.01 US38403FAA75
VOLVO TSY. 3.125% 26/08/2029UR100000	0.01 XS2887184401
OMERS FIN. TST. 4.00% 19/4/2052052	0.01 US682142AH70
ALSTOM SA	0.01 FR0010220475
ALLIANZ F2V 03/09/2054	0.01 USX10001AD18
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.01 JP1103691P11
AIA GROUP LTD F2V 09/09/20330	0.01 XS2356311139
APTIV PLC / APTIV 4.65% 13/09/2029	0.01 US03837AAA88
COMCAST CORP 4.65% 15/02/2033	0.01 US20030NEC11
JAPAN GOVERNMENT 0.005% 20/09/2026	0.01 JP1051491MA0
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.01 US55903VBE20
UTD. O/SEAS. BANK F2V 07/10/20322	0.01 US91127LAH33
SUMITOMO REALTY & DEVELOPMENT CO	0.01 JP3409000001
DOW CHEM. 6.90% 15/5/2053	0.01 US260543DH36
NEXI SPA 0.00% 24/02/2028	0.01 XS2305842903
UNITED STATES TRE 4.625% 15/06/2027	0.01 US91282CKV27
MARS INC 4.55% 20/04/2028	0.01 US571676AT26
TAKEDA PHARM. 5.80% 5/7/2064	0.01 US874060BN56
PANORAMA AUTO TST. 2024-3 3 A FRN 15/09/2032	0.01 AU3FN0091146
CMS ENERGY FRN 01/06/2055	0.01 US125896BY50
US. TSY. NOTE/BOND 4.50% 15/04/2027	0.01 US91282CKJ98
LINCOLN NATL. 5.852% 15/3/2034	0.01 US534187BT58
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.01 JP1051541NA0
UPJOHN FIN. 1.908% 23/06/2032	0.01 XS2193983108
HEALTH CARE SERV. 2.20% 01/06/2030SD1000 144A	0.01 US422185AF56
BECTON DICKINSON AND COMPANY	0.01 US0758871091
VESTEDA FINANCE BV 2.00% 10/07/2026R100000 5	0.01 XS1854166078
US TREASURY N/B 4.12% 31/MAR/2029	0.01 US91282CKG59
HAT HOLDINGS I LL 3.375% 15/06/2026	0.01 US418751AE33
COLGATE-PALMOLIVE 0.30% 10/11/20290000	0.01 XS2405875480
LLOYDS BANKING GRP. F2F 21/09/2031	0.01 XS2690137299
NBN 7.625% 22/04/2025	0.01 XS0503834821
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS	0.01 US912810SX72
05/51	
COLOMBIAN TES 9.25% 28/05/2042500000 B	0.01 COL17CT03813
COMPASS GROUP ORD	0.01 GB00BD6K4575
AGILENT TECHS. 4.75% 09/09/2034	0.01 US00846UAR23
US. TSY. NOTE/BON 4.625% 15/11/2044/2044 USD1000	0.01 US912810UF39
BOND 11/44	
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.01 JP1103591L73
FORD MOTOR CREDIT 4.125% 17/08/2027	0.01 US345397A860
DUKE ENERGY PROGRESS LLC 4.0% 01/APR/2052	0.01 US26442UAP93
DKK BNP PARIBAS A/C	0.01
TUI TOPCO LIMITED - ORDINARY SHARES	0.01
AUCKLAND COUNCIL 100725 2.013 GB	0.01 NZAKCDT484C5
FUT 06 JUN 25 EURX EUR-BOBL	0.01
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-	0.01 US91282CBB63
2027	
VESTEDA FIN. 0.75% 18/10/2031EUR1000 7	0.01 XS2398710546
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.01 JP1103721PA1
MARKEL GRP. 3.45% 07/05/2052	0.01 US570535AX23
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.01 FR0013341682
CVS HEALTH 5.875% 1/6/2053	0.01 US126650DZ02
CHARTER COMMS. OPE 6.10% 01/06/2029	0.01 US161175CQ56
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.01 FR0014002WK3
NETAPP INC	0.01 US64110D1046
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.01 US91282CBT71
US. TSY. NOTE/BON 2.875% 15/08/2028	0.01 US9128284V99
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.01 JP1103701P43

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

BANK OF MONTREAL CAD	0.01 CA0636711016
BWP TST. 3.30% 10/04/2026	0.01 AU3CB0262350
FORD MOTOR CREDIT 4.00% 13/11/2030	0.01 US345397B363
GAIF BD. ISSUER PT 3.40% 30/09/202626 USD1000 REGS	0.01 USQ3958YAC77
NBK TIER 2 LTD F2V 24/11/2030	0.01 XS2252513713
KOREA NATL. OIL 0.875% 05/10/2025	0.01 US50066GRAM88
MGIC INVESTMENT CORP	0.01 US5528481030
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000	0.01 US912810TG31
BONDS 05/52	
PROLOGIS INTL. FN 4.375% 01/07/2036	0.01 XS2847688251
MIZUHO FINL. GRP. F2F 28/08/2029	0.01 XS2672744013
BARCLAYS 5.501% 9/8/2028	0.01 US06738EBY05
NZ EXCHANGE LTD	0.01 NZNZXE0001S7
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.01 FR0013407236
CANADIAN PACIFIC R 3.50% 01/05/20505/2050 USD1000	0.01 US13648TAG22
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.01 US22536PAH47
AROUNDTOWN 5.375% 21/03/2029REGS	0.01 XS1964701822
LULULEMON ATHLETIC	0.01 US5500211090
STARWOOD PROP. TST 6.00% 15/04/2030	0.01 US85571BBC81
TANGER INC	0.01 US8754651060
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.01 US912810QS06
TENCENT HLDGS LIMITED	0.01 KYG875721634
AUSTRALIAN GOV. 3.00% 21/11/2033	0.01 AU0000217101
DEUTSCHE BANK NY 3.74% 07/JAN/2033	0.01 US25160PAG28
NVR INC	0.01 US62944T1051
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS	0.01 US912810TR95
05/53	
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.01 US9128286L99
T-MOBILE USA 3.50% 11/2/2037	0.01 XS2997535062
US TREASURY N/B 3.25% 30/JUN/2029	0.01 US91282CEV90
BANK OF NY MELLON CORP 4.59% 26/JUL/2030	0.01 US06406RBK23
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.01 AU3CB0302685
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.01 JP1103511J74
OWENS CORNING 3.95% 15/08/2029	0.01 US690742AJ00
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.01 US91282CAZ41
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS	0.01 US912810ST60
11/40	
AIR PROD & CHEMS INC COM USD	0.01 US0091581068
MITSUBISHI CORP	0.01 JP3898400001
VICINITY CENTRES	0.01 AU000000VCX7
US. TSY. NOTE/BON 2.875% 15/05/2028	0.01 US9128284N73
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.01 JP12009216C0
TARGA RES. 5.50% 15/02/2035	0.01 US87612GAK76
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.01 JP1103401F97
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND	0.01 US912810TJ79
08/52	
SUNCORP-METWAY FRN 24/05/2027	0.01 AU3FN0083135
SUNRUN JULIUS ISSUER 2023 2A A1 6.60% 30/01/2059T CL	0.01 US86772JAA16
0.0% 30/01/2059	
AFLAC INC	0.01 US0010551028
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-	0.01 US91282CEM91
2029	
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND	0.01 US912810TA60
08/41	
BURLINGTON NORTHER 5.20% 15/04/20544/2054 USD1000	0.01 US12189LKB61
US. TSY. NOTE/BON 3.125% 31/08/2029	0.01 US91282CFJ53
MACQUARIE BANK FRN 20/02/2035	0.01 AU3FN0090262
TESLA AUTO LEASE TRUST 202 B A3 6.13%	0.01 US88167QAC06
21/9/20261/09/2026	
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.01 FR001400BKZ3
SPP-DISTRIBUCIA 1.00% 09/06/2031REGS	0.01 XS2348408514

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

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

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

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

US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.01 US912828ZE35
CVS HEALTH 5.125% 20/07/2045	0.01 US126650CN80
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.01 AU3FN0079703
HIMS & HERS HEALTH ORD SHS CLASS A	0.01 US4330001060
PUGET ENERGY 2.379% 15/06/20282000	0.01 US745310AM41
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.01 US912810QX90
US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.01 US912810UD80
FORTINET 2.20% 15/03/2031	0.01 US34959EAB56
CANADIAN IMP BANK COM NPV	0.01 CA1360691010
US. TSY. NOTE/BON 3.375% 15/11/2048	0.01 US912810SE91
BANQUE OUEST AFRIC 2.75% 22/01/2033	0.01 XS2288825263
AMGEN 5.60% 2/3/2043	0.01 US031162DS61
APPLE INC 2.7% 05/AUG/2051	0.01 US037833EK23
KROGER 5.65% 15/09/2064	0.01 US501044DX60
W R BERKLEY 4.00% 12/05/2050	0.01 US084423AU64
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.01 US91282CKN01
CANADIAN NATL RAILWAY CO	0.01 CA1363751027
3I GROUP PLC	0.01 GB00B1YW4409
PHILLIPS EDISON GR 4.95% 15/01/2035	0.01 US71845JAC27
INVESTOR AB SER B NPV	0.01 SE0015811963
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.01 JP1103581L42
US. TSY. NOTE/BON 0.375% 31/7/2027	0.01 US91282CAD39
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.01 JP1103481H98
SHOWA DENKO KK JPY50	0.01 JP3368000000
RECKITT BENCKISER GROUP PLC	0.01 GB00B24CGK77
REDZED TRUST SERIES 2024-3 3 A1L FRN 09/03/20560000 A-1-L	0.01 AU3FN0092532
UK. GILT 4.125% 29/01/2027	0.01 GB00BL6C7720
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.01 JP1103491HC4
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.01 US912810QL52
US. TSY. NOTE/BON 4.375% 31/01/2032/2032 USD100 G-2032	0.01 US91282CMK44
EQUIFAX INC 4.80% 15/09/2029	0.01 US294429AX37
METROPOLITAN LIFE 3.625% 26/3/203434	0.01 XS2792184421
HALLNSTEIN GLASSON HOLDINGS LTD	0.01 NZHLGE0001S4
JOHN DEERE CAPITAL 4.70% 10/6/2030D I	0.01 US24422EWZ86
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.01 US912810TS78
BNP PARIBAS F2V 24/5/2031	0.01 FR0014003N10
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.01 US53079EBJ29
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.01 US05584KAH14
FREDDIE MAC MULTIFAMILY ML12 XUS VAR 25/07/2041	0.01 US35833TAB17
FANNIE MAE POOL 3.00% 01/05/2052	0.01 US3140XPDD82
CITIGROUP F2F 29/01/2031	0.01 US172967ML25
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.01 US912810FT08
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.01 US912810SF66
HSBC HLDGS. F2F 11/8/2028	0.01 US404280DG12
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.01 US91282CKC46
UK. GILT 3.50% 22/10/2025	0.01
DEUTSCHE BANK AG (REG)	0.01 DE0005140008
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.01 BE0000338476
TURNERS AUTOMOTIVE GROUP LIMITED	0.01 NZVNL00001S1
ASPEN GROUP LTD/AUSTRALIA	0.01 AU0000000APZ8
INTERCONTINENTAL E 5.25% 15/06/2031	0.01 US45866FBA12
ONCOR ELECTRIC DEL 4.15% 1/6/2032	0.01 US68233JCF93
AMETEK INC	0.01 US0311001004
DOMINION ENERGY INC	0.01 US25746U1097
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.01 US912810RD28
UK. GILT 0.25% 31/07/2031	0.01 GB00BMGR2809
FISERV 5.625% 8/21/2033	0.01 US337738BH05
US. TSY. NOTE/BON 4.375% 15/05/2041	0.01 US912810QQ40

JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.01 US24422EXB00
TOWER LIMITED	0.01 NZTWRE0011S2
AUTO TRADER GROUP PLC	0.01 GB00BVYVFW23
SOUTHERN CALIFORN 4.125% 01/03/2048	0.01 US842400GK35
AIR CANADA 2020-2 5.25% 01/04/20291/10/2030	0.01 US00909DAA19
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.01 US912810SH23
ITALY BUONI POLIEN 3.35% 1/7/2029	0.01 IT0005584849
ROTHESAY LIFE 7.019% 12/10/2034	0.01 XS2805328601
PUMA SERIES 2024-1 1 A FRN 23/09/2055	0.01 AU3FN0085999
LLOYDS BANKING GRP. VAR 31/08/2033	0.01 AU3CB0302115
US. TSY. NOTE/BON 3.625% 15/08/2043	0.01 US912810RC45
UK. GILT 0.125% 30/01/2026	0.01 GB00BL68HJ26
BANCO SANTANDER 5.50% 11/06/2029	0.01 XS2837803928
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.01 US912810TU25
FRANCE GOVERNMENT 3.50% 25/4/2026	0.01 FR0010916924
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.01 JP1201801N46
BASF SE	0.01 DE000BASF111
MERLIN PROPERTIES SOCIMI SA	0.01 ES0105025003
ATHORA HOLDING LT 6.625% 16/6/2028	0.01 XS2628821790
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.01 JP1201131990
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.01 JP1201121975
JPM. CHASE F2F 1/6/2029	0.01 US46647PCJ30
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.01 FR0014007L00
TARGA RES. 4.20% 01/02/2033	0.01 US87612GAA94
JAPAN EXCHANGE GROUP INC	0.01 JP3183200009
CENTRAL AMERICAN 4.625% 14/2/2028	0.01 XS2997425637
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.01 US912810QE10
SANFORD LTD	0.01 NZSANE000150
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.01 US912810SJ88
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.01 XS2264978623
FAST RETAILING CO LTD	0.01 JP3802300008
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.01 DE0001102341
SHERWIN-WILLIAMS 3.30% 15/05/20500	0.01 US824348BM72
FOX 6.50% 13/10/2033	0.01 US35137LAN55
ABN AMRO BANK 4.75% 24/10/2029	0.01 XS3008633888
YUM! BRANDS INC	0.01 US9884981013
FISERV 5.15% 15/03/2027	0.01 US337738BJ60
FUTURE MARGINS-USD	0.01
PINNACLE WEST CAPITAL CORP	0.01 US7234841010
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.01 JP1103451GC0
AFFINITY WATER FIN 6.25% 12/09/2040	0.01 XS3019786428
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.01 DE000BU2Z031
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.01 JP1201571G68
US. TSY. NOTE/BON 3.125% 15/05/2048	0.01 US912810SC36
WESSEX WATER SERV 6.125% 19/9/2034	0.01 XS3025173710
ENEL FIN. INTL. 4.25% 15/6/20256/2025	0.01 US29278GAV05
WESSEX WATER SERVS 6.50% 19/9/2040	0.01 XS3025173983
BUNDESOBLIGATION 0.00% 10/10/2025	0.01 DE0001141828
US. TSY. NOTE/BON 1.125% 28/2/2027	0.01 US912828ZB95
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.01 GB00BPJKN53
NATL. GRID ELECTRI 3.50% 16/10/2026	0.01 XS1893807120
US TREASURY N/B 2.37% 15/FEB/2042	0.01 US912810TF57
MET LIFE GLOB FNDG 1.55% 07/01/2031TS 07/01/2031 USD150000	0.01 US59217GGU76
BARCLAYS FRN 25/02/2029	0.01 US06738ECX13
CANADIAN GOV. BD. 0.25% 1/3/2026	0.01 CA135087L518
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.01 US35805BAC28
BUNDESOBLIGATION 1.30% 15/10/2027.01 .186	0.01 DE0001141869
TESCO ORD	0.01 GB00BLGZ9862
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.01 DE000BU2Z007
US. TSY. NOTE/BON 4.375% 15/11/2039	0.01 US912810QD37
UK. GILT 4.25% 07/06/2032	0.01 GB0004893086

AIR CANADA 2017-1 3.30% 15/01/2030A 3.3% 15/07/2031	0.01 US00908PAA57
US. TSY. NOTE/BON 4.375% 15/05/2040	0.01 US912810QH41
US. TSY. NOTE/BON 3.875% 15/08/2040	0.01 US912810QK79
NITERRA CO LTD	0.01 JP3738600000
VOLVO AB - B	0.01 SE0000115446
UK. GILT 0.375% 22/10/2030	0.01 GB00BL68HH02
CHARTER HALL GROUP	0.01 AU000000CHC0
PEARSON FNDG. 5.375% 12/09/2034	0.01 XS2887786478
VOLVO TSY. 2.625% 20/2/2026	0.01 XS2534276717
BURLINGTN NORTH SANTA FE 3.3% 15/SEP/2051	0.01 US12189L BG59
HUB24 LIMITED ORDINARY FULLY PAID	0.01 AU000000HUB4
UK. GILT 3.25% 31/1/2033	0.01 GB00BMV7TC88
KENVUE INC	0.01 US49177J1025
GLENCORE PLC	0.01 JE00B4T3BW64
RAIFFEISEN BANK INTL F2F 31/05/20302030 EUR100000 REGS	0.01 XS2826609971
NORDSON 4.50% 15/12/2029	0.01 US655663AC62
SPAIN GOV. BD. 3.55% 31/10/2033	0.01 ES0000012L78
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.01 ES0000012H41
SOUTHERN CALIFORNI 5.25% 15/03/2030	0.01 US842400JJ35
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS	0.01 US912810TQ13
02/43	
UNITED KINGDOM GI 0.875% 31/7/2033	0.01 GB00BM8Z2S21
MANCHESTER AIRPORT 5.75% 30/9/2042	0.01 XS2804656663
TESCO COR. TSY. S 5.125% 22/05/2034	0.01 XS2824047372
SPAIN GOV. BD. 4.90% 30/7/2040	0.01
CROWN CASTLE INTL CORP	0.01 US22822V1017
NORTHUMBRIAN WATER 4.50% 14/2/2031	0.01 XS3019019176
BUNDESOBLIGATION 2.40% 19/10/2028.01 .188	0.01 DE000BU25018
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-	0.01 US91282CHB00
2026	
FURUKAWA ELECTRIC NPV	0.01 JP3827200001
VOLKSWAGEN INTL. FIN F2V PERP	0.01 XS2675884733
CENTURIA INDUSTRIAL REIT	0.01 AU000000CIP0
US TREASURY N/B 3.62% 31/MAY/2028	0.01 US91282CHE49
UK. GILT 0.125% 31/1/2028	0.01 GB00BMBL1G81
EASTERN POWER NET 5.375% 02/10/2039	0.01 XS2911000235
UNION PACIFIC 3.799% 06/04/207100	0.01 US907818FS27
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.01 DE000BU27006
NATL. GRID ELECTRI 5.35% 10/07/2039	0.01 XS2741906809
NORTHUMBRIAN WATER 5.50% 02/10/2037	0.01 XS2794482351
UK. GILT 1.00% 31/01/2032	0.01 GB00BM8Z2T38
SOFTBANK GROUP CORP	0.01 JP3436100006
INTERCONTINENTAL H 3.75% 14/8/2025	0.01 XS1275957121
UNUM GROUP 4.125% 15/06/2051	0.01 US91529YAR71
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655%	0.01 US74977SDR04
22/08/2028	
MERCEDES-BENZ GROUP AG	0.01 DE0007100000
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.01 US55903VBD47
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.01 US91282CHW47
ACCTON TECHNOLOGY CORPORATION	0.01 TW0002345006
SPAIN GOV. BD. 0.80% 30/7/2029	0.01 ES0000012K53
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.01 FR001400CMX2
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.01 US91282CHR51
HONDA MOTOR CO LTD	0.01 JP3854600008
PORTLAND GEN. ELEC.	0.01 US7365088472
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.01 JP1201701KA5
NETSTREIT CORP	0.01 US64119V3033
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-	0.01 US91282CFZ95
2027	
MBANK SA F2F 27/09/2030	0.01 XS2907137736
ENGIE	0.01 FR0010208488

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

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

SPAIN GOV. BD. 0.00% 31/01/2026	0.00 ES0000012G91
BANQUE FEDERATIVE 1.875% 18/06/202918/06/2029	0.00 FR0013425162
EUR100000 487	
ALD 3.875% 22/02/2027	0.00 FR001400O457
WESTERN POWER DIS 3.949% 20/9/2032	0.00 XS2528341766
FRANCE GOV. BD. 3.25% 25/05/2045	0.00 FR0011461037
FORD MOTOR COMPANY	0.00 US3453708600
EUROGRID 3.598% 01/02/2029	0.00 XS2756341314
SPAIN GOV. BD. 0.00% 31/01/2028	0.00 ES0000012I08
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.00 US912810SA79
TENNET HLDG. TENNET HLDG. F2V PERP	0.00 XS2783649176
CHRISTCHURCH CITY HOLDINGS LIMITED 190625 PNOTE	0.00
DEUTSCHE BAHN FIN GMBH 3.87% 13/OCT/2042	0.00 XS2541394750
WESTERN POWER DIST 3.53% 20/9/2028	0.00 XS2528341501
CREDIT AGRICOLE F2F 23/1/2031	0.00 FR001400RMM3
NESTLE HLDGS. 5.25% 13/3/2026	0.00 USU64106CD47
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00 AU3CB0239754
QBE INSURANCE GROUP F2V 17/06/2046	0.00 XS1423722823
ITALY BUONI POLIEN 4.00% 01/02/2037	0.00 IT0003934657
INDONESIA TSY. BD. 7.50% 15/4/2040	0.00 IDG000014101
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00 AU3CB0268548
STATKRAFT 3.125% 13/12/2026	0.00 XS2723597923
UK. GILT 4.50% 07/12/2042	0.00 GB00B1VWPJ53
AMPRION 3.45% 22/09/2027EGS	0.00 DE000A30VPL3
ZF EUR. FIN. 6.125% 13/03/2029EUR100000 7	0.00 XS2681541327
ING GROEP F2V 26/08/2035	0.00 XS2886191589
LONZA AG - REG	0.00 CH0013841017
UK. GILT 4.75% 22/10/2043	0.00 GB00BPJJKP77
ORSTED AS F2V 14/03/3024	0.00 XS2778385240
ENGIE 4.50% 06/09/2042	0.00 FR001400KHI6
SWISSCOM FIN. 3.50% 29/11/2031	0.00 XS2827696035
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.00 BE0390128917
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000WOW2
ORION OYJ	0.00 FI0009014377
BARRY CALLEBAUT SE 4.25% 19/08/2031	0.00 BE6360449621
PRYSMIAN 3.625% 28/11/2028	0.00 XS2948435743
NBN 3.75% 22/3/2034	0.00 XS2788379472
FRENCH REPUBLIC GO 3.00% 25/11/2034	0.00
BARCLAYS 4.836% 09/05/2028	0.00 US06738EAW57
SOGECAP SOGECAP F2V PERP	0.00 FR0012383982
ITALY BUONI POLIEN 5.00% 1/9/2040	0.00 IT0004532559
BARRY CALLEBAUT SE 4.00% 14/06/2029	0.00 BE6352800765
TRATON FINANCE LUX 3.75% 14/01/2031	0.00 DE000A3L69Y6
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.00 DE0001102424
AEGON F2F 11/04/2048	0.00 US007924AJ23
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.00 MYBMO2000028
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.00 US912810RZ30
MITSUBISHI ELECTRIC	0.00 JP3902400005
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.00 US969457CN88
SWISS RE SUBORDINATE F2V 26/03/2033	0.00 XS3025207807
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.00 US91324PFM95
ITM ENTREPRISES S 4.125% 29/01/2030	0.00 FR001400WTD7
SPAIN GOV. BD. 1.40% 30/04/2028	0.00 ES0000012B39
NORSK HYDRO 3.625% 23/01/2032	0.00 XS2969693113
IPSEN 3.875% 25/03/2032	0.00 FR001400YD27
CREDIT AGRICOLE IT 3.25% 15/02/2034/2034	0.00 IT0005631491
SUMITOMO MITSUI F 3.318% 07/10/2031	0.00 XS2903312002
TEREGA 4.00% 17/09/2034	0.00 FR001400SGZ5
CONTOURGLOBAL POWE 5.00% 28/02/2030	0.00 XS2988562554
MARS 5.65% 01/05/2045	0.00 US571676BB09
INTEL 4.10% 11/5/2047	0.00 US458140AY68
SOUTHERN GAS NETWO 3.50% 16/10/2030	0.00 XS2914661843
AGI FINANCE PTY L 2.119% 24/06/2027	0.00 AU3CB0281145
TDF INFRA. SASU 4.125% 23/10/2031/10/2031	0.00 FR001400TG54

KROGER 5.00% 15/09/2034	0.00 US501044DV05
PUBLIC SERVICE ENTERPRISE GROUP INC	0.00 US7445731067
GSK CAP. 3.125% 28/11/20320000 2	0.00 XS2553817763
JAPAN GOV. TEN YEA 1.20% 20/12/2034	0.00
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EURO.01	0.00 DE0001102523
IBERDROLA FINANZAS 3.00% 30/09/2031	0.00 XS2909822194
RELX FIN. 3.375% 20/3/2033	0.00 XS2779010300
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.00 DE0001102606
GIVAUDAN - REG	0.00 CH0010645932
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00 AU3CB0275253
LOUIS DREYFUS FIN. 3.50% 22/10/2031S 22/10/31	0.00 XS2923451194
EUR100000 REGS	
SPAIN GOV. BD. 4.20% 31/01/2037	0.00 ES0000012932
JAPANESE YEN	0.00
PROLOGIS INTL. FN 3.125% 01/06/2031MTN 01/06/2031	0.00 XS2485265214
EUR100000	
UPM-KYMMENE 2.25% 23/05/20293 REGS	0.00 XS2478685931
JOHNSON & JOHNSON 3.35% 26/02/2037	0.00 XS3005214799
NEWMONT CORP	0.00 US6516391066
GENERAL MILLS INC	0.00 US3703341046
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00 US853254CG39
SKANDINAVISKA ENSK 3.70% 9/6/2025	0.00 USW8454EAR90
NORDEA BANK ABP	0.00 FI4000297767
US. TSY. NOTE/BON 3.125% 15/02/2042	0.00 US912810QU51
ENGIE 4.25% 6/3/2044	0.00 FR001400OJE3
MEDTRONIC 4.15% 15/10/2053	0.00 XS2834368453
HEATHROW FNDG. 4.15% 11/10/2028	0.00 XS1891780691
AT&T INC 2.9% 04/DEC/2026	0.00 XS1879223565
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.00 US912810RP57
DSM 3.375% 25/02/2036	0.00 XS3009012637
FIDELITY NATIONAL INFORMATION SERVICES I	0.00 US31620M1062
ROCKWELL AUTOMATION INC	0.00 US7739031091
ALLIANDER NV 3.00% 07/10/2034	0.00 XS2913310095
ELECTRANET PTY L 2.4737% 15/12/2028	0.00 AU3CB0283034
US. TSY. NOTE/BON 3.625% 15/02/2044	0.00 US912810RE01
IQVIA 6.25% 01/02/2029	0.00 US46266TAF57
CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029	0.00 XS2022084367
EUR1000	
SPAIN GOV. BD. 1.25% 31/10/2030	0.00 ES0000012G34
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.00 XS2225207468
BERRY GBL. 5.50% 15/04/2028	0.00 US08576PAL58
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.00 JP1201051891
UK. GILT 4.00% 22/10/2031	0.00 GB00BPSNBF73
GEN. MOTORS FINL. 4.90% 06/10/2029	0.00 US37045XEZ50
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.00 US912810RV26
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00 US65339KBW99
DEUTSCHE BANK AG/NEW F2F 14/7/2026	0.00 US25160PAJ66
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.00 US655844CU03
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.00 US91282CHJ36
WP CAREY 3.70% 19/11/2034	0.00 XS2941598786
AMPRION 3.85% 27/08/2039	0.00 DE000A383QR0
CHARTER COMMUN INC COM	0.00 US16119P1084
DWPF FIN. PTY 1.90% 04/08/2028	0.00 AU3CB0282010
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.00 JP1201081914
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.00 AU3FNO081790
BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033	0.00 IT0005518128
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.00 US91282CGS44
SINGAPORE GOV. BD 3.375% 01/09/2033	0.00 SG3261987691
ALIMENTATION COUCHE TARD INC	0.00 CA01626P1484
CANADIAN DOLLAR	0.00
Income Due - AUD	0.00
ITC HOLDINGS CORP 5.65% 09/05/2034	0.00 US465685AT20
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.00 US912810QW18

ARGENX SE	0.00 NL0010832176
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.00 FR0013234333
FIDELITY NATL. INF 2.00% 21/05/20305/2030 EUR1000 SEC	0.00 XS1843435923
ADIDAS AG	0.00 DE000A1EWWWO
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026	0.00 US912828Y958
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.00 CA135087L930
SPAIN GOV. BD. 1.40% 30/07/2028	0.00 ES0000012B88
UK. GILT 4.25% 07/03/2036	0.00 GB0032452392
US. TSY. NOTE/BON 2.875% 15/11/2046	0.00 US912810RU43
COSTAR GROUP INC COM	0.00 US22160N1090
FIRST HORIZON CORP	0.00 US3205171057
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.00 US299808AH86
ORACLE 4.50% 6/5/2028	0.00 US68389XCM56
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.00 DE0001102499
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00 AU3FN0080883
Income Due - GBP	0.00
ILLUMINA 5.80% 12/12/2025	0.00 US452327AN93
UK. GILT 0.625% 31/7/2035	0.00 GB00BMGR2916
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00 JP1201401C92
BLACKSTONE PROPERT 1.75% 12/03/2029	0.00 XS2051670300
COMCAST 5.35% 15/11/2027	0.00 US20030NEA54
APA INFRA. 2.00% 15/07/2030EUR100000 9	0.00 XS2164646304
ANGLO AMERICAN PLC	0.00 GB00B1XZS820
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.00 DE0001102465
SOFTBANK CORP	0.00 JP3732000009
CHUBB INA HLDGS. 5.00% 15/03/2034	0.00 US171239AK24
SOUTH COAST BRITIS 4.15% 12/12/205312/12/2053 CAD1	0.00 CA83740TAK30
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.00 FR0010371401
RYMAN HOSPITALITY PROPERTIES INC	0.00 US78377T1079
SPAIN GOV. BD. 6.00% 31/01/2029	0.00 ES0000011868
HEIMSTADEN BOSTAD 1.00% 13/04/2028	0.00 XS2397252102
US. TSY. NOTE/BON 2.875% 15/05/2043	0.00 US912810RB61
US. TSY. NOTE/BON 2.875% 15/8/2045	0.00 US912810RN00
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.00 AU0000075681
REPUBLIC SERVS. 3.95% 15/5/20282000	0.00 US760759AT74
NSW ELECTRICITY N 2.543% 23/9/2030	0.00 AU3CB0274645
NEXTERA ENERGY CAP 4.85% 04/02/2028	0.00 US65339KDG22
CENTENE CORPORATION	0.00 US15135B1017
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00 US912810PX00
ITALY BUONI POLIEN 4.50% 1/3/2026	0.00 IT0004644735
UTD. AIRLINES 4.375% 15/04/2026	0.00 US90932LAG23
JPM. CHASE F2F 22/4/2031	0.00 US46647PBL94
ANZ COLLATERAL	0.00
HCA 5.25% 15/04/2025	0.00 US404119BQ19
PACIFIC GAS & ELEC 6.15% 01/03/2055	0.00 US694308KV83
ITALY BUONI POLIEN 3.85% 1/7/2034	0.00 IT0005584856
US. TSY. NOTE/BON 3.125% 15/2/2043	0.00 US912810QZ49
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026 USD	0.00 US37190AAA79
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.00 US303075AA30
DIGITALBRIDGE GROU COM	0.00 US25401T6038
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.00 BE0000291972
WHEATON PRECIOUS M COM NPV	0.00 CA9628791027
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00 BE0000347568
SPAIN GOV. BD. 3.25% 30/4/2034	0.00 ES0000012M85
SIEMENS ENERGY AG	0.00 DE000ENER6Y0
HUNTSMAN INTL. 4.50% 01/05/2029	0.00 US44701QBE17
DSV FIN. 3.125% 06/11/2028	0.00 XS2932831923
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00 IT0005519787
SPAIN GOV. BD. 1.30% 31/10/2026	0.00 ES00000128H5
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00 DE0001102481
MS. F2F 19/7/2035	0.00 US61747YFT73

ILLUMINA 4.65% 09/09/2026	0.00 US452327AQ25
IQVIA HOLDINGS INC	0.00 US46266C1053
NASDAQ INC	0.00 US6311031081
ITALY BUONI POLIEN 4.75% 01/09/2028	0.00 IT0004889033
JPY BNP PARIBAS A/C	0.00
UK. GILT 4.50% 7/3/2035	0.00 GB00BT7J0027
CITIGROUP INC F2F 13/02/2035	0.00 US172967PG03
NEW YORK LIFE GLOB 4.55% 28/1/2033USD2000 144A	0.00 US64952WEZ23
GARTNER INC CL-A	0.00 US3666511072
TAKE TWO INTERACTIVE SOFTWARE INC	0.00 US8740541094
NETHERLANDS GOV. B 3.75% 15/01/2042	0.00 NL0009446418
GE HEALTHCARE HOLDING LLC	0.00 US36266G1076
IDEXX LABORATORIES INC	0.00 US45168D1046
SALUTE SERIES 2024-1 1 A FRN 15/06/2056	0.00 AU3FN0086344
AMADEUS IT HLDGS	0.00 ES0109067019
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.00 DE0001102408
RAYMOND JAMES FINL	0.00 US7547301090
BUNDESobligation 0.00% 09/10/2026	0.00 DE0001141844
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.00 JP1201821NA5
TARGA RES. 6.50% 15/2/2053	0.00 US87612GAD34
FANNIE MAE POOL 2.50% 01/02/20522 USD CB2804F	0.00 US3140QNDJ87
HEIMSTADEN BOSTAD 0.75% 06/09/20299	0.00 XS2384269366
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00 IT0005416570
ITALY BUONI POLIEN 3.35% 01/03/2035	0.00 IT0005358806
BPCE 5.25% 22/10/2030	0.00 FR001400WKF1
ITALY BUONI POLIEN 5.00% 01/08/2039	0.00 IT0004286966
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.00 US912810RK60
WESTERN MIDSTREAM 6.15% 1/4/2033	0.00 US958667AE72
MARTIN MARIETTA MATERIALS	0.00 US5732841060
CORNING INC	0.00 US2193501051
ELECTRONIC ARTS INC	0.00 US2855121099
ALNYLAM PHARMACEUTICALS INC	0.00 US02043Q1076
MERCK 5.15% 17/05/2063	0.00 US58933YBN40
DSV FINANCE BV 2.875% 06/11/2026	0.00 XS2932831766
HCA 5.125% 15/6/2039	0.00 US404119BY43
HUMANA INC	0.00 US4448591028
UK. GILT 4.25% 07/09/2039	0.00 GB00B3KJDS62
ATLASSIAN CL A ORD	0.00 US0494681010
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.00 DE0001102507
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.00 JP1201451D66
ITALY BUONI POLIEN 4.20% 01/03/2034	0.00 IT0005560948
VONOVIA SE NPV SUBS RTS DIV CASH	0.00 DE000A1ML7J1
CREDIT AGRICOLE F2F 09/01/2029	0.00 US22536PAP62
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00 IT0005422891
E INK HOLDINGS INC	0.00 TW0008069006
SPAIN GOV. BD. 3.50% 31/5/2029	0.00 ES0000012M51
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.00 US912810RX81
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.00 US912810RY64
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.00 JP1201471DC6
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00 JP1201731L76
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00 FR001400FTH3
BNP PARIBAS FRN 24/02/2028	0.00 FR0014008M24
CARDINAL HEALTH INC	0.00 US14149Y1082
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.00 JP1201881Q46
INTEL 4.75% 25/03/2050	0.00 US458140BM12
NU HOLDINGS LTD	0.00 KYG6683N1034
CHUGAI PHARMACEUTICAL JPY	0.00 JP3519400000
AUSTRALIA GOVERNME 2.75% 21/11/2027	0.00 AU000XCLWAQ1
TENNET HOLDING BV 0.125% 30/11/20320000 18	0.00 XS2262065159
LINDE 1.625% 31/03/2035	0.00 XS2463961677
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.00 DE0001135481
US. TSY. NOTE/BON 4.625% 15/02/2055/2055 USD100 BONDS 02/55	0.00 US912810UG12
TENNET HLDG. 0.875% 16/06/20350000 23	0.00 XS2406569579

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

JAPAN GOV. TWENTY 2.10% 20/03/2030	0.00 JP1201171A43
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.00 US53079EBN31
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.00 US912810RS96
FANNIE MAE POOL 4.50% 1/11/2052	0.00 US31418EKT63
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.00
ITALY BUONI POLIEN 3.45% 01/03/2048	0.00 IT0005273013
PRUDENTIAL PLC	0.00 GB0007099541
UK. GILT 4.75% 07/12/2038	0.00 GB00B00NY175
LPL FINANCIAL HOLDINGS INC	0.00 US50212V1008
ENT. PRODS. OPERAT 2.80% 31/01/2030	0.00 US29379VBX01
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.00 DE0001102457
UK. GILT 4.375% 31/7/2054	0.00 GB00BPSNBB36
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00 BE0000331406
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00 DE0001102598
CRITERIA CAIXACORP SA	0.00 ES0140609019
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.00 AU3FN0085361
UK. GILT 3.25% 22/1/2044	0.00 GB00B84Z9V04
SPAIN GOV. BD. 5.15% 31/10/2028	0.00 ES00000124C5
ING GROEP F2F 11/09/2027	0.00 US456837BF96
NIPPON BUILDING FUND INC	0.00 JP3027670003
COLES GROUP LTD	0.00 AU0000030678
SPAIN GOV. BD. 3.90% 30/07/2039	0.00 ES0000012L60
INTEL CORP 4.90% 05/08/2052	0.00 US458140CB48
LABORATORY CORP OF 4.80% 01/10/20342034	0.00 US50540RBB78
SINGAPORE GOV. BD. 2.75% 01/04/2042	0.00 SG3254976487
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.00 JP1300341B39
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.00 JP1300381D38
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00 CA135087H235
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED	0.00 AU000000TCL6
SECURITIES	
ARCHER DANIELS MIDLAND CO COM STK NPV	0.00 US0394831020
UK. GILT 4.25% 7/12/2055	0.00 GB00B06YGN05
RIO TINTO LIMITED	0.00 AU000000RIO1
SPAIN GOV. BD. 3.45% 31/10/2034	0.00 ES0000012N35
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00 DE000BU22031
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00 CA135087P329
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00 US912810PU60
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.00 JP1201301B94
REGAL REXNORD CORP 6.05% 15/02/2026	0.00 US758750AL75
FANUC CORP NPV	0.00 JP3802400006
FUT JUN 25 LIF LONG GILT	0.00
STELLANTIS N V	0.00 NL00150001Q9
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.00
JPM. CHASE F2F 22/7/2035	0.00 US46647PEK84
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00 JP1201831P14
BUNDESOBLIGATION 2.10% 12/04/2029.01 .189	0.00 DE000BU25026
EQUIFAX INC	0.00 US2944291051
INDO RUPIAH	0.00
ITALY BUONI POLIEN 2.00% 1/2/2028	0.00 IT0005323032
HUBSPOT INC	0.00 US4435731009
GEN. MOTORS 5.20% 1/4/2045	0.00 US37045VAJ98
AUSTRALIA GOVERNME 0.50% 21/09/2026	0.00 AU0000106411
ITALY BUONI POLIEN 3.15% 15/11/2031	0.00 IT0005619546
JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.00 JP1103411FC6
SPAIN GOV. BD. 1.50% 30/04/2027	0.00 ES00000128P8
AMERICAN TOWER 5.80% 15/11/2028	0.00 US03027XCE85
TRATON FINANCE LU 3.375% 14/01/2028	0.00 DE000A3L69X8
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00 AU000XCLWAI8
GLOBAL PAYMENTS INC	0.00 US37940X1028
FANNIE MAE POOL 3.00% 01-04-2052	0.00 US31418ECR99
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.00 JP1201761M45
EUROBANK SA F2F 24/09/2030	0.00 XS2904504979
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00 AU3FN0083648
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00 JP1300361C33
THE HERSHEY COMPANY	0.00 US4278661081

DAIKIN INDUSTRIES	0.00 JP3481800005
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN	0.00 AU3FN0083036
18/04/2032/04/2032	
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00 FR0013404969
EXTRA SPACE STORAGE INC	0.00 US30225T1025
DENSO CORP NPV	0.00 JP3551500006
T-MOBILE USA 5.75% 15/01/2034	0.00 US87264ADC62
NOMURA REAL EST MA REIT	0.00 JP3048110005
ITALY BUONI POLIEN 2.95% 01/09/2038	0.00 IT0005321325
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00 AU3FN0082608
STATE STREET CORP USD	0.00 US8574771031
UK. GILT 2.00% 7/9/2025	0.00 GB00BTHH2R79
ONCOR ELEC. DELIVE 4.55% 15/09/2032/2032 USD2000	0.00 US68233JCK88
DNB BANK ASA	0.00 NO0010161896
LIFESTYLE COMMUNITIES	0.00 AU000000LIC9
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00 JP1201511EC7
US BANCORP F2F 12/6/2034	0.00 US91159HJN17
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00 ES00000012L52
BUNDESOBLIGATION 0.0% 16/APR/2027	0.00 DE0001141851
UNITED KINGDOM GI 4.375% 7/3/2028	0.00 GB00BSQNR93
SPAIN GOV. BD. 5.15% 31/10/2044	0.00 ES00000124H4
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.00 DE0001102614
SKYWORKS SOLUTION 1.80% 01/06/2026	0.00 US83088MAK80
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00 JP1300751N79
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00 DE0001102440
CATENA AB	0.00 SE0001664707
ABBVIE 4.50% 14/05/2035	0.00 US00287YAR09
BROWN BROWN INC	0.00 US1152361010
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00 CA135087E679
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.00 AU3TB0000135
NOKIA OYJ	0.00 FI0009000681
HCA 3.375% 15/03/2029	0.00 US404119CJ66
UK. GILT 3.75% 22/07/2052	0.00 GB00B6RNH572
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00 ES00000012I32
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.00 JP1300281845
PPG INDUSTRIES INC	0.00 US6935061076
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00 IT0005274805
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00 US912810RT79
JYSKE BANK A/S F2F 26/10/2028	0.00 XS2615271629
CBOE GLOBAL MARKET	0.00 US12503M1080
MEDTRONIC GLOBAL 1.375% 15/10/2040/10/2040	0.00 XS2238792332
EUR100000	
SUMITOMO CORP JPY	0.00 JP3404600003
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00 ES00000012J15
MOTABILITY OPERAT 2.125% 18/1/2042	0.00 XS2431784441
UK. GILT 4.00% 22/1/2060	0.00 GB00B54QLM75
SK HYNIX 5.50% 16/01/2027	0.00 USY8085FBT67
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00 NL0012171458
SOLVAY FIN. AMERIC 5.65% 4/6/2029	0.00 US834423AE54
HCA 5.45% 15/09/2034	0.00 US404121AK12
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00 IT0005340929
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00 US912810QA97
M&G F2V 20/10/2048	0.00 XS1888930150
SWEDBANK 6.136% 12/09/2026	0.00 XS2678312112
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00 IT0005413171
DEXCOM INC	0.00 US2521311074
KIMCO REALTY OP 1.90% 01/03/2028	0.00 US49446RAX70
ARTHUR J GALLAGHER 5.15% 15/02/2035	0.00 US04316JAN90
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00 IT0005521981
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.00 CA135087Q723
US TREASURY N/B 3.87% 31/DEC/2029	0.00 US91282CGB19
INTESA SANPAOLO 7.00% 21/11/2025	0.00 US46115HBU05
NOK CORP	0.00 JP3164800009
CANON INC	0.00 JP3242800005
US. TSY. NOTE/BOND 2.75% 31/8/2025	0.00 US9128284Z04

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

WAREHOUSES DE PAUWNPV	0.00 BE0974349814
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.00 AU00000013740
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00 JP1201771M76
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.00 JP1300351B93
DASSAULT SYSTEMES SE	0.00 FR0014003TT8
MARKEL CORPORATION	0.00 US5705351048
UK. GILT 4.00% 22/10/2063	0.00 GB00BMF9LF76
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00 XS2027400063
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.00 US06051GKD06
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00 JP1300781P48
SPAIN GOV. BD. 0.70% 30/04/2032	0.00 ES00000012K20
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00 JP1300801PA2
HONGKONG LAND HOLDINGS LTD	0.00 BMG4587L1090
COCA COLA HBC AG ORD	0.00 CH0198251305
MEDTRONIC GLOBAL HLDGS S C A 1.75% GTD SNR NTS	0.00 XS2020671157
02/07/2049 EUR1000 SEC	
SHAFTESBURY CAPITAL PLC	0.00 GB00B62G9D36
SWISS LIFE HOLDING AG	0.00 CH0014852781
VERIZON COMMS. 5.50% 23/02/2054	0.00 US92343VGVW81
AEON CO LTD	0.00 JP3388200002
ADVANCE RES INV REIT	0.00 JP3047160001
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00 IT0004923998
AMERICAN EXPRESS F2F 30/01/2036	0.00 US025816DZ98
AUSTRALIA GOVERNME 0.25% 21/11/2025	0.00 AU00000095457
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00 JP1300321A34
PANASONIC HOLDINGS CORP	0.00 JP3866800000
AMEREN CORP	0.00 US0236081024
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00 JP1201841P46
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00 NL0000102234
GECINA	0.00 FR0010040865
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00 JP1300691M16
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00 IT0005383309
CANADIAN GOV. 0.50% 01/12/20303	0.00 CA135087L443
EXPEDIA GROUP INC	0.00 US30212P3038
UNITE GROUP PLC	0.00 GB0006928617
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00 FR0010870956
SAMPO PLC NPV A	0.00 FI4000552500
BAXTER INTL. 3.132% 1/12/2051	0.00 US071813CV90
UK. GILT 3.50% 22/07/2068	0.00 GB00BBJNQY21
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00 JP1201811N77
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00 IT0005508590
COX COMMS. 2.95% 1/10/2050	0.00 US224044CM71
VOLKSWAGEN AG	0.00 DE0007664039
SPAIN GOV. BD. 5.90% 30/07/2026	0.00
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00 FR0013515806
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00 IT0005580094
UK. GILT 1.75% 22/1/2049	0.00 GB00BFWFPP71
MURATA MANUFACTURING CO	0.00 JP3914400001
ITALY BUONI POLIEN 3.45% 15/07/2031	0.00 IT0005595803
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00 IT0005403396
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00 IT0005365165
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00 IT0005500068
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00 NL0015001DQ7
DOVER CORPORATION COM	0.00 US2600031080
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.00 CA46071W2058
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00 IT0005127086
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00 DE000BU2D004
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00 AU00000047003
WR BERKLEY ORD SHS	0.00 US0844231029
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00 NL0015001XZ6
DAIMLER TRUCK HOLDING AG	0.00 DE000DTR0CK8
NIPPON STEEL CORPORATION	0.00 JP3381000003
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00 JP1201751M13

NUTRIEN LTD COM NPV	0.00 CA67077M1086
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00 JP1201461D98
CAPGEMINI SA	0.00 FR0000125338
BUONI POLIENNALI D 1.25% 01/12/20260 REGS	0.00 IT0005210650
Income Due - DKK	0.00
HEXAGON AB	0.00 SE0015961909
UNITED KINGDOM GI 0.625% 07/06/2025	0.00 GB00BK5CVX03
BAYERISCHE MOTOREN WERKE AG	0.00 DE0005190003
DOLLAR TREE INC	0.00 US2567461080
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00 JP1201711L13
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.00 AU0000087454
QBE INSURANCE GROUP LTD	0.00 AU000000QBE9
SKANDINAVISKA ENSKIL SEK	0.00 SE0000148884
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.00 JP1201231AC0
UK. GILT 4.25% 12/7/2049	0.00 GB00B39R3707
UK. GILT 4.375% 31/01/2040	0.00 GB00BQC82D08
COMMERZBANK AG NPV	0.00 DE000CBK1001
INTEL 3.25% 15/11/2049	0.00 US458140BJ82
ZIMMER BIOMET HLDG 3.55% 20/03/2030	0.00 US98956PAT93
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00 JP1201671K12
VIACOM 4.375% 15/3/2043	0.00 US92553PAP71
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00 BE0000341504
STERIS PLC	0.00 IE00BFY8C754
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00 JP1201281B64
ORIX JREIT INC	0.00 JP3040880001
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00 CA8849038085
CANADIAN GOV. 1.50% 01/12/2031	0.00 CA135087N266
DTE ENERGY CO USD	0.00 US2333311072
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00 DE0001135325
ITALY BUONI POLIEN 4.30% 01/10/2054	0.00 IT0005611741
RWE AG	0.00 DE0007037129
BIG YELLOW GROUP PLC	0.00 GB0002869419
UK. GILT 1.50% 7/22/2047	0.00 GB00BDCHBW80
CDW CORP	0.00 US12514G1085
BRITISH LAND CO GBP	0.00 GB0001367019
GEN. MOTORS FINL. 5.80% 07/01/2029	0.00 US37045XEN21
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00 JP1201491E67
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00 SG7J60932174
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.00 JP1201551FC0
FORTIS INC	0.00 CA3495531079
HELIOS TOWERS PLC	0.00 GB00BJVQC708
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00 JP1400131L54
WARNER BROS DISCOVERY INC	0.00 US9344231041
CARNIVAL CORP USD	0.00 PA1436583006
CINCINNATI FINANCIAL CORP	0.00 US1720621010
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00 CA135087M847
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00 JP1201651J76
SPAIN GOV. BD. 2.35% 30/07/2033	0.00 ES00000128Q6
LYONDELLBASELL INDUSTRIES	0.00 NL0009434992
UNIVERSAL MUSIC GROUP NV	0.00 NL0015000IY2
CENTERPOINT ENERGY INC	0.00 US15189T1079
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00 IT0005494239
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00 IT0005445306
W R BERKLEY 3.15% 30/09/2061	0.00 US084423AW21
MOLINA HEALTHCARE INC	0.00 US60855R1005
IDEX 4.95% 01/09/2029	0.00 US45167RAJ32
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00 JP1201521F37
SWO USD RCV SOFR 1D PAY 4.1 120925	0.00
JAPAN GOV. THIRTY 1.80% 20/03/2054	0.00 JP1300821Q49
UK. GILT 1.125% 31/1/2039	0.00 GB00BLPK7334
CDW CDW FIN. 5.10% 01/03/2030	0.00 US12513GBK40
GEBERIT AG-REG	0.00 CH0030170408
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00 NL0000102317
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00 JP1201501E99
CORPAY INC COM USD 0.001	0.00 US2199481068

ALBERTSONS COMPANIES INC	0.00 US0130911037
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00 IT0005467482
MERCK KGAA	0.00 DE0006599905
PARKWAY LIFE REAL ESTATE INVESTMENT TRUST	0.00 SG1V52937132
CHARTER COMMS. OP 6.384% 10/23/2035	0.00 US161175AZ73
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00 JP1201741LA9
ORIENTAL LAND CO LTD	0.00 JP3198900007
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00 JP1201851P76
US. TSY. NOTE/BON 2.625% 31/12/2025	0.00 US9128285T35
EVERSOURCE ENERGY COM	0.00 US30040W1080
SPAIN GOV. BD. 0.60% 31/10/2029	0.00 ES0000012F43
ROBINHOOD MARKETS INC	0.00 US7707001027
TENNESSEE GAS PIPE 2.90% 1/3/2030030 USD2000 144A	0.00 US880451AZ24
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00 DE0001135366
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00 JP13002918A0
BIOGEN INC	0.00 US09062X1037
UNION CHIMIQUE UCB SA	0.00 BE0003739530
NOVOZYMES A S	0.00 DK0060336014
UK. GILT 1.625% 10/22/2054	0.00 GB00BJLR0J16
ASM INTERNATIONAL NV	0.00 NL0000334118
ACCENTURE CAPITAL 4.50% 04/10/2034	0.00 US00440KAD54
FERROVIAL SE EURO.01	0.00 NL0015001FS8
SYNCHRONY FINANCIAL	0.00 US87165B1035
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00 BE0000335449
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00 AU000XCLWAR9
MCCORMICK AND COMPANY INC	0.00 US5797802064
TYLER TECHNOLOGIES INC	0.00 US9022521051
UK. GILT 6.00% 07/12/2028	0.00 GB0002404191
SPAIN GOV. BD. 2.70% 31/10/2048	0.00 ES0000012B47
IRON MTN INC NEW COM NPV	0.00 US46284V1017
T ROWE PRICE GROUP	0.00 US74144T1088
INPOST SA	0.00 LU2290522684
NORTHERN TRUST CORP	0.00 US6658591044
SBA COMMUNICATIONS COM	0.00 US78410G1040
KONE CORPORATION NEW	0.00 FI0009013403
AERCAP HOLDINGS NV	0.00 NL0000687663
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00 CA135087J397
WEYERHAEUSER CO USD	0.00 US9621661043
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00 AU000XCLWAG2
LOEWS CORP	0.00 US5404241086
CARVANA CO	0.00 US1468691027
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00 IT0005345183
KOREA HOUSING FIN 3.714% 11/04/2027	0.00 XS2545732484
FIRST CITIZENS BCSHS - CL A	0.00 US31946M1036
JAPAN GOV. THIRTY 2.20% 20/06/2054	0.00 JP1300831Q70
AEP TEXAS 5.45% 15/05/2029	0.00 US00108WAS98
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00 IT0005370306
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00 DE0001135176
ITALY BUONI POLIEN 1.85% 1/7/2025	0.00 IT0005408502
ITALY BUONI POLIEN 1.50% 1/6/2025	0.00 IT0005090318
ORIX CORPORATION	0.00 JP3200450009
WATSCO INC	0.00 US9426222009
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00 JP1300611K15
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00 IT0005170839
FACTSET RESEARCH SYSTEMS INC	0.00 US3030751057
PINTEREST INC	0.00 US72352L1061
POWER CORP OF CANADA CAD	0.00 CA7392391016
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00 US912810FP85
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00 JP1400151N57
PUBLICIS GROUPE	0.00 FR0000130577
ERICSSON LM - B SHS	0.00 SE0000108656
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00 SE0017832488
JAPAN POST HOLDINGS CO LTD	0.00 JP3752900005
KONINKLIJKE PHILIPS NV	0.00 NL0000009538
BUONI POLIENNALI D 0.95% 01/12/2031	0.00 IT0005449969

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

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

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

MARKS & SPENCER GROUP	0.00 GB0031274896
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00 IT0005421703
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00 AU0000143901
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00 DE0001030708
FRANCE GOV. BD. 1.75% 25/5/2066	0.00 FR0013154028
CNH INDUSTRIAL NV COM	0.00 NL0010545661
UK. GILT 0.625% 22/10/2050	0.00 GB00BMBL1F74
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00 JP1201251B37
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00 CA135087XW98
AUTOZONE 1.65% 15/1/2031	0.00 US053332BA96
UPM KYMMENE CORP	0.00 FI0009005987
CENTRICA PLC	0.00 GB00B033F229
FORTESCUE LTD ORDINARY FULLY PAID	0.00 AU000000FMG4
RELIANCE INC	0.00 US7595091023
Income Due - BRL	0.00
JAPAN POST BANK CO LTD	0.00 JP3946750001
MELROSE INDUSTRIES PLC	0.00 GB00BNGDN821
ALEXANDRIA REAL ESTATE EQUITIES	0.00 US0152711091
JABIL INC	0.00 US4663131039
KINGDOM OF BELGIUM 4.50% 28/03/2026	0.00 BE0000324336
NETHERLANDS GOVER 0.00% 15/07/2031	0.00 NL00150006U0
ENT. PRODS. OPERAT 5.35% 31/01/20331/01/2033 USD1000	0.00 US29379VCD38
NORTHERN STAR RESOURCES LTD	0.00 AU0000000NST8
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00 IT0005538597
ORLANDO HEALTH OB 5.475% 01/10/20351/10/2035	0.00 US686514AP55
MONGODB INC	0.00 US60937P1066
TECHTRONIC INDUSTRIES CO	0.00 HK0669013440
ESTEE LAUDER COMPANIES	0.00 US5184391044
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00 IT0005438004
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00 JP1201431D38
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00 JP1300551H61
OLYMPUS CORP	0.00 JP3201200007
NATERA INC	0.00 US6323071042
US. T-BILL. 0.00% 15/05/20252025 USD1000	0.00 US912797LB15
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00 IT0005495731
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00 JP1201481E36
ING GROEP F2V 15/08/20340 REGS	0.00 XS2818300407
TOYOTA TSUSHO CORP	0.00 JP3635000007
ORKLA ASA	0.00 NO0003733800
UK. GILT 1.625% 22-OCT-71	0.00 GB00BFMCN652
MORGAN STANLEY 3.622% 01/04/2031	0.00 US6174468P76
PAYCOM SOFTWARE INC	0.00 US70432V1026
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00 JP1300401D91
ARENA REIT	0.00 AU000000ARF6
KUBOTA CORPORATION	0.00 JP3266400005
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00 NL0015000QL2
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00 CA135087ZS68
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM	0.00
BARCLAYS	
LINDT & SPRUENGLI AG-PC	0.00 CH0010570767
TEVA PHARMACEUTIC 4.375% 09/05/2030	0.00 XS2406607171
TEVA PHARM. FIN. N 3.75% 09/05/2027	0.00 XS2406607098
SAGE GROUP	0.00 GB00B8C3BL03
CARREFOUR SA	0.00 FR0000120172
T-MOBILE USA INC 5.50% 15/01/2055	0.00 US87264ADG76
JULIUS BAER GROUP LTD	0.00 CH0102484968
BOSTON GAS CO 5.843% 10/01/20352035	0.00 USU0568KAF31
TRANSUNION	0.00 US89400J1079
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00 NL00150012X2
ANTOFAGASTA PLC	0.00 GB0000456144
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00 JP1300671L78
DYNATRACE INC	0.00 US2681501092
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00 BE0000326356
VERIZON COMMS. 2.65% 20/11/2040	0.00 US92343VFT61

JAPAN GOV. TWENTY 2.00% 20/12/2044	0.00 JP1201911R15
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00 IT0005425233
RENTOKIL INITIAL PLC	0.00 GB00B082RF11
BUNGE GLOBAL SA COM USD0.01	0.00 CH1300646267
BANK OF IRELAND GR EUR1	0.00 IE00BD1RP616
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00 BE0000356650
ESSITY AB SER B NPV	0.00 SE0009922164
SECOM CO LTD	0.00 JP3421800008
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00 DE0001135143
FRENCH REPUBLIC GO 3.75% 25/5/2056	0.00 FR001400XJ3
FIFTH THIRD BANCORP 4.337% 25 AP 4.33% 25/APR/2033	0.00 US316773DF47
FOX CORP	0.00 US35137L1052
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00 JP1300261748
HORMEL FOODS CORPORATION	0.00 US4404521001
STRAUMANN HLDG	0.00 CH1175448666
BUNZL PLC	0.00 GB00B0744B38
GAMING AND LEISURE P COM	0.00 US36467J1088
AKZO NOBEL NV	0.00 NL0013267909
MATSUKIYOCOCOKARA AND CO	0.00 JP3869010003
BOC HONG KONG (HOLDINGS) LIMITED	0.00 HK2388011192
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00 BE0000350596
ILLUMINA INC	0.00 US4523271090
KINROSS GOLD CORP	0.00 CA4969024047
COOPER COS INC COM USD0.10 (P/S)	0.00 US2166485019
ALFA LAVAL AB	0.00 SE0000695876
NETHERLANDS GOV. 0.00% 15/01/2029	0.00 NL0015000LS8
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00 IT0005398406
WIHLBORGS FAST. AB NPV	0.00 SE0018012635
OWENS CORNING INC	0.00 US6907421019
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00 JP1400091G59
TITULOS DE TESORER 6.25% 09/07/203609/07/2036	0.00 COL17CT03748
COP100000 TES	
THE JM SMUCKER COMPANY	0.00 US8326964058
SCHINDLER HOLDING-PART CERT	0.00 CH0024638196
GPE BRUXELLES LAM NPV	0.00 BE0003797140
AKAMAI TECHNOLOGIES	0.00 US00971T1016
WALGREENS BOOTS AL COM	0.00 US9314271084
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00 AU0000345241
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00 JP1300571HC4
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00 JP1400051C51
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00 JP1300581J30
WESTERN DIGITAL CORP	0.00 US9581021055
BEST BUY CO INC	0.00 US0865161014
FINECOBANK BANCO FINECO SPA	0.00 IT0000072170
HCA 5.50% 15-JUN-47	0.00 US404119BV04
JB HUNT TRANSPORT SERVICES INC	0.00 US4456581077
BIOMARIN PHARMACEUTICAL INC	0.00 US09061G1013
KYOCERA CORP	0.00 JP3249600002
ENTEGRIS INC	0.00 US29362U1043
CONAGRA BRANDS INC	0.00 US2058871029
NTT DATA GROUP CORPORATION	0.00 JP3165700000
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00 JP1201601H38
OMNICOM GROUP	0.00 US6819191064
SVENSKA CELLULOSA AB - B SHARES	0.00 SE0000112724
EXPEDITORS INTL WASH INC	0.00 US3021301094
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00 JP1300591J79
BUNDESREPUBLIK DEU 6.50% 04/07/2027EURO.01 REGS	0.00 DE0001135044
EPIROC AB	0.00 SE0015658109
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00 ES0000012I24
REGENCY CENTERS CORPORATION	0.00 US7588491032
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00
MONCLER SPA	0.00 IT0004965148
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00 JP1201611H69
BEIERSDORF AG	0.00 DE0005200000

CANADIAN GOV. BD. 2.00% 1/6/2032	0.00 CA135087N597
HEALTHPEAK PROPERTIES INC	0.00 US42250P1030
ORACLE CORP 3.85% SNR NTS 15/07/2036 USD2000	0.00 US68389XBH70
ASSOCIATED BRITISH FOODS PLC	0.00 GB0006731235
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00 JP1300391D69
COMPUTERSHARE LTD	0.00 AU000000CPU5
Income Due - EUR	0.00
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00 CA135087YQ12
SUBARU CORP	0.00 JP3814800003
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00 FR001400NEF3
NEW ZEALAND DOLLAR	0.00
SSE	0.00 GB0007908733
YARA INTERNATIONAL ASA	0.00 NO0010208051
EDENRED	0.00 FR0010908533
DENMARK GOV. BD. 2.25% 15/11/203301	0.00 DK0009924532
BANCO DE SABADELL SA	0.00 ES0113860A34
EMERA INC	0.00 CA2908761018
CLOROX CO DEL	0.00 US1890541097
EASTERN ENERGY GAS 5.65% 15/10/2054	0.00 US27636AAA07
SONOVA HOLDING AG - REG	0.00 CH0012549785
THE WAREHOUSE GROUP LIMITED	0.00 NZWHSE0001S6
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00 JP1201541F90
W P CAREY INC	0.00 US92936U1097
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00 NZGOVDT437C0
STMICROELECTRONICS NV	0.00 NL0000226223
SAAB ORD SHS CLASS B	0.00 SE0021921269
LOGITECH INTERNATIONAL SA	0.00 CH0025751329
WHITBREAD PLC	0.00 GB00B1KJJ408
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00 JP1300541H31
JACK HENRY & ASSOCIATES INC	0.00 US4262811015
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00 AU000000S320
SEGRO PLC	0.00 GB00B5ZN1N88
PAN PACIFIC INTL H NPV	0.00 JP3639650005
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00 ES0000012M93
TERADYNE INC	0.00 US8807701029
RPI_CCP USD RCV CPI1D PAY 2.5042% 16-DEC-	0.00
2029CHASUS33LCHCUK	
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00 BE0000348574
COLOPLAST	0.00 DK0060448595
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00 JP1400101H56
CLP HOLDINGS LIMITED HKD	0.00 HK0002007356
SPAIN GOV. BD. 3.10% 30/07/2031REGS	0.00 ES0000012N43
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00 JP1300231675
STANLEY BLACK & DECKER INC	0.00 US8545021011
JAMES HARDIE INDUSTRIES PLC	0.00 AU000000JHX1
SGS SA	0.00 CH1256740924
TRIMBLE INC COM NPV	0.00 US8962391004
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00 JP1400061D58
CONTINENTAL AG	0.00 DE0005439004
LINDT & SPRUENGLI AG-REG	0.00 CH0010570759
DAYFORCE INC	0.00 US15677J1088
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00 BE0000333428
SUNCORP GROUP LTD	0.00 AU000000SUN6
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00 JP1300641KA3
EPAM SYSTEMS INC	0.00 US29414B1044
COVESTRO AG NPV	0.00 DE000A40KY26
CARLYLE GROUP INC	0.00 US14316J1088
SINGAPORE EXCHANGE LTD	0.00 SG1J26887955
EQUITABLE HLDGS IN COM	0.00 US29452E1010
INFORMA PLC	0.00 GB00BMJ6DW54
BOUYGUES	0.00 FR0000120503
TOAST INC	0.00 US8887871080
AVANTOR INC	0.00 US05352A1007
BUNDESREPUBLIK DEU 2.30% 15/2/2033	0.00 DE000BU3Z005
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00 DK0009924102

NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00 NL0015001AM2
ASIA VITAL COMPONE TWD10	0.00 TW0003017000
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00 BE0000358672
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00 JP1300661L47
FIDELITY NATL FINL FNF GROUP	0.00 US31620R3030
STANTEC INC	0.00 CA85472N1096
AMCOR PLC COM USD	0.00 JE00BJ1F3079
SOLVENTUM ORD SHS	0.00 US83444M1018
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00 NL0015614579
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00 JP1201341C38
PEARSON PLC ORD	0.00 GB0006776081
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00 JP1201421D22
NORTONLIFELOCK	0.00 US6687711084
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00 JP1201321BC7
ALIGN TECHNOLOGY INC	0.00 US0162551016
ZILLOW GROUP INC	0.00 US98954M2008
COCHLEAR LIMITED	0.00 AU000000COH5
WISE CL A ORD SHS	0.00 GB00BL9YR756
BANK OF AMERICA F2F 04/02/2033	0.00 US06051GKK49
NOMURA RESEARCH INSTITUTE LTD	0.00 JP3762800005
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00 JP1201361C58
SMURFIT WESTROCK P COM USD0.001	0.00 IE00028FXN24
GFL ENVIRONMENTAL INC	0.00 CA36168Q1046
JAPAN GOV. TWENTY 2.20% 20/03/2026	0.00 JP1200871653
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00 AU3TB0000192
MARS 5.00% 1/3/2032	0.00 US571676AZ85
EQT AB	0.00 SE0012853455
VAT GROUP AG	0.00 CH0311864901
DENMARK GOV. BD. 0.50% 15/11/2029	0.00 DK0009923807
UDR INC	0.00 US9026531049
SWEDISH GOV. 0.75% 12/05/2028060	0.00 SE0009496367
ROCHE HOLDING AG	0.00 CH0012032113
TOKYO GAS CO LTD	0.00 JP3573000001
REVVITY INC	0.00 US7140461093
REA GROUP LTD	0.00 AU0000000REA9
HANG SENG BANK	0.00 HK0011000095
SYENSQO SA NPV	0.00 BE0974464977
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00 JP1400071E55
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00 IT0005596470
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00 JP1400021950
ALBERMARLE CORP	0.00 US0126531013
KUEHNE & NAGEL INTERNATIONAL AG	0.00 CH0025238863
BOLIDEN ORD SHS	0.00 SE0020050417
HOST HOTELS & RESORTS INC	0.00 US44107P1049
SWEDEN GOV. BD. 3.50% 30/03/2039	0.00 SE0002829192
EXOR NV	0.00 NL0012059018
SCHROEDERS PLC ORD GB	0.00 GB00BP9LHF23
ROYALTY PHARMA PLC	0.00 GB00BMVP7Y09
NEUROCRINE BIOSCIENCES INC	0.00 US64125C1099
MONDI PLC ORD EUR0.22	0.00 GB00BMWC6P49
EQUITY LIFESTYLE PROPERTIES INC	0.00 US29472R1086
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00 NL0015001RG8
SMITH & NEPHEW PLC	0.00 GB0009223206
ERIE INDEMNITY CO	0.00 US29530P1021
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00 JP1300531GCO
VENTURE GBL. CALC 4.125% 15/08/20310.0% 15/08/2031	0.00 US92328MAB90
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00 JP1201441D44
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00 BE0000346552
POOL CORPORATION	0.00 US73278L1052
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00 JP1400111J52
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00 JP1300521G93
CAMDEN PROPERTY TRUST	0.00 US1331311027
GRAB HOLDINGS LTD	0.00 KYG4124C1096
GENMAB AS	0.00 DK0010272202

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

FERGUSON ENTERPRIS 5.00% 03/10/2034	0.00 US31488VAA52
SKYWORKS SOLUTIONS INC	0.00 US83088M1027
HALMA PLC	0.00 GB0004052071
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.00 BE0000334434
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN	0.00
CHASE BANK	
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00 JP1201211A94
JERONIMO MARTINS SGPS SA	0.00 PTJMT0AE0001
Income Due - CHF	0.00
FUT 06 JUN 25 EURX E-SCHATZ	0.00
HOLOGIC INC	0.00 US4364401012
VERIZON COMMS. 2.355% 15/03/2032	0.00 US92343VGN82
NIPPON PAINT HOLDINGS CO LTD	0.00 JP3749400002
OSAKA GAS CO LTD JPY	0.00 JP3180400008
KLEPIERRE	0.00 FR0000121964
CRODA INTL	0.00 GB00BJFFLV09
HUARONG FIN. II 0.75% 12/11/2029	0.00 SE0011281922
ITALY BUONI POLIEN 4.10% 30/04/2046/2046	0.00 IT0005631608
FUTURES MARGIN-GBP	0.00
KANSAI ELECTRIC POWER JPY	0.00 JP3228600007
WPP PLC	0.00 JE00B8KF9B49
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00 JP1300411DC2
BXP INC	0.00 US1011211018
AMUNDI SA	0.00 FR0004125920
SCENTRE GROUP	0.00 AU0000000SCG8
ITALY BUONI POLIEN 3.85% 01/10/2040% 01/10/2040	0.00 IT0005635583
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.00 JP1400081F45
MINEBEA MITSUMI INC	0.00 JP3906000009
EVERGY INC COM NPV	0.00 US30034W1062
BRENNTAG SE	0.00 DE000A1DAH00
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00 JP1201561G37
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00 JP1300501G30
JARDINE MATHESON HOLDINGS LIMITED	0.00 BMG507361001
CONCORDIA FINANCIAL GROUP LTD	0.00 JP3305990008
ROKU INC	0.00 US77543R1023
DIGICO INFRASTRUCTURE REIT	0.00 AU0000367088
LY CORPORATION	0.00 JP3933800009
C.H. ROBINSON WORLDWIDE INC	0.00 US12541W2098
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED	0.00 AU000000WTC3
SETTLEM	
EXACT SCIENCES CORP	0.00 US30063P1057
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00 IT0005217390
ARKEMA	0.00 FR0010313833
KIKKOMAN CORPORATION JPY	0.00 JP3240400006
FUT JUN 25 10 YR T-NOTES	0.00
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00 JP1400031A58
DR ING HC F PORSCHE AG	0.00 DE000PAG9113
TELENOR ASA	0.00 NO0010063308
FRESENIUS MEDICAL CARE AG & CO	0.00 DE0005785802
ZALANDO SE NPV	0.00 DE000ZAL1111
MAGNA INTERNATIONAL INC	0.00 CA5592224011
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00 BE0000343526
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00 JP1300561H93
CAPITALAND INTEGRATED COMMERC	0.00 SG1M51904654
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00 CA135087D358
SHIONOGI & CO LTD	0.00 JP3347200002
DAIFUKU CO LTD NPV	0.00 JP3497400006
PACIFIC EDGE LTD NPV	0.00 NZPEBE0002S1
NEWS CORP	0.00 US65249B1098
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00 JP1300221643
MAKITA CORPORATION	0.00 JP3862400003
TELEPERFORMANCE	0.00 FR0000051807
RIVIAN AUTOMOTIVE INC	0.00 US76954A1034
EASTMAN CHEMICAL COM	0.00 US2774321002
INDUTRADE AB	0.00 SE0001515552

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

CAPITALAND INVE NPV	0.00 SGXE62145532
FORTUNE BRANDS HOME AND SECURITY	0.00 US34964C1062
LIFCO AB SER B NPV	0.00 SE0015949201
TELIA COMPANY AB	0.00 SE0000667925
KNORR BREMSE AG	0.00 DE000KBX1006
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00 JP1300491FC9
SINO LAND CO LTD HKG	0.00 HK0083000502
ZENSHO HOLDINGS CO LTD	0.00 JP3429300001
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00 SG1M77906915
TOROMONT INDUSTRIES LTD	0.00 CA8911021050
NIPPON SANSO HOLDINGS CORP	0.00 JP3711600001
NITORI CO LTD	0.00 JP3756100008
METSO CORPORATION	0.00 FI0009014575
EISAI CO LTD JPY	0.00 JP3160400002
BEIJER REF AB SER`B`NPV	0.00 SE0015949748
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00 CH0466642201
NEMETSCHEK AG	0.00 DE0006452907
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00 JP1300431E60
ASX LIMITED	0.00 AU000000ASX7
A P MOLLER-MAERSK B	0.00 DK0010244508
RICOH CO	0.00 JP3973400009
AEGON ORD SHS	0.00 BMG0112X1056
SWISS PRIME SITE AG	0.00 CH0008038389
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00 JP1201201A88
YAMAHA MOTOR CO	0.00 JP3942800008
VERBUND AG	0.00 AT0000746409
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00 AU0000300535
MEXICAN BONOS 8.50% 01/03/202903/29 MXN100 M BONOS	0.00 MX0MGO0001F1
NEW ZEALAND RURAL LAND CO LTD	0.00 NZNZLE0001S2
NICE LTD	0.00 IL0002730112
ELI24-BBX COMMON STOCK	0.00
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00 AU0000XCLWAP3
ASAHI KASEI CORPORATION	0.00 JP3111200006
REDDIT INC CL A	0.00 US7573481008
SARTORIUS STEDIM B EUR0.1666	0.00 FR0013154002
PRO MEDICUS LTD	0.00 AU000000PME8
ROCKWOOL A/S	0.00 DK0010219153
INTERPUBLIC GROUP COS INC USD	0.00 US4606901001
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00 US912810FG86
NIBE INDUSTRIER AB SER B NPV	0.00 SE0015988019
AEROPORTS DE PARIS (ADP)	0.00 FR0010340141
CCL INDUSTRIES INC	0.00 CA1249003098
FUT CALL MAY 25 T-NOTE OPTION 1125	0.00
JFE HOLDINGS INC	0.00 JP3386030005
AOFRIO LTD	0.00 NZWDTE0002S1
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00 BE0000359688
TIS INC	0.00 JP3104890003
BAYERISCHE MOTOREN WERKE-PFD	0.00 DE0005190037
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00 AU000000SHL7
POSTS ITALIANE SPA	0.00 IT0003796171
LOTUS BAKERIES NV	0.00 BE0003604155
ISUZU MOTORS	0.00 JP3137200006
RATIONAL AG	0.00 DE0007010803
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000CAR3
Outstanding Settlement Receipts - JPY	0.00
DAITO TRUST CONSTRUCTION COMPANY LTD	0.00 JP3486800000
BLUESCOPE STEEL LIMITED	0.00 AU000000BSLO
UNIPOL GRUPPO FINANZIARIO SPA	0.00 IT0004810054
BARRY CALLEBAUT AG - REG	0.00 CH0009002962
IPSEN PROMESSES SA	0.00 FR0010259150
AMPHENOL 5.375% 15/11/2054	0.00 US032095AS07
AISIN SEIKI CO LTD	0.00 JP3102000001
UNITED MIZRAHI BANK LIMITED	0.00 IL0006954379
mitsubishi chemical group corporation	0.00 JP3897700005

SIG COMBIBLOC GROUP AG	0.00 CH0435377954
TREND MICRO INCORPORATED	0.00 JP3637300009
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00 JP1300481F92
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00 SE0017830730
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00 SE0004517290
MITSUBISHI HC CAPITAL INC	0.00 JP3499800005
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00 US912810FJ26
WHARF HOLDINGS LTD HKD	0.00 HK0004000045
ACCIONA SA	0.00 ES0125220311
TALANX AG	0.00 DE000TLX1005
CTS EVENTIM AG AND CO. KGAA	0.00 DE0005470306
MEIJI HOLDINGS CO NPV	0.00 JP3918000005
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00 FR0014001NN8
CDS_IX_CCP CDX.NA.IG.42 1%	0.00
20290620CHASUS33ICEEUS2I65BYEE1	
AT&T 3.85% 1/6/2060	0.00 US00206RKB77
INDUSTRIVARDEN AB	0.00 SE0000190126
LUNDIN MINING CORP	0.00 CA5503721063
Income Due - CAD	0.00
OPEN TEXT CORP	0.00 CA6837151068
BOLLORE SE	0.00 FR0000039299
SECURITAS AB	0.00 SE0000163594
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00 BE0000353624
AMERCO COM	0.00 US0235865062
GPT GROUP	0.00 AU000000GPT8
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00 SE0013935319
A P MOLLER MAERSK AS	0.00 DK0010244425
M3 INC NPV	0.00 JP3435750009
NEXON CO LTD	0.00 JP3758190007
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00 NZHND0230L2
EURAZEO	0.00 FR0000121121
DELTA AIR LINES INC	0.00 US2473617023
AMPLIFON SPA	0.00 IT0004056880
LIBERTY MEDIA CORP ORD SHS SERIES C	0.00 US5312297220
COLOMBIAN TES 7.00% 30/06/2032	0.00 COL17CT03490
YAKULT HONSHA	0.00 JP3931600005
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00 BE0000344532
SUNTORY BEVERAGE AND FOOD LTD	0.00 JP3336560002
EMS CHEMIE HLDS REG	0.00 CH0016440353
WILMAR INTERNATIONAL LTD	0.00 SG1T56930848
M AND G PRUDENTIAL PLC ORD	0.00 GB00BKFB1C65
HENDERSON LAND DEVELOPMENT CO	0.00 HK0012000102
COVIVIO	0.00 FR0000064578
SEMCORP INDUSTRIES LIMITED	0.00 SG1R50925390
RAKUTEN GROUP INC	0.00 JP3967200001
TFI INTERNATIONAL INC	0.00 CA87241L1094
APA GROUP	0.00 AU000000APA1
STORA ENSO OYJ-R SHS	0.00 FI0009005961
EMPIRE CO LIMITED	0.00 CA2918434077
INDUSTRIVARDEN AB SER C NPV	0.00 SE0000107203
INFRASTRUTTURE WIR NPV	0.00 IT0005090300
PORSCHE AUTOMOBIL HOLDING SE	0.00 DE000PAH0038
BKW AG	0.00 CH0130293662
HOSHINO RESORTS REIT	0.00 JP3047610005
FUT JUN 25 CBT UL T-BONDS	0.00
COLOMBIAN TES 7.25% 26/10/2050	0.00 COL17CT03722
CITIGROUP CCP	0.00
NORWEGIAN KRONOR	0.00
SAPUTO INC	0.00 CA8029121057
COLOMBIAN TES 11.50% 25/07/204625/07/2046 COP500000	0.00 COL17CT03938
B	
ELEMENT FINANCIAL CORP	0.00 CA2861812014
HOSHIZAKI CORP	0.00 JP3845770001
TOPPAN HOLDINGS INC	0.00 JP3629000005
AZRIELI GROUP	0.00 IL0011194789

INDONESIA TSY. BD 7.125% 15/06/2043	0.00	IDG000020900
INDONESIA TSY. BD 7.125% 15/06/2038	0.00	IDG000021809
JUNIPER NETWORK INC	0.00	US48203R1041
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.00	CA45075E1043
FX OPTIONS	0.00	
IRS_CCP AUD RCV 2.75% PAY BBSW6M 03-DEC- 2031SBSIUS33LCHCUK	0.00	
OMRON CORP	0.00	JP3197800000
INDONESIA TSY. BD. 6.75% 15/07/20350000 FR0103	0.00	IDG000024506
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00	JP13001614A6
INDONESIA TSY. BD 6.875% 15/07/205400000 FR0102	0.00	IDG000024001
KAWASAKI KISEN KAI NPV	0.00	JP3223800008
FUT CALL MAY 25 T-NOTE OPTION 1130	0.00	
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00	ES0000012H58
SWO USD RCV SOFR 1D PAY 4.5 090725	0.00	
WEST FRASER TIMBER CO	0.00	CA9528451052
INVESTMENT AB LATOUR	0.00	SE0010100958
NISSIN FOOD HOLDINGS CO LTD NPV	0.00	JP3675600005
ONO PHARMACEUTICAL CO LTD	0.00	JP3197600004
SWATCH GROUP	0.00	CH0012255151
DAI NIPPON PRINTING CO LTD	0.00	JP3493800001
BIO RAD LABORATORIES INC CLASS A	0.00	US0905722072
SINGAPORE DOLLAR	0.00	
EVONIK INDUSTRIES AG	0.00	DE000EVNK013
SEIKO EPSON CORPORATION	0.00	JP3414750004
MARS 5.80% 01/05/2065	0.00	US571676BD64
HENNES & MAURITZ	0.00	SE0000106270
FUT JUN 25 CBT ULT TNOTE	0.00	
CVC CAPITAL PARTNERS PLC	0.00	JE00BRX98089
SGD BNP PARIBAS A/C	0.00	
KYOWA KIRIN CO LTD	0.00	JP3256000005
TELUS CORP NON-CANANDIAN	0.00	CA87971M9969
SG HOLDINGS CO LTD	0.00	JP3162770006
SCREEN HOLDINGS CONPV	0.00	JP3494600004
ZEALAND PHARMA A S	0.00	DK0060257814
ONEX CORP	0.00	CA68272K1030
SARTORIUS AG VORZUG	0.00	DE0007165631
Futures Margin - AUD	0.00	
QANTAS AIRWAYS LIMITED	0.00	AU000000QAN2
FUT JUN 25 ME 10Y CDN BND	0.00	
GILDAN ACTIVEWEAR INC	0.00	CA3759161035
SITC INTERNATIONAL	0.00	KYG8187G1055
JD SPORTS FASHION ORD	0.00	GB00BM8Q5M07
FUT JUN 25 US 2YR T-NOTE	0.00	
COLOMBIAN PESO	0.00	
BLOCK INC. CDI 1 1 FOREIGN EXEMPT NYSE	0.00	AU0000380420
SOUTHWEST AIRLINES CO USD	0.00	US8447411088
KINGFISHER PLC GBP0.1571	0.00	GB0033195214
SBI HOLDINGS INC NPV	0.00	JP3436120004
NEXI SPA ORD	0.00	IT0005366767
GLOBAL E ONLINE ORD	0.00	IL0011741688
SWIRE PACIFIC	0.00	HK0019000162
SEKISUI CHEMICAL CO Y50	0.00	JP3419400001
SEK BNP PARIBAS A/C	0.00	
RTS. ELIA GRP. SA/NV	0.00	BE0970187903
OTSUKA CORPORATION	0.00	JP3188200004
CHIBA BANK LTD JPY	0.00	JP3511800009
Income Due - HKD	0.00	
DCC PLC	0.00	IE0002424939
HULIC CO LTD	0.00	JP3360800001
CDS_IX_CCP CDX.NA.IG.43 1%	0.00	
20291220CHASUS33ICEEUS2165BYEG6		
Income Due - KRW	0.00	
PUMA SE	0.00	DE0006969603

HIKARI TSUSHIN INC	0.00 JP3783420007
FUT JUN 25 ME 5Y CDN BOND	0.00
TELECOM ITALIA SPA	0.00 IT0003497168
DENTSU GROUP INC	0.00 JP3551520004
DEMANT A S	0.00 DK0060738599
SINGAPORE AIRLINES LTD	0.00 SG1V61937297
SAGAX AB	0.00 SE0005127818
JAPAN POST INSURANCE CO LTD	0.00 JP3233250004
CITIGROUP CCP CAD BROKER ACCOUNT	0.00
HANKYU HANSHIN HOLDINGS NPV	0.00 JP3774200004
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00 HK0000093390
REECE LIMITED	0.00 AU000000REH4
DELIVERY HERO SE	0.00 DE000A2E4K43
TOHO CO LTD JPY	0.00 JP3598600009
DESCARTES SYSTEMS GROUP INC	0.00 CA2499061083
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00 SE0000108847
KRW BNP PARIBAS A/C	0.00
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00 SE0015193313
Income Due - TWD	0.00
SWO_CD_X CDX.NA.HY.43 (4Y) DEFAU 102 210525	0.00
BANQUE CANTONALE VAUDOISE	0.00 CH0531751755
CK INFRASTRUCTURE	0.00 BMG2178K1009
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00 JP3400400002
OIS_CCP JPY RCV 0.75% PAY TONAR1D 08-JUL-2030SBSIUS33LCHCUK	0.00
NOK BNP PARIBAS A/C	0.00
SHIMADZU CORP	0.00 JP3357200009
DOWLAIS GROUP PLC	0.00 GB00BMWRZ071
ORACLE CORPORATION JAPAN	0.00 JP3689500001
FOX CORP COM	0.00 US35137L2043
FUT JUN 25 ME 2Y GVT BOND	0.00
MEXICAN BONOS 7.50% 03/06/2027	0.00 MX0MGO00000D8
BCE INC	0.00 CA0553487604
DEUTSCHE LUFTHANSA AG	0.00 DE0008232125
TEMENOS AG	0.00 CH0012453913
FUTURES MARGIN-HKD	0.00
LG ENERGY SOLUTIO 5.875% 02/04/2035	0.00
TELE2 AB	0.00 SE0005190238
ECP TERRA-GEN GROW	0.00
CITIGROUP CCP EUR BROKER ACCOUNT	0.00
FUT. SGX MINI JGB JUN25	0.00
ILS BNP PARIBAS A/C	0.00
DIASORIN SPA	0.00 IT0003492391
NEW ZEALAND LOCAL 4.125% 20/03/20280/03/2028	0.00 XS3025937288
SWO_CD_X CDX.NA.HY.43 (4Y) DEFAU 102 160425	0.00
MXN BNP PARIBAS A/C	0.00
SWEDISH KRONA	0.00
FUT. AUST 10Y SFE JUN25	0.00
ZAR BNP PARIBAS A/C	0.00
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00 SE0016102115
AMERCO INC	0.00 US0235861004
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.00 AU000000NSR2
US TREASURY N/B 4.75% 15/FEB/2045	0.00 US912810UJ50
ZOZO INC	0.00 JP3399310006
Outstanding Settlement Receipts - DKK	0.00
TOKYU CORP NPV	0.00 JP3574200006
L&G. GRP. F2V 1/4/2055	0.00 XS3030523644
US. TSY. NOTE/BON 4.125% 29/02/2032/2032 USD100 H-2032	0.00
FUTURES MARGIN-SGD	0.00
FEE REBATES	0.00
HANG LUNG PROPERTIES LIMITED	0.00 HK0101000591
MACQUARIE ASIA INFRASTRUCTURE FUND INVESTMENT	0.00
TRUSTPEX	
DANISH KRONE	0.00

VESTIS CORPORATION	0.00 US29430C1027
WK KELLOGG ORD SHS	0.00 US92942W1071
UNITED STATES TREA 4.25% 15/01/20282028 USD100 AJ-2028	0.00
JAPAN GOV. FIVE YE 0.70% 20/09/2029	0.00
US. TSY. NOTE/BOND 4.00% 15/12/2027	0.00
Outstanding Settlement Payments - JPY	0.00
UK. GILT 4.375% 7/3/2030	0.00 GB00BSQNRD01
Outstanding Settlement Payments - HKD	0.00
HUF BNP PARIBAS A/C	0.00
JAPAN GOV. THIRTY 0.30% 20/06/2046	0.00 JP1300511G61
PLN BNP PARIBAS A/C	0.00
MINI TPX IDX 2506 F	0.00
NEW ISRAELI SHEQEL	0.00
CNY BNP PARIBAS A/C	0.00
FUTURES MARGIN-JPY	0.00
GERMANY(FEDERAL REPUBLIC) 2.9% BDS 15/08/2056	0.00
EUR0.01 REGS	
JAPAN GOV. THIRTY 0.70% 20/9/2051	0.00 JP1300721MA9
FUTURES MARGIN-EURO	0.00
CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE	0.00
POLISH ZLOTY	0.00
TRY BNP PARIBAS A/C	0.00
MEXICAN PESO	0.00
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000 A1-A	0.00 AU3FN0069027
BNP New Zealand Dollar Custodial Account	0.00
INVESTA EXT FDS MG NT ATF	0.00
TAKEON NZD	0.00
PRUDENTIAL PLC ELECTRONIC ELECTION ENTL DI	0.00 GB00BV0V0321
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00 AU3FN0058145
UNILEVER PLC GBP0.031111 STK DIV	0.00 NL0015002EF6
ABIOMED INC NPV	0.00 US003CVR0169
BRL BNP PARIBAS A/C	0.00
CFS Finerge & NT overlay	0.00
CONSTELLATION SOFT COM STK NPV TEMP	0.00 CA21037X1345
IDR BNP PARIBAS A/C	0.00
Macquarie Infrastructure Trust (& NT overlay)	0.00
LG ENERGY SOLUTION 5.25% 2/4/2028	0.00
FOUNDRY JV HOLDCO 5.90% 25/1/2033	0.00 US350930AG89
MSCI SING 2504 FUT	0.00 SGXDB1794039
HANG MINI 2504 FUT	0.00
ANZ BANK NZ 11AM A/C	0.00
BNG BANK N.V. 1% EMTN 03/04/2040 EUR100000	0.00
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	0.00
SPI 200 2506 FUT	0.00
Outstanding Settlement Payments - SGD	0.00
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN	0.00
CHASEBANK N.A. CHASUS33	
CDS_IX_CCP CDX.NA.HY.39 5%	0.00
20271220CHASUS33ICEEUS2I65BRZH6	
FTSE 100 IDX 2506 FU	0.00 GB00M251VK77
FUT JUN 25 SFE 3Y T-BOND	0.00
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE TORONTO CA	0.00
CDS_IX_CCP ITRAXX AUSTRALIA SERI 1%	0.00
20290620CHASUS33ICEEUS2I668IBO9	
S&P 500 EMINI 2506 F	0.00
Outstanding Settlement Payments - AUD	0.00
FUT JUN 25 CBT 5Y T-NOTE	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE	0.00
FUT JUN 25 OSE 10Y JGB	0.00
RPI_CCP EUR RCV CPTFE1D PAY 2.0072% 15-MAR-2030CHASUS33LCHCUK	0.00

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