GS 1.0

Offer name	Whai Rawa Unit Trust	Offer number	OFR10857
Fund name	Mataī-Balanced Fund	Fund number	FND17498
Period disclosure applies [dd/mm/yyyy]	31/03/2025		

Asset name	% of fund net assets	Security code
FISHER & PAYKEL HEALTHCARE CORPORATION L	1.91	FPH
APPLE INC	1.62	AAPL
NVIDIA CORP	1.55	NVDA
MICROSOFT CORP	1.41	MSFT
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND	1.28	DU0FSIGLINZ2
AUCKLAND INTERNATIONAL AIRPORT LTD	1.24	AIA
Liquidity Identifier	1.20	*
INFRATIL LIMITED	1.15	IFT
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	0.87	NZGOVDT535C1
CONTACT ENERGY LIMITED	0.84	CEN
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	0.77	NZGOVDT541C9
NEW ZEALAND GOVERNMENT 150532 2.00 GB	0.76	NZGOVDT532C8
AMAZON COM INC	0.74	AMZN
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	MEL
THE A2 MILK COMPANY LIMITED	0.66	ATM
MAINFREIGHT LIMITED	0.63	MFT
EBOS GROUP LIMITED	0.61	EBO
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	META
NEW ZEALAND GOVERNMENT 150554 5.00 GB	0.49	NZGOVDT554C2
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE	0.49	*
VISA INC - A	0.48	V
SUMMERSET GROUP HOLDINGS LTD	0.47	SUM
US. TSY. INFL. 0.625% IL 15/1/2026	0.46	BBG00BWGPWN1
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE	0.46	*
LILLY (ELI) & CO USD	0.44	LLY
ALPHABET INC CAP STK CL A	0.43	GOOGL
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150425 2.75 GB	0.43	NZLGFDT008C2
UNITED STATES DOLLAR	0.42	*
SPARK NEW ZEALAND LIMITED	0.42	SPK
CASH	0.42	*
NEW ZEALAND GOVERNMENT 150528 0.25 GB	0.39	NZGOVDT528C6
RYMAN HEALTHCARE LTD	0.39	RYM
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	0.35	AI
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE	0.35	*
INVESTA COMMERCIAL PROPERTY FUNDAFS	0.34	*
MASTERCARD INC - CLASS A	0.34	MA
TESLA INC	0.33	TSLA
ALPHABET INC CAP CL C	0.32	GOOG
ECOLAB LTD	0.32	ECL
BROADCOM ORD SHS	0.32	AVGO
AUCKLAND COUNCIL 170425 PNOTE	0.30	*

JP MORGAN CHASE & CO	0.30	JPM
SCHNEIDER ELECTRIC SE	0.30	SU
WASTE MANAGEMENT INC COM	0.29	WM
Accruals	0.27	*
FLETCHER BUILDING LTD	0.27	FBU
US. TSY. NOTE/BON 3.875% 30/4/20255 USD BA-2025	0.27	BBG01GCWF1J0
TAIWAN SEMICONDUCT MANUFACTURING USD	0.27	TSM
MERCURY NZ LIMITED	0.26	MCY
NEW ZEALAND GOVERNMENT 150425 2.75 GB	0.25	NZGOVDT425C5
DEXUS WHOLESALE PROPERTY FUNDAUUT	0.25	*
CHORUS LIMITED ORDINARY FULLY PAID	0.25	CNU
BERKSHIRE HATHAWAY INC - CLASS B	0.25	BRK/B
CHARTER HALL RETAIL PARTNERSHIP NO. 6PE	0.24	*
NOVO NORDISK ORD SHS CLASS B	0.23	NOVOB
US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025	0.23	BBG01GQXH6S0
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD	0.23	4A6N67U
Cash Adjustment	0.22	*
LINDE PLC	0.22	LIN
EBAY INC	0.22	EBAY
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.22	9923QY994
UK. GILT 4.25% 07/12/2027	0.21	BBG0000DL774
IBERDROLA SA	0.21	IBE
SAP AG	0.21	SAP
TRANE TECHNOLOGIES PLC	0.21	TT
COSTCO WHOLESALE CORP	0.21	COST
Westpac New Zealand	0.21	*
MCKESSON CORP	0.21	MCK
BOSTON SCIENTIFIC CORP COM USD	0.20	BSX
THERMO FISHER SCIENTIFIC INC	0.19	TMO
BOOKING HLDGS INC COM	0.19	BKNG
XYLEM INC COM	0.19	XYL
DEERE & CO	0.18	DE
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.18	PCT
APTIV PLC NEW ORD USD0.01	0.18	APTV
FREIGHTWAYS GROUP LTD	0.18	FRW
AGILENT TECHNOLOGIES INC	0.17	A
USD BNP PARIBAS A/C	0.17	*
KIWI PROPERTY GROUP LIMITED	0.17	KPG
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.17	*
AUTOZONE INC	0.16	AZO
US. TSY. NOTE/BON 4.625% 30/6/20252025 USD1000 BD-2025	0.16	BBG01H50VY60
SKY NETWORK TELEVISION LTD	0.16	SKT
UNITEDHEALTH GROUP INC COM STK	0.16	UNH
DANAHER CORP	0.16	DHR
HMC WHF NO. 1 PTY LTD - AUDPE	0.16	9952NJ999
STONEPEAK ZENO HOLDINGS (CYM) LP - EUR	0.15	995FMG997
SCALES CORP LTD	0.15	SCL
US. TSY. NOTE/BOND 3.50% 15/9/2025025 USD1000 AS-2025	0.15	BBG019K437D5
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 240425 RCD	0.15	NZF03DT075C1
NETFLIX INC	0.15	NFLX
INTERACTIVE BROKERS GRO-CL	0.15	IBKR
PROCTER & GAMBLE COMPANY	0.15	PG
ASML HOLDING NV	0.15	ASML
BANK OF NEW ZEALAND	0.15	*
INFRALEMON SCA	0.14	994RJZ994
ROPER TECHNOLOGIES INC	0.14	ROP
SALESFORCE INC	0.14	CRM
US TREASURY N/B 4.5% 31/MAR/2026	0.14	BBG01M44ZLG5
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.14	NZHNZD0001L7

EURO	0.14	*
JOHNSON & JOHNSON COM	0.14	JNJ
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE INCOMEFUND	0.14	2A66P5U
ACCENTURE PLC	0.14	ACN
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.14	994VZB990
SERVICENOW INC	0.14	NOW
MCP REAL ESTATE DE BT FUND (AUD)	0.13	995F10995
ELEVANCE HEALTH INC	0.13	ELV
US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100	0.13	BBG000DQQNJ8
AMERICAN TWR REIT INC	0.13	AMT
ITALY BUONI POLIEN 1.65% 01/03/2032	0.13	BBG0089HTYR0
ABBOTT LABS	0.13	ABT
PALO ALTO NETWORKS INC	0.13	PANW
TEXAS INSTRUMENTS	0.13	TXN
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.13	7A68XYU
RESMED INC	0.13	RMD
ABBVIE INC COM	0.13	ABBV
ADVANCED MICRO DEV	0.13	AMD
VERALTO ORD SHS	0.12	VLTO
ASB BANK LTD 230525 RCD	0.12	NZF04DT710C2
CHANNEL INFRASTRUCTURE NZ LTD	0.12	CHI
TRANSPOWER NEW ZEALAND LIMITED 260825 PNOTE	0.12	*
UNION PACIFIC CORP	0.12	UNP
AUTODESK INC	0.12	ADSK
HOME DEPOT INC	0.12	HD
INTUITIVE SURGICAL INC	0.12	ISRG
ESSILORLUXOTTICA	0.12	EL
CISCO SYSTEMS INC	0.12	CSCO
PORT OF TAURANGA LTD	0.12	POT
DARLING INGREDIENTS INC	0.12	DAR
ASTRAZENECA PLC	0.12	AZN
WELLTOWER INC	0.12	WELL
HUBBELL INC	0.11	HUBB
TOYOTA FINANCE NEW ZEALAND LTD 290525 PNOTE	0.11	*
COCA COLA CO USD	0.11	KO
UNITED STATES TREA 3.50% 30/09/2026	0.11	BBG01PXLG2P1
Outstanding Settlement Receipts - USD	0.11	*
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426 1.50 GB	0.11	NZLGFDT014C0
KKR QUARTZ CO-INVEST GP LLCPE	0.11	994TBK991
NEXTERA ENERGY INC	0.11	NEE
MEDIATEK INC	0.11	2454
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.11	NZIIBDT002C2
KKR DIVERSIFIED CORE INFRA B SR	0.11	994DE9998
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.11	992MDH993
MERCK & CO INC NEW COM	0.11	MRK
REPUBLIC SERVICES INC	0.11	RSG
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE	0.11	*
SEKISUI HOUSE	0.10	1928
SHOPIFY INC COM NPV CL A	0.10	SHOP
US. TSY. NOTE/BON 4.875% 31/10/20288	0.10	*
BANK OF AMERICA CORPORATION	0.10	BAC
US TREASURY N/B 3.0% 15/JUL/2025	0.10	BBG018PJZZV2
WESTPAC NEW ZEALAND LTD 280525 RCD	0.10	NZF08DT931C0
ASB BANK LTD 040625 RCD	0.10	NZF04DT717C7
GIP AQUARIUS FUND SECONDARY	0.10	9953CM992
WESTPAC NEW ZEALAND LTD 130625 RCD	0.10	NZF08DT940C1
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.10	992HPC992
ADYEN NV	0.10	ADYEN
WESTPAC NEWZEALAND LTD 300625 RCD	0.10	NZF08DT958C3
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.10	BBG00QQDDTV3

WESTPAC NEW ZEALAND LTD 300925 RCD	0.10	NZF08DT960C9
Bank of China	0.10	*
TJX COS INC	0.10	TJX
APPLIED MATERIALS US	0.10	AMAT
US. T-BILL. 0.00% 13/05/20252025 USD100	0.10	BBG01RN25ML2
WESTPAC NEW ZEALAND LTD 150126 RCD	0.10	NZF08DT959C1
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 140433 3.50 GB	0.10	NZLGFDT009C0
ASB BANK LTD 310326 RCD	0.10	NZF04DT808C4
RAYONIER INC	0.10	RYN
WESTPAC NEW ZEALAND LTD 310326 RCD	0.10	NZF08DT961C7
UNILEVER PLC	0.10	ULVR
DSM FIRMENICH AG EUR0.01	0.10	DSFIR
VAUBAN IP ENERGY SOLUTIONS	0.09	994WD0996
AMPHENOL ORD SHS CLASS A	0.09	APH
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.09	9949N9997
ALCON AG	0.09	ALC
US TREASURY N/B 2.75% 15/AUG/2032	0.09	*
SIEMENS AG NPV EUR	0.09	SIE
TENABLE HOLDINGS INC	0.09	TENB
GENTRACK GROUP LIMITED ORDINARY SHARES	0.09	GTK
ORACLE CORP	0.09	ORCL
CONSOLIDATED EDISON INC COM	0.09	ED
NEC CORPORATION	0.09	6701
STRIDE STAPLED GRP NPV UNITS	0.09	SPG
SYNOPSYS INC	0.09	SNPS
WORLEY LIMITED	0.09	WOR
BE SEMICONDUCTOR EUR0	0.09	BESI
RYAN SPECIALTY HOLDINGS ORD SHS CLASS A	0.09	RYAN
KKR TAURUS CO-INVEST LPPE	0.09	993K93992
NESTLE SA	0.09	NESN
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.09	IBM
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-2026	0.09	BBG01MJJ82J5
NATIONAL GRID	0.09	NG/
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.09	NZIIBDT004C8
DEUTSCHE TELEKOM AG DEM	0.08	DTE
REPUBLIC OF POLA FRN IL 25/08/2036	0.08	*
SERKO LTD	0.08	SKO
INVESTORE PROPERTY LTD	0.08	IPL
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.08	BBG01KWKP8M5
GLOBE LIFE INC	0.08	GL
INTERNATIONAL FINA 4.00% 03/04/2025	0.08	BBG0076XCJT9
WELLS FARGO & COMPANY	0.08	WFC
RELX PLC	0.08	REL
AT & T INC	0.08	T
TERNA SPA	0.08	TRN
S AND P GLOBAL INC COM	0.08	SPGI
IIF AUSTRALIA 1 TRUSTPE	0.08	993RY8998
HOWMET AEROSPACE I COM USD	0.08	HWM
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.08	994WRQ994
AMERICAN WATER WORKS CO INC	0.08	AWK
BEAZLEY P L C	0.08	BEZ
ITALY BUONI POLIEN 3.85% 15/09/2026	0.08	BBG01HDBZL89
US. TSY. INFL. 1.875% IL 15/07/2034.875% 15/07/2034	0.08	BBG01NR61QV2
ASB BANK LTD 040625 5.92 TD	0.08	DU0TZ25604A5
VERIZON COMMUNICATIONS	0.08	VZ
CHINA CONSTRUCT NZ 110925 5.35 TD	0.08	DU0TZ25911A4
NOVARTIS AG	0.08	NOVN
MCDONALD'S CORP	0.08	MCD
CHINA CONSTRUCT NZ 281125 4.80 TD	0.08	DU0TZ25N28A3
RIGHTMOVE ORD GBP	0.08	RMV
TE CONNECTIVITY COM USD0.01	0.08	TEL
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.08	7A9HDGU

INTEREST RATE SWAPS	0.08	
NEXTDC LIMITED ORDINARY FULLY PAID	0.08	NXT
KERRY GROUP PLC-A	0.08	KRZ
HMC Australian Retail Partnership	0.08	*
METTLER TOLEDO INTL	0.07	MTD
INDONESIA TSY. BD. 6.50% 15/02/2031	0.07	BBG00WJSHD73
HAMILTON CITY COUNCIL 050525 PNOTE	0.07	*
CORE INFRASTRUCTURE FUND IV SCA	0.07	994FXW991
BLACKROCK INC	0.07	BLK
SINGAPORE GOV. BD 2.875% 01/07/2029	0.07	BBG006NSG6F2
ASB BANK LTD 250725 RCD	0.07	NZF04DT738C3
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.07	*
GXO LOGISTICS INC	0.07	GXO
HSBC HOLDINGS PLC	0.07	HSBA
WASTE CONNECTIONS COM NPV	0.07	WCN
EQUINIX INC COM	0.07	EQIX
GODADDY INC	0.07	GDDY
ROCHE HLDGS AD GENUSSCHEINE NPV	0.07	ROG
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.07	BBG01JV50C22
AIA GROUP LTD	0.07	1299
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.07	BBG01N0G8D69
ASB BANK LTD 200126 4.12 TD	0.07	DU0TZ26120A1
EXELON CORPORATION	0.07	EXC
ISRAEL GOVERNMENT 2.80% 29/11/2052	0.07	BBG014ZRFQK6
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.07	9949RF999
ROYAL BANK OF CANADA	0.07	RY
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.07	BBG01LXJX6H6
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.07	9923QZ991
PEPSICO INC CAP 2/3	0.07	PEP
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.07	BBG00JHH2JM4
UBER TECHNOLOGIES INC	0.07	UBER
SYMRISE AG	0.07	SY1
PALANTIR TECHNOLOGIES INC	0.07	PLTR
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.07	NZGOVDT551C8
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.07	BBG01GSRDLZ4
ANSYS INC	0.07	ANSS
MITSUBISHI UFJ FINANICAL	0.07	8306
STRYKER CORP	0.07	SYK
AUTOMATIC DATA PROC.	0.07	ADP
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.07	BBG00Z83WQS4
FERGUSON ENTERPRIS USD0.0001	0.06	FERG
WABTEC CORP	0.06	WAB
Income Due - NZD	0.06	*
F5 NETWORKS INC	0.06	FFIV
CARRIER GLOBAL COR COM	0.06	CARR
SINGAPORE GOV. BD 2.875% 01/09/2030	0.06	BBG0014YBFV8
THE WALT DISNEY CO	0.06	DIS
INTUIT INC	0.06	INTU
FIRST SOLAR INC	0.06	FSLR
GOLDMAN SACHS GROUP INC.	0.06	GS
CANADIAN PAC KANS COM NPV	0.06	CP
SES FDR	0.06	SESG
ALLIANZ SE-REG	0.06	ALV
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.06	994KTJ994
RENAISSANCERE HOLDINGS LTD	0.06	RNR
EUROFIMA EUROPAEIS 3.90% 19/12/2025	0.06	BBG009CXS9M0
PENTAIR PLC COM	0.06	PNR
PROGRESSIVE CORP	0.06	PGR
MARVELL TECHNOLOGY COM	0.06	MRVL
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150530 4.5 GB	0.06	NZLGFDT020C7
AMGEN INC	0.06	AMGN
CINTAS CORP	0.06	CTAS
DUNEDIN CITY TREASURY 120525 PNOTE	0.06	*

QUALCOMM INC	0.06	QCOM
WATERS CORPORATION	0.06	WAT
IDEX CORP	0.06	IEX
OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE PLC	0.06	*
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.06	BBG007G44KD5
CATERPILLAR INC	0.06	CAT
VISTA GROUP INTERNATIONAL LTD	0.06	VGL
GEA GROUP AG	0.06	G1A
MERCADOLIBRE INC	0.06	MELI
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.06	BBG00Z0G4261
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.06	BBG01HBLCW62
ADOBE INC COM	0.06	ADBE
ADTALEM GLOBAL EDUCATION INC	0.06	ATGE
ABB LTD	0.06	ABBN
TERUMO CORP	0.06	4543
SEVERN TRENT PLC	0.06	SVT
KKR AQUEDUCT CO-INVEST L.P.PE	0.06	9949LH991
FISERV INC COM	0.06	FI
LAUREATE EDUCATION INC	0.05	LAUR
PROLOGIS INC COM	0.05	PLD
NORWAY GOV. BD. 1.375% 19/08/2030	0.05	*
TAIWAN SEMICON MANUFACTURING CO LTD	0.05	2330
DELTA ELECTRONICS INC	0.05	2308
FIRST QUANTUM MINERALS LTD	0.05	FM
LVMH MOET HENNESSY VUITTON SE	0.05	MC
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 270525 TBILL	0.05	*
DIF VI CO-INVEST PROJECT 3 C.V	0.05	994KHF995
CENTURIA INDUSTRIAL REIT ORDINARY UNITS FULLY PAID	0.05	CIP
EDP SA	0.05	EDP
GOODMAN GROUP	0.05	GMG
MSTB03- WEST PAC	0.05	*
ZURICH FINANCIAL SERVICES	0.05	ZURN
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.05	BBG010SWJ5N0
KONINKLIJKE AHOLD DELHAIZE NV	0.05	AD
CYBERARK SOFTWARE LTD	0.05	CYBR
CBRE GROUP INC CLASS A	0.05	CBRE
TOYOTA MOTOR CORP	0.05	7203
DUNEDIN CITY TREASURY 240425 PNOTE	0.05	*
STRIDE INC	0.05	LRN
AUSTRALIAN CAP. TE 4.75% 23/10/2030	0.05	BBG01QQ016K5
SIKA AG	0.05	SIKA
MORGAN STANLEY	0.05	MS
SONY CORP	0.05	6758
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.05	BBG01HB2R647
MACQUARIE GROUP LTD	0.05	MQG
SUMITOMO MITSUI FINANCIAL GROUP	0.05	8316
INSULET CORP	0.05	PODD
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.05	BBG0088F53H0
WOLTERS KLUWER	0.05	WKL
MEXICAN BONOS 7.75% 13/11/2042	0.05	BBG002W625T1
KIWIBANK LTD 211125 4.45 TD	0.05	DU0TZ25N21A8
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.05	BBG00RN2M407
TASMANIAN PUBLIC F 5.25% 23/01/2036	0.05	BBG01RXL4J00
ALTAMIRA CO-INVESTMENT SCA	0.05	994PDP996
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.05	994JG0992
DOLLARAMA INC	0.05	DOL
CHRISTCHURCH CITY HOLDINGS LIMITED 170425 PNOTE	0.05	*
RABOBANK NEW ZEALAND LTD 160425 RCD	0.05	NZF05DT358C9
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	GILD

PFIZER INC COM	0.05	PFE
EDWARDS LIFESCIENCES CORP	0.05	EW
SUN COMMUNITIES INC	0.05	SUI
SPIRAX SARCO ENG ORD	0.05	SPX
KBC GROUP NV	0.05	KBC
LOBLAW COMPANIES LTD	0.05	L
PEMBINA PIPELINE	0.05	PPL
ASHTEAD GROUP PLC	0.05	AHT
TREASURY CORP OF V 4.75% 15/9/2036	0.05	BBG01B01ZGQ9
CITIGROUP INC USD	0.05	C
RABOBANK NEW ZEALAND LTD 200226 RCD	0.05	NZF05DT398C5
QUEENSLAND TSY. 4.50% 22/8/2035	0.05	BBG01DMQ6R57
CSL LIMITED	0.05	CSL
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.05	NZHNZD0008L2
AXIUM INFRASTRUCTUPE	0.05	992V61996
ICON PLC	0.05	ICLR
WATTS WATER TECHNOLOGIES INC	0.05	WTS
T MOBILE US INC COM	0.05	TMUS
MOTOROLA SOLUTIONS INC	0.05	MSI
WILLIAMS COMPANIES INC	0.05	WMB
GREATER WELLINGTON REGIONAL COUNCIL 130625 PNOTE	0.05	*
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.05	BBG00LD13F09
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.05	BBG00K8HTPK0
BANK OF NEW YORK MELLON CORP	0.05	BK
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.05	BBG01HQWRRD9
KONINKLIJKE KPN NV	0.05	KPN
BUILDERS FIRSTSOURCE INC	0.05	BLDR
KEYENCE CORP NPV	0.05	6861
MUENCHENER RUECKVER RG-REG	0.05	MUV2
SPOTIFY TECHNOLOGY COM	0.05	SPOT
DBS GROUP HOLDINGS LTD	0.05	DBS
AMERICAN EXPRESS USD	0.05	AXP
ASTRAZENECA PLC SPONS ADR	0.05	AZN
OREILLY AUTO NEW COM	0.05	ORLY
LEGAL & GENERAL GROUP PLC	0.05	LGEN
FERGUSON ENTERPRISE USD 0.0001	0.05	FERG
MARSH & MCLENNAN COM	0.05	MMC
SCHWAB (CHARLES) CORP	0.05	SCHW
BLOCK INC	0.05	XYZ
AIRSERVICES AUSTRA 3.25% 15/05/2026	0.05	
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.05	BBG01F8BL3W7
US. TSY. INFL. 2.125% IL 15/02/2041	0.05	BBG001J058K1
HITACHI NPV	0.04	6501
TELIX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFERRED	0.04	TLX
DUNEDIN CITY TREASURY 170625 PNOTE	0.04	*
ADVANCED DRAINAGE SYTEMS INC	0.04	WMS
HYDRO ONE LTD	0.04	H
CHENIERE ENERGY INC	0.04	LNG
HERMES INTERNATIONAL	0.04	RMS
VERTEX PHARMACEUTICALS INC	0.04	VRTX
CRH PUBLIC LIMITED ORD SHS	0.04	CRH
INGENIA COMMUNITIES GROUP	0.04	INA
SANOFI SA	0.04	SAN
CHUBB LIMITED ORD	0.04	CB
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M BONOS	0.04	*
NATWEST MKTS. 5.022% 21/03/2030	0.04	BBG01SX42N63
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.04	994TRM990
INTERCONTINENTAL EXCHANGE INC	0.04	ICE
CROWDSTRIKE HOLDINGS INC	0.04	CRWD
MEXICAN BONOS 8.00% 07/11/2047	0.04	BBG00G530SR1

US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.04	BBG01FC87Y84
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.04	*
BUZZARD MIDSTREAM	0.04	993474998
KSL CAPITAL PARTNERS CV I	0.04	994FTD998
MIZUHO FINANCIAL GROUP INC	0.04	8411
CENCORA INC COM	0.04	COR
GSK PLC SPON ADS EACH REP 2 ORD SHS	0.04	GSK
COMPAGNIE DE SAINT-GOBAIN	0.04	SGO
ARCADIS NV	0.04	ARCAD
COMCAST CORP	0.04	CMCSA
AUSTRALIA GOVERNME 3.25% 21/04/2025	0.04	BBG004KB58P4
LANDESKREDITBANK B 4.25% 07/08/2025	0.04	BBG006WYDN65
SPAIN GOV. BD. 0.50% 30/04/2030	0.04	BBG00RD4VGL4
ARISTA NETWORKS INC	0.04	ANET
AZEK COMPANY INC	0.04	AZEK
VOLKSWAGEN FINL. 3.875% 10/9/2030	0.04	BBG01N59TC96
NOMAD FOODS LTD	0.04	NOMD
SOUTHERN CO COM USD	0.04	SO
SMURFIT WESTROCK P ORD USD0.001 DI	0.04	SWR
VEEVA SYSTEMS INC	0.04	VEEV
WELLINGTON CITY COUNCIL 180825 PNOTE	0.04	*
BANCO BICAYA ARGENTARIA SA	0.04	BBVA
JOHNSON CONTROLS I 5.50% 19/04/2029	0.04	
UBS GROUP AG	0.04	UBSG
WAYPOINT REIT FULLY PAID ORDINARY UNITS STAPLED SECURITIES	0.04	WPR
KEYERA CORP COM	0.04	KEY
NEW ZEALAND GOV. 1.75% 15/5/2041	0.04	*
COLGATE PALMOLIVE	0.04	CL
BANCO SANTANDER CENTRAL HISP	0.04	SAN
US. TSY. NOTE/BON 0.625% 15/5/2030	0.04	BBG00TP83S60
VITAL FARMS INC	0.04	VITL
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.04	BBG00XZBQZ44
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.04	BBG00W041NP1
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.04	NZHNZD0935L6
AENA SME S.A.	0.04	AENA
ROLLINS INC	0.04	ROL
POPULAR INC COM USD6 POST REV SPLIT	0.04	BPOP
BRISTOL MYERS SQUIBB COMPANY	0.04	BMY
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.04	
SSE PLC	0.04	SSE
US TREASURY N/B 4.12% 15/NOV/2032	0.04	BBG01BC373F4
SMITH A.O CORP	0.04	AOS
BANCO SANTANDER 5.439% 15/07/2031	0.04	BBG01NP89S84
TOKIO MARINE HOLDINGS INC	0.04	8766
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.04	994DDX996
EDISON INTERNATIONAL	0.04	EIX
UNICREDIT SPA	0.04	UCG
ZIMMER BIOMET HLDG 5.20% 15/09/2034	0.04	
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.04	BBG001S137F9
STARBUCKS CORP	0.04	SBUX
KBC GRP. F2V 16/10/2030	0.04	BBG01Q6DTPP2
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.04	BBG01H7WT421
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.04	5A66P5U
XERO LIMITED ORDINARY FULLY PAID	0.04	XRO
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.04	BBG00TSB5TY5
SHERWIN WILLIAMS COM	0.04	SHW
SANTANDER UK 3.346% 25/03/20302030	0.04	BBG01SX20NG8
ORBIA ADVANCE CO 1.875% 11/05/2026	0.04	
COLOMBIAN TES 6.00% 28/4/2028	0.04	BBG003TD1FJ8
TETRA TECH ORD SHS	0.04	TTEK
EMERSON ELECTRIC CO	0.04	EMR
MEDTRONIC PLC	0.04	MDT

FERRARI NV COM	0.04	2FE
AGCO CORP	0.03	AGCO
NETHERLANDS GOV. B 2.50% 15/01/2033	0.03	BBG002Q72L02
ANALOG DEVICES INCORPORATED COM	0.03	ADI
BLACKSTONE INC	0.03	BX
SOCIETE GENERALE F2V 19/01/202828	0.03	BBG014HG8RT7
HSBC HLDGS. F2F 22/05/20300000	0.03	BBG00P51NSS9
MITSUBISHI UFJ FINL. F2V 20/07/2027	0.03	BBG011RDZVY4
BNP PARIBAS SA	0.03	BNP
THE CIGNA GROUP	0.03	CI
SNAM SPA	0.03	SRG
RECRUIT HLDGS CO LNPV	0.03	6098
NEXTRACKER INC	0.03	NXT
UNITED UTILITIES GROUP PLC	0.03	UU/
ZF EUR. FIN. 4.75% 31/01/2029	0.03	
MICRON TECHNOLOGY INC USD	0.03	MU
PARKER HANNIFIN CORP	0.03	PH
NORWAY GOV. BD. 1.50% 19/02/2026	0.03	BBG00C7M8XS6
CREDIT AGRICOLE SA	0.03	ACA
INFINEON TECHNOLOGIES AG	0.03	IFX
AXA	0.03	CS
TECNOGLASS INC	0.03	TGLS
VODACOM GROUP PTY LTD	0.03	VOD
CLEAN HARBORS INC	0.03	CLH
PFIZER INV. ENTS. 5.30% 19/05/2053	0.03	
NORWEGIAN GOVERNM 1.25% 17/09/2031	0.03	BBG00Z6PLZ45
CHURCH & DWIGHT CO	0.03	CHD
MANULIFE FINANCIAL CORP	0.03	MFC
SIMON PROPERTY GROUP INC USD	0.03	SPG
SVENSK EXPORTKRED 4.625% 28/11/20251/2025 USD G	0.03	BBG01BN2Q7M6
CAISSE D AMORTISSE 4.00% 25/01/202601/2026 USD1000 35 REGS	0.03	BBG01CCVXSW7
AON PLC IE COM CL A	0.03	AON
US BANCORP FRN 21/05/2032CC	0.03	BBG01MV9WBM2
ATMOS ENERGY CORP	0.03	ATO
DEV. BANK OF JAPAN 3.25% 28/04/202727 USD1000 GG26	0.03	BBG016XKGVS8
HARTFORD INSURANCE GROUP INC T	0.03	HIG
GETLINK SE	0.03	GET
NETHERLANDS GOV. B 0.25% 15/07/2029	0.03	*
CAIXABANK SA F2V 30/5/20340 36	0.03	BBG01GS9SPT6
GAZTRANSPORT ET TECHNIGAZ SA	0.03	GTT
KLA TENCOR CORPORATION COM	0.03	KLAC
L'OREAL	0.03	OR
PINNACLE WEST CAPITAL	0.03	PNW
LOWE'S COS INC	0.03	LOW
CHROMA ATE INC	0.03	2360
EUR BNP PARIBAS A/C	0.03	*
OVERSEA-CHINESE BANKING CORP	0.03	OCBC
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.03	BBG0152KF7T7
UK. GILT 1.75% 7/9/2037	0.03	BBG00F5MW006
HCA HEALTHCARE INC	0.03	HCA
NEW YORK LIFE GBL. F FRN 24/07/2029	0.03	BBG01NT52FF3
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.03	BBG00P1LQKP6
ILLINOIS TOOL WORKS	0.03	ITW
OVERSEA-CHINESE BANK FRN 08/03/2027	0.03	BBG01LQZGV82
SPAIN GOV. BD. 1.85% 30/07/2035	0.03	BBG00NGHRWS4
ENEOS HOLDINGS INC	0.03	5020
INTEL CORP	0.03	INTC
CROWN HOLDINGS INC	0.03	CCK
INTESA SANPAOLO SPA	0.03	ISP
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.03	BBG00003XWN0
GSK PLC	0.03	GSK
DIGITAL REALTY TRUST INC	0.03	DLR

PORTLAND GENERAL ELECTRIC COMPANY	0.03	POR
BANCO SANTANDER S 3.375% 11/1/20300000 41	0.03	BBG01C6ST832
SEA LTD	0.03	SE
LAM RESEARCH CORP COM USD 0.001 P S	0.03	LRCX
GOODMAN PROPERTY TRUST	0.03	GMT
CITIGROUP F2F 05/11/2030	0.03	BBG00QPZ42D4
DUNEDIN CITY TREASURY 070425 PNOTE	0.03	*
KINGSPAN GROUP PLC	0.03	KSP
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.03	BBG01FR9L2B6
DEUTSCHE BOERSE AG	0.03	DB1
3M CO	0.03	MMM
TAUPO DISTRICT COUNCIL 300725 PNOTE	0.03	*
HOCHTIEF AG	0.03	HOT
PG AND E CORP	0.03	PCG
SEMPRA F2V 01/10/2054	0.03	BBG01LXC0L93
AXA SA AXA SA F2F PERP	0.03	BBG01KXMP9V8
TELEFONICA BRASIL SA	0.03	VIVT3
T-MOBILE USA 4.70% 15/01/2035	0.03	
UK. GILT 4.25% 31/07/2034	0.03	BBG01N1W2FH2
CONSTELLATION SOFTWARE COM	0.03	CSU
SINGAPORE TELECOMM NPV B/L 100	0.03	ST10
RAIFFEISEN BANK INTE F2V 18/6/2032	0.03	BBG00VCVFQS5
GE AEROSPACE	0.03	GE
NORWAY GOV. BD. 2.00% 26/04/2028	0.03	BBG00KN0HYN1
CNH INDL. CAP. 5.10% 20/04/2029	0.03	
NATL. BANK OF GREECE F2F 29/01/2029	0.03	BBG01L4Z09B8
KIMBERLY CLARK CORP	0.03	KMB
NEC ELECTRONICS CORP	0.03	6723
MOODYS CORPORATION	0.03	MCO
THERMO FISHER SCIE 5.00% 31/01/2029	0.03	
OMNES CO-INVEST TA G - EUR	0.03	994K73993
SOUTHERN CALIFORNI 5.90% 01/03/2055	0.03	
PNC FINANCIAL SERVICES GROUP	0.03	PNC
HEARTLAND GROUP HLNPV	0.03	HGH
GE VERNOVA ORS SHS	0.03	GEV
Outstanding Settlement Receipts - NZD	0.03	*
ONEMAIN HOLDINGS INC	0.03	OMF
GBP BNP PARIBAS A/C	0.03	*
CREDIT SUISSE GRP. F2F 1/3/2029	0.03	BBG01BFYVYX8
MS. F2F 13/02/2032	0.03	BBG00Y48D2Q6
VICI PROPERTIES INC	0.03	VICI
KOREA HOUSING FIN 4.082% 25/09/2027	0.03	BBG01J79SX70
ELIA GROUP SA/NV	0.03	ELI
BANK OF AMERICA F2F 25/10/2035	0.03	BBG01QGB6CH8
AGREE REALTY CORP	0.03	ADC
TEVA PHARM. FIN. 7.875% 15/09/2031	0.03	
EQUINIX EUR. 2 FIN 3.65% 03/09/2033	0.03	
INDONESIA TSY. BD. 7.50% 15/06/2035	0.03	BBG00PMFJX12
JPM. CHASE F2F 4/2/2032	0.03	BBG00Z2XY232
HA SUSTAINABLE INFRASTRUCTURE CAPITAL INC	0.03	HASI
CAIXABANK SA F2F 14/11/2030	0.03	BBG01BFCD300
AUSNET SERVS. HLD 1.625% 11/03/2081	0.03	BBG00ZHMX1H8
KINDER MORGAN 5.30% 1/12/2034	0.03	
LENNOX INTL INC COM	0.03	LII
T-MOBILE USA 3.875% 15/04/2030	0.03	
USAA CAPITAL CORP 2.125% 1/5/2030604 2.125% 01/05/2030	0.03	
AXON ENTERPRISE I COM USD 0.00001	0.03	AXON
EXPEDIA GRP. 5.40% 15/2/2035	0.03	
VESTAS WIND SYSTEM	0.03	VWS
OLD MUTUAL LTD NPV	0.03	OMU
HILTON WORLDWIDE H COM	0.03	HLT
HOYA CORPORATION JPY	0.03	7741
CITIGROUP FRN 04/03/2029	0.03	BBG01SJW0559
LANDIS AND GYR GROUP AG	0.03	LAND

NATWEST MKTS. 5.41% 17/05/2029	0.03	BBG01MVPLZM5
THE TORONTO DOMINION BANK	0.03	TD
US. TSY. NOTE/BON 4.125% 31/07/20312031	0.03	BBG01NWT5Y09
ING GROEP FRN 17/08/2031	0.03	BBG01S7JY4D8
MEXICAN BONOS 7.75% 23/11/2034	0.03	BBG0069HXQ96
AIRSERVICES AUSTRA 5.00% 15/05/2031	0.03	
PROLOGIS INTL. FND 1.75% 15/03/2028TN 15/03/28 EUR125000 4	0.03	
SKELLERUP HOLDINGS LIMITED	0.03	SKL
UNITED STATES TREA 4.25% 30/11/20262026 USD1000 BL-2026	0.03	BBG01QZFYJV6
NINTENDO CO LTD	0.03	7974
EXPORT-IMPORT BANK O FRN 26/06/2026	0.03	BBG01GXVS1J5
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-2031	0.03	BBG01PFSTMY8
STANDARD CHARTERED B FRN 30/08/2027	0.03	BBG01PGCTH82
BENDIGO & ADELAIDE B FRN 28/11/2029	0.03	BBG01QYK4PN4
LLOYDS BANKING GRP. 4.5% 11/1/2029	0.03	BBG01C748G84
LONDON STOCK EXCHANG	0.03	LSEG
SUN LIFE FINANCIAL INC	0.03	SLF
UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-2031	0.03	BBG01NG25Q21
DAI ICHI MUTUAL LIFE INSURANCE TEMP	0.03	8750
MEXICAN BONOS 8.50% 18/11/2038	0.03	BBG0000HPNX7
AEGON FNDG. 5.50% 16/04/202704/2027	0.03	
MEDTRONIC 4.375% 15/03/2035	0.03	BBG009R1ZKS5
MS. BANK NA F2F 26/05/202828	0.03	BBG01N2Q49X8
CHINA CONSTRUCTION BANK NZ LTD 090226 FRN	0.03	NZCCBDT014C9
FAIRFAX FINL HOLDINGS LTD CAD	0.03	FFH
NORDEA BANK ABP F2V 25/2/2029	0.03	BBG01SCCT3F3
EIFFAGE INC	0.03	FGR
Outstanding Settlement Receipts - EUR	0.03	*
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.02	BBG00GV1LQ51
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.02	BR
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.02	BBG01LQ81BX4
ENBRIDGE INC	0.02	ENB
ROYAL BANK OF CANADA FRN 04/02/2031	0.02	BBG01RXFY163
US. T-BILL. 0.00% 01/04/20252025 USD100	0.02	BBG01R0YSZS6
INDEPENDENCE REALTY TRUST INC	0.02	IRT
AUSTRALIA & NEW ZEAL FRN 21/05/202727	0.02	BBG01MV8R3Z4
KOREA ELEC. POWER 4.75% 13/02/2028	0.02	BBG01S4HHGQ3
MEXICAN BONOS 7.50% 3/6/2027MXN M BONOS	0.02	BBG0000DCQS9
TORONTO-DOMINION BAN FRN 17/12/2029	0.02	BBG01R6JF5N8
HYUNDAI CAPITAL AMER FRN 24/06/2027EGS	0.02	BBG01NC8TWR6
KROGER CO COM	0.02	KR
CADENCE DESIGN SYSTEMS INC	0.02	CDNS
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.02	BBG01J3JJ5H2
COPART INC	0.02	CPRT
ONEOK INC	0.02	OKE
UNITED STATES TRE 3.625% 30/09/2031/2031 USD Q-2031	0.02	BBG01PXLG930
KINDER MOR INC DEL COM	0.02	KMI
US. TSY. NOTE/BON 4.375% 30/11/2028	0.02	BBG01K9JB402
GARMIN ORD	0.02	GRMN
DUPONT DE NEMOURS INC	0.02	DD
BARRATT REDROW PLC	0.02	BTRW
US. T-BILL. 0.00% 12/06/20252025 USD100	0.02	BBG01N75PQQ6
BANCA TRANSILVANIA F2F 27/04/20277/04/27 EUR1000	0.02	BBG01G9RC1Y1
MITSUBISHI ESTATE	0.02	8802
PAYPAL HOLDINGS INC	0.02	PYPL
US BANCORP	0.02	USB
BANK OF AMERICA F2F 23/07/2031	0.02	BBG00W6VN464
AMERICAN TOWER 1.50% 31/01/20280	0.02	
KDDI CORP NPV TEMP	0.02	9433
MONDELEZ INTERNATIONAL INC	0.02	MDLZ

ENEL F2V PERP	0.02	BBG00ZHXXZL4
CELLNEX FIN. 0.75% 15/11/20265% 15/11/2026	0.02	
ING GROEP F2F 11/9/2034	0.02	BBG01J6860F0
KEURIG DR PEPPER INC	0.02	KDP
BRAMBLES LIMITED	0.02	BXB
PACIFIC GAS & ELEC 6.70% 01/04/2053	0.02	
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.02	BBG01FC87YK0
NORDIC INV. BANK 2.40% 22/09/2025	0.02	BBG01619B751
SANTANDER UK GRP. HL F2V 08/05/2026	0.02	BBG00KSL7YP9
N/WIDE. B/SOC. 5.127% 29/07/20295.127% 29/07/2029	0.02	BBG01NXXV9H7
WESTPAC BANKING CORPORATION	0.02	WBC
UBS GRP. F2F 13/09/2030	0.02	US902613BL18
KOREA DEV. BANK/T 1.375% 25/04/2027	0.02	BBG0132GW348
US. TSY. NOTE/BON 4.625% 15/02/2035/2035 USD100 B-2035	0.02	BBG01S53LJM6
GENERALI	0.02	G
MBANK F2F 11/09/2027	0.02	BBG01J62WW37
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.02	BBG01177G1G6
VITAL HEALTHCARE PROPERTY TRUST	0.02	VHP
FEDERATION DES CAI 5.25% 26/04/20299	0.02	BBG01L51L3L1
US. TSY. NOTE/BON 3.875% 31/12/2027	0.02	BBG01C4GK1B5
AES 5.45% 01/06/2028	0.02	
EXPERIAN GROUP LTD	0.02	EXPN
COLOMBIAN TES 7.25% 18/10/2034	0.02	BBG00N13MCM6
INGERSOLL RAND IN 5.197% 15/06/2027	0.02	
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.02	BBG0165K9PV6
INTL. BANK FOR RECON STP 31/07/2033	0.02	
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000 2023-6	0.02	BBG01G2M9GQ9
MASTERCARD 4.55% 15/01/2035	0.02	
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.02	*
NEW HAMPSHIRE BUSIN ADJ 7/1/2033	0.02	BBG01HP1Z6Y2
PAYCHEX INC	0.02	PAYX
PG&E REC. FNDG. 5.529% 01/06/2049	0.02	*
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.02	BBG00G3LKL69
GILEAD SCIENCES 5.55% 15/10/205300	0.02	
HALEON UK CAPITAL 2.875% 18/09/2028	0.02	
ASSURANT INC	0.02	AIZ
SOCIETE GENERALE 4.677% 15/6/20276 4.677% 15/06/2027	0.02	BBG01811V440
AUCKLAND COUNCIL 070525 PNOTE	0.02	*
XIAOMI CORP	0.02	1810
YARA INTL. 4.75% 01/06/2028D2000 144A	0.02	
UNILEVER CAP. 4.625% 12/08/2034	0.02	
ELIA GROUP XX	0.02	DU00ELIAGRP4
NOVARTIS CAP. 3.80% 18/09/2029	0.02	
NEXTERA ENERGY CAP 2.25% 1/6/2030	0.02	
GENUS PLC	0.02	GNS
TEMASEK FINANCIAL 1.50% 1/3/20288 EUR150000 15	0.02	BBG00CB2JNL2
TRADE DESK INC	0.02	TTD
CNH INDL. 3.75% 11/6/2031	0.02	
AFRICAN DEV. BANK AFRICAN DEV. BANK F2V PERP	0.02	BBG01L831TV8
DEUTSCHE BANK AG/NEW F2F 10/01/202973% 10/01/2029	0.02	BBG01RP22004
FUJIKURA LIMITED	0.02	5803
TRUIST FINL CORP COM	0.02	TFC
CAP. ONE FINL. F2F 26/7/2030	0.02	BBG018YS0C96
MARRIOTT INTL. MD 5.50% 15/04/2037	0.02	
JPM. CHASE F2F 22/7/2030	0.02	BBG01NSG8021
ENPHASE ENERGY INC	0.02	ENPH
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000 BONDS02/2054	0.02	BBG01L8YJKX8
US. TSY. NOTE/BOND 4.25% 15/11/20344 USD F-2034	0.02	BBG01QKHSMP5

PUBLIC STORAGE	0.02	PSA
LIFE360 INC	0.02	360
HYUNDAI CAPITAL AM 5.80% 26/6/2025	0.02	BBG01H3X5YF9
WAL MART DE MEXICO	0.02	WALMEX*
CONSTELLATION ENERGY CORP	0.02	CEG
FAIR ISAAC CORPORATION	0.02	FICO
CUMMINS INC	0.02	CMI
GOODMAN GRP.	0.02	GMG
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.02	BBG00DJ90TH9
JYSKE BANK A/S 0.25% 17/FEB/2028	0.02	BBG013FVRJT5
TRANSPOWER NEW ZEALAND LTD 040925 1.735 GB	0.02	NZTRPD0070L9
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000 BONDS05/2054	0.02	BBG01MPC8XR6
ENDESA SA	0.02	ELE
APTIV PLC / APTIV GL F2V 15/12/205454	0.02	BBG01PNNZPC0
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.02	BBG01HQWRSG4
HONG KONG EXCHANGE & CLEAR	0.02	388
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN	0.02	994NRU995
BNP PARIBAS NOMINEES	0.02	*
TARGA RESOURCES IN COM	0.02	TRGP
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.02	8A68YAU
RESTAURANT BRANDS NEW ZEALAND LTD	0.02	RBD
MIPS AB	0.02	MIPS
FORTINET INC COM	0.02	FTNT
ITALGAS SPA	0.02	IG
BPCE F2F 18/01/2030	0.02	BBG01KXMP975
OMEGA HEALTHCARE INVESTORS	0.02	OHI
VERISK ANALYTICS I COM	0.02	VRSK
DEUTSCHE BANK AG DEUTSCHE BANK AG F2V PERP	0.02	BBG01N5BHH84
JAPAN ELEVATOR SERVICE HOLDINGS CO LTD	0.02	6544
METROPOLITAN LIFE GB FRN 11/07/2029	0.02	BBG01NLC7Y24
DEXUS WHOLESALE SHOPPING CENTRE FUNDPE	0.02	0A5KKUU
ZOETIS INC	0.02	ZTS
SUN COMMUNITIES OP 4.20% 15/04/2032	0.02	
OTIS WORLDWIDE COR COM	0.02	OTIS
MERCURY NZ 5.247% 21/03/2031	0.02	BBG01STBRTQ0
SOCIETE GENERALE F2F 28/09/2029	0.02	BBG01JGV9ZD0
DANSKE BANK F2F 09/01/2032	0.02	BBG01KV1FQJ3
ROYAL BANK OF CANADA F2F 18/10/20288 USD	0.02	BBG01Q6W1ZJ5
VODAFONE GROUP ORD	0.02	VOD
ABN AMRO BANK 4.375% 20/10/2028	0.02	BBG01G778X54
DNB BANK F2F 05/11/2030	0.02	BBG01QJT2VD2
BNP PARIBAS F2F 26/9/2032	0.02	BBG01JFT7PV0
MASTERCARD 4.875% 09/05/2034	0.02	
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.02	BBG01H50VZF7
QUEST DIAGNOSTICS	0.02	DGX
NEDERLANDSE WATERS 2.25% 04/09/202525	0.02	BBG015K3TMX2
VOLKSWAGEN BANK 4.625% 3/5/2031	0.02	BBG01GFMK960
DEUTSCHE TELEKOM 4.375% 21/6/2028	0.02	
UNITED OVERSEAS BANK	0.02	UOB
METLIFE INC	0.02	MET
RAIFFEISENBANK AS FRN 09/JUN/2028	0.02	BBG01197CF22
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.02	ANZ
REALTY INC. 2.20% 15/06/2028	0.02	
ZSCALER INC	0.02	ZS
GS. GRP. F2F 25/04/2030	0.02	BBG01MJD0901
OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI	0.02	*
BMW INTL. INV. 3.25% 17/11/2028	0.02	BBG01MV8P180
BLACKSTONE PP EUR HOLD 1.0% 04/MAY/2028	0.02	
BRITISH STERLING POUND	0.02	*
COREBRIDGE FINL. 3.65% 5/4/2027	0.02	
GROUPE DES ASSURAN 3.75% 30/04/2029	0.02	
BRIXMOR OPERATING 4.05% 1/7/2030	0.02	

ATLAS COPCO AB	0.02	ATCOA
RED ELECTRICA DE ES	0.02	RED
US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.02	BBG01MPC8VJ9
AMERIPRISE FINL. 5.70% 15/12/2028SD1000	0.02	
CNA FINANCIAL CORP 3.9% 01/MAY/2029	0.02	
BANK OF AMERICA F2F 20/12/2028	0.02	BBG00KRN29C0
HEIMSTADEN BOSTAD 1.625% 13/10/2031	0.02	
NATWEST GROUP PLC ORD	0.02	NWG
AMERICAN HONDA FIN 3.95% 3/19/2032	0.02	BBG01SWFZWT8
NUTANIX INC	0.02	NTNX
COX COMMS. 5.45% 15/09/202815/09/2028	0.02	
APPLOVIN CORP	0.02	APP
US. TSY. NOTE/BOND 4.50% 15/11/20544 USD1000 BONDS 11/54	0.02	BBG01QKHSL31
COX COMMUNICATIONS 5.70% 06/15/2033USD1000 144A	0.02	
4.50% 15/04/2027	0.02	BBG006Q1L3R6
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.02	BBG0000HMS32
VULCAN MATERIALS CO	0.02	VMC
QUANTA SERVICES INC	0.02	PWR
SULZER AG	0.02	SUN
BARCLAYS PLC	0.02	BARC
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.02	BBG0149GDH03
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.02	BBG00J3YH074
MEDALLION TRUST SERIES 201 1 A1-R FRN 21/01/2052	0.02	*
PACCAR INC	0.02	PCAR
BNP PARIBAS F2V 31/03/2032EGS	0.02	BBG016CQFV72
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST	0.02	HESM
CITIBANK NA 5.803% 29/9/2028	0.02	
UTD. UTILITIES WAT 3.50% 27/02/20332033	0.02	
NEW ZEALAND GOV. B 4.25% 15/05/2034	0.02	BBG01BFVGVK1
COLOMBIAN TES 7.50% 26/08/2026	0.02	BBG00244WKZ4
AVALONBAY COMMUNITIES INC	0.02	AVB
AXA F2F 07/10/2041	0.02	BBG00ZV9R918
BUREAU VERITAS SA	0.02	BVI
DISCOVER FINANCIAL SERVICES	0.02	DFS
SENTINELONE INC	0.02	S
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.02	BBG018KMB098
NATL. GRID NORTH 4.151% 12/9/2027	0.02	
WELLTOWER 3.10% 15/01/2030	0.02	
PENSKE TRUCK LEASI 4.40% 01/07/2027/07/2027 USD1000 144A	0.02	
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.02	BBG0000B07Z0
US TREASURY N/B 4.0% 15/NOV/2042	0.02	BBG01BGVXMB1
AMERICAN INTERNATIONAL GROUP	0.02	AIG
METRO INC - A	0.02	MRU
JPM. CHASE F2F 22/04/2035	0.02	BBG01MFNSQ50
IBM INTL. CAP. PTE 4.90% 05/02/2034	0.02	
MS. F2F 19/04/2035	0.02	BBG01MGDWY86
MS. F2F 28/4/2026	0.02	BBG00TFTKVY8
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.02	BBG00ZQYRS44
SNOWFLAKE INC	0.02	SNOW
SUMITOMO ELECTRIC	0.02	5802
THERMO FISHER SCI 5.086% 10/08/203310/08/2033	0.02	
LAFARGEHOLCIM LTD	0.02	HOLN
CAIXABANK F2F 13/09/2027	0.02	BBG01J6KDLW0
KIMCO REALTY CORP	0.02	KIM
TENNET HOLDING BV 1.12% 09/JUN/2041	0.02	
MUENCHENER RUECKVERS F2V 23/5/20423/05/2042 USD1000 144A	0.02	BBG017KR2MX4
UNITED THERAPEUTICS CORP	0.02	UTHR
NISOURCE INC	0.02	NI
US TREASURY N/B 3.37% 15/MAY/2033	0.02	BBG01GJ2R4D6

MARS 4.80% 1/3/2030	0.02	
BNP PARIBAS F2F 13/01/2027	0.02	BBG00YS4D8M0
AIB GRP. F2F 14/10/2026	0.02	BBG019Z0L4M4
CADENT FIN. 0.625% 19/03/2030EUR100000	0.02	
BANCO SANTANDER F2V 15/07/2028	0.02	BBG01NP89S93
STOCKLAND	0.02	SGP
OTIS WORLDWIDE 2.565% 15/2/2030	0.02	
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.02	BBG01P1YBJQ5
SUMITOMO MITSUI TS 5.20% 7/3/2027	0.02	BBG01LQZ5TH9
BARCLAYS FRN 25/02/2031	0.02	BBG01SCY4Z25
HOUSING NEW ZEALA 2.247% 05/10/20260000	0.02	BBG00NQ2R4C5
BANK OF IRELAND GRP. F2V 16/09/2026	0.02	BBG019LVLWG6
SK HYNIX 6.25% 17/1/2026	0.02	BBG01C7B7SF5
US. T-BILL. 0.00% 22/05/20252025 USD100	0.02	BBG01QVTC848
CLOUDFLARE INC	0.02	NET
NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26 NZD10000 REGS	0.02	BBG00T2KR704
COMMONWEALTH BANK OF AUSTRALIA	0.02	CBA
FMG RES. AUGUST 20 4.50% 15/09/2027	0.02	
BARCLAYS F2F 25/02/2036	0.02	BBG01SCY50Z5
BRISTOL-MYERS SQUI 3.40% 26/07/2029	0.02	
ORSTED AS	0.02	ORSTED
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.02	BBG01BC36V36
GENESIS ENERGY LTD	0.02	GNE
BANQUE FEDERATIVE 4.753% 13/07/202713/07/2027 USD1000 144A	0.02	BBG018NLXV77
MEIJI YASUDA LIFE IN FRN 11/06/2055	0.02	BBG01SN5LQ81
ELECTRICITE DE FRANCE SA 3.37% PERP	0.02	BBG00X6ZBM75
JPM. CHASE F2F 24/01/2036	0.02	BBG01RV5SML1
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.02	BBG01G80VNH1
CANADIAN IMPERIAL BA FRN 20/12/2027	0.02	BBG01R73J4S6
NATWEST GRP. F2F 14/9/2029	0.02	BBG012G01NJ4
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.02	BBG011J0DQ21
HENKEL AG & CO KGAA NON VTG PREF	0.02	HEN3
CHIPOTLE MEXICAN GRILL ORD	0.02	CMG
E.ON SE	0.02	EOAN
INGERSOLL RAND INC	0.02	IR
DEUTSCHE BANK F2V 26/2/2029	0.02	BBG01SCCTXM9
GRAINGER W W INC	0.02	GWW
ABBVIE 4.05% 21/11/2039	0.02	
FORD MOTOR CREDIT 4.95% 28/05/2027	0.02	
ABN AMRO BANK F2V PERPS	0.02	BBG00VC7RCP9
US TREASURY N/B 2.87% 15/MAY/2032	0.02	BBG01773LMG0
CADILLAC FAIRVIEW PRP TR 4.12% 01/FEB/2029	0.02	
SWISS RE AG	0.02	SREN
CO OPERATIVE BANK HL F2V 19/09/2028	0.02	XS2884724837
BNP PARIBAS F2F 11/07/2030	0.02	BBG014CKC008
NIBC BANK 6.00% 16/11/2028	0.02	BBG01K3B0S68
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.02	BBG000FLBGZ0
ALLIANZ ALLIANZ F2V PERP	0.02	BBG00Y4DMYK1
TENNET HLDG. 2.125% 17/11/20290000 25	0.02	
MSCI INC	0.02	MSCI
UNITED KINGDOM GIL 1.25% 31/7/2051	0.02	BBG0104LS863
RCI BANQUE 4.625% 02/10/2026	0.02	
RECORDATI SPA - NEW	0.02	REC
FISERV 4.75% 15/03/2030	0.02	
BAXTER INTL. 2.272% 1/12/2028	0.02	
AIB GRP. F2F 13/9/2029	0.02	BBG01J6K45Y3
BANCO DE SABADELL 5.00% 13/10/2029	0.02	BBG01PK9Y5D8
CITIGROUP INC F2F 24/01/2036	0.02	BBG01RV5M3C9
ING GROEP NV	0.02	INGA
MODINE MANUFACTURING CO	0.02	MOD

US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.02	BBG01L8YJFB3
CELLNEX TELECOM 0.75% 20/11/2031	0.02	BBG00Y3M7XG6
US. TSY. NOTE/BON 0.625% 15/8/2030	0.02	BBG00WHMH2P2
HEIMSTADEN BOSTAD 1.375% 24/07/2028/07/2028	0.02	
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.02	BBG01JH098K9
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.02	BBG00XY9BMV5
US TREASURY N/B 4.0% 31/OCT/2029	0.02	BBG01B52H1W8
BANCO SANTANDER SA 3.30% 27/JUN/2029	0.02	BBG00PH0GK76
MS. F2F 16/10/2026I	0.02	BBG01B20FDY9
AMERIPRISE FINANCIAL INC	0.02	AMP
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.02	BBG00Z4HNDG9
JOHN DEERE CAP. 4.90% 11/06/20270.0% 11/06/2027	0.02	BBG01N74DNW2
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.02	BBG013BNT3Y4
RAIFFEISEN BANK INTL F2F 15/09/2028	0.02	BBG01J6HRKK7
BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026	0.02	BBG01C9GV0Z4
KIA 1.75% 16/10/2026	0.02	BBG0100NJZS9
DEN DANSKE BANK AS DKK	0.02	DANSKE
ELECTRICITE DE FRA 5.65% 22/04/2029	0.02	
PHILLIPS COM	0.02	PSX
COMCAST 4.25% 15/10/2030	0.02	
COGNEX CORP COM USD	0.02	CGNX
AT&T INC 3.65% 15/09/2059	0.02	
SONOCO PRODS. 5.00% 01/09/2034	0.02	
UNITED RENTALS INC	0.02	URI
BANCO BPM SPA 3.375% 21/01/2030	0.02	BBG01RR60S04
CARRIER GBL. 4.125% 29/05/2028	0.02	
NOMURA HLDGS. 2.172% 14/07/20281000	0.02	BBG011PPD6S5
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.02	BBG013N85MW0
JPM. CHASE F2F 04/02/20271000	0.02	BBG00Z2XY1T6
ASSA ABLOY AB	0.02	ASSAB
DE VOLKSBANK 4.625% 23/11/2027R100000	0.02	
BANCO DE CREDITO D 5.85% 11/01/2029	0.02	
MEXICAN BONOS 7.75% 29/05/2031	0.02	BBG0021RCFH9
KOREA ELEC. POWER 4.875% 31/01/2027000	0.02	BBG01L0W4BR3
WESTPAC BANKING FRN 16/04/2029	0.02	BBG01MRXZ777
SUMITOMO MITSUI FINL FRN 15/04/20305/04/2030	0.02	BBG01RMQ5CV1
AIRPORT AUTHORITY 4.875% 12/01/2026	0.02	BBG01C7BHKH9
ABBVIE 4.80% 15/03/2029	0.02	
PROPERTY FOR INDUSTRY LTD	0.02	PFI
COMMONWEALTH BANK OF FRN 27/11/20267/11/2026	0.02	BBG01QY2L6R3
MS & AD INSURANCE GROUP HOLDINGS	0.02	8725
BOOKING HLDGS INC 4.625% 13/04/2030	0.02	
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.02	BBG00Y2NNDT7
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.02	BBG0121BH241
ROYAL BANK OF CANA 4.65% 27/01/2026	0.02	BBG00C02GRC8
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.02	BBG00BDPR2X5
UK. GILT 0.875% 22/10/2029	0.02	BBG00NPSJ5F2
ARGENTUM NETHERLANDS F2V 01/06/2048	0.02	BBG00KN0CR79
AUSTRALIAN GOVERN 4.25% 21/04/2026	0.02	BBG00642QB59
SOGECAP F2F 16/05/2044GS	0.02	BBG01K1XBKW8
CIE DE SAINT-GOBAI 3.75% 29/11/202600000 49 REGS	0.02	
CANADIAN GOV. BD. 2.25% 01/06/2025	0.02	BBG006Q8Q2P0
KOMATSU LTD JPY	0.02	6301
MICROSTRATEGY COM USD0.001 CLASS A	0.02	MSTR
EXELIXIS INC	0.02	EXEL
UK. GILT 0.50% 31/1/2029	0.02	BBG0129NSLP0
PFIZER INV. ENTS. 4.45% 19/05/2026	0.02	
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.02	BBG007GY22Y8
KEYCORP 2.25% 06/04/2027	0.02	BBG00RMH82K3

EQUINIX EUR. 2 FI 3.625% 22/11/2034034	0.02	
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.02	BBG00PMFY7N8
IMI ORD GBP0.2857	0.02	IMI
US TREASURY N/B 3.5% 15/FEB/2033	0.02	BBG01DVKBC66
SANWA HOLDINGS CORPORATION	0.02	5929
GS. GRP. FRN 28/01/2056	0.02	BBG01RXFF0D8
BANK OF AMERICA 3.248% 21/10/2027	0.02	
CRELAN F2F 28/02/2030	0.02	BBG01J959603
AIR NEW ZEALAND LTD	0.02	AIR
EQUIFAX 5.10% 1/6/2028	0.02	
NYKREDIT REALKRED 3.875% 09/07/2029	0.02	BBG01M2PJB98
ADVANTEST CORP	0.02	6857
INTESA SANPAOLO 5.125% 29/08/2031	0.02	BBG01J1K3ZQ2
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552% 14/03/2027	0.02	BBG015RKT699
DE VOLKSBANK F2V 22/10/2030924 REGS	0.02	BBG00W2NZNQ9
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.02	BBG01LK8Y0L1
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.02	
HOST HOTELS & RESO 5.70% 01/07/2034	0.02	
VOLKSWAGEN INTERNATIONAL FINANCE F2V PERPSUB PERP EUR100000 REGS	0.02	BBG01J3MTPF2
NEDERLANDSE WATERS 3.40% 22/07/2025	0.02	BBG007XD1N89
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.02	BBG01JZY4GQ6
TC ENERGY CORP	0.02	TRP
NATIONAL GRID PLC 0.25% 01/09/2028	0.02	
CAPCOM CO LTD	0.02	9697
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.02	BBG00005LX74
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.02	*
SUNCORP GRP. FRN 27/06/2034	0.02	BBG01JFZWJ06
VENTAS INC	0.02	VTR
PPL ELEC. UTILITIE 4.85% 15/02/2034	0.02	
N/WIDE. B/SOC. F2F 24/7/2032	0.02	BBG01NT86MY7
METROPOLITAN EDISO 4.30% 15/01/2029	0.02	
PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.02	
ALIMENTATION COUC 3.625% 13/05/2051USD 144A	0.02	
BANCA MONTE DEI P 3.375% 16/07/203030 3.375% 16/07/2030	0.02	BBG01NP73P15
AUTONATION 4.75% 01/06/2030	0.02	
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.02	BBG01NWT5SZ4
KOREA INTERNATIONA 4.51% 10/12/2029	0.02	BBG01QS3FV54
KMD BRANDS LIMITED	0.02	KMD
TOKYO ELECTRON LTD JPY	0.02	8035
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.02	BBG000DSMLT1
VESTEDA FIN. 4.00% 07/05/2032	0.02	
SWEDBANK 3.375% 29/05/2030	0.02	BBG01N0MRN45
SHINHAN BANK CO LTD FRN 26/11/2029	0.02	BBG01QXRQH18
BANK OF NOVA SCOTI 5.35% 7/12/2026	0.02	BBG01KCBV9P5
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.02	BBG0121BH1T6
Income Due - JPY	0.02	*
REGENERON PHARMACEUTICALS INC	0.02	REGN
NSTAR ELEC. 1.95% 15/8/2031D2000	0.02	
MARATHON PETROL COM	0.02	MPC
GS. GRP. F2F 27/01/2032	0.02	BBG00YZCJ287
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.02	BBG00BL0Q0R3
RADIAN GROUP INC	0.02	RDN
GBL. PAYMENTS 4.875% 17/03/2031	0.02	
NEW YORK LIFE GBL. 4.95% 07/12/2029	0.02	BBG01KD3YV52
ORACLE 5.50% 03/08/2035	0.02	
SEVERN TRENT UTIL 3.875% 04/08/2035	0.02	
BANK OF NOVA SCOTI 4.85% 1/2/2030	0.02	BBG01D27L623
HYUNDAI CARD 5.75% 24/04/2029	0.02	BBG01MG7HD82
EQUITY RESIDENTIAL	0.02	EQR

BANK OF AMERICA CORP F2F 22/7/2027	0.02	BBG0104MWH57
UNITEDHEALTH GROU 5.625% 15/07/2054SD1000	0.02	
VECTOR LIMITED	0.02	VCT
BANCO SANTANDER F2F 18/10/2027	0.02	BBG01JPP1235
SVENSKA HANDELSBANKEN AB 4.62% 23/AUG/2032	0.02	BBG0195Z5RD7
LEASYS 4.625% 16/2/2027	0.02	
NETFLIX 3.625% 15/6/2030GS	0.02	*
BPCE SFH 3.375%13/3/2029	0.02	BBG01J628PP5
AT&T 2.25% 1/2/2032	0.02	
RABOBANK NEDERLA 160625 FRN	0.02	NZRABDT019C3
ORACLE 3.60% 1/4/2050	0.02	
NXP SEMICONDUCTORS	0.02	NXPI
DEUTSCHE BANK F2F 12/7/2028	0.01	BBG01NLGTK12
INDONESIA TSY. BD 8.375% 15/09/2026	0.01	BBG0016MLRQ1
VERTIV HOLDINGS CO	0.01	VRT
US. TSY. NOTE/BOND 0.25% 31/5/2025	0.01	BBG00V0Y5L95
SELP FIN. SARL 3.75% 10/8/2027	0.01	
STRYKER 3.375% 11/12/2028	0.01	
ELIA GRP. SA/NV 3.875% 11/6/2031	0.01	
US. TSY. NOTE/BON 1.625% 15/08/2029	0.01	BBG00PVTJ2L8
ING GROEP F2F 23/05/20298 REGS	0.01	BBG01GN62JT9
PRUDENTIAL FINANCIAL INC	0.01	PRU
BANQUE FEDERATIVE DU F2V 16/6/203232	0.01	BBG017ZSKH94
KBC GRP. F2F 28/11/2029	0.01	BBG01K8L0KZ6
AEGON NV AEGON NV F2V PERP	0.01	BBG00NR6XY78
NXP BV/NXP FDG/NXP 3.40% 01/05/2030	0.01	
CAPITAL ONE FINANCIAL CORPORATION	0.01	COF
BANCO SANTANDER SA F2F 02/04/2029	0.01	BBG01PZNX249
CIP FNDG. PTY 3.026% 16/12/2027	0.01	
ALLIANZ F2F 25/07/2055	0.01	BBG01SZVYQC2
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.01	BBG00V0Y5NM6
DSM 3.625% 02/07/2034	0.01	
VISTRA CORP	0.01	VST
DAIMLER TRUCK FIN. 2.50% 14/12/20311	0.01	BBG013WT4WJ8
INVITATION HOMES INC	0.01	INVH
NATIONAL BANK OF CANADA	0.01	CA6330671034
LIBERTY MUTUAL GRP 2.75% 04/05/2026EUR100000	0.01	BBG00CNPBGB2
DE VOLKSBANK NV 3.625% 21/10/2031	0.01	BBG01Q9F7DC9
TARGA RES. 5.20% 01/07/20272027 USD1000	0.01	
ATMOS ENERGY 2.625% 15/09/20290	0.01	
M & T BANK CORPORATION	0.01	MTB
RTE RESEAU DE TRAN 3.75% 4/7/203535	0.01	
NN GROUP NV	0.01	NN
LOGICOR FINANCING 4.25% 18/07/2029EUR100000 16	0.01	
SOUTHERN POWER 1.85% 20/6/2026EUR100000 2016B	0.01	BBG00D2YW1F0
Income Due - USD	0.01	*
ING GROEP F2F 12/08/2029	0.01	BBG01LCCRHP8
AJINOMOTO CO INC JPY	0.01	2802
KONINKLIJKE VOPAK NV	0.01	VPK
EASTMAN CHEM. 5.00% 01/08/2029	0.01	
NATL. GRID NORTH 4.061% 03/09/2036	0.01	
STORA ENSO 7.25% 15/4/2036144A	0.01	BBG0000C4SD2
COINBASE GLOBAL INC	0.01	COIN
DANONE 3.481% 03/05/2030	0.01	
CADENT FIN. 3.75% 16/04/2033UR100000	0.01	BBG01MBKDW62
BNP PARIBAS 3.625% 1/9/2029	0.01	BBG019D7R964
PUBLIC SERV. ELEC. 2.45% 15/01/2030/01/2030 USD2000 N	0.01	
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.01	BBG01G93VLG9
EUROGRID 3.732% 18/10/2035	0.01	
TEVA PHARM. FIN. N 6.75%01/03/2028	0.01	
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.01	BBG00008ZD86
JPM. CHASE F2F 18/05/2028	0.01	BBG00GPVXF35
SOCIETE GENERALE SA	0.01	GLE

US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.01	BBG00ZCLW1Y7
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.01	BBG00B55HPD0
CITIGROUP F2F 08/10/20270 83	0.01	BBG00QG9PYF7
NYKREDIT REALKRED 4.625% 19/01/202929 EUR100000 4	0.01	BBG01K4F4RB0
LA BANQUE POSTALE 1.0% 09/FEB/2028	0.01	BBG0152766G2
ROYAL BANK OF CANADA FRN 2/7/2028	0.01	BBG01NHYFYW9
GEORGIA-PACIFIC 2.30% 30/4/2030	0.01	
PERM. TSB GRP. HLDGS F2F 30/6/2029	0.01	BBG01H6TJLF8
CPPIB CAPITAL INC 1.50% 23/06/2028	0.01	BBG011CKX788
YANGZIJIANG SHIPBUILDING NPV	0.01	YZJSGD
UNICREDIT F2V 03/06/2032	0.01	BBG01173QYM5
ARCH CAPITAL GROUPCOM	0.01	ACGL
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN 12/06/2055AUD500000 A-1	0.01	*
LOGICOR FINC. SAR 4.625% 25/07/2028	0.01	
BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN SNRMTN 18/01/2027 USD REGS	0.01	BBG01C99X9M3
US. TSY. NOTE/BON 2.625% 15/02/2029	0.01	BBG00N740958
LOGICOR FINC. SAR 1.625% 15/07/2027	0.01	
JOHNSON & JOHNSON 3.60% 26/02/2045	0.01	
BHP GROUP LIMITED ORDINARY FULLY PAID	0.01	BHP
PROCTER & GAMBLE 1.2% 30/10/2028	0.01	BBG00MCJX7Z6
NUVEEN 5.55% 15/01/2030	0.01	
ATI INC	0.01	ATI
BANK OF AMERICA F2F 22/04/2032	0.01	BBG0104MWHC9
TESLA ELEC. VEHICLE TST. 2 1 A4 5.38% 20/02/202920/02/2029	0.01	*
BRISTOL-MYERS SQUI 4.90% 22/2/2029D1000	0.01	
FORD MOTOR 3.25% 12/02/2032	0.01	
HEIDELBERGCEMENT AG	0.01	HEI
SEMPRA ORD	0.01	SRE
BANCO SANTANDER F2V 4/10/2032	0.01	BBG012QR70V4
JPM. CHASE F2F 1/6/20341000	0.01	BBG01GSP6YG9
US. TSY. NOTE/BON 3.125% 15/11/2028	0.01	BBG00MFJPBK9
DATADOG INC	0.01	DDOG
US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR-2025	0.01	BBG01920Z7B0
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.01	
IHG FINANCE LLC 3.625% 27/09/2031	0.01	
GS. GRP. GS. GRP. F2V PERP	0.01	BBG00PFBTSB8
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS	0.01	*
US TREASURY N/B 1.25% 30/04/2028	0.01	BBG0109YYZ18
SUTTER HEALTH 5.547% 15/08/2053023A	0.01	
ORACLE CORP 2.5% 01/04/2025	0.01	
JAPAN GOV. FIVE YE 0.10% 20/09/2025	0.01	BBG00XS78BK6
HUNTINGTON BANCSHARE F2F 8/21/2029	0.01	BBG01HWNC2C4
CISCO SYS. 4.85% 26/02/2029	0.01	
NRG ENERGY INC	0.01	NRG
TRUIST FINL. F2F 30/10/2029	0.01	BBG01JXDR8B3
UK. GILT 4.50% 7/9/2034	0.01	BBG0000D14P3
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029	0.01	BBG01LNVJ8B8
TUI TOPCO LIMITED - INTEREST BEARING LOAN	0.01	994NRT998
RPM INTERNATIONAL INC	0.01	RPM
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028 USD1000	0.01	BBG019J0R874
VALERO ENERGY CORP	0.01	VLO
GEDEON RICHTER PLC	0.01	RICHT
RWE FIN. US 6.25% 16/04/2054	0.01	
NATWEST GROUP PLC 7.41% 06/JUN/2033	0.01	BBG01BTPPV47
US TREASURY N/B 4.12% 30/NOV/2029	0.01	BBG01QZFYD58

US. TSY. NOTE/BON 1.375% 31/10/2028	0.01	BBG0134TVYC2
ROTHESAY LIFE 8.0% 30/OCT/2025	0.01	BBG00B3QKJT9
TESCO COR. TSY. S 1.875% 02/11/2028	0.01	
EQUINIX 1.80% 15/07/2027	0.01	
US. TSY. NOTE/BOND 4.00% 15/11/2027	0.01	BBG01QKHSKF0
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.01	BBG012PP9GR7
DIGITAL INTREPID 1.375% 18/07/2032	0.01	
BANK OF AMERICA F2F 21/07/2032	0.01	BBG011V6TX59
SERBIA INTL. BD. 6.00% 12/06/2034	0.01	BBG01N5YWD22
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.01	BBG0127QKZM5
TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029	0.01	
TRADEWEB MARKETS INC	0.01	TW
ING GROEP F2F 18/02/20299 REGS	0.01	BBG00Y4N68J6
ELI LILLY 5.50% 12/02/2055	0.01	
US. TSY. NOTE/BOND 4.25% 21/12/20252025 USD1000 BM-2025	0.01	BBG01KR4SPQ2
VERIZON COMMS. 1.25% 08/04/2030R1000 SEC	0.01	
Outstanding Settlement Receipts - GBP	0.01	*
ARMSTRONG WORLD INDUSTRIES INC	0.01	AWI
ZF NORTH AMERICA C 6.75% 23/04/2030	0.01	
EBARA CORP NPV	0.01	6361
UNITED STATES TREA 2.00% 15/8/2025	0.01	BBG009R4CLR3
HD HYUNDAI	0.01	267250
GEN. MILLS 5.50% 17/10/2028	0.01	
MERCEDES-BENZ FINANCE NORTH AMERI 5% GTD SNR NTS 11/01/2034 USD1000 144A	0.01	BBG01KXPX4L4
FUJI ELECTRIC CO LTD	0.01	6504
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.01	
DEUTSCHE BANK F2F 13/02/2031	0.01	BBG01S637Z18
FRESENIUS MEDICAL 2.375% 16/2/2031	0.01	
US. TSY. NOTE/BON 1.625% 15/2/2026	0.01	BBG00C59XZ86
INTL PAPER CO	0.01	IP
AIB GROUP PLC	0.01	AIBG
CHARTER COMM OPT L 3.90% 01/06/20522	0.01	
CANTOR FITZGERALD 7.20% 12/12/2028	0.01	
SINGAPORE GOV. BD 2.375% 01/06/2025	0.01	BBG0099QZTX5
SINGAPORE GOV. BD 2.125% 01/06/2026	0.01	BBG00CXKZKT8
MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028 EUR100000	0.01	
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.01	BBG00000J3W6
HYUNDAI ELECTRIC ENERGY SYST	0.01	267260
BANK OF AMERICA F2F 24/10/2026	0.01	BBG00XX8HY28
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.01	BBG00FX263Y5
SNAP ON INC	0.01	SNA
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.01	BBG0109YYT12
BROADCOM 3.187% 15/11/2036	0.01	
T&D HOLDINGS INC NPV	0.01	8795
ELI LILLY 5.10% 12/02/2035	0.01	
NEXTERA ENERGY CAP 4.90% 28/2/2028	0.01	
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.01	BBG00HC3QXH3
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.01	BBG0115Q78T7
ARGOSY PROPERTY LIMITED	0.01	ARG
CARLISLE COS INC	0.01	CSL
LLOYDS BANKING GROUP F2V 15/12/2031	0.01	BBG011BX95B8
INTESA SANPAOLO 4.875% 19/5/2030R100000 1027	0.01	BBG01GN633V0
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.01	BBG00RN2M5B2
LEGRAND SA	0.01	LR
AFG 2024-1 TRUST 1 A1L FRN 10/11/2055	0.01	*
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.01	BBG013N85CS7
SUMITOMO FORESTRY CO LTD	0.01	1911
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026	0.01	BBG0148P1K91

FDXEX CORP COM	0.01	FDX
US. TSY. NOTE/BOND 4.25% 31/12/20262026 USD100 BM-2026	0.01	BBG01RF3D3M1
AIB GRP. F2F 23/7/2029	0.01	BBG01CCNKZG1
CITIGROUP 4.30% 20/11/2026	0.01	BBG007JNL349
ANTHEM 3.60% 15/03/2051	0.01	
CREDIT AGRICOLE FRN 16/01/2035	0.01	BBG01RN642B9
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.01	
INTERCONTINENTAL HOTELS GROUP PLC	0.01	IHG
MS. F2F 20/7/2029	0.01	BBG01HHMG5M1
NTT FIN. 5.11% 2/7/2029	0.01	
MEDIOBANCA BANCA DI ITL	0.01	MB
LINDE 3.375% 12/06/2029	0.01	
NATIONALE-NEDERLAN 3.25% 28/5/20277	0.01	BBG01FFVDR06
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.01	BBG0127QL0Z7
ENGIE 3.625% 6/12/2026	0.01	
SMURFIT KAPPA TSY 3.454% 27/11/2032% 27/11/2032	0.01	
STANDARD CHARTERED	0.01	STAN
FISERV 5.15% 12/08/2034	0.01	
VILLAGE OF DEERFIELD 4% 1/12/2028	0.01	
DELTA AIR LINES SK 4.75% 20/10/2028	0.01	
AES F2V 15/01/2055	0.01	BBG01MY5JJ72
SLOVENSKA SPORITELNA F2F 4/10/2028	0.01	BBG01JGVSRG4
INTEL 4.875% 10/2/2028	0.01	
FERGUSON FINANCE P 4.50% 24/10/2028SD 144A	0.01	
ACUITY INC	0.01	AYI
STANDARD CHARTERED F2V 06/07/20277	0.01	BBG01H7NM419
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.01	BBG00RJVTLZ5
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.01	
INTESA SANPAOLO FRN 16/04/2027	0.01	BBG01MBY8932
VOLKSWAGEN FINL. 3.625% 19/05/2029	0.01	XS2941605078
SHIN-ETSU CHEMICAL NPV	0.01	4063
SUNNOVA HESTIA II ISSU GRID1 1A 5.63% 20/07/20515.63% 20/07/2051	0.01	BBG01MVG3S23
AGEAS NPV POST SPLIT	0.01	AGS
VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000	0.01	
BMW US CAP. 4.90% 02/04/2029	0.01	
RCI BANQUE 3.375% 26/07/2029	0.01	
PROCTER & GAMBLE C 3.25% 2/8/2031	0.01	BBG01GF466T7
BANCO DE SABADELL SA F2F 27/05/2031	0.01	XS2947089012
KROGER CO 2.2% 01/MAY/2030	0.01	
BPCE 0.625% 28/04/2025	0.01	BBG00TC319Z7
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-2025	0.01	BBG00YPGC5B5
SINGAPORE GOV. BD. 2.25% 01/08/2036	0.01	BBG00DF0J361
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.01	BBG014QWGDJ5
US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029	0.01	BBG01MJJ8508
FIRST ABU DHABI BANK FRN 22/01/20308% 22/01/2030	0.01	BBG01RQQHQ34
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.01	BBG0115Q7979
BARCLAYS F2V 14/11/2032	0.01	BBG01BFCH903
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	
OKTA INC	0.01	OKTA
BANK OF MONTREAL FRN 27/06/2029	0.01	BBG01NCLWJ29
INTL. BANK FOR REC 4.00% 27/08/2026USD	0.01	BBG01PD42D36
N/WIDE. B/SOC. 3.00% 03/03/2030	0.01	BBG01SHZ9RS2
ERSTE GROUP BANK AG	0.01	EBS

TUOLUMNE WIND PRO 6.918% 01/01/2034	0.01	
US. TSY. NOTE/BON 4.375% 31/12/20292029 USD100 AH-2029	0.01	BBG01RF3D5B8
ALTAGAS F2V 15/10/2054	0.01	BBG01PSR8PF3
BANK OF AMERICA F2F 25/04/2029	0.01	BBG01G9RGHC6
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.01	BBG00DSN4N96
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.01	ACS
UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27 USD2000	0.01	
US. TSY. NOTE/BOND 2.25% 15/11/2025	0.01	BBG00BCNM0T5
KAJEMA CORP	0.01	1812
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.01	
AT&T 3.875% 15/01/2026	0.01	
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.01	BBG0148P14W1
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027 EUR100000	0.01	BBG00Z5YTSK7
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.01	BBG01MPC8V90
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01	OCA
UK. GILT 3.75% 29/01/2038	0.01	BBG01B0DNYV1
TRANSURBAN QUEENSL 4.50% 19/04/2028	0.01	
SONOCO PRODS. 4.60% 01/09/2029	0.01	
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.01	BBG00TFVYW30
ASR NEDERLAND NV	0.01	ASRNL
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.01	BBG00PMGJFZ2
DEUTSCHE BANK F2F 23/02/2028	0.01	BBG015D754H5
ONE BRYANT PARK TST. 2 OBP A 2.51641% 15/9/2054	0.01	*
ORACLE 6.00% 03/08/2055	0.01	
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27 EUR100000 168	0.01	BBG00ZNGWV61
PRYSMIAN SPA	0.01	PRY
PROVINCE OF QUEBEC 3.70% 20/5/2026	0.01	BBG00BDXRCX6
EMCOR GROUP INC	0.01	EME
TRANSCONTINENTAL G 3.25% 15/5/2030	0.01	
FRESENIUS FIN. IRE 0.50% 01/10/202810/2028 EUR1000 12	0.01	
PROLOGIS LP 2.25% 15/APR/2030	0.01	
UNITED STATES TRE 3.875% 15/10/2027/2027 USD1000 AT-2027	0.01	BBG01Q548T69
CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81 REGS	0.01	BBG019BXD394
EUROGRID 3.075% 18/10/2027	0.01	
GENERAL MILLS INC 0.125% 15/11/2025	0.01	
MORGAN STANLEY F2F 20/4/2029	0.01	BBG01G9S5Y11
INTER-AMERICAN DEV 2.00% 02/06/2026/06/2026	0.01	BBG00CZP7LN0
BARCLAYS PLC BARCLAYS PLC F2V PERP	0.01	BBG01MS08NZ2
UNICREDIT F2V 15/01/203200000	0.01	BBG00RB6RGR0
DELL TECHNOLOGIES INC	0.01	DELL
FRONTIER ISSUER LLC 1 C 11.50% 20/8/20530/08/2053	0.01	*
SWISSCOM AG	0.01	SCMN
CREDIT AGRICOLE F2V 10/01/203300 21 144A	0.01	BBG00JNGWJK8
NORTHERN GAS NETW 6.125% 2/6/2033	0.01	
MITSUBISHI UFJ FIN G F2F 08/06/20276/2027	0.01	BBG0118XRT66
LLOYDS BANKING GROUP F2V 2/6/2033	0.01	BBG01FMXXDL0
CITY OF NEW YORK 5.828% 1/10/2053	0.01	
NYKREDIT REALKRED 3.625% 24/07/2030	0.01	BBG01RRLR9M0
UNITED STATES TRE 3.375% 15/09/2027/2027 USD1000 AS-2027	0.01	BBG01PM0C2H2
DUKE ENERGY CORP COM	0.01	DUK
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.01	BBG01HQXF0W8
SOCIETE GENERALE SA F2V 10/01/2034	0.01	BBG01C6SZC72
NITTO DENKO CORPORATION	0.01	6988
PACKAGING CORP OF AMERICA	0.01	PKG

VULCAN STEEL AUSTRALIA PTY LTD	0.01	VSL
WLB ASSET VI PTE 7.25% 21/12/2027	0.01	BBG01KHKZHC2
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000 SEC	0.01	
SENTARA HEALTHCAR 2.927% 1/11/2051	0.01	
US TREASURY N/B 2.75% 30/APR/2027	0.01	BBG016Z96R74
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028	0.01	BBG00ZCLVT68
HIGHLAND HOLDINGS 0.318% 15/12/202626	0.01	
US. TSY. NOTE/BON 1.625% 15/5/2026	0.01	BBG00CV1QFL1
FAIRFAX FINANCIAL 6.00% 7/12/2033	0.01	
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.01	
ANZ NEW ZEALAND I 2.993% 3/27/2028.993% 27/03/2028	0.01	BBG01SX28MN4
US. TSY. NOTE/BON 0.375% 30/9/2027	0.01	BBG00XGHX6M8
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.01	
BRISTOL-MYERS SQUI 1.45% 13/11/2030	0.01	
EXPORT DEV CDA 4.75% 05/06/2034	0.01	BBG01N365P64
NEXTERA ENERGY CAP 4.85% 30/04/2031	0.01	
CITY & COUNTY OF S 5.77% 15/6/2045	0.01	
WELLS FARGO COMMERCIAL SVEN A 6.0109% 10/06/2037	0.01	*
IDOL 2024-1 TST. 1 A FRN 21/08/2054	0.01	*
GOLDMAN SACHS GROUP F2F 23/01/2033	0.01	BBG01RTY2Z76
INTL. FIN. FACILIT 2.75% 7/6/2025	0.01	BBG018W8W556
NHP FOUNDATION/THE 5.85% 01/12/2028	0.01	
CHENIERE ENERGY PA 5.95% 6/30/2033	0.01	
MS. F2F 10/12/2026	0.01	BBG00YG2SKK6
ONEOK INC 5.65% 1/11/2028	0.01	
BANK OF NEW YORK MELLON	0.01	BBG01SMYVJD8
NATWEST MKTS. 5.00% 18/11/2029	0.01	BBG01QRCYXF9
MYLAN 5.25% 15/6/2046	0.01	
COMPAGNIE FINANCIERE RICHEMONT SA	0.01	CFR
OBAYASHI CORPORATION	0.01	1802
ICPF FINANCE PTY 2.725% 11/10/2030	0.01	
AMCOR GRP. FIN. 5.45% 23/05/2029	0.01	
JAPAN GOVERNMENT 0.005% 20/06/2026	0.01	BBG011Q69479
JPM. CHASE F2F 22/4/2026	0.01	BBG00T6R6KT8
ESSEX PROPERTY TRUST INC	0.01	ESS
INDUSTRIAL AND COMMERCIAL BANK OF CHINA NZD 260525 FRN	0.01	NZICBDT010C1
DIGITAL DUTCH FINCO BV 1.25% 01/FEB/2031	0.01	
BPCE F2F 22/10/2031	0.01	BBG01N2NR808
NEW YORK LIFE GBL 4.875% 30/4/2031	0.01	BBG01MLHDL08
INGERSOLL RAND 5.40% 14/08/2028	0.01	
KONECRANES OYJ	0.01	KCR
FRONTIER ISSUER LLC 1 A2 6.60% 20/8/2053/08/2053	0.01	*
AMERICAN MUNICIPAL 6.27% 15/02/2050	0.01	
T-MOBILE USA 3.75% 15/04/2027	0.01	
MARYLAND ECONOMIC 5.942% 05/31/2057	0.01	
NATL. AUSTRALIA BANK FRN 11/06/2027	0.01	BBG01N58Z6B1
TORAY INDS INC	0.01	3402
SVENSKA HANDELSBA 5.125% 28/05/20275.125% 28/05/2027	0.01	BBG01MZLXN99
BANK OF MONTREAL F2V 26/05/2084	0.01	BBG01LS6TLC7
BANK OF IRELAND GRP. F2V 1/3/2033	0.01	BBG01BPCC845
ENBRIDGE 5.625% 5/4/2034	0.01	
CIF CAPITAL MARKET 4.75% 22/01/202801/2028	0.01	BBG01RQ2H4W4
KIMCO REALTY 2.25% 01/12/2031	0.01	
CME GROUP INC COM	0.01	CME
NATWEST GRP. F2V 28/03/2027	0.01	BBG00NPGT8X1
NIPPON TEL AND TEL CP NPV	0.01	9432
VISTRA VISTRA F2V PERP	0.01	BBG013YPBJT4
ENT. PRODS. OPERAT 3.70% 31/01/2051	0.01	
JOHN DEERE CAP. 5.10% 11/04/20345.1% 11/04/2034	0.01	BBG01MBN9PH4

PUBLIC FIN. AUTHO 5.292% 1/7/2029	0.01	BBG01QKK1F72
CHENIERE ENERGY 5.65% 15/4/2034	0.01	
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.01	
CENTRAL AMERICAN B 4.75% 24/01/20284.75% 24/01/2028	0.01	BBG01RRM6665
MS. BANK NA F2F 14/07/2028	0.01	BBG01NTC3051
ADOBE 4.95% 04/04/2034	0.01	
US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND 08/54	0.01	BBG01P1YBJY6
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028 USD1000 144A	0.01	
ATHENE GBL. FNDG. 2.717% 7/1/2029	0.01	BBG014CPH627
FREDDIE MAC MULTICLASS CE P016 A2 VAR 25/09/2033	0.01	BBG01N8M19D6
CONNECTICUT LIGHT 4.65% 01/01/202901/2029	0.01	
VERIZON COMMUNICAT 5.05% 9/5/2033D1000	0.01	
BPCE F2F 18/01/2027VAR DTD 5.975 18/01/2027	0.01	BBG01C99X9J7
SMURFIT WESTROCK 5.418% 15/01/2035	0.01	
US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026	0.01	BBG01PFSTR40
KAISER FOUNDATION HOSPIT 2.81% 01/JUN/2041	0.01	
TESLA AUTO LEASE TST. 2023 A A4 5.94% 20/07/2027USD 144A A-4	0.01	*
US. TSY. NOTE/BON 4.125% 31/03/20322 USD J-2032	0.01	BBG01SW0B5N2
MINNESOTA HOUSING 5.897% 01/08/2049	0.01	
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.01	BBG01KR4STF6
OPEC FOR INTL. DEV 4.50% 26/1/2026/2026 USD1000 144A	0.01	BBG01CCTXNW3
PUBLIC SERV. ELEC. 3.10% 15/03/2032	0.01	
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.01	BBG01G8H6LG7
VIACOM 5.85% 1/9/2043	0.01	
DR HORTON INC	0.01	DHI
HSBC HLDGS. FRN 03/03/2036	0.01	BBG01SK2GHY8
DAIMLER TRUCKS FIN 2.00% 14/12/2026/2026 USD1000 144A	0.01	BBG013WT4LM8
MARS 4.65% 20/4/2031A	0.01	
US TREASURY N/B 3.62% 31/AUG/2029	0.01	BBG01PFSTP44
CROWN CASTLE 4.80% 01/09/2028	0.01	
ONEOK 4.45% 01/09/2049	0.01	
LYB INTL. FIN. III 5.50% 01/03/2034	0.01	
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.01	*
BROADCOM INC 3.419% 15/04/2033	0.01	
JPM CCP	0.01	*
ING GROEP F2V 01/07/202644A	0.01	BBG00VPLJ2W7
ICG US CLO 2020-1 LTD 1A ARR FRN 20/01/2035	0.01	*
MS. F2F 24/10/2035	0.01	BBG01QFY5CW3
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.01	
SPAIN GOV. BD. 4.70% 30/07/2041	0.01	BBG00008X852
SOCIETE GENERALE 4.875% 13/10/2026000	0.01	BBG00DYL2ZC4
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.01	BBG015H5PG13
CADENT FIN. 5.625% 11/01/2036	0.01	BBG01KVJK050
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.01	
INTEL CORP 5.20% 10/02/2033	0.01	
FMG RESOURCES AU 6.125% 15/4/2032/04/2032 USD 144A	0.01	
JAPAN GOVERNMENT 0.005% 20/03/2026	0.01	BBG00ZY0RYK8
BNP PARIBAS F2F 19/11/20356.192% 19/11/2035	0.01	BBG01QRZ0F73
EURONEXT NV	0.01	ENX
REGIONS FINL. F2F 06/09/2035	0.01	BBG01PKM0GM2
BANQUE FEDERATIVE 1.00% 16/7/2026	0.01	BBG012F039J4
LOWE S COS 5.75% 1/7/2053000	0.01	
CUMMINS 5.45% 20/02/2054	0.01	
COMISION FED. DE E 5.70% 24/01/20304A 5.7% 24/01/2030	0.01	
AMGEN 5.65% 2/3/2053	0.01	

MARYLAND ECONOMIC 5.433% 31/05/2056	0.01	
ABN AMRO BANK N V DR EACH REP SHS	0.01	ABN
RAIZEN FUELS FIN. 6.95% 05/03/2054	0.01	
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.01	BBG018QVH2J1
LLOYDS BANKING GROUP F2F 12/04/2028	0.01	BBG014D39161
US TREASURY N/B 1.87% 28/FEB/2027	0.01	BBG015H5PCT2
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.01	BBG011J0DN37
COOPERATIEVE RABOBAN F2V 24/02/20272 1.106% 24/02/2027	0.01	BBG00Z9CK2Z1
CAIXABANK SA 6.87% 25/OCT/2033	0.01	BBG01CCV1P67
NESTLE HOLDINGS INC 4.0% 24/SEP/2048	0.01	
JPM. CHASE F2F 22/9/2027	0.01	BBG012JHT0R5
INTL. FIN. FACILIT 1.00% 21/4/20264/2026 USD1000 34 REGS	0.01	BBG010168MY9
GEN. MILLS 3.65% 23/10/2030	0.01	
COMCAST 3.45% 2/1/2050	0.01	
US. TSY. NOTE/BON 1.125% 31/10/2026	0.01	BBG0134TVM29
ROCHE HLDGS. 5.489% 13/11/2030	0.01	
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.01	
KINDER MORGAN 5.05% 15/02/2046	0.01	
CORNING 3.875% 15/05/2026	0.01	
SARTORIUS FINANCE 4.25% 14/9/2026	0.01	
VISTRA ZERO OPERATING COMPANY TERM LOAN 30/04/2031	0.01	BBG01LV8JD29
CVS HEALTH CORP	0.01	CVS
ROYAL BANK OF CANA 1.05% 14/09/2026026 USD1000	0.01	BBG012F4D6M7
US. TSY. NOTE/BON 4.125% 31/10/20292029 USD1000 AF-2029	0.01	BBG01QHNN239
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.01	BBG00QG4NLF8
FISERV INC 4.50% 24/5/2031	0.01	
HKD BNP PARIBAS A/C	0.01	*
CIGNA 5.60% 15/02/2054	0.01	
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.01	BBG017NFSVR6
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.01	BBG01L3DFGS8
AXIS CAPITAL HOLDING	0.01	AXS
SEVERN TRENT	0.01	SVT
ROYAL CARIBBEAN GROUP	0.01	RCL
MIDAMERICAN ENERGY 5.30% 01/02/20552055	0.01	
LG ENERGY SOLUTIO 5.375% 02/07/2027	0.01	BBG01N680V78
ERAC USA FIN. 4.50% 15/02/2045	0.01	
GREAT WEST LIFECO	0.01	GWO
DEUTSCHE BANK F2F 22/12/2028	0.01	BBG00Z826413
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.01	BBG016KRB251
SAN JOSE FINC. AU 4.662% 1/5/2037	0.01	
NATIONAL RURAL UTILS COOP 4.15% 4.15% 15/DEC/2032	0.01	
REGIONS FINANCIAL CORP	0.01	RF
JOHN DEERE CAP. 3.45% 16/07/2032	0.01	BBG01NPKH9J8
GS. GRP. 1.25% 7/2/2029	0.01	
GEORGETOWN UNIVER 2.943% 01/04/2050000 2020A	0.01	
AERCAP IRELAND CAP 3.00% 29/10/2028	0.01	
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.01	BBG00B3PBGY1
CONSERVATION A NO 3.474% 15/12/202915/12/2029 USD 2019	0.01	
SOUTHERN NATURAL G 4.80% 15/03/204747 USD2000 144A	0.01	
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.01	BBG01CGJ5RZ0
BANCO NACIONAL DE CO F2V 11/08/2031144A 2.72% 11/08/2031	0.01	BBG011Y6R782
OMERS FINANCE TRUS 3.50% 19/04/2032	0.01	BBG016JB9M48
TRATON FIN. LUXEM 5.625% 16/01/2029	0.01	
PIEDMONT NATURAL G 3.35% 1/6/2050	0.01	

NEXTERA ENERGY OPE 7.25% 15/01/2029	0.01	
ASICS ORD SHS	0.01	7936
METROPOLITAN LIFE 3.45% 12/18/2026	0.01	BBG00FJ38ZZ5
INVITATION HOMES O 4.15% 15/04/2032	0.01	
AMERICA MOVIL SAB 2.875% 07/05/2030USD1000	0.01	
CALIFORNIA HEALTH 4.19% 1/6/2037	0.01	
INTESA SANPAOLO 7.80% 28/11/2053	0.01	BBG01K8D3RC1
WESTERN MIDSTREAM 5.25% 01/02/2050	0.01	
US TREASURY N/B 4.5% 15/NOV/2025	0.01	BBG01BC379G0
MS. F2F 18/04/2030	0.01	BBG01MGDWY59
UNITED PARCEL SERVICE - B	0.01	UPS
BARCLAYS PLC F2F 28/05/2035	0.01	BBG01QXRN973
HSBC HLDGS. F2F 23/5/2033	0.01	BBG01GNG57P4
GS. BANK USA/NEW YOR F2F 21/05/2027	0.01	BBG01MW48365
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.01	BBG00YRXQ219
LLOYDS BANKING GRP. FRN 06/03/2030	0.01	BBG01LQDHPH3
SUNRUN NEPTUNE ISSUER 2024 1A A 6.27% 01/02/2055NT CL 6.27% 01/02/2055	0.01	*
ONEOK INC 6.05% 1/9/2033	0.01	
ARTHUR J GALLAGHER CO	0.01	AJG
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.01	BBG011XN9V65
DS SMITH 4.50% 27/07/2030	0.01	
UK. GILT 3.50% 22/01/2045	0.01	BBG006N6HZM7
FIVE CORNERS FNDG. 2.85% 15/5/20300 USD100000 144A	0.01	
WP CAREY 5.375% 30/06/2034	0.01	
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.01	BBG00YVKNCZ6
DSV FIN. 3.25% 06/11/2030	0.01	
US TREASURY N/B 4.5% 31/MAY/2029	0.01	BBG01N1MJ0C4
MS. F2F 16/01/2030000 I	0.01	BBG01L0QPNV2
NBN FRN 28/08/2027	0.01	BBG01PCWK006
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-2026	0.01	BBG012PP9F99
BNP PARIBAS FRN 23/08/2034	0.01	BBG01P7Q6MN8
JAPAN GOVERNMENT T 0.90% 20/09/2034	0.01	BBG01Q45BRX7
AIB GRP. F2V 30/5/2031000 5	0.01	BBG00XKJXGC8
TOYOTA FINANCE AUSTR FRN 17/09/2027	0.01	BBG01PNYDJQ9
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.01	BBG00008M818
AMERICAN WATER CAP 5.25% 3/1/2035	0.01	
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.01	BBG011F7D1F1
OLYMPUS 2025-1 TST. 1 A2 FRN 10/10/2056	0.01	BBG01S7V6VQ8
TOYOTA FIN. AUSTRALI FRN 22/01/2030	0.01	BBG01RQQMRQ1
APOLLO SERIES 2025-1 TST. 1 A FRN 13/07/2025	0.01	*
COLES GROUP TREASURY FRN 27/08/2025	0.01	BBG00WRY1C89
BENDIGO & ADELAIDE B FRN 24/10/2028	0.01	BBG01Q9Y9LD7
NORDSON 5.60% 15/09/2028	0.01	
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.01	
SCENTRE GROUP TRUST FRN 31/3/2055	0.01	BBG01T1PN2H0
US. TSY. NOTE/BOND 4.25% 31/01/20302030 USD100 U-2030	0.01	BBG01RYZYM80
CENTURY PLAZA TOWERS 201 CPT A 2.865% 13-11-2039	0.01	*
US TREASURY N/B 4.25% 30/JUN/2029	0.01	BBG01NG25L95
SYSCO 2.40% 15/02/2030	0.01	
PPL ELEC. UTILITIE 4.15% 15/06/2048048 USD	0.01	
AUSTRALIA & NEW ZEAL F2V 03/02/2033/02/2033 EUR100000	0.01	BBG01DMR0G82
NBN 4.125% 15/3/2029	0.01	
ZIMMER BIOMET HLD 3.518% 15/12/2032	0.01	
SWEDBANK AB	0.01	SWEDA
BANK OF AMERICA F2F 11/03/2032	0.01	BBG00ZKWS2Y7
LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055	0.01	*
DNB BANK F2F 19/7/2028	0.01	BBG01HDR0C19
KBC GROUP NV F2V 17/04/2035	0.01	BBG01KYKDRF2
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029	0.01	BBG016C6D1F5

NOVARTIS CAP. 4.00% 18/09/2031	0.01	
SOCIETE GENERALE 4.00% 16/11/2027	0.01	BBG01BFYRWY6
DEUTSCHE BANK 4.00% 29/11/2027	0.01	BBG01BN1RMK6
ATHENE GLOBAL FUND 4.76% 21/04/2027	0.01	BBG016RXB1D4
KBC GRP. F2V 25/4/2033	0.01	BBG01CCTYP75
HEWLETT PACKARD CO	0.01	HPQ
US. TSY. NOTE/BON 4.125% 31/10/2026	0.01	BBG01QHNN5S5
ALLIANZ F2F 7/9/2038	0.01	BBG019FZF2M0
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.01	BBG00Z0G3YM4
BANCO BILBAO VIZCAYA F2V 08/02/2036	0.01	BBG01L8VXZJ1
OTC CASH COLLATERAL RECEIVABLE FROM WESTPAC	0.01	*
SOCIETE GENERALE F2F 6/12/2030	0.01	BBG01BVNLK92
WERFEN SA/SPAIN 4.25% 03/05/2030	0.01	
BANQUE FEDERATIVE 0.625% 19/11/2027	0.01	BBG014GTHCM0
AMERICAN HEALTHCARE REIT ORD SHS	0.01	AHR
DISCOVERY COMMS. 3.95% 20/03/2028	0.01	
PROLOGIS INTERNATI 3.70% 07/10/2034	0.01	
INTESA SANPAOLO 7.20% 28/11/2033	0.01	BBG01K8D3R68
P3 GRP. SARL 4.625% 13/02/2030	0.01	
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.01	BBG01C772G56
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.01	BBG014CYVF40
ADIF ALTA VELOCIDA 3.50% 30/07/20290000 REGS	0.01	BBG01B2D4062
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.01	BBG01N66TXR5
MOTABILITY OPERAT 3.625% 24/07/2029	0.01	
MS. F2F 21/03/2030	0.01	BBG01M2DMW95
CITIGROUP F2F 22/9/2028	0.01	BBG019PBTRD2
AEP TEXAS 5.40% 01/06/2033	0.01	
ALLEGION PLC	0.01	ALLE
ALEXANDRIA REAL ES 5.50% 01/10/20355	0.01	
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.01	BBG00VLFHGZ2
BANK OF IRELAND GRP. F2F 4/7/2031	0.01	BBG01H74XHL8
ILLINOIS TOOL WORK 3.25% 17/05/2028	0.01	
SANTANDER UK GROUP H F2F 15/04/203131	0.01	BBG01RP23FC7
ELECTRICITE DE FRANCE SA F2V PERP	0.01	FR001400SMT6
LOGICOR FINANCING 4.25% 18/07/2029	0.01	
CALIFORNIA BUYER 5.625% 15/02/2032	0.01	
ROYAL BANK OF CANADA F2F 23/7/2027	0.01	BBG01NSGH9Z6
TAISEI CORP	0.01	1801
MIZUHO FINL. GRP. F2F 27/08/2030	0.01	BBG01PDFP8H2
SYNOPSYS 5.70% 01/04/2055	0.01	
NORFOLK SOUTHERN 2.30% 15/5/2031000	0.01	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.01	*
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.01	
VERIZON COMMS. 2.10% 22/03/2028	0.01	
UNITED STATES TREA 3.50% 30/09/2029	0.01	BBG01PXLG716
NATWEST GRP. F2F 05/08/2031	0.01	BBG01P0TQFX1
LLOYDS BANKING GROUP F2F 14/05/2032	0.01	BBG01MRQ6836
BRITISH TELECOMS. 3.875% 20/01/2034	0.01	
SK ON 5.375% 11/5/2026	0.01	BBG01GFTMGN8
COMMERZBANK F2F 16/07/2032	0.01	BBG01NPJ5HS6
FUTU HOLDINGS LTD	0.01	FUTU
NETWORK FIN. PTY 2.25% 11/11/2026	0.01	
LINDE PLC 3.625% 12/6/2034	0.01	
UBS GRP. UBS GRP. F2V PERP	0.01	BBG01K2K39H6
DP WORLD 2.375% 25/09/2026	0.01	BBG00M0LK0Z3
KON. PHILIPS 3.75% 31/05/2032	0.01	
SWEDBANK F2V 23/08/203200	0.01	BBG0196B5T36
MASTERCARD 1.90% 15/03/2031D2000	0.01	
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.01	BBG00NS2FSW1
TOPAZ SOLAR FARMS 5.75% 30/9/2039	0.01	
CITIGROUP FRN 14/05/2028	0.01	BBG01MRQ6TS3
LSEG NETHERLANDS 2.75% 20/09/2027	0.01	
FMC 5.65% 18/05/2033	0.01	

CESKA SPORITELNA AS 4.57% -FR SNR NPF EMTN 03/07/31	0.01	BBG01NHZ3Z74
JEFFERIES F2F 06/02/2028	0.01	BBG01S1QW271
PRIMERICA INC	0.01	PRI
HIGHLAND HLDGS. S 2.875% 19/11/2027	0.01	
CREDIT AGRICOLE SA F2F 26/01/2029	0.01	BBG01PVYR5D9
AMERICAN MEDICAL S 3.50% 08/03/2032	0.01	
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.01	
ILLINOIS TOOL WOR 3.375% 17/05/2032	0.01	
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.01	*
STANDARD CHARTERED FRN 17/03/2033	0.01	BBG01SRLH1F4
LOGICOR FINC. SAR 1.625% 17/1/2030	0.01	
SK HYNIX INC 2.375% 19/1/2031	0.01	BBG00YRXT430
LANSFORSAKRINGAR B 3.25% 22/01/2030000	0.01	BBG01RRLF6W8
BPCE SA F2F 20/01/2034	0.01	BBG01RQRK8C8
ROYAL BANK OF CANADA F2F 2/8/2030	0.01	BBG01NSGHBV5
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.01	BBG016QDBP64
TORONTO-DOMINION 5.423% 10/7/2026D1	0.01	BBG01HBHTN27
BARCLAYS PLC F2F 13/9/2034	0.01	BBG01J6KH533
AXA 3.375% 31/05/2034	0.01	
COVENTRY BUILDING 3.125% 29/10/2029	0.01	BBG01QFYD2S1
KEPPEL DC REIT UNITS	0.01	KDCREIT
US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031	0.01	BBG01N1MHZH4
VONOVIA SE 1.375% 28/01/2026	0.01	
INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096	0.01	BBG0195FFC70
ABN AMRO BANK 3.00% 25/02/2031	0.01	BBG01SCCGK14
TENNET HOLDING BV TENNET HOLDING BV F2V PERP	0.01	BBG00W2P1474
NUCOR CORP	0.01	NUE
VIER GAS TRANSPOR 3.375% 11/11/2031	0.01	
MONOLITHIC POWER SYSTEMS INC	0.01	MPWR
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.01	BBG006F2B1X4
PULTE GROUP INC	0.01	PHM
GPT	0.01	GPT
MERCK 4.15% 18/5/2043	0.01	BBG004KF12F3
TARGET CORPORATION	0.01	TGT
EXPERIAN FIN. 3.51% 15/12/2033	0.01	
ABN AMRO BANK NV 3.00% 01/10/2031	0.01	BBG01Q05NKD5
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.01	BBG00HVNGH48
BELFIUS BANK 3.375% 20/02/2031	0.01	BBG01QS9Z315
GS. GRP. F2F 22/04/2032	0.01	BBG0103W7CL7
SUNNOVA HELIOS XII ISSUER B A 5.30% 22/08/2050.3% 22/08/2050	0.01	BBG01HWQ5Y35
SOUTHERN CALIFORNI 2.75% 01/02/2032	0.01	
DEUTSCHE BANK DEUTSCHE BANK F2V PERP	0.01	BBG01T1WMQ01
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.01	BBG011XN9RD6
BARCLAYS PLC 6.36% 31/JAN/2031	0.01	BBG01C74B986
BANKINTER F2F 04/02/2033	0.01	BBG01S16KV47
MERCURY NZ 2.918% 17/11/2028	0.01	BBG0139DJ9W9
BANCO SANTANDER 6.921% 08/08/2033	0.01	BBG01HQ2KY29
MATHER FOUNDATION 2.675% 1/10/20310 2021	0.01	
IBERDROLA INTL. IBERDROLA INTL. F2V PERPUR100000 REGS	0.01	BBG00XYGFDD5
US TREASURY N/B 2.62% 31/MAY/2027	0.01	BBG017NFT8D1
HCA 5.00% 01/03/2028	0.01	
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53	0.01	BBG01JZY4HS2
NY STATE ELECTRIC & GAS 2.15% 01/OCT/2031	0.01	
CANADIAN IMPERIAL 6.092% 03/10/20333	0.01	
PENSKE TRUCK LEASI 1.70% 15/06/2026/06/2026 USD1000 144A	0.01	
LOGICOR FINC. SARL 1.50% 13/07/2026EUR100000 10	0.01	
COMMONWEALTH EDISO 2.75% 01/09/2051000 131	0.01	
TELEFONICA EMISIO 3.724% 23/01/2034	0.01	

BANK OF AMERICA F2F 25/4/2028	0.01	BBG00KNKJFQ3
KREDITANSTALT FUE 2.625% 10/01/2034	0.01	BBG01KV332R6
NORDIC INVESTMENT BANK 070725 0.75 GB	0.01	NZNIBDT012C4
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.01	BBG003BXJGD8
PRUDENTIAL PLC F2V 03/11/2033	0.01	BBG0135F0N11
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.01	BBG01F8ZDWD0
NATWEST GRP. NATWEST GRP. F2V PERP	0.01	BBG01MRQV4J0
OLD DOMINION FREIGHT LINE INC	0.01	ODFL
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.01	BBG01JZY4CV9
US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ-2027	0.01	BBG01NMSDGQ4
REXEL SA	0.01	RXL
US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC-2026	0.01	BBG01N1MHZ66
BNP PARIBAS F2F 5/12/20347 5.894% 05/12/2034	0.01	BBG01KC2QKW8
CREDIT AGRICOLE ASSU F2V 29/01/2048	0.01	BBG00JRNHLS3
RIO TINTO PLC ORD	0.01	RIO
US TREASURY N/B 4.62% 30/JUN/2026	0.01	BBG01NG25TY0
SCENTRE GRP.	0.01	SCG
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.01	BBG0112HZJJ6
SANTANDER UK GROUP H F2F 15/3/2032/03/2032 USD1000	0.01	BBG00ZKWPVB1
TARGA RES. 6.125% 15/05/2055	0.01	
KOREA MIDLAND POWE 1.25% 9/8/2026	0.01	BBG0120Q42V3
STOCKLAND TST. 2.30% 24/03/2028	0.01	
US. TSY. NOTE/BON 4.375% 31/07/2026	0.01	BBG01NWT5V32
NIKE INC CL B	0.01	NKE
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-2026	0.01	BBG01LNVJ702
VERIZON COMMUNICA 3.875% 01/03/2052	0.01	
AIB GRP. F2F 17/11/2027	0.01	BBG010Z1BRT4
SANTANDER UK GRP. HL F2F 10/1/2029	0.01	BBG01C6YPRX8
COMMERZBANK F2F 25/03/2029	0.01	BBG01JFG00Y7
SOLVAY FIN. AMERIC 5.85% 04/06/2034	0.01	
NEDERLANDSE GASUN 3.875% 29/04/2044EUR100000 REGS	0.01	
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.01	BBG00ZRZSVM2
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.01	5
NSW ELECTRICITY N 2.732% 23/04/2029	0.01	
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK N.A.	0.01	*
IDEMITSU KOSAN CO LTD	0.01	5019
HUNTINGTON BANCSHARES INC	0.01	HBAN
NEXT PLC	0.01	NXT
US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR-2027	0.01	BBG01P1YBK73
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.01	BBG00M50VVM8
UNUMPROVIDENT CORPORATION	0.01	UNM
SPAIN GOV. BD. 2.90% 31/10/2046	0.01	BBG00CDYPK66
BRIDGESTONE CORP	0.01	5108
EPH FINC. INTL. 5.875% 30/11/202930/11/29 EUR100000 2	0.01	
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.01	BBG00XQ3ZS39
SES	0.01	SESG
TENNET HLDG. 1.375% 26/6/2029	0.01	
STARBUCKS 4.45% 15-AUG-49	0.01	
BANCO BILBAO VIZCAYA F2V 13/03/2035	0.01	BBG01LTXKLX3
LLOYDS BANKING GRP. FRN 29/08/2034	0.01	BBG01PDXKFJ0
AMERICAN INTL. GR 5.125% 27/3/2033/03/2033 USD1000	0.01	
SIEMENS FINANCIER 3.625% 22/2/2044	0.01	
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.01	
BANCO BILBAO VIZC 5.381% 13/03/2029029	0.01	BBG01LTXKLM5

FIRST INDUSTRIAL REALTY TRUST	0.01	FR
BARCLAYS PLC F2F 13/9/2027	0.01	BBG01J6KH490
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.01	BBG00ZVYV785
WESTPAC SECURITISATION TST. 2 A FRN 18/08/20568/2056	0.01	*
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.01	BBG011N6P8V8
KKR AND CO INC	0.01	KKR
FONTERRA SHAREHOLDER FUND	0.01	FSF
LG ENERGY SOLUTION 5.75% 25/9/2028	0.01	BBG01J3JJ5W5
ABN AMRO BANK F2F 22/2/2033100000 290	0.01	BBG01BJ771K6
HSBC HLDGS. F2F 17/05/2028	0.01	BBG01MRYDG24
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.01	BBG01JLBWJ20
BANCO SANTANDER F2V 14/03/2030USD1000	0.01	BBG01LXBPPM4
BANQUE FEDERATIVE 5.896% 13/7/2026	0.01	BBG01HBFSWM0
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.01	BBG01GN50MT6
ONE GAS 5.10% 01/04/2029	0.01	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP PARIBAS	0.01	*
AIB GRP. F2F 14/10/20260000	0.01	BBG019Z0L4W3
POWER FIN. 1.841% 21/9/202800000	0.01	BBG012DZYBH2
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.01	BBG00Q88RPF5
FUTURES MARGIN-NZD	0.01	*
J.P. MORGAN CHASE COMMERCI 609M B FRN 15/10/2033	0.01	*
STANDARD CHARTERED P F2V 21/01/202972 5.545% 21/01/2029	0.01	BBG01RQRX889
T-MOBILE USA 3.00% 15/02/2041	0.01	
REGS GALAXY PIPELINE ASSETS 2.62% 31/MAR/2036	0.01	
TURKCELL ILETISIM 7.65% 24/01/2032	0.01	
CHARTER HALL LWR 2.656% 17/12/2029	0.01	
VENTURE GLOBAL CALCASIEU 6.25% 15/JAN/2030	0.01	
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.01	BBG019XJWLV5
BANCO SANTANDER 5.294% 18/08/20277	0.01	BBG019586YP8
BNP PARIBAS F2F 09/01/20308 5.176% 09/01/2030	0.01	BBG01KV1M8N0
N/WIDE. B/SOC. 4.85% 27/7/20274.85% 27/07/2027	0.01	BBG018WYFD24
DANSKE BANK F2V 22/9/202626	0.01	BBG01JFWCFQ5
KOREA HOUSING FIN 4.625% 24/02/2028	0.01	BBG01F8ZJPL0
CNP ASSURANCES SAC 1.25% 27/1/2029	0.01	
SOCIETE GENERALE 5.25% 19/02/20278 5.25% 19/02/2027	0.01	BBG01QRZ72H4
WESTERN MIDSTREAM 4.05% 01/02/2030	0.01	
NATWEST MARKETS P 5.022% 21/03/2030	0.01	BBG01SX42L12
TELSTRA CORPORATION LIMITED	0.01	TLS
VINCI SA	0.01	DG
ENEL SPA	0.01	ENEL
LPL HLDGS. 6.75% 17/11/2028000	0.01	
AT&T INC 4.25% 1/6/2043	0.01	
P3 GRP. SARL 1.625% 26/01/2029000 2	0.01	
AMAZON CONSERVATI 6.034% 16/01/2042	0.01	
CHARTER HALL GRP.	0.01	CHC
AUSTRALIA & NEW ZE 4.40% 19/5/202619/05/2026	0.01	BBG00CW8P0B0
BILIBILI INC	0.01	BILI
ING GROEP F2F 3/25/2036	0.01	BBG01SX25XK6
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.01	VCX
BNP PARIBAS F2F 09/06/2026	0.01	BBG00V76J232
DE VOLKSBANK NV 0.37% 03/MAR/2028	0.01	
STANDARD CHARTERED F2V 15/10/2030	0.01	BBG01Q6RT3B5
AGENCE FRANCAISE D 4.00% 15/06/2027	0.01	BBG01PH7YYW2
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.01	BBG00R9SKRD3
GALAXY PIPELINE AS 2.94% 30/09/2040	0.01	
ENBW ENERGIE BADEN-WUERTTEMBERG 1.375% 31/8/2081	0.01	BBG0129068Q2
HOLCIM FIN. LUXEMB 0.50% 23/4/2031	0.01	
GS. GRP. F2F 23/7/2035	0.01	BBG01NT13NC7
COMMONWEALTH BANK OF FRN 14/03/2046	0.01	BBG01SPCD008

DTE ELECTRIC CO 3.95% 01/MAR/2049	0.01	
HANNON ARMSTRONG 6.375% 01/07/2034	0.01	
CIE DE SAINT-GOBAI 3.25% 09/08/2029	0.01	
ERP OPERATING 4.15% 1/12/20282028 USD	0.01	
KIMCO REALTY OP 2.70% 01/10/2030	0.01	
GPS BLUE FINC. DA 5.645% 9/11/204144A	0.01	
VOLVO TSY. 3.125% 26/08/2029UR100000	0.01	
OMERS FIN. TST. 4.00% 19/4/2052052	0.01	
ALSTOM SA	0.01	ALO
ALLIANZ F2V 03/09/2054	0.01	BBG01PH47W35
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.01	BBG01C7BG306
AIA GROUP LTD F2V 09/09/20330	0.01	BBG012CDTFQ9
APTIV PLC / APTIV 4.65% 13/09/2029	0.01	
COMCAST CORP 4.65% 15/02/2033	0.01	
JAPAN GOVERNMENT 0.005% 20/09/2026	0.01	BBG012YR15V0
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.01	
UTD. O/SEAS. BANK F2V 07/10/20322	0.01	BBG016GGGKL7
SUMITOMO REALTY & DEVELOPMENT CO	0.01	8830
DOW CHEM. 6.90% 15/5/2053	0.01	
NEXI SPA 0.00% 24/02/2028	0.01	BBG00Z9BB6D8
UNITED STATES TRE 4.625% 15/06/2027	0.01	BBG01N75PT80
MARS INC 4.55% 20/04/2028	0.01	
TAKEDA PHARM. 5.80% 5/7/2064	0.01	
PANORAMA AUTO TST. 2024-3 3 A FRN 15/09/2032	0.01	*
CMS ENERGY FRN 01/06/2055	0.01	BBG01SCGYBZ8
US. TSY. NOTE/BOND 4.50% 15/04/2027	0.01	BBG01M9L5M64
LINCOLN NATL. 5.852% 15/3/2034	0.01	
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.01	BBG01B1HVJ63
UPJOHN FIN. 1.908% 23/06/2032	0.01	
HEALTH CARE SERV. 2.20% 01/06/2030SD1000 144A	0.01	
BECTON DICKINSON AND COMPANY	0.01	BDX
VESTEDA FINANCE BV 2.00% 10/07/2026R100000 5	0.01	
US TREASURY N/B 4.12% 31/MAR/2029	0.01	BBG01M44ZQJ1
HAT HOLDINGS I LL 3.375% 15/06/2026	0.01	
COLGATE-PALMOLIVE 0.30% 10/11/20290000	0.01	
LLOYDS BANKING GRP. F2F 21/09/2031	0.01	BBG01JFGTN94
NBN 7.625% 22/04/2025	0.01	BBG0000Q1TC3
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.01	BBG010SWJ9R8
COLOMBIAN TES 9.25% 28/05/2042500000 B	0.01	BBG014JC5VB7
COMPASS GROUP ORD	0.01	CPG
AGILENT TECHS. 4.75% 09/09/2034	0.01	
US. TSY. NOTE/BON 4.625% 15/11/2044/2044 USD1000 BOND 11/44	0.01	BBG01QVTC1Y0
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.01	BBG00VTXFMC9
FORD MOTOR CREDIT 4.125% 17/08/2027	0.01	
DUKE ENERGY PROGRESS LLC 4.0% 01/APR/2052	0.01	
DKK BNP PARIBAS A/C	0.01	*
TUI TOPCO LIMITED - ORDINARY SHARES	0.01	994NRS990
AUCKLAND COUNCIL 100725 2.013 GB	0.01	NZAKCDT484C5
FUT 06 JUN 25 EURX EUR-BOBL	0.01	OEM5
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.01	BBG00YPGC516
VESTEDA FIN. 0.75% 18/10/2031EUR1000 7	0.01	
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.01	BBG01JLYS2P7
MARKEL GRP. 3.45% 07/05/2052	0.01	
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.01	BBG00L2L4LC0
CVS HEALTH 5.875% 1/6/2053	0.01	
CHARTER COMMS. OPE 6.10% 01/06/2029	0.01	
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.01	BBG00ZX8D502
NETAPP INC	0.01	NTAP
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.01	BBG00ZQYRW45
US. TSY. NOTE/BON 2.875% 15/08/2028	0.01	BBG00LLX73Q5
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.01	BBG01G4JTT57

ITALY BUONI POLIEN 5.25% 01/11/2029	0.01	BBG00006VF43
CAPITAL ONE FINANCIA F2F 1/2/2029	0.01	BBG01DC7VLD6
SUZUKI MOTOR CORP	0.01	7269
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.01	BBG00JWSYW58
BRASKEM NETHERLAND 7.25% 13/02/2033	0.01	
SANTANDER UK GRP. 3.625% 14/1/2026	0.01	BBG00BTH2MS5
UK. GILT 1.25% 22/07/2027	0.01	BBG00G5GVKZ6
TOKAI HOLDINGS CORP	0.01	3167
EDISON INTL.	0.01	EIX
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.01	BBG01F73XCB6
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.01	
US. TSY. NOTE/BON 2.875% 31/07/2025	0.01	BBG00LGM83N7
SEAGATE TECH HLDGS	0.01	STX
NATWEST MKTS. FRN 23/08/2028	0.01	BBG01HWSL8F7
EP INFRA. 1.698% 30/07/20261000 REGS	0.01	
HEWLETT PACKARD ENTERPRISE CO	0.01	HPE
MITSUI FUDOSAN CO	0.01	8801
TRAVELERS COS INC / THE	0.01	TRV
SMBC AVIATION CAP. 5.30% 03/04/20299	0.01	
BANCA TRANSILVANIA S F2F 30/09/2030	0.01	BBG01Q06GZ11
LENNOX INTL. 5.50% 15/09/202828 USD2000	0.01	
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.01	BBG01L00KQH3
AIRPORT AUTHORITY 4.75% 15/07/2028	0.01	BBG01RN5Q986
N/WIDE. B/SOC. 5.35% 15/03/2028	0.01	BBG01FR9K012
PROVINCE OF ONTARI 4.05% 02/02/2032R DMTN257	0.01	BBG01FP4Z4N7
UBS AG LONDON 0.5% 31/MAR/2031	0.01	BBG00ZTG6V28
MARRIOTT INTL INCUSD	0.01	MAR
CREDIT AGRICOLE FRN 11/09/2028VAR DTD 11/09/2028	0.01	BBG01PL2NLJ3
MARS 5.20% 01/03/2035	0.01	
HEIMSTADEN BOSTAD 3.875% 05/11/2029	0.01	
WILLIAMS COS 5.30% 15/8/2052	0.01	
HSBC HOLDINGS PLC F2F 17/08/2029	0.01	BBG01234QLD3
HSBC HLDGS. FRN 19/11/2028	0.01	BBG01QRW8HJ5
MIZUHO FINL. GRP. FRN 13/05/203113/05/2031	0.01	BBG01S5KVGT6
BROADCOM 5.05% 12/7/2029	0.01	
SIMON PROP. GRP. 2.45% 13/09/2029	0.01	
HCA 5.90% 01/06/2053	0.01	
MONDELEZ INTL. 4.625% 03/07/2031	0.01	
NIPPON YUSEN KK NPV	0.01	9101
NEXTERA ENERGY CAP. F2V 15/8/2055	0.01	BBG01S4PQS89
JPM. CHASE F2F 23/01/2030	0.01	BBG01L0NTF97
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.01	BBG00V5LGJ46
GELF BOND ISSUER 3.625% 27/11/2031	0.01	
PROLOGIS LP 4.70% 01/03/2029	0.01	
US TREASURY N/B 3.62% 15/FEB/2053	0.01	BBG01DVKBH56
WESTPAC BANKING FRN 20/05/2025/05/2025	0.01	BBG017CYB0V8
NEXTERA ENERGY CAP 5.55% 15/3/2054	0.01	
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.01	BBG00CBYWJP2
BRAMBLES USA 4.125% 23/10/202500 REGS	0.01	
COMCAST 0.75% 20/2/2032	0.01	
COX COMMS. 5.45% 01/09/2034	0.01	
WILLIAMS COS 4.90% 15/03/20291000	0.01	
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.01	BBG00N0PTY25
BNP PARIBAS 2.518% 5/6/2025	0.01	BBG00V2ZVNX0
ITALY BUONI POLIEN 6.00% 01/05/2031	0.01	BBG00001RQ45
XCEL ENERGY 5.50% 15/03/2034	0.01	
NSTAR ELEC. 4.95% 15/9/2052	0.01	
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.01	BBG00PMFP0M4
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.01	BBG00F5RQC97
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.01	BBG00JXPJX94
TOLL BROS. FIN. 4.875% 15/3/2027	0.01	
BRISTOL-MYERS SQUI 4.25% 26/10/2049	0.01	
JOHNSON & JOHNSON 2.45% 01/03/2026	0.01	
PACCAR FINL. 4.00% 26/09/2029	0.01	BBG01PZSR815

BANK OF MONTREAL CAD	0.01	BMO
BWP TST. 3.30% 10/04/2026	0.01	
FORD MOTOR CREDIT 4.00% 13/11/2030	0.01	
GAIF BD. ISSUER PT 3.40% 30/09/202626 USD1000 REGS	0.01	
NBK TIER 2 LTD F2V 24/11/2030	0.01	BBG00Y6WFKC4
KOREA NATL. OIL 0.875% 05/10/2025	0.01	BBG00XKG9VS1
MGIC INVESTMENT CORP	0.01	MTG
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000 BONDS 05/52	0.01	BBG01773LFG5
PROLOGIS INTL. FN 4.375% 01/07/2036	0.01	
MIZUHO FINL. GRP. F2F 28/08/2029	0.01	BBG01J16QSW7
BARCLAYS 5.501% 9/8/2028	0.01	BBG0191QDH53
NZ EXCHANGE LTD	0.01	NZX
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.01	BBG00NHTJJH7
CANADIAN PACIFIC R 3.50% 01/05/20505/2050 USD1000	0.01	
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.01	BBG00YZ3HQG7
AROUNDTOWN 5.375% 21/03/2029REGS	0.01	
LULULEMON ATHLETIC	0.01	LULU
STARWOOD PROP. TST 6.00% 15/04/2030	0.01	
TANGER INC	0.01	SKT
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.01	BBG001YK9K10
TENCENT HLDGS LIMITED	0.01	700
AUSTRALIAN GOV. 3.00% 21/11/2033	0.01	BBG016PT8FM8
DEUTSCHE BANK NY 3.74% 07/JAN/2033	0.01	BBG014CKB8Q4
NVR INC	0.01	NVR
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53	0.01	BBG01GJ2QXX1
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.01	BBG00NPJ0VX5
T-MOBILE USA 3.50% 11/2/2037	0.01	
US TREASURY N/B 3.25% 30/JUN/2029	0.01	BBG018FYVSD0
BANK OF NY MELLON CORP 4.59% 26/JUL/2030	0.01	BBG018WN5RF4
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.01	BBG01J99YRY4
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.01	BBG00LBYTLY1
OWENS CORNING 3.95% 15/08/2029	0.01	
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.01	BBG00Y911FP1
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.01	BBG00Y60QQQ4
AIR PROD & CHEMS INC COM USD	0.01	APD
MITSUBISHI CORP	0.01	8058
VICINITY CENTRES	0.01	VCX
US. TSY. NOTE/BON 2.875% 15/05/2028	0.01	BBG00KTN6SD1
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.01	BBG00002Y2W7
TARGA RES. 5.50% 15/02/2035	0.01	
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.01	BBG009XWDGY6
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.01	BBG01920Z8R1
SUNCORP-METWAY FRN 24/05/2027	0.01	BBG01K59HH03
SUNRUN JULIUS ISSUER 2023 2A A1 6.60% 30/01/2059T CL 0.0% 30/01/2059	0.01	*
AFLAC INC	0.01	AFL
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029	0.01	BBG016Z970Z1
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.01	BBG01248GVN1
BURLINGTON NORTHER 5.20% 15/04/20544/2054 USD1000	0.01	
US. TSY. NOTE/BON 3.125% 31/08/2029	0.01	BBG01994SXY1
MACQUARIE BANK FRN 20/02/2035	0.01	BBG01P78MVH7
TESLA AUTO LEASE TRUST 202 B A3 6.13% 21/9/20261/09/2026	0.01	*
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.01	BBG018M87F71
SPP-DISTRIBUCIA 1.00% 09/06/2031REGS	0.01	

BANQUE FEDERATIVE DU FRN 24/05/2027	0.01	BBG01MW8P7C1
FANNIE MAE POOL 5.00% 1/10/2052	0.01	*
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.01	*
OLYMPUS 2025-1 TST. 1 A1L FRN 10/10/2056	0.01	BBG01S7V6VN1
CSX CORP COM	0.01	CSX
MIZUHO BANK LTD/SYDN FRN 19/05/2028	0.01	BBG01S7V36D0
INDL. BANK OF KOREA FRN 27/02/2030	0.01	BBG01SCMHHQ1
FRANCE GOV. BD. 1.00% 25/11/2025	0.01	BBG009XNX186
CARPENTER TECHNOLOGY CORP	0.01	CRS
MANAWA ENERGY LTD	0.01	MNW
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.01	BBG0152KFHS6
GS. GRP. F2F 10/8/2026	0.01	BBG01HSWK1J5
INS. AUSTRALIA GRP. FRN 15/06/2037	0.01	BBG01SJ06LB1
AMPRION 0.625% 23/9/2033EGS	0.01	
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.01	BBG000029BN5
FLORIDA GAS TRANSM 2.30% 01/10/20311 USD1000 144A	0.01	
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.01	BBG013GKSF15
PROSUS NV	0.01	PRX
NATIONAL AUSTRALIA BANK LIMITED	0.01	NAB
BANK OF AMERICA F2F 7/2/2030	0.01	BBG00N8B84D5
JAPAN GOV. TEN YEA 1.10% 20/6/2034	0.01	BBG01NLC7LN9
US. TSY. NOTE/BON 2.375% 15/11/2049	0.01	BBG00QQDDTN2
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.01	BBG012TLH2V9
FANNIE MAE POOL 5.50% 1/10/2053	0.01	BBG01HQYPQ58
FIFTH THIRD BANCORP	0.01	FITB
RELX CAP. 5.25% 27/03/2035	0.01	
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.01	BBG00YV3DBZ7
DOORDASH INC	0.01	DASH
VERIZON COMMS. 4.125% 16/03/2027	0.01	BBG00G6QW2B8
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.01	BBG011C5XJ21
FRENCH REPUBLIC GO 0.00% 25/02/2026	0.01	BBG00T4KMNB0
PEPSICO 2.875% 15/10/2049	0.01	
DAIMLER TRUCK FIN 5.125% 25/09/2027	0.01	
INGENIA COMMUNITIES GRP.	0.01	INA
NYKREDIT REALKREDIT F2V 29/12/2032032 EUR100000 1	0.01	BBG019RGHGY3
INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100	0.01	BBG01HX7PF26
APOLLO GLOBAL MANA COM	0.01	APO
CELLNEX TELECOM SA	0.01	CLNX
CHARTER HALL PRIME OFFICE FUND	0.01	616047W
TRANSURBAN GRP.	0.01	TCL
SEVERN TRENT UTILI 4.00% 5/3/2034	0.01	
CITIZENS FINANCIAL GROUP INC	0.01	CFG
MEITEC CORPORATION NPV	0.01	9744
WELLTOWER INC 2.05% 15/01/2029	0.01	
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.01	BBG00FPC24R2
SUZANO AUSTRIA 6.00% 15/01/2029	0.01	
AMERICAN ELECTRIC POWER COMPANY INC	0.01	AEP
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.01	BBG00CTX8DW7
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.01	
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.01	BBG013BNT784
BANCA MONTE DEI P 10.50% 23/07/2029	0.01	BBG00PQ8ZXN2
UK. GILT 4.75% 07/12/2030	0.01	BBG0000BSR86
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.01	
TOYOTA INDUSTRIES CORPORATION	0.01	6201
US. TSY. NOTE/BOND 0.25% 30/9/2025	0.01	BBG00XGHX826
NUTRIEN 5.40% 21/6/2034	0.01	
FMC 5.15% 18/05/2026	0.01	
LLOYDS BANKING GROUP PLC	0.01	LLOY
FREEPORT MCMORAN INC	0.01	FCX

US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.01	BBG00Z4HNFG4
BPCE SA FRN 23/10/2029	0.01	BBG01Q9SZZN9
MUTUAL OF OMAHA CO 4.75% 15/10/20295% 15/10/2029	0.01	BBG01Q6VGMV6
PARAMOUNT GBL. 4.90% 15/08/2044	0.01	
UK. GILT 1.625% 22-OCT-28	0.01	BBG00K8738R1
ALLSTATE CORP	0.01	ALL
BOOKING HLDGS. 3.50% 1/3/2029	0.01	
FRESENIUS MEDICAL 3.00% 1/12/2031/2031 USD1000 144A	0.01	
IBERDROLA FINANZAS 5.38% 28/11/2030	0.01	
PURE STORAGE INC	0.01	PSTG
US. TSY. NOTE/BON 2.375% 15/05/2027	0.01	BBG00GM9SVD7
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.01	BBG01KY6LY87
CITY OF DETROIT M 6.844% 1/5/2028	0.01	
SANRIO CO LTD NPV	0.01	8136
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.01	BBG01G411SN8
DOMINION ENERGY INC F2V 01/06/2054	0.01	BBG01MRC4BK3
KREDITANSTALT FUER 4.40% 12/07/2029	0.01	BBG01KVSPXJ8
JAPAN GOV. TEN YEA 0.80% 20/03/2034	0.01	BBG01M7X1XX0
COMMERZBANK F2V 05/12/203000 956	0.01	BBG00V4SLB25
BUNDESOBLIGATION 0.0% 10/04/2026	0.01	BBG00YRS2DX7
CHARTER COMMUNICAT 2.25% 15/01/2029	0.01	
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.01	BBG018N1C0Y2
SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS	0.01	BBG00T1L2F20
VISA 4.30% 14/12/2045	0.01	
FIFTH THIRD BANCORP F2F 27/7/2029	0.01	BBG01HMFKHT2
DANONE	0.01	BN
ITALY BUONI POLIEN 5.00% 01/08/2034	0.01	BBG00002VSW3
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.01	BBG01K4MTZD8
LEG IMMOBILIEN SE	0.01	LEG
MONSTER BEVERAGE SHS ORD	0.01	MNST
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.01	BBG000DPPPT5
CARGILL 2.125% 10/11/2031	0.01	
NEXTDC	0.01	NXT
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.01	BBG017G2FBM6
AIRBNB INC	0.01	ABNB
MOTABILITY OPERAT 3.625% 22/01/2033	0.01	
PECO ENERGY 4.60% 15/05/2052	0.01	
MALAYAN BANKING BHD	0.01	MAY
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.01	BBG0104M5X34
ELI LILLY 4.75% 12/02/2030	0.01	
NGK INSULATORS LTD	0.01	5333
MORGAN STANLEY F2F 18/10/2030	0.01	BBG01QB3YY73
CRH PLC LONDON LISTING	0.01	CRH
FISERV 5.375% 8/21/2028	0.01	
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.01	BBG01C6V5LX9
NORFOLK SOUTHERN CORP USD	0.01	NSC
ABBVIE 4.875% 15/03/2030	0.01	
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.01	BBG01JRR4WH5
NEXANS SA	0.01	NEX
US. TSY. NOTE/BOND 4.50% 31/12/2031031 USD100 T-2031	0.01	BBG01RF3GJX1
INDONESIA TSY. BD. 7.00% 15/09/2030	0.01	BBG00PVLV6S5
UNITED STATES TREA 4.75% 15/11/20432043 USD1000 BONDS 11/43	0.01	BBG01K7339S7
CITIGROUP F2F 01/05/2032	0.01	BBG010H3WDF3
MONOTARO CO LTD	0.01	3064
ENEL FIN. INTL. 4.25% 15/6/2025	0.01	
SYNOPSYS 5.15% 01/04/2035	0.01	
WORKDAY INC	0.01	WDAY
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.01	BBG000DPXMD0
SOLAR STAR FNDG. 3.95% 30/6/2035/35 USD100000	0.01	

ALEXANDRIA REAL ES 5.25% 15/05/203636	0.01	
JOHNSON CONTROLS INTERNATIONAL PLC	0.01	JCI
US TREASURY N/B 3.25% 15/MAY/2042	0.01	BBG017F7D6J3
MSD NETHERLANDS CA 3.75% 30/05/2054	0.01	
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.01	BBG00BTBTQJ0
YOKOGAWA ELECTRIC JPY	0.01	6841
MITSUBISHI HEAVY INDUSTRIES LTD	0.01	7011
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.01	BBG00CNNHJC4
BANK OF NOVA SCOTIA CAD	0.01	BNS
KEYCORP	0.01	KEY
ITOCHU CORP JPY	0.01	8001
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.01	BBG00Y911519
GS. GRP. F2F 25/4/2035	0.01	BBG01MJD0CN9
DOMINICAN REPUBLIC 6.60% 01/06/2036	0.01	
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.01	BBG01HQWRRQ5
US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031	0.01	BBG01M44ZS07
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.01	BBG01L8YJD28
US. TSY. NOTE/BON 4.125% 31/10/2031/2031 USD1000 R-2031	0.01	BBG01QHNN382
US. TSY. NOTE/BON 4.125% 30/11/2031/2031 USD1000 S-2031	0.01	BBG01QZFYCF9
PLENTI AUTO ABS 2025-1 1 A FRN 12/08/2033A	0.01	BBG01RR2MGK3
US. TSY. NOTE/BON 4.125% 15/6/2026/2026 USD1000 AP-2026	0.01	BBG01GYZBBM7
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026	0.01	BBG01L3DFJ02
ELI LILLY 4.90% 12/02/2032	0.01	
US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026	0.01	BBG01DVKBBT3
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.01	BBG01L3DFFJ0
US TREASURY N/B 3.87% 15/JAN/2026	0.01	BBG01C84K6V5
WESFARMERS LIMITED	0.01	WES
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.01	BBG01BLPJLL5
PRUDENTIAL FINL. F2V 15/03/2054	0.01	BBG01LV60BX3
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.01	BBG01M9GLHX8
KEYCORP F2F 06/03/2035	0.01	BBG01LQ9BB98
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.01	BBG00DQHSSV9
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.01	BBG00TP83FC1
ZF FINANCE GMBH 3.75% 21/09/20280000 2	0.01	
NATL. BANK OF CAN 5.023% 01/02/2029	0.01	BBG01KFL7129
FRANCE GOV. BD. 4.75% 25/04/2035	0.01	BBG000040BK3
JOHNSON & JOHNSON 2.25% 1/9/2050	0.01	
LOW INC. INV. 3.386% 01/07/2026	0.01	
UK. GILT 1.50% 22/07/2026	0.01	BBG00C6FWS15
EXELON CORP	0.01	EXC
STEEL DYNAMICS INC	0.01	STLD
UK. GILT 3.75% 7/3/2027	0.01	BBG01KVMYCC4
SWISSQUOTE GROUP HOLDING SA	0.01	SQN
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.01	BBG00005JWW1
GENERAL MOTORS CO	0.01	GM
GS. GRP. F2F 19/11/2045	0.01	BBG01QRZB0K9
UTD. UTLS. GRP.	0.01	UU/
US. TSY. NOTE/BON 1.125% 15/5/2040	0.01	BBG00TW9XNT3
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.01	BBG00Y2NNCT9
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.01	BBG000FPG8P5
FIRST HORIZON FRN 07/03/2031	0.01	BBG01SNF26Q4
SPAIN GOV. BD. 2.50% 31/05/2027	0.01	BBG01KTTSYH6
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.01	BBG00P8T0H68
DEMETER INVESTMENTS F2F 8/15/2050	0.01	BBG00BD91P31

US. TSY. NOTE/BOND 0.25% 31/10/20252025 USD1000 AF-2025	0.01	BBG00XZBR638
UK. GILT 4.50% 7/6/2028	0.01	BBG01H059G04
MORGAN STANLEY F2F 04/05/2027	0.01	BBG0105VHC45
BAXTER INTL. 1.915% 1/2/2027USD1000	0.01	
FRONTIER ISSUER LLC 1 A2 6.19% 20/6/2054A A-2	0.01	*
AGNICO EAGLE MINES	0.01	AEM
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026	0.01	BBG00PH1JNF6
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.01	BBG016C6CQH9
METROPOLITAN LIFE 5.00% 10/1/2030	0.01	BBG01C6T0NX5
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.01	BBG00F9Q04B8
TESLA AUTO LEASE TRUST 202 A A3 5.89% 22/6/202631% 22/06/2026	0.01	*
CNH INDL. CAP. 5.50% 12/01/2029	0.01	
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.01	BBG00WVQXF16
US. TSY. NOTE/BON 1.375% 15/8/2050	0.01	BBG00WHMH0C0
REALTY INCOME CORPORATION	0.01	O
STIFEL FINANCIAL COM USD0.15	0.01	SF
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.01	
UNITED KINGDOM GI 4.125% 22/7/2029	0.01	BBG01MLLRG23
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026	0.01	BBG00QL6Z4N3
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.01	BBG019ZXJS88
US. TSY. NOTE/BON 1.625% 30/11/2026	0.01	BBG00QYMYVS0
NIPPON PROLOGIS REIT INC	0.01	3283
SUN HUNG KAI PROPERTY HKD	0.01	16
ZF FINANCE GMBH 2.25% 03/05/2028000 5	0.01	
TECHNOLOGY ONE LIMITED	0.01	TNE
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.01	BBG00NWP35P6
MARS 5.70% 1/5/2055	0.01	
BANK OF IRELAND GRP. F2V 06/12/2032	0.01	BBG019FNYQW2
COMERICA F2F 30/01/2030	0.01	BBG01L6Y65S3
METRO FINANCE 2024-1 TRUST 1 A FRN 17/09/2030	0.01	*
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.01	BBG00QG1W845
AT&T 5.40% 15/2/2034	0.01	
US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100 BONDS05/2044	0.01	BBG01MY931S7
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.01	BBG0000C7442
FASTENAL CO	0.01	FAST
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-2029	0.01	BBG018XW0G71
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.01	BBG00GCR3MT8
Outstanding Settlement Receipts - CHF	0.01	*
COOPERATIEVE RABOB 5.25% 14/09/2027	0.01	BBG003C49BS7
ZIMMER BIOMET HLDG 5.35% 01/12/2028	0.01	
SYSCO CORPORATION COM	0.01	SYY
INDITEX	0.01	ITX
MITSUI MINING AND SMELTING CO LTD	0.01	5706
FRANCE GOV. BD. 0.25% 25/11/2026	0.01	BBG00DQ4SJV8
CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.01	BBG011FH0G42
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.01	
EDP S.A EUR1(REGD)	0.01	EDP
DELTA AIR LINES 20 2.50% 10/6/2028	0.01	
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.01	
SEALED AIR 1.573% 15/10/2026D2000	0.01	
ACADIA REALTY TRUST	0.01	AKR
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.01	BBG0000BPTX7
US. TSY. NOTE/BON 1.125% 15/8/2040	0.01	BBG00WNQ53T3
SVENSKA HANDELSBANK 3.25% 01/06/2033	0.01	BBG017R55XS4
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.01	BBG01GQXHF46
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.01	BBG001HNZP13

US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.01	BBG00SMNNGR3
CVS HEALTH 5.125% 20/07/2045	0.01	
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.01	*
HIMS & HERS HEALTH ORD SHS CLASS A	0.01	HIMS
PUGET ENERGY 2.379% 15/06/20282000	0.01	
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.01	BBG0038CJSK4
US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.01	BBG01PBHHBM6
FORTINET 2.20% 15/03/2031	0.01	
CANADIAN IMP BANK COM NPV	0.01	CM
US. TSY. NOTE/BON 3.375% 15/11/2048	0.01	BBG00MFJPFP5
BANQUE OUEST AFRIC 2.75% 22/01/2033	0.01	
AMGEN 5.60% 2/3/2043	0.01	
APPLE INC 2.7% 05/AUG/2051	0.01	
KROGER 5.65% 15/09/2064	0.01	
W R BERKLEY 4.00% 12/05/2050	0.01	
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.01	BBG01MJJ88V8
CANADIAN NATL RAILWAY CO	0.01	CNR
3I GROUP PLC	0.01	III
PHILLIPS EDISON GR 4.95% 15/01/2035	0.01	
INVESTOR AB SER B NPV	0.01	INVEB
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.01	BBG00SZ2J6T0
US. TSY. NOTE/BON 0.375% 31/7/2027	0.01	BBG00W907K25
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.01	BBG00HMNLFM6
SHOWA DENKO KK JPY50	0.01	4004
RECKITT BENCKISER GROUP PLC	0.01	RKT
REDZED TRUST SERIES 2024-3 3 A1L FRN 09/03/20560000 A-1-L	0.01	BBG01Q2JR6M0
UK. GILT 4.125% 29/01/2027	0.01	BBG019Y0YBQ1
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.01	BBG00JF2FDS2
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.01	BBG0018JVL06
US. TSY. NOTE/BON 4.375% 31/01/2032/2032 USD100 G-2032	0.01	BBG01RYZYPJ1
EQUIFAX INC 4.80% 15/09/2029	0.01	
METROPOLITAN LIFE 3.625% 26/3/203434	0.01	BBG01M2PMJM2
HALLENSTEIN GLASSON HOLDINGS LTD	0.01	HLG
JOHN DEERE CAPITAL 4.70% 10/6/2030D I	0.01	BBG01GXL14Y3
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.01	BBG01GM76FT2
BNP PARIBAS F2V 24/5/2031	0.01	BBG01135H002
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.01	
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.01	BBG00XP23234
FREDDIE MAC MULTIFAMILY ML12 XUS VAR 25/07/2041	0.01	BBG013KJT0K4
FANNIE MAE POOL 3.00% 01/05/2052	0.01	BBG01LM5FN09
CITIGROUP F2F 29/01/2031	0.01	BBG00RHVL5B6
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.01	BBG000FLF6H8
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.01	BBG00N7409K1
HSBC HLDGS. F2F 11/8/2028	0.01	BBG0192W25X6
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.01	BBG01LNVJ3Y4
UK. GILT 3.50% 22/10/2025	0.01	*
DEUTSCHE BANK AG (REG)	0.01	DBK
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.01	BBG00CCK60B6
TURNERS AUTOMOTIVE GROUP LIMITED	0.01	TRA
ASPEN GROUP LTD/AUSTRALIA	0.01	APZ
INTERCONTINENTAL E 5.25% 15/06/2031	0.01	
ONCOR ELECTRIC DEL 4.15% 1/6/2032	0.01	
AMETEK INC	0.01	AME
DOMINION ENERGY INC	0.01	D
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.01	BBG005K2WF20
UK. GILT 0.25% 31/07/2031	0.01	BBG00Y3L4KR7
FISERV 5.625% 8/21/2033	0.01	
US. TSY. NOTE/BON 4.375% 15/05/2041	0.01	BBG001P3TTB6

JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.01	BBG01HDK4604
TOWER LIMITED	0.01	TWR
AUTO TRADER GROUP PLC	0.01	AUTO
SOUTHERN CALIFORN 4.125% 01/03/2048	0.01	
AIR CANADA 2020-2 5.25% 01/04/20291/10/2030	0.01	
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.01	BBG00P1LQL56
ITALY BUONI POLIEN 3.35% 1/7/2029	0.01	BBG01LPT72J9
ROTHESAY LIFE 7.019% 12/10/2034	0.01	
PUMA SERIES 2024-1 1 A FRN 23/09/2055	0.01	*
LLOYDS BANKING GRP. VAR 31/08/2033	0.01	BBG01J1HK577
US. TSY. NOTE/BON 3.625% 15/08/2043	0.01	BBG004XCHZV8
UK. GILT 0.125% 30/01/2026	0.01	*
BANCO SANTANDER 5.50% 11/06/2029	0.01	BBG01N5Z6CM8
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.01	BBG01HZNQ0S3
FRANCE GOVERNMENT 3.50% 25/4/2026	0.01	BBG00002G462
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.01	BBG016RXN0H9
BASF SE	0.01	BAS
MERLIN PROPERTIES SOCIMI SA	0.01	MRL
ATHORA HOLDING LT 6.625% 16/6/2028	0.01	
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.01	BBG00007JZG8
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.01	BBG00001X1X1
JPM. CHASE F2F 1/6/2029	0.01	BBG0116QZPR9
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.01	BBG014BC2F14
TARGA RES. 4.20% 01/02/2033	0.01	
JAPAN EXCHANGE GROUP INC	0.01	8697
CENTRAL AMERICAN 4.625% 14/2/2028	0.01	BBG01S4MXH91
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.01	BBG000FSC999
SANFORD LTD	0.01	SAN
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.01	BBG00PVTJ2R2
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.01	BBG00YB6WB63
FAST RETAILING CO LTD	0.01	9983
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.01	BBG0060HHZV8
SHERWIN-WILLIAMS 3.30% 15/05/20500	0.01	
FOX 6.50% 13/10/2033	0.01	
ABN AMRO BANK 4.75% 24/10/2029	0.01	XS3008633888
YUM! BRANDS INC	0.01	YUM
FISERV 5.15% 15/03/2027	0.01	
FUTURE MARGINS-USD	0.01	*
PINNACLE WEST CAPITAL CORP	0.01	PNW
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.01	BBG00FFRX1N6
AFFINITY WATER FIN 6.25% 12/09/2040	0.01	
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.01	BBG01NK59RC2
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.01	BBG00D620FB4
US. TSY. NOTE/BON 3.125% 15/05/2048	0.01	BBG00KTN6SS5
WESSEX WATER SERV 6.125% 19/9/2034	0.01	
ENEL FIN. INTL. 4.25% 15/6/20256/2025	0.01	
WESSEX WATER SERVS 6.50% 19/9/2040	0.01	
BUNDESOBLIGATION 0.00% 10/10/2025	0.01	*
US. TSY. NOTE/BON 1.125% 28/2/2027	0.01	BBG00RTX4KN2
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.01	BBG01JMFW9L1
NATL. GRID ELECTRI 3.50% 16/10/2026	0.01	
US TREASURY N/B 2.37% 15/FEB/2042	0.01	BBG0159JPPF7
MET LIFE GLOB FNDG 1.55% 07/01/2031TS 07/01/2031 USD150000	0.01	BBG00YRG4XY6
BARCLAYS FRN 25/02/2029	0.01	BBG01SCY4WT3
CANADIAN GOV. BD. 0.25% 1/3/2026	0.01	BBG00XS6FYC9
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.01	
BUNDESOBLIGATION 1.30% 15/10/2027.01 .186	0.01	BBG018BXGXL3
TESCO ORD	0.01	TSCO
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.01	BBG01C6SYFN8
US. TSY. NOTE/BON 4.375% 15/11/2039	0.01	BBG000FQZ1C1
UK. GILT 4.25% 07/06/2032	0.01	BBG00001YK86

AIR CANADA 2017-1 3.30% 15/01/2030A 3.3% 15/07/2031	0.01	
US. TSY. NOTE/BON 4.375% 15/05/2040	0.01	BBG000FV24J3
US. TSY. NOTE/BON 3.875% 15/08/2040	0.01	BBG0014GGG68
NITERRA CO LTD	0.01	5334
VOLVO AB - B	0.01	VOLVB
UK. GILT 0.375% 22/10/2030	0.01	BBG00SSK75H6
CHARTER HALL GROUP	0.01	CHC
PEARSON FNDG. 5.375% 12/09/2034	0.01	BBG01PKCXCV7
VOLVO TSY. 2.625% 20/2/2026	0.01	
BURLINGTN NORTH SANTA FE 3.3% 15/SEP/2051	0.01	
HUB24 LIMITED ORDINARY FULLY PAID	0.01	HUB
UK. GILT 3.25% 31/1/2033	0.01	BBG01BYVMKP2
KENVUE INC	0.01	KVUE
GLENCORE PLC	0.01	GLEN
RAIFFEISEN BANK INTL F2F 31/05/20302030 EUR100000 REGS	0.01	BBG01N12H9D0
NORDSON 4.50% 15/12/2029	0.01	
SPAIN GOV. BD. 3.55% 31/10/2033	0.01	BBG01GXS3HZ6
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.01	BBG00YVS5N12
SOUTHERN CALIFORNI 5.25% 15/03/2030	0.01	
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43	0.01	BBG01F6N6GN1
UNITED KINGDOM GI 0.875% 31/7/2033	0.01	BBG012BLK2Y1
MANCHESTER AIRPORT 5.75% 30/9/2042	0.01	
TESCO COR. TSY. S 5.125% 22/05/2034	0.01	
SPAIN GOV. BD. 4.90% 30/7/2040	0.01	*
CROWN CASTLE INTL CORP	0.01	CCI
NORTHUMBRIAN WATER 4.50% 14/2/2031	0.01	
BUNDESOBLIGATION 2.40% 19/10/2028.01 .188	0.01	BBG01GXHQXB6
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026	0.01	BBG01GJ2R1W1
FURUKAWA ELECTRIC NPV	0.01	5801
VOLKSWAGEN INTL. FIN F2V PERP	0.01	BBG01J3N1HB2
CENTURIA INDUSTRIAL REIT	0.01	CIP
US TREASURY N/B 3.62% 31/MAY/2028	0.01	BBG01GQXH4X9
UK. GILT 0.125% 31/1/2028	0.01	BBG00V94C599
EASTERN POWER NET 5.375% 02/10/2039	0.01	
UNION PACIFIC 3.799% 06/04/207100	0.01	
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.01	BBG01HH8R1H5
NATL. GRID ELECTRI 5.35% 10/07/2039	0.01	
NORTHUMBRIAN WATER 5.50% 02/10/2037	0.01	
UK. GILT 1.00% 31/01/2032	0.01	BBG013RQ5VY4
SOFTBANK GROUP CORP	0.01	9984
INTERCONTINENTAL H 3.75% 14/8/2025	0.01	
UNUM GROUP 4.125% 15/06/2051	0.01	
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655% 22/08/2028	0.01	BBG019616922
MERCEDES-BENZ GROUP AG	0.01	MBG
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.01	
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.01	BBG01J2RTYG2
ACCTON TECHNOLOGY CORPORATION	0.01	2345
SPAIN GOV. BD. 0.80% 30/7/2029	0.01	BBG015NSH1C6
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.01	BBG019HSP430
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.01	BBG01HL1LGQ8
HONDA MOTOR CO LTD	0.01	7267
PORTLAND GEN. ELEC.	0.01	POR
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.01	BBG00QNT7K74
NETSTREIT CORP	0.01	NTST
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-2027	0.01	BBG01BLPJLT7
MBANK SA F2F 27/09/2030	0.01	BBG01PZQ4BQ0
ENGIE	0.01	ENGI

QPH FIN. PTY 2.30% 29/7/2027	0.01	
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.01	BBG00M16HZK8
SYNOPSYS 5.00% 01/04/2032	0.01	
DANSKE BANK FRN 10/04/2027	0.01	BBG01M8GY3M8
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030	0.01	BBG01K9JB0D6
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.01	BBG000009G58
PENSION INSURANCE 4.62% 07/MAY/2031	0.01	
VOLVO TSY. 3.125% 08/09/2026	0.01	
COGNIZANT TECH SOLUTIONS A	0.01	CTSH
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.01	BBG01KR4SR79
KITE REALTY GROUP COM	0.01	KRG
NATL. AUSTRALIA BANK F2F 03/08/2032	0.01	BBG018YQ0WW0
TOURISM HOLDINGS LTD	0.01	THL
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.01	BBG01CGJ5R44
AGI FIN. PTY FRN 10/7/2030	0.01	BBG01H91FR85
XCEL ENERGY INC	0.01	XEL
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.01	BBG01JV503L1
NEWCASTLE GREATER MU FRN 14/02/2029	0.01	BBG01LCC6RV2
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.01	BBG00869XGN9
SEVEN AND I HOLDINGS NPV	0.01	3382
NATL. GRID	0.01	NG/
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.01	BBG003LSSGH4
BANCO SANTANDER FRN 23/01/2029	0.01	BBG01L0DCV65
TAKEDA PHARMACEUTICAL CO LTD	0.01	4502
CREDIT AGRICOLE FRN 01/06/2028	0.01	BBG01GS09LY9
DEUTSCHE POST AG	0.01	DHL
SCENTRE GRP. TST. 1 FRN 10/09/2054	0.01	BBG01PKRSPL2
UNUM GRP. 6.00% 15/06/2054	0.01	
US. TSY. NOTE/BON 3.125% 15/08/2044	0.01	BBG006XYRWF9
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.01	BBG003C89994
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.01	BBG000FYM9P7
US. TSY. NOTE/BON 1.625% 30/09/2026	0.01	BBG00QB2C412
COMCAST 1.50% 15/2/2031	0.01	
DANSKE BANK F2V 13/4/2027	0.01	BBG01F3K2S67
FRENCH REPUBLIC GO 6.00% 25/10/2025	0.01	*
US TREASURY N/B 3.37% 15/AUG/2042	0.01	BBG01958YJ98
VIER GAS TRANSPOR 4.625% 26/9/2032	0.01	
UBS AG/AUSTRALIA FRN 24/11/2026	0.01	BBG01K85B467
CONT. WIND 6.00% 28/2/2033USD100000	0.01	
CHARTER COMMS. OP 6.484% 23/10/2045	0.01	
CORTEVA INC	0.01	CTVA
TRITON BOND TRUST 2024-1 IN 2 A2 FRN 17/05/2056	0.01	*
ITALY BUONI POLIEN 3.50% 01/03/2030	0.01	BBG006H1QFG6
BUNDESOBLIGATION 2.20% 13/4/2028	0.01	BBG01C9502P9
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.01	BBG00WSMSSW3
DELTA AIR LINES 2 3.625% 30/07/2027029 USD AA	0.01	
CANADIAN GOV. BD. 4.00% 01/03/2029	0.01	BBG01JPTHVS9
ABN AMRO BANK F2V 21/09/203300000 305	0.01	BBG01H02CQV1
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.01	BBG012C4FF39
CREDIT AGRICOLE F2V 28/08/2033	0.01	BBG01J1B2PT2
NBN 4.75% 28/09/2026	0.01	
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.01	BBG000036KH3
DBS BANK FRN 16/08/2027	0.01	BBG01HR2NH86
COOPERATIEVE RABOBAN FRN 22/05/2026	0.01	BBG01GN4PR84
NEWCASTLE GREATER MU FRN 21/01/2030	0.01	BBG01RN5TBP9
ROSS STORES INC	0.01	ROST
CANADIAN IMPERIAL BA FRN 21/04/2026	0.01	BBG01G6ZFW02
UTD. O/SEAS. BANK SY FRN 16/03/202626	0.01	BBG01FRJ8GR1
INS. AUSTRALIA GRP. FRN 15/06/2045	0.01	BBG00NJLZDM1
ACHMEA F2V 02/11/2044	0.01	BBG01MLHPB70
BARCLAYS PLC FRN 20/05/2027	0.01	BBG010ZN6351

ETSA UTILITIES FI 4.612% 27/03/2028	0.01	
JOHN DEERE FINL. 4.90% 28/07/2025	0.01	BBG018WFXVX1
NSW ELECTRICITY NETW FRN 11/03/2055	0.01	BBG01SD2G0X4
TRITON TST. 2025-1 IN RESPE 1 A2 FRN 12/03/2057UD500000 A2	0.01	BBG01SCCSN88
UNITEDHEALTH GRP. 2.90% 15/5/2050	0.01	
AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000	0.01	BBG00BC24DV0
VICTORIA POWER NETWO FRN 21/04/2026	0.01	BBG0100NJX95
METROPOLITAN LIFE GB FRN 01/12/2025	0.01	BBG00Y7BW7R3
PACCAR FINL. PTY 4.05% 02/06/2025	0.01	
INDONESIA TSY. BD. 7.00% 15/5/2027	0.01	BBG0022GWRN7
DBNGP FIN. PTY 4.225% 28/05/2025	0.01	
NBN 4.20% 14/04/20274/2027	0.01	
UNIVERSITY OF SYDN 3.75% 28/8/2025	0.01	BBG009T0WM77
THE LINK REAL ESTATE INVESTMENT TRUST	0.01	823
NSW PORTS FINANCE 5.042% 19/09/2031	0.01	
LOGICOR FINC. SARL 2.75% 15/01/2030	0.01	
WOOLWORTHS GRP. 1.85% 20/5/2025	0.01	BBG00TP4MZ35
VICINITY CENTRES T 2.60% 27/06/2025	0.01	
INCITEC PIVOT 4.30% 18/03/2026	0.01	
AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000	0.01	BBG00003NDC5
ENBW INTL. FIN. 4.30% 23/5/2034	0.01	
UK. GILT 0.375% 22/10/2026	0.01	BBG00ZF1T9P5
US. TSY. NOTE/BON 3.375% 15/05/2044	0.01	BBG006FCFM99
VIENNA INSURANCE GRP AGW 4.87% 15/JUN/2042	0.01	BBG017ZDJ7D6
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.01	*
DSV A/S	0.01	DSV
DAIICHI SANKYO COMPANY LIMITED	0.01	4568
NATL. STORAGE REIT	0.01	NSR
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.01	BBG01HB5J1S4
DEXUS FIN. PTY 4.25% 11/05/2027	0.01	
ORIGIN ENERGY FIN. 5.35% 26/09/2031	0.01	
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.01	BBG0167XK592
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.01	BBG00FRZZWR1
US. TSY. NOTE/BON 3.125% 15/11/2041	0.01	BBG0027KH5J3
HOMECO DAILY NEEDS REIT	0.01	HDN
ENBW INTL. FIN. 3.85% 23/05/2030/05/2030 EUR1000 32	0.01	
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.01	BBG00LLX73W8
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.01	BBG0105TKLT9
MOTABILITY OPERATI 4.00% 17/01/2030	0.01	
TOYOTA MOTOR CREDI 3.85% 24/07/2030EUR100000 639	0.01	BBG01HGVML31
BRISBANE AIRPORT P 3.10% 30/6/2026	0.01	
MEX BONOS DESARR FIX RT 7.5% 26/MAY/2033	0.01	BBG01BWN6H31
MARS 2.375% 16/07/204044A	0.01	
NEW ZEALAND GOV. B 5.00% 15/05/2054	0.01	BBG01LLXPWK6
DEUTSCHE BOERSE 3.875% 28/9/2033	0.01	
AMERICAN TOWER 4.125% 16/05/2027CURR SEC	0.01	
AMERICAN TOWER 5.25% 15/7/2028	0.01	
HUNTINGTON BANCSHARE F2F 02/02/2035	0.01	BBG01L7NHVP0
PPG INDS. 1.20% 15/03/2026	0.01	
SHINHAN BANK 5.00% 30/08/2028	0.01	BBG00LSLXDX5
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00	BBG00WYH2Y52
HYATT HOTELS CORP-CL A	0.00	H
KOMMUNALBANKEN 3.40% 24/07/2028	0.00	BBG00JRM89T1
INTERNATIONAL BANK 3.30% 14/08/2028	0.00	BBG00JZ22057
CANADIAN GOV. BD. 1.25% 01/06/2030	0.00	BBG00PT8QQZ1
US. TSY. NOTE/BOND 0.25% 30/6/2025	0.00	BBG00VLFHPM6
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.00	BBG008N18X67
VIER GAS TRANSPORT 4.00% 26/09/202700000 4 REGS	0.00	
ICELAND GOV. INTL. 3.50% 21/03/2034	0.00	BBG01LXZFM30
VERIZON COMMUNICATIONS 2.5% 08/APR/2031	0.00	
HALEON PLC	0.00	HLN
ROBERT BOSCH 3.625% 2/6/203000000 2	0.00	

SPAIN GOV. BD. 0.00% 31/01/2026	0.00	BBG00XTGNN22
BANQUE FEDERATIVE 1.875% 18/06/202918/06/2029	0.00	BBG00PC4J243
EUR100000 487		
ALD 3.875% 22/02/2027	0.00	BBG01LGSS093
WESTERN POWER DIS 3.949% 20/9/2032	0.00	
FRANCE GOV. BD. 3.25% 25/05/2045	0.00	BBG004CXV0V6
FORD MOTOR COMPANY	0.00	F
EUROGRID 3.598% 01/02/2029	0.00	
SPAIN GOV. BD. 0.00% 31/01/2028	0.00	BBG00ZMXWB69
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.00	BBG00JXPJX49
TENNET HLDG. TENNET HLDG. F2V PERP	0.00	BBG01LY08T93
CHRISTCHURCH CITY HOLDINGS LIMITED 190625 PNOTE	0.00	*
DEUTSCHE BAHN FIN GMBH 3.87% 13/OCT/2042	0.00	BBG019XX3DJ8
WESTERN POWER DIST 3.53% 20/9/2028	0.00	
CREDIT AGRICOLE F2F 23/1/2031	0.00	BBG01NSYVJ98
NESTLE HLDGS. 5.25% 13/3/2026	0.00	BBG01FRP7SQ3
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00	BBG00DSHR7D4
QBE INSURANCE GROUP F2V 17/06/2046	0.00	BBG00D2208K4
ITALY BUONI POLIEN 4.00% 01/02/2037	0.00	BBG0000329J0
INDONESIA TSY. BD. 7.50% 15/4/2040	0.00	BBG00QRW8VK3
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00	
STATKRAFT 3.125% 13/12/2026	0.00	
UK. GILT 4.50% 07/12/2042	0.00	BBG0000J2ZP0
AMPRION 3.45% 22/09/2027EGS	0.00	
ZF EUR. FIN. 6.125% 13/03/2029EUR100000 7	0.00	
ING GROEP F2V 26/08/2035	0.00	BBG01PD10XJ3
LONZA AG - REG	0.00	LONN
UK. GILT 4.75% 22/10/2043	0.00	BBG01JZV7734
ORSTED AS F2V 14/03/3024	0.00	BBG01LTVZ4P8
ENGIE 4.50% 06/09/2042	0.00	
SWISSCOM FIN. 3.50% 29/11/2031	0.00	
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.00	
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.00	WOW
ORION OYJ	0.00	ORNBV
BARRY CALLEBAUT SE 4.25% 19/08/2031	0.00	
PRYSMIAN 3.625% 28/11/2028	0.00	
NBN 3.75% 22/3/2034	0.00	
FRENCH REPUBLIC GO 3.00% 25/11/2034	0.00	*
BARCLAYS 4.836% 09/05/2028	0.00	
SOGECAP SOGECAP F2V PERP	0.00	BBG007NRDDG9
ITALY BUONI POLIEN 5.00% 1/9/2040	0.00	BBG0000NHTZ8
BARRY CALLEBAUT SE 4.00% 14/06/2029	0.00	
TRATON FINANCE LUX 3.75% 14/01/2031	0.00	
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.00	BBG00H2W34V3
AEGON F2F 11/04/2048	0.00	BBG00KHQL425
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.00	BBG00XTSXGM8
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.00	BBG00J3YH0D7
MITSUBISHI ELECTRIC	0.00	6503
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.00	
SWISS RE SUBORDINATE F2V 26/03/2033	0.00	BBG01SZWM8T5
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.00	
ITM ENTREPRISES S 4.125% 29/01/2030	0.00	
SPAIN GOV. BD. 1.40% 30/04/2028	0.00	BBG00JVJDT77
NORSK HYDRO 3.625% 23/01/2032	0.00	
IPSEN 3.875% 25/03/2032	0.00	
CREDIT AGRICOLE IT 3.25% 15/02/2034/2034	0.00	BBG01RMZBDP9
SUMITOMO MITSUI F 3.318% 07/10/2031	0.00	BBG01Q32TSQ2
TEREGA 4.00% 17/09/2034	0.00	
CONTOURGLOBAL POWE 5.00% 28/02/2030	0.00	
MARS 5.65% 01/05/2045	0.00	
INTEL 4.10% 11/5/2047	0.00	
SOUTHERN GAS NETWO 3.50% 16/10/2030	0.00	
AGI FINANCE PTY L 2.119% 24/06/2027	0.00	
TDF INFRA. SASU 4.125% 23/10/2031/10/2031	0.00	

KROGER 5.00% 15/09/2034	0.00	
PUBLIC SERVICE ENTERPRISE GROUP INC	0.00	PEG
GSK CAP. 3.125% 28/11/20320000 2	0.00	
JAPAN GOV. TEN YEA 1.20% 20/12/2034	0.00	*
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EUR0.01	0.00	BBG00TN1T0W1
IBERDROLA FINANZAS 3.00% 30/09/2031	0.00	
RELX FIN. 3.375% 20/3/2033	0.00	
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.00	BBG018CHWX57
GIVAUDAN - REG	0.00	GIVN
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00	
LOUIS DREYFUS FIN. 3.50% 22/10/2031S 22/10/31 EUR100000 REGS	0.00	
SPAIN GOV. BD. 4.20% 31/01/2037	0.00	BBG00007WKR4
JAPANESE YEN	0.00	*
PROLOGIS INTL. FN 3.125% 01/06/2031MTN 01/06/2031 EUR100000	0.00	
UPM-KYMMENE 2.25% 23/05/20293 REGS	0.00	
JOHNSON & JOHNSON 3.35% 26/02/2037	0.00	
NEWMONT CORP	0.00	NEM
GENERAL MILLS INC	0.00	GIS
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00	BBG014D2MF03
SKANDINAVISKA ENSK 3.70% 9/6/2025	0.00	BBG017X7D9P0
NORDEA BANK ABP	0.00	NDA
US. TSY. NOTE/BON 3.125% 15/02/2042	0.00	BBG002GN2BM6
ENGIE 4.25% 6/3/2044	0.00	
MEDTRONIC 4.15% 15/10/2053	0.00	
HEATHROW FNDG. 4.15% 11/10/2028	0.00	BBG00LY4KNN9
AT&T INC 2.9% 04/DEC/2026	0.00	
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.00	BBG00BCNM0Q8
DSM 3.375% 25/02/2036	0.00	
FIDELITY NATIONAL INFORMATION SERVICES I	0.00	FIS
ROCKWELL AUTOMATION INC	0.00	ROK
ALLIANDER NV 3.00% 07/10/2034	0.00	
ELECTRANET PTY L 2.4737% 15/12/2028	0.00	
US. TSY. NOTE/BON 3.625% 15/02/2044	0.00	BBG005Z0LHS8
IQVIA 6.25% 01/02/2029	0.00	
CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029 EUR1000	0.00	
SPAIN GOV. BD. 1.25% 31/10/2030	0.00	BBG00TDHX5Q8
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.00	
BERRY GBL. 5.50% 15/04/2028	0.00	
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.00	BBG00000BXG6
UK. GILT 4.00% 22/10/2031	0.00	BBG01LMYR8M2
GEN. MOTORS FINL. 4.90% 06/10/2029	0.00	
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.00	BBG00FX263P5
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00	
DEUTSCHE BANK AG/NEW F2F 14/7/2026	0.00	BBG018R0SMF6
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.00	
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.00	BBG01H50VZY6
WP CAREY 3.70% 19/11/2034	0.00	
AMPRION 3.85% 27/08/2039	0.00	
CHARTER COMMUN INC COM	0.00	CHTR
DWPF FIN. PTY 1.90% 04/08/2028	0.00	
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.00	BBG0000351K2
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.00	*
BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033	0.00	BBG01B6TQMG0
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.00	BBG01G14BV75
SINGAPORE GOV. BD 3.375% 01/09/2033	0.00	BBG0055DSXZ3
ALIMENTATION COUCHE TARD INC	0.00	ATD
CANADIAN DOLLAR	0.00	*
Income Due - AUD	0.00	*
ITC HOLDINGS CORP 5.65% 09/05/2034	0.00	
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.00	BBG002YL9TR9

ARGENX SE	0.00	ARGX
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.00	BBG00FPC1YD2
FIDELITY NATL. INF 2.00% 21/05/20305/2030 EUR1000 SEC	0.00	
ADIDAS AG	0.00	ADS
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026	0.00	BBG00PQNJNC1
CANADIAN GOVERNMEN 1.00% 01/09/2026	0.00	BBG0101PS2C3
SPAIN GOV. BD. 1.40% 30/07/2028	0.00	BBG00L92KD35
UK. GILT 4.25% 07/03/2036	0.00	BBG0000547V3
US. TSY. NOTE/BON 2.875% 15/11/2046	0.00	BBG00F5RQCH8
COSTAR GROUP INC COM	0.00	CSGP
FIRST HORIZON CORP	0.00	FHN
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.00	
ORACLE 4.50% 6/5/2028	0.00	
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.00	BBG00R87H873
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00	BBG01HQHKQ50
Income Due - GBP	0.00	*
ILLUMINA 5.80% 12/12/2025	0.00	
UK. GILT 0.625% 31/7/2035	0.00	BBG00X2TXPF3
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00	BBG003CWKM99
BLACKSTONE PROPERT 1.75% 12/03/2029	0.00	
COMCAST 5.35% 15/11/2027	0.00	
APA INFRA. 2.00% 15/07/2030EUR100000 9	0.00	
ANGLO AMERICAN PLC	0.00	AAL
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.00	BBG00MYVTLS7
SOFTBANK CORP	0.00	9434
CHUBB INA HLDGS. 5.00% 15/03/2034	0.00	
SOUTH COAST BRITIS 4.15% 12/12/205312/12/2053 CAD1	0.00	BBG01BWL4M09
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.00	*
RYMAN HOSPITALITY PROPERTIES INC	0.00	RHP
SPAIN GOV. BD. 6.00% 31/01/2029	0.00	BBG000056723
HEIMSTADEN BOSTAD 1.00% 13/04/2028	0.00	
US. TSY. NOTE/BON 2.875% 15/05/2043	0.00	BBG004HX5H61
US. TSY. NOTE/BON 2.875% 15/8/2045	0.00	BBG009R4CNK6
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.00	BBG00RF99MP9
REPUBLIC SERVS. 3.95% 15/5/20282000	0.00	
NSW ELECTRICITY N 2.543% 23/9/2030	0.00	
NEXTERA ENERGY CAP 4.85% 04/02/2028	0.00	BBG01S2SY6Z4
CENTENE CORPORATION	0.00	CNC
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00	BBG000FGX4L9
ITALY BUONI POLIEN 4.50% 1/3/2026	0.00	BBG0016Q0495
UTD. AIRLINES 4.375% 15/04/2026	0.00	
JPM. CHASE F2F 22/4/2031	0.00	BBG00T6R6KW4
ANZ COLLATERAL	0.00	*
HCA 5.25% 15/04/2025	0.00	BBG0078ZRBY7
PACIFIC GAS & ELEC 6.15% 01/03/2055	0.00	
ITALY BUONI POLIEN 3.85% 1/7/2034	0.00	BBG01LPT72K7
US. TSY. NOTE/BON 3.125% 15/2/2043	0.00	BBG0043QGL06
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026 USD	0.00	
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.00	
DIGITALBRIDGE GROU COM	0.00	DBRG
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.00	BBG00005JJK3
WHEATON PRECIOUS M COM NPV	0.00	WPM
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00	BBG00N0NPMG5
SPAIN GOV. BD. 3.25% 30/4/2034	0.00	BBG01KY0YS61
SIEMENS ENERGY AG	0.00	ENR
HUNTSMAN INTL. 4.50% 01/05/2029	0.00	
DSV FIN. 3.125% 06/11/2028	0.00	
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00	BBG01BFRXX36
SPAIN GOV. BD. 1.30% 31/10/2026	0.00	BBG00DDQS8D7
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00	BBG00PZ5HKB9
MS. F2F 19/7/2035	0.00	BBG01NTC30T5

ILLUMINA 4.65% 09/09/2026	0.00	BBG01PL3B0D6
IQVIA HOLDINGS INC	0.00	IQV
NASDAQ INC	0.00	NDAQ
ITALY BUONI POLIEN 4.75% 01/09/2028	0.00	BBG003TQGRC4
JPY BNP PARIBAS A/C	0.00	*
UK. GILT 4.50% 7/3/2035	0.00	BBG01S1MH204
CITIGROUP INC F2F 13/02/2035	0.00	BBG01LCJJCL7
NEW YORK LIFE GLOB 4.55% 28/1/2033USD2000 144A	0.00	BBG01D2QWTH3
GARTNER INC CL-A	0.00	IT
TAKE TWO INTERACTIVE SOFTWARE INC	0.00	TTWO
NETHERLANDS GOV. B 3.75% 15/01/2042	0.00	BBG0000HF3S8
GE HEALTHCARE HOLDING LLC	0.00	GEHC
IDEXX LABORATORIES INC	0.00	IDXX
SALUTE SERIES 2024-1 1 A FRN 15/06/2056	0.00	*
AMADEUS IT HLDGS	0.00	AMS
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.00	BBG00D8N6RN1
RAYMOND JAMES FINL	0.00	RJF
BUNDESOBLIGATION 0.00% 09/10/2026	0.00	BBG011MLF348
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.00	BBG01B2KLYP2
TARGA RES. 6.50% 15/2/2053	0.00	
FANNIE MAE POOL 2.50% 01/02/20522 USD CB2804F	0.00	BBG014TW9WN3
HEIMSTADEN BOSTAD 0.75% 06/09/20299	0.00	
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00	BBG00VZRJGJ7
ITALY BUONI POLIEN 3.35% 01/03/2035	0.00	BBG00N2HP9D8
BPCE 5.25% 22/10/2030	0.00	
ITALY BUONI POLIEN 5.00% 01/08/2039	0.00	BBG0000KQPK8
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.00	BBG00827QS68
WESTERN MIDSTREAM 6.15% 1/4/2033	0.00	
MARTIN MARIETTA MATERIALS	0.00	MLM
CORNING INC	0.00	GLW
ELECTRONIC ARTS INC	0.00	EA
ALNYLAM PHARMACEUTICALS INC	0.00	ALNY
MERCK 5.15% 17/05/2063	0.00	
DSV FINANCE BV 2.875% 06/11/2026	0.00	
HCA 5.125% 15/6/2039	0.00	
HUMANA INC	0.00	HUM
UK. GILT 4.25% 07/09/2039	0.00	BBG0000WRHX5
ATLASSIAN CL A ORD	0.00	TEAM
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.00	BBG00VCVGBK5
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.00	BBG004PWG3X3
ITALY BUONI POLIEN 4.20% 01/03/2034	0.00	BBG01J34B066
VONOVIA SE NPV SUBS RTS DIV CASH	0.00	VNA
CREDIT AGRICOLE F2F 09/01/2029	0.00	BBG01RL2WX30
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00	BBG00XLX1303
E INK HOLDINGS INC	0.00	8069
SPAIN GOV. BD. 3.50% 31/5/2029	0.00	BBG01JLCLZX0
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.00	BBG00GM9STJ6
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.00	BBG00HC3QXT0
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.00	BBG005Q2N8W7
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00	BBG00W769RJ9
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00	BBG01F3KDV68
BNP PARIBAS FRN 24/02/2028	0.00	BBG015D2Y420
CARDINAL HEALTH INC	0.00	CAH
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.00	BBG01MCL2ZF4
INTEL 4.75% 25/03/2050	0.00	
NU HOLDINGS LTD	0.00	NU
CHUGAI PHARMACEUTICAL JPY	0.00	4519
AUSTRALIA GOVERNME 2.75% 21/11/2027	0.00	BBG00BNT3F72
TENNET HOLDING BV 0.125% 30/11/20320000 18	0.00	
LINDE 1.625% 31/03/2035	0.00	
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.00	BBG002WJJWC4
US. TSY. NOTE/BON 4.625% 15/02/2055/2055 USD100 BONDS 02/55	0.00	BBG01S53LGS6
TENNET HLDG. 0.875% 16/06/20350000 23	0.00	

NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000	0.00	
40		
WILLIS TOWERS WATS COM	0.00	WTW
STANDARD CHARTERED F2V 16/11/2028	0.00	BBG01BFLXLH0
VIACOM 6.875% 30/04/2036	0.00	BBG0000BBRF6
CANADIAN GOV. BD. 2.00% 1/12/2051	0.00	BBG00JL745S3
COOPERATIEVE RABOBAN F2V 24/09/2026	0.00	BBG00XGCZYC7
UK. GILT 3.75% 22/10/2053	0.00	BBG01C9QT7M4
GOODMAN US FIN. S 5.125% 07/10/2034	0.00	
SINGAPORE GOV. BD. 2.75% 01/03/2046	0.00	BBG00C808JN9
DEXERIALS CORP	0.00	4980
UNITED STATES TRE 3.875% 30/09/2029	0.00	BBG019SRQ670
KRAFT HEINZ CO COM	0.00	KHC
US. TSY. NOTE/BOND 2.75% 30/06/2025	0.00	*
UK. GILT 1.25% 22/10/2041	0.00	BBG00RCQDP18
ITALY BUONI POLIEN 6.50% 01/11/2027	0.00	BBG000050P65
US. TSY. NOTE/BOND 3.00% 31/10/2025	0.00	BBG00M922282
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.00	BBG00HPJCCH5
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.00	BBG00009R1F1
WEC ENERGY GROUP INC	0.00	WEC
INVINCIBLE INVESTMENT CORP REIT	0.00	8963
Outstanding Settlement Receipts - CAD	0.00	*
BARRICK GOLD CORP	0.00	ABX
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.00	BBG00K6STZ99
SPAIN GOV. BD. 5.75% 30/07/2032	0.00	BBG000023K79
US. TSY. NOTE/BON 2.625% 31/01/2026	0.00	BBG00N6H7CQ3
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00	BBG01C95XCC5
ESSENTIAL PROPERTIES REALTY TRUST INC	0.00	EPRT
APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055	0.00	*
UK. GILT 4.25% 07/12/2040	0.00	BBG0000HBW99
INM COLONIAL SOCIM EUR	0.00	COL
INTACT FINANCIAL CORPORATION	0.00	IFC
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.00	*
ENTERGY CORP NEW	0.00	ETR
ENEL FIN. INTL. 1.875% 12/7/2028	0.00	
HMC CAPITAL LTD	0.00	HMC
SPAIN GOV. BD. 1.45% 31/10/2027	0.00	BBG00H1HMQF5
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00	BBG000054BX2
CANADIAN GOVERNMEN 1.50% 01/06/2031	0.00	BBG0109ZG5H4
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.00	BBG011PPK4Q4
ARES MANAGEMNT COR COM	0.00	ARES
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00	BBG016J6X6P4
PARTNERS GROUP	0.00	PGHN
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00	BBG01KR5FC28
WOLTERS KLUWER NV 0.25% 30/MAR/2028	0.00	
LENDLEASE GRP.	0.00	LLC
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00	BBG01GF6XS78
HCA 5.25% 01/03/2030	0.00	
SPAIN GOV. BD. 1.45% 30-APR-29	0.00	BBG00N568449
ATLAS COPCO AB SER`B`NPV (POST SPLIT)	0.00	ATCOB
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.00	
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.00	BBG00C59XZW9
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.00	BBG01L87YGL2
BROOKLYN UNION GA 6.415% 18/07/2054	0.00	
CAIXABANK F2F 23/2/2033	0.00	BBG01BJ78XJ7
TERNA RETE ELETTRICA NAZIONALE	0.00	TRN
FUT JUN 25 U.S. T-BONDS	0.00	USM5
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.00	BBG00005BP72
BANCO DE SABADELL F2V 16/08/203300000 5 REGS	0.00	BBG01F6JV2X2
ITALY BUONI POLIEN 5.75% 01/02/2033	0.00	BBG000071JV6
CANADIAN GOV. BD. 4.50% 01/11/2025	0.00	BBG01HQZ0VH8
ITALY BUONI POLIEN 3.80% 01/08/2028	0.00	BBG01GTHND28
CAP. ONE FINL. F2F 08/06/2029	0.00	BBG01GXKWPS1
SANDVIK AB	0.00	SAND

JAPAN GOV. TWENTY 2.10% 20/03/2030	0.00	BBG000037TF5
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.00	
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.00	BBG00CV1QFR5
FANNIE MAE POOL 4.50% 1/11/2052	0.00	*
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.00	*
ITALY BUONI POLIEN 3.45% 01/03/2048	0.00	BBG00GW182B1
PRUDENTIAL PLC	0.00	PRU
UK. GILT 4.75% 07/12/2038	0.00	BBG000086XN7
LPL FINANCIAL HOLDINGS INC	0.00	LPLA
ENT. PRODS. OPERAT 2.80% 31/01/2030	0.00	
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.00	BBG00LBZK956
UK. GILT 4.375% 31/7/2054	0.00	BBG01KYBYP36
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00	BBG005813G26
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00	BBG016WVDVK6
CRITERIA CAIXACORP SA	0.00	CABK
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.00	*
UK. GILT 3.25% 22/1/2044	0.00	BBG003H46RK8
SPAIN GOV. BD. 5.15% 31/10/2028	0.00	BBG004T7KV67
ING GROEP F2F 11/09/2027	0.00	BBG01J685WR8
NIPPON BUILDING FUND INC	0.00	8951
COLES GROUP LTD	0.00	COL
SPAIN GOV. BD. 3.90% 30/07/2039	0.00	BBG01FFVQ644
INTEL CORP 4.90% 05/08/2052	0.00	
LABORATORY CORP OF 4.80% 01/10/20342034	0.00	
SINGAPORE GOV. BD. 2.75% 01/04/2042	0.00	BBG002RZZ777
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.00	BBG001KJVJC4
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.00	BBG00473SK84
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00	BBG00HBGFCS1
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.00	TCL
ARCHER DANIELS MIDLAND CO COM STK NPV	0.00	ADM
UK. GILT 4.25% 7/12/2055	0.00	BBG0000B53Q4
RIO TINTO LIMITED	0.00	RIO
SPAIN GOV. BD. 3.45% 31/10/2034	0.00	BBG01N2PVYH3
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00	BBG01JP6S9J6
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00	BBG0192XP1S4
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00	BBG000F04HZ2
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.00	BBG0022G9Z82
REGAL REXNORD CORP 6.05% 15/02/2026	0.00	BBG01M8L7TH6
FANUC CORP NPV	0.00	6954
FUT JUN 25 LIF LONG GILT	0.00	G M5
STELLANTIS N V	0.00	8TI
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.00	*
JPM. CHASE F2F 22/7/2035	0.00	BBG01NSG80J3
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00	BBG01CDB4JJ7
BUNDESOBLIGATION 2.10% 12/04/2029.01 .189	0.00	BBG01KYKJH95
EQUIFAX INC	0.00	EFX
INDO RUPIAH	0.00	*
ITALY BUONI POLIEN 2.00% 1/2/2028	0.00	BBG00JWP9FK2
HUBSPOT INC	0.00	HUBS
GEN. MOTORS 5.20% 1/4/2045	0.00	BBG007GP45R6
AUSTRALIA GOVERNME 0.50% 21/09/2026	0.00	BBG00XGWW0J3
ITALY BUONI POLIEN 3.15% 15/11/2031	0.00	BBG01QG0BBH8
JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.00	BBG00BL07D96
SPAIN GOV. BD. 1.50% 30/04/2027	0.00	BBG00FVM7WP8
AMERICAN TOWER 5.80% 15/11/2028	0.00	
TRATON FINANCE LU 3.375% 14/01/2028	0.00	
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00	BBG00642QB59
GLOBAL PAYMENTS INC	0.00	GPN
FANNIE MAE POOL 3.00% 01-04-2052	0.00	BBG014D5Z6X6
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.00	BBG01064VJ70
EUROBANK SA F2F 24/09/2030	0.00	BBG01PSP9PC9
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00	*
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00	BBG002Q9JND2
THE HERSHEY COMPANY	0.00	HSY

DAIKIN INDUSTRIES	0.00	6367
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032	0.00	*
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00	BBG00NDHNVD9
EXTRA SPACE STORAGE INC	0.00	EXR
DENSO CORP NPV	0.00	6902
T-MOBILE USA 5.75% 15/01/2034	0.00	
NOMURA REAL EST MA REIT	0.00	3462
ITALY BUONI POLIEN 2.95% 01/09/2038	0.00	BBG00JQ531T1
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00	*
STATE STREET CORP USD	0.00	STT
UK. GILT 2.00% 7/9/2025	0.00	BBG0088JSC32
ONCOR ELEC. DELIVE 4.55% 15/09/2032/2032 USD2000	0.00	
DNB BANK ASA	0.00	DNB
LIFESTYLE COMMUNITIES	0.00	LIC
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00	BBG007R2YH78
US BANCORP F2F 12/6/2034	0.00	BBG01GY3XTH1
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00	BBG01D1ZX5S3
BUNDESOBLIGATION 0.0% 16/APR/2027	0.00	BBG014GTWKZ1
UNITED KINGDOM GI 4.375% 7/3/2028	0.00	BBG01QNQ6BX1
SPAIN GOV. BD. 5.15% 31/10/2044	0.00	BBG005D3QNJ8
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.00	*
SKYWORKS SOLUTION 1.80% 01/06/2026	0.00	
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00	BBG018NR1NG7
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00	BBG00JNDS1D7
CATENA AB	0.00	CATE
ABBVIE 4.50% 14/05/2035	0.00	
BROWN BROWN INC	0.00	BRO
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00	BBG009LR22L7
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.00	BBG0025XPYX9
NOKIA OYJ	0.00	NOKIA
HCA 3.375% 15/03/2029	0.00	
UK. GILT 3.75% 22/07/2052	0.00	BBG0024CKPC3
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00	BBG011K30VT7
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.00	BBG00002R8L4
PPG INDUSTRIES INC	0.00	PPG
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00	BBG00H1RJC40
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00	BBG00DJ90P78
JYSKE BANK A/S F2F 26/10/2028	0.00	BBG01G9PXY43
CBOE GLOBAL MARKET	0.00	CBOE
MEDTRONIC GLOBAL 1.375% 15/10/2040/10/2040 EUR100000	0.00	
SUMITOMO CORP JPY	0.00	8053
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00	BBG0131R7B72
MOTABILITY OPERAT 2.125% 18/1/2042	0.00	
UK. GILT 4.00% 22/1/2060	0.00	BBG0000DN950
SK HYNIX 5.50% 16/01/2027	0.00	BBG01KV8R477
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00	BBG00FS07BQ5
SOLVAY FIN. AMERIC 5.65% 4/6/2029	0.00	
HCA 5.45% 15/09/2034	0.00	
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00	BBG00LK81M21
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00	BBG000FJZ6G2
M&G F2V 20/10/2048	0.00	BBG00M0LRGT8
SWEDBANK 6.136% 12/09/2026	0.00	BBG01J6B5KF0
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00	BBG00V7Q1834
DEXCOM INC	0.00	DXCM
KIMCO REALTY OP 1.90% 01/03/2028	0.00	
ARTHUR J GALLAGHER 5.15% 15/02/2035	0.00	
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00	BBG01BPTZ7P2
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.00	BBG01H511261
US TREASURY N/B 3.87% 31/DEC/2029	0.00	BBG01C4GK0Q1
INTESA SANPAOLO 7.00% 21/11/2025	0.00	BBG01BHYH5Q3
NOK CORP	0.00	7240
CANON INC	0.00	7751
US. TSY. NOTE/BOND 2.75% 31/8/2025	0.00	BBG00LTQLMS2

JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00	BBG0015W43G3
EXPORT FIN. & INS 4.625% 26/10/2027	0.00	BBG01B2R3R90
BAYER AG	0.00	BAYN
DAVITA INC	0.00	DVA
NATWEST GRP. F2V 02/03/2027	0.00	BBG01FNX2HP0
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.00	BBG01KZN0HB5
DOLLAR GENERAL	0.00	DG
ELI LILLY 4.875% 27/02/2053D1000	0.00	
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00	BBG00RPRL820
MICROCHIP TECHNOLOGY INC	0.00	MCHP
ANALOG DEVICES INC 1.7% 01/OCT/2028	0.00	
JPM CCP EUR BROKER ACCOUNT	0.00	*
BARCLAYS 5.20% 12/05/2026	0.00	BBG00CVR1MX3
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.00	BBG000043QS9
BBVA BANCOMER SA/T 5.25% 10/09/20292029	0.00	
LA MONDIALE SAM F2V 26/1/2047EGS	0.00	BBG00FS6MFR5
SPAIN GOV. BD. 2.80% 31/5/2026	0.00	BBG01C82WNY6
CANADIAN GOV. BD. 0.50% 1/09/2025	0.00	BBG00SYP60V4
COCA-COLA EUROPACIFIC PARTNERS	0.00	CCEP
MARUBENI CORPORATION	0.00	8002
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.00	BBG00FZZ10Y1
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00	BBG00NSMX7S8
TRACTOR SUPPLY COMPANY	0.00	TSCO
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00	BBG00G5JCKL6
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.00	BBG00WW5RQQ7
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	BBG00215N8T8
ROBLOX CORPORATION COM CL A ORD SHS	0.00	RBLX
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00	BBG00BVLYD08
UK. GILT 4.25% 07/12/2046	0.00	BBG0000C9869
SOMPO HOLDINGS INC NPV	0.00	8630
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00	BBG00PQD13W4
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00	BBG003GGDGQ2
CARGILL 4.76% 23/11/2045	0.00	BBG00BJTT385
US. TSY. NOTE/BON 1.375% 31/8/2026	0.00	BBG00Q3BBNB9
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00	BBG00JR70BH0
MICHELIN CGDE	0.00	ML
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00	BBG00R4RS5F8
DOW INC	0.00	DOW
ABBVIE 5.20% 15/03/2035	0.00	
SK HYNIX 1.50% 19/1/2026	0.00	BBG00YRXT010
HCA 5.50% 01/03/2032	0.00	
HCA 5.75% 01/03/2035	0.00	
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00	BBG00C7SNBD0
LA MONDIALE SAM F2V 18/1/2048GS	0.00	BBG00JRD0NW4
OTIS WORLDWIDE 5.125% 19/11/2031	0.00	
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00	BBG01KYMRK86
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00	BBG00GQ4WBT6
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00	BBG00ZDZV8X2
LENNAR CORPORATION CLASS A	0.00	LEN
INTL. BANK FOR REC 1.25% 10/12/2030	0.00	BBG00YBC5TK5
JAPAN GOV. TWENTY 2.00% 20/12/2025	0.00	BBG000057H57
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00	BBG0132X81R7
CHARTER COMMS. OPE 5.75% 1/4/2048	0.00	
SPAIN GOV. BD. 0.80% 30/07/2027	0.00	BBG00SSJDSS0
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00	*
ORANGE SA	0.00	ORA
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00	
SPAIN GOV. BD. 2.55% 31/10/2032	0.00	BBG017ZHBXM8
KEYSIGHT TECHNOLOGCOM USD	0.00	KEYS
UK. GILT 1.75% 22-JUL-57	0.00	BBG00FQGQBM5
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00	BBG014KH15S7
LONDONMETRIC PROPERTY PLC	0.00	LMP

WAREHOUSES DE PAUWNPV	0.00	WDP
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.00	BBG00L2FR980
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00	BBG011RKTFY0
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.00	BBG0021TP6M5
DASSAULT SYSTEMES SE	0.00	DSY
MARKEL CORPORATION	0.00	MKL
UK. GILT 4.00% 22/10/2063	0.00	BBG01G6SV4H4
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00	BBG00PNTKDZ6
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.00	BBG0131RPF82
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00	BBG01G582YY6
SPAIN GOV. BD. 0.70% 30/04/2032	0.00	BBG014GZ3001
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00	BBG01JMKQ517
HONGKONG LAND HOLDINGS LTD	0.00	HKHGF
COCA COLA HBC AG ORD	0.00	CCH
MEDTRONIC GLOBAL HLDGS S C A 1.75% GTD SNR NTS 02/07/2049 EUR1000 SEC	0.00	
SHAFTESBURY CAPITAL PLC	0.00	SHC
SWISS LIFE HOLDING AG	0.00	SLHN
VERIZON COMMS. 5.50% 23/02/2054	0.00	
AEON CO LTD	0.00	8267
ADVANCE RES INV REIT	0.00	3269
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00	BBG004KC6XM9
AMERICAN EXPRESS F2F 30/01/2036	0.00	BBG01S18XNJ1
AUSTRALIA GOVERNME 0.25% 21/11/2025	0.00	BBG00W041MH2
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00	BBG00000B684
PANASONIC HOLDINGS CORP	0.00	6752
AMEREN CORP	0.00	AEE
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00	BBG01G9W81N7
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00	BBG005X08C15
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00	BBG00002GDX2
GECINA	0.00	GFC
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00	BBG00YT82JT1
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00	BBG00Q3X0X12
CANADIAN GOV. 0.50% 01/12/20303	0.00	BBG00XR1CR93
EXPEDIA GROUP INC	0.00	EXPE
UNITE GROUP PLC	0.00	UTG
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00	BBG0000TZ0C3
SAMPO PLC NPV A	0.00	SAMPO
BAXTER INTL. 3.132% 1/12/2051	0.00	
UK. GILT 3.50% 22/07/2068	0.00	BBG004P3X2V2
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00	BBG018RFBW23
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00	BBG019HTBZR8
COX COMMS. 2.95% 1/10/2050	0.00	
VOLKSWAGEN AG	0.00	VOW3
SPAIN GOV. BD. 5.90% 30/07/2026	0.00	BBG001KKJTK4
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00	BBG00V3L0BR7
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00	BBG01KXNJZS9
UK. GILT 1.75% 22/1/2049	0.00	BBG00LWRPTD3
MURATA MANUFACTURING CO	0.00	6981
ITALY BUONI POLIEN 3.45% 15/07/2031	0.00	BBG01MRVPH70
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00	BBG00RYQVM39
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00	BBG00NG3NHL9
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00	BBG018K9Y181
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00	BBG01G3LT4T2
DOVER CORPORATION COM	0.00	DOV
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.00	IIP-U
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00	BBG009WMJR97
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00	BBG01L80HDZ8
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00	BBG00P8VBBX4
WR BERKLEY ORD SHS	0.00	WRB
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00	BBG01LBGS6X4
DAIMLER TRUCK HOLDING AG	0.00	DTG
NIPPON STEEL CORPORATION	0.00	5401
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00	BBG00YZ11Q23

NUTRIEN LTD COM NPV	0.00	NTR
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00	BBG00592B500
CAPGEMINI SA	0.00	CAP
BUONI POLIENNALI D 1.25% 01/12/20260 REGS	0.00	BBG00DGPLZZ9
Income Due - DKK	0.00	*
HEXAGON AB	0.00	HEXAB
UNITED KINGDOM GI 0.625% 07/06/2025	0.00	BBG00PH5SP35
BAYERISCHE MOTOREN WERKE AG	0.00	BMW
DOLLAR TREE INC	0.00	DLTR
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00	BBG00RF977V7
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.00	BBG00TQWZZD7
QBE INSURANCE GROUP LTD	0.00	QBE
SKANDINAVISKA ENSKIL SEK	0.00	SEBA
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.00	BBG001BFF193
UK. GILT 4.25% 12/7/2049	0.00	BBG0000SFL04
UK. GILT 4.375% 31/01/2040	0.00	BBG01P81QC89
COMMERZBANK AG NPV	0.00	CBK
INTEL 3.25% 15/11/2049	0.00	
ZIMMER BIOMET HLDG 3.55% 20/03/2030	0.00	
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00	BBG00N5SK9X4
VIACOM 4.375% 15/3/2043	0.00	BBG004QCVDX7
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00	BBG00FRTJ4J4
STERIS PLC	0.00	STE
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00	BBG001R2M1H8
ORIX JREIT INC	0.00	8954
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00	TRI
CANADIAN GOV. 1.50% 01/12/2031	0.00	BBG0134VZNP3
DTE ENERGY CO USD	0.00	DTE
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00	*
ITALY BUONI POLIEN 4.30% 01/10/2054	0.00	BBG01PNMNLF1
RWE AG	0.00	RWE
BIG YELLOW GROUP PLC	0.00	BYG
UK. GILT 1.50% 7/22/2047	0.00	BBG00DSPQPB9
CDW CORP	0.00	CDW
BRITISH LAND CO GBP	0.00	BLND
GEN. MOTORS FINL. 5.80% 07/01/2029	0.00	
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00	BBG006NCBR02
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00	BBG00006JFB9
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.00	BBG00BNYB1W5
FORTIS INC	0.00	FTS
HELIOS TOWERS PLC	0.00	HTWS
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00	BBG00V2Y0J02
WARNER BROS DISCOVERY INC	0.00	WBD
CARNIVAL CORP USD	0.00	CCL
CINCINNATI FINANCIAL CORP	0.00	CINF
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00	BBG012YNLK08
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00	BBG00LDVBM18
SPAIN GOV. BD. 2.35% 30/07/2033	0.00	BBG00G27QR80
LYONDELLBASELL INDUSTRIES	0.00	LYB
UNIVERSAL MUSIC GROUP NV	0.00	UMG
CENTERPOINT ENERGY INC	0.00	CNP
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00	BBG017241YP9
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00	BBG010Z7XMN4
W R BERKLEY 3.15% 30/09/2061	0.00	
MOLINA HEALTHCARE INC	0.00	MOH
IDEX 4.95% 01/09/2029	0.00	
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00	BBG0089SQ5D7
SWO USD RCV SOFR 1D PAY 4.1 120925	0.00	
JAPAN GOV. THIRTY 1.80% 20/03/2054	0.00	BBG01M8P40C8
UK. GILT 1.125% 31/1/2039	0.00	BBG011P69NW0
CDW CDW FIN. 5.10% 01/03/2030	0.00	
GEBERIT AG-REG	0.00	GEBN
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00	BBG00005MTT8
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00	BBG0074GD6W1
CORPAY INC COM USD 0.001	0.00	CPAY

ALBERTSONS COMPANIES INC	0.00	ACI
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00	BBG013FDPC12
MERCK KGAA	0.00	MRK
PARKWAY LIFE REAL ESTATE INVESTMENT TRUST	0.00	PREIT
CHARTER COMMS. OP 6.384% 10/23/2035	0.00	
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00	BBG00XXYLSW6
ORIENTAL LAND CO LTD	0.00	4661
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00	BBG01HF0VG59
US. TSY. NOTE/BON 2.625% 31/12/2025	0.00	BBG00MVK8WM9
EVERSOURCE ENERGY COM	0.00	ES
SPAIN GOV. BD. 0.60% 31/10/2029	0.00	BBG00PF8QYP0
ROBINHOOD MARKETS INC	0.00	HOOD
TENNESSEE GAS PIPE 2.90% 1/3/2030030 USD2000 144A	0.00	
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00	BBG0000QQVS4
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00	BBG000009P30
BIOGEN INC	0.00	BIIB
UNION CHIMIQUE UCB SA	0.00	UCB
NOVOZYMES A S	0.00	NSISB
UK. GILT 1.625% 10/22/2054	0.00	BBG00P35L559
ASM INTERNATIONAL NV	0.00	ASM
ACCENTURE CAPITAL 4.50% 04/10/2034	0.00	
FERROVIAL SE EUR0.01	0.00	FER
SYNCHRONY FINANCIAL	0.00	SYF
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00	BBG00835RZK8
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00	BBG00CTZSDY8
MCCORMICK AND COMPANY INC	0.00	MKC
TYLER TECHNOLOGIES INC	0.00	TYL
UK. GILT 6.00% 07/12/2028	0.00	BBG00005CXH3
SPAIN GOV. BD. 2.70% 31/10/2048	0.00	BBG00K4MX853
IRON MTN INC NEW COM NPV	0.00	IRM
T ROWE PRICE GROUP	0.00	TROW
INPOST SA	0.00	INPST
NORTHERN TRUST CORP	0.00	NTRS
SBA COMMUNICATIONS COM	0.00	SBAC
KONE CORPORATION NEW	0.00	KNEBV
AERCAP HOLDINGS NV	0.00	AER
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00	BBG00LK81Q86
WEYERHAEUSER CO USD	0.00	WY
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00	BBG005LY95J9
LOEWS CORP	0.00	L
CARVANA CO	0.00	CVNA
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00	BBG00LY7YML1
KOREA HOUSING FIN 3.714% 11/04/2027	0.00	BBG01G2NCQV5
FIRST CITIZENS BCSHS - CL A	0.00	FCNCA
JAPAN GOV. THIRTY 2.20% 20/06/2054	0.00	BBG01NMVZFD9
AEP TEXAS 5.45% 15/05/2029	0.00	
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00	BBG00NTZXKT8
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00	BBG00003FDB5
ITALY BUONI POLIEN 1.85% 1/7/2025	0.00	BBG00TCW06D4
ITALY BUONI POLIEN 1.50% 1/6/2025	0.00	BBG00864VH78
ORIX CORPORATION	0.00	8591
WATSCO INC	0.00	WSO
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00	BBG00N14SKL1
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00	BBG00CB4D043
FACTSET RESEARCH SYSTEMS INC	0.00	FDS
PINTEREST INC	0.00	PINS
POWER CORP OF CANADA CAD	0.00	POW
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00	BBG000FZB1J0
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00	BBG017SPDMW9
PUBLICIS GROUPE	0.00	PUB
ERICSSON LM - B SHS	0.00	ERICB
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00	BALDB
JAPAN POST HOLDINGS CO LTD	0.00	6178
KONINKLIJKE PHILIPS NV	0.00	PHIA
BUONI POLIENNALI D 0.95% 01/12/2031	0.00	BBG011BZ3QC2

AVIVA ORD	0.00	AV/
CONS. EDISON OF NE 4.30% 01/12/2056	0.00	
EVEREST GROUP LTD	0.00	EG
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00	BBG00DHS9G24
INTEL CORP 5.70% 10/02/2053	0.00	
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00	BBG00P97JSJ7
ZIMMER BIOMET HOLDINGS INC	0.00	ZBH
MIRVAC GRP.	0.00	MGR
FUJI FILM HOLDINGS CORP	0.00	4901
VERISIGN INC	0.00	VRSN
BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026	0.00	BBG011Y7DLS2
KELLANOVA	0.00	K
CGI INC	0.00	GIB/A
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00	BBG009CXJWG6
RESTAURANT BRNDS ICOM NPV	0.00	QSR
ITALY BUONI POLIEN 3.45% 1/3/2048	0.00	BBG00GW182B1
CMS ENERGY CORP	0.00	CMS
UK. GILT 1.50% 31/7/2053	0.00	BBG012SDG1Q7
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00	BBG000072974
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00	BBG01DD5MVW6
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00	BBG00K9FH9C1
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00	BBG00JRKKLP8
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00	BBG00YVDXF39
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00	BBG00009YSM6
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00	BBG00ZXCNG35
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00	BBG01BF9LJK1
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00	BBG00ZNGXKM6
CHARTER COMMS. OP 4.908% 23/07/2025	0.00	
AIB GRP. F2F 17/11/2027REGS	0.00	BBG010Z1BRT4
DAIWA HOUSE INDUSTRY JPY	0.00	1925
CANADIAN GOV. 1.75% 01/12/2053	0.00	BBG011ZTTV95
VERIZON COMMS. 2.55% 21/03/2031	0.00	
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00	BBG00NTYCFZ8
SK HYNIX INC	0.00	000660
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00	BBG00PF8MCG2
WSP GLOBAL INC	0.00	WSP
MID-AMERICA APARTMENT COMMUNITIES	0.00	MAA
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00	BBG00006Q9Z9
SPAIN GOVERNMENT B 3.15% 30/04/2035	0.00	BBG01RXDFTC1
ITALY BUONI POLIEN 2.45% 1/9/2033	0.00	BBG00FRY8VK3
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00	BBG00003YH25
CHARTER COMMS. OPE 6.65% 01/02/203401/02/2034 USD	0.00	
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00	BBG00YRS0021
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.00	BBG00009RKH7
TYSON FOODS INC CLASS A	0.00	TSN
BANK LEUMI LE-ISRAEL	0.00	LUMI
BUONI POLIENNALI DEL TES 3.25% 01/MAR/2038	0.00	BBG017QNPZD5
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00	BBG007X440X8
EAST JAPAN RAILWAY JPY	0.00	9020
SMC CORP	0.00	6273
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00	BBG012JH1T38
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00	BBG00M8WDJW1
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00	BBG00003NYH4
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00	BBG001PJLSW8
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00	BBG00002CP32
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00	BBG003QDXCT2
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00	BBG00005FML9
ON SEMICONDUCTOR CORPORATION	0.00	ON
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00	BBG00000RXN1
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00	BBG00N8RYD96
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00	BBG00C3P2HF8
ONCOR ELEC. DELIVE 5.35% 4/1/2035	0.00	
WEST PHARMACEUTICAL SERVICES	0.00	WST
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00	BBG011PLVRG1

PPL CORPORATION	0.00	PPL
BUONI POLIENNALI DEL TES 4.1% 01/FEB/2029	0.00	BBG01JJ7VSF9
TELEDYNE TECHNOLOGIES INC	0.00	TDY
DENMARK GOV. BD. 4.50% 15/11/2039	0.00	BBG00006D0N5
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00	BBG00001MCM1
SPAIN GOV. BD. 1.20% 31/10/2040	0.00	BBG00VCVF0N7
HANNOVER RUECK SE	0.00	HNR1
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00	BBG00000JYG6
NATWEST MKTS. 6.625% 22/6/2026	0.00	BBG01H0992N2
OTSUKA HLDGS CO NPV	0.00	4578
VESTA REAL ESTATE CORPORATION SAB DE CV	0.00	VTMX
TDK CORPORATION	0.00	6762
ATMOS ENERGY 5.75% 15/10/2052	0.00	
LABCORP HOLDINGS I COM USD0.1	0.00	LH
LIVE NATION INC	0.00	LYV
SUPER MICRO COMPUTCOM USD 0.001 POST REV SPT	0.00	SMCI
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00	BBG00RKKT8D0
TELEFONICA SA	0.00	TEF
MTU AERO ENGINES AG	0.00	MTX
ALLY FINANCIAL INC F2F 17/01/2031	0.00	BBG01R36CBC1
BANDAI NAMCO HOLDINGS NPV	0.00	7832
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00	BBG01C9N7G54
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00	BBG00RDG0Q02
KERING	0.00	KER
COLOMBIAN TES 7.75% 18/09/2030	0.00	BBG007X4TXG8
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00	BBG01HDBZL89
ZOOM VIDEO COMMUNICATIONS INC	0.00	ZM
CHECK POINT SOFTWARE TECH	0.00	CHKP
CK HUTCHISON HOLDINGS LTD	0.00	1
CENTRAL JAPAN RAILWAY CO	0.00	9022
NOMURA HOLDINGS INC	0.00	8604
BANCO BPM 4.625% 29/11/2027	0.00	BBG01K9FQCL3
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00	BBG0063NHV78
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00	FWONK
DOMINOS PIZZA INC	0.00	DPZ
WILLIAMS SONOMA ORD SHS	0.00	WSM
PRINCIPAL FINANCIAL GROUP	0.00	PFG
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00	BBG00TNRJTK5
INTL FLAVORS & FRAGRANCES USD	0.00	IFF
GENUINE PARTS CO USD	0.00	GPC
DISCO CORPORATION NPV	0.00	6146
UBER TECHS. 4.80% 15/09/2034	0.00	
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00	BBG0087M8VX3
GINNIE MAE II POOL 3.50% 20-04-2052	0.00	BBG0149CHC72
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00	BBG00FVV9FY3
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00	BBG01L8DQF03
ELEVANCE HEALTH IN 5.65% 15/06/205400	0.00	
ULTA BEAUTY INC COM	0.00	ULTA
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00	BBG01G5ZZWV7
VERIZON COMMUNICA 2.987% 30/10/2056	0.00	
ITALY BUONI POLIEN 1.20% 15/08/2025	0.00	BBG016PFRWD0
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00	BBG00CR6L6T2
SPAIN GOV. BD. 3.45% 30/07/2066	0.00	BBG00CW44RG8
N/WIDE. B/SOC. F2F 07/12/2027	0.00	BBG01BQGNZD3
WESTPAC	0.00	*
CANADIAN GOV. BD. 3.50% 1/3/2028	0.00	BBG01B34K205
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00	BBG00TCNCPH5
DENMARK GOV. BD. 0.50% 15/11/2027	0.00	BBG00FQWRGK0
BUONI POLIENNALI 0.95% 01/06/2032	0.00	BBG0135VNWV8
LOTES CO LTD ORD	0.00	3533
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00	BBG012CF8NY1
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00	BBG00BVLM0X3
CHF BNP PARIBAS A/C	0.00	*
UTD. AIRLINES 4.625% 15/04/2029	0.00	
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00	BBG01B099KQ2

NEWMONT CORPORATION	0.00	NEM
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00	BBG00ZDRLPT8
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00	BBG015KKBRC5
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00	BBG014FQBWB1
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00	BBG003BD1DG5
DECKERS OUTDOOR ORD SHS A	0.00	DECK
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00	BBG014LVZT51
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00	BBG01KXN1R60
SPAIN GOV. BD. 1.90% 31/10/2052	0.00	BBG01575QC30
SUMITOMO MITSUI TRUST GROUP IN	0.00	8309
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00	BBG00TTD1S58
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00	BBG0000JQ6Z7
NORSK HYDRO ASA	0.00	NHY
SAINSBURY (J) PLC	0.00	SBRY
FIRSTENERGY CORP USD	0.00	FE
SPAIN GOV. BD. 1.00% 31/10/2050	0.00	BBG00RZ8VXC4
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00	BBG000014FR9
RESONA HOLDINGS INC	0.00	8308
TECK RESOURCES LTD-CLS B	0.00	TECK/B
NESTE OYJ	0.00	NESTE
HEALTH CARE SERV. 5.20% 15/06/2029	0.00	
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00	BBG00005CTQ2
TWILIO INC	0.00	TWLO
HCA 4.625% 15/3/2052	0.00	
GRACO INC	0.00	GGG
RB GLOBAL INC COM NPV	0.00	RBA
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00	BBG019ZZNX69
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00	BBG01J7WQJB7
SPAIN GOV. BD. 3.45% 30/7/2043	0.00	BBG019QZMJD3
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00	BBG00XRTW2N9
BUONI POLIENNALI D 0.60% 01/08/2031	0.00	BBG00Z8Y2X04
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00	BBG00S7JN842
TEVA PHARMACEUTICAL SP ADR	0.00	TEVA
DOCUSIGN INC	0.00	DOCU
SVENSKA HANDELSBKN SER A NPV	0.00	SHBA
PTC INC	0.00	PTC
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00	BBG000F7D9Z5
SANDOZ GROUP ORD SHS	0.00	SDZ
FRESENIUS SE CO KGAA	0.00	FRE
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00	BBG00PNFVX26
FRASERS CENTREPOINT TRUST	0.00	FCT
NIDEC CORPORATION	0.00	6594
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00	
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00	BBG00M6Y9705
BANK HAPOALIM LTD	0.00	POLI
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00	BBG01C97H7R4
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00	BBG0159ZG413
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00	BBG00FJKV462
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00	BBG00KB3H2T2
T-MOBILE USA 2.55% 15/02/2031	0.00	
ASTELLAS PHARMA NPV	0.00	4503
UK. GILT 0.875% 31/01/2046	0.00	BBG00YY9ZP86
MOWI ASA	0.00	MOWI
MORGAN STANLEY F2F 21/01/2033	0.00	BBG014MT3H47
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00	BBG00DSLLM02
UK. GILT 2.50% 7/22/2065	0.00	*
SIEMENS HEALTHINEERS AG	0.00	SHL
CF INDUSTRIES HOLDINGS INC	0.00	CF
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.00	BBG00CTZSDY8
ACCOR SA	0.00	AC
BT GROUP PLC	0.00	BT/A
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00	BBG00HPST6L5
HOST HOTELS & RESO 2.90% 15/12/2031USD J	0.00	
BAXTER INTL INC COM	0.00	BAX
KAO CORPORATION	0.00	4452

MARKS & SPENCER GROUP	0.00	MKS
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00	BBG00X6ZCCT2
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00	BBG00ZZL46K7
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00	BBG00X3FGDQ6
FRANCE GOV. BD. 1.75% 25/5/2066	0.00	BBG00CNNJPB9
CNH INDUSTRIAL NV COM	0.00	CNH
UK. GILT 0.625% 22/10/2050	0.00	BBG00V5L55N7
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00	BBG001KSMN35
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00	BBG0000952R0
AUTOZONE 1.65% 15/1/2031	0.00	
UPM KYMMENE CORP	0.00	UPM
CENTRICA PLC	0.00	CNA
FORTESCUE LTD ORDINARY FULLY PAID	0.00	FMG
RELIANCE INC	0.00	RS
Income Due - BRL	0.00	*
JAPAN POST BANK CO LTD	0.00	7182
MELROSE INDUSTRIES PLC	0.00	MRO
ALEXANDRIA REAL ESTATE EQUITIES	0.00	ARE
JABIL INC	0.00	JBL
KINGDOM OF BELGIUM 4.50% 28/03/2026	0.00	BBG001QVF2P2
NETHERLANDS GOVER 0.00% 15/07/2031	0.00	BBG00Z5YWCP3
ENT. PRODS. OPERAT 5.35% 31/01/20331/01/2033 USD1000	0.00	
NORTHERN STAR RESOURCES LTD	0.00	NST
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00	BBG01FSR6936
ORLANDO HEALTH OB 5.475% 01/10/20351/10/2035	0.00	
MONGODB INC	0.00	MDB
TECHTRONIC INDUSTRIES CO	0.00	669
ESTEE LAUDER COMPANIES	0.00	EL
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00	BBG00ZHXZ075
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00	BBG00492B638
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00	BBG00GVX9JM2
OLYMPUS CORP	0.00	7733
NATERA INC	0.00	NTRA
US. T-BILL. 0.00% 15/05/20252025 USD1000	0.00	BBG01MT05QY8
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00	BBG017B3ZDV3
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00	BBG00660QP05
ING GROEP F2V 15/08/20340 REGS	0.00	BBG01MRK9YK0
TOYOTA TSUSHO CORP	0.00	8015
ORKLA ASA	0.00	ORK
UK. GILT 1.625% 22-OCT-71	0.00	BBG00KTFMWZ7
MORGAN STANLEY 3.622% 01/04/2031	0.00	BBG00SVDWMF5
PAYCOM SOFTWARE INC	0.00	PAYC
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00	BBG00580KNQ8
ARENA REIT	0.00	ARF
KUBOTA CORPORATION	0.00	6326
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00	BBG014D5CT98
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00	BBG001QWS1P8
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM BARCLAYS	0.00	*
LINDT & SPRUENGLI AG-PC	0.00	LISP
TEVA PHARMACEUTIC 4.375% 09/05/2030	0.00	
TEVA PHARM. FIN. N 3.75% 09/05/2027	0.00	
SAGE GROUP	0.00	SGE
CARREFOUR SA	0.00	CA
T-MOBILE USA INC 5.50% 15/01/2055	0.00	
JULIUS BAER GROUP LTD	0.00	BAER
BOSTON GAS CO 5.843% 10/01/20352035	0.00	
TRANSUNION	0.00	TRU
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00	BBG0196PSDP1
ANTOFAGASTA PLC	0.00	ANTO
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00	BBG00VXQ9061
DYNATRACE INC	0.00	DT
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00	BBG002QT84L3
VERIZON COMMS. 2.65% 20/11/2040	0.00	

JAPAN GOV. TWENTY 2.00% 20/12/2044	0.00	*
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00	BBG00XZ8WMW2
RENTOKIL INITIAL PLC	0.00	RTO
BUNGE GLOBAL SA COM USD0.01	0.00	BG
BANK OF IRELAND GR EUR1	0.00	BIRG
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00	BBG019M2WKG3
ESSITY AB SER B NPV	0.00	ESSITYB
SECOM CO LTD	0.00	9735
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00	BBG000049PR6
FRENCH REPUBLIC GO 3.75% 25/5/2056	0.00	BBG01S7ZFSW9
FIFTH THIRD BANCORP 4.337% 25 AP 4.33% 25/APR/2033	0.00	BBG016XTD4H4
FOX CORP	0.00	FOXA
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00	BBG00000HJ53
HORMEL FOODS CORPORATION	0.00	HRL
STRAUMANN HLDG	0.00	STMN
BUNZL PLC	0.00	BNZL
GAMING AND LEISURE P COM	0.00	GLPI
AKZO NOBEL NV	0.00	AKZA
MATSUKIYOCOCOKARA AND CO	0.00	3088
BOC HONG KONG (HOLDINGS) LIMITED	0.00	2388
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00	BBG00RRSQKT5
ILLUMINA INC	0.00	ILMN
KINROSS GOLD CORP	0.00	K
COOPER COS INC COM USD0.10 (P/S)	0.00	COO
ALFA LAVAL AB	0.00	ALFA
NETHERLANDS GOV. 0.00% 15/01/2029	0.00	BBG0129MT0V0
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00	BBG00RDG1LD8
WIHLBORGS FAST. AB NPV	0.00	WIHL
OWENS CORNING INC	0.00	OC
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00	BBG00CZTLD27
TITULOS DE TESORER 6.25% 09/07/203609/07/2036 COP100000 TES	0.00	BBG00YVK7Q56
THE JM SMUCKER COMPANY	0.00	SJM
SCHINDLER HOLDING-PART CERT	0.00	SCHP
GPE BRUXELLES LAM NPV	0.00	GBLB
AKAMAI TECHNOLOGIES	0.00	AKAM
WALGREENS BOOTS AL COM	0.00	WBA
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00	BBG01NY1S695
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00	BBG00JFFV183
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00	BBG002ZFXKJ2
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00	BBG00K82HX47
WESTERN DIGITAL CORP	0.00	WDC
BEST BUY CO INC	0.00	BBY
FINECOBANK BANCO FINECO SPA	0.00	FBK
HCA 5.50% 15-JUN-47	0.00	
JB HUNT TRANSPORT SERVICES INC	0.00	JBHT
BIOMARIN PHARMACEUTICAL INC	0.00	BMRN
KYOCERA CORP	0.00	6971
ENTEGRIS INC	0.00	ENTG
CONAGRA BRANDS INC	0.00	CAG
NTT DATA GROUP CORPORATION	0.00	9613
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00	BBG00G6SFTW1
OMNICOM GROUP	0.00	OMC
SVENSKA CELLULOSA AB - B SHARES	0.00	SCAB
EXPEDITORS INTL WASH INC	0.00	EXPD
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00	BBG00LCX9TY7
BUNDESREPUBLIK DEU 6.50% 04/07/2027EUR0.01 REGS	0.00	BBG00004JGM0
EPIROC AB	0.00	EPIA
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00	BBG0100R2F66
REGENCY CENTERS CORPORATION	0.00	REG
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00	*
MONCLER SPA	0.00	MONC
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00	BBG00GXG52F6
BEIERSDORF AG	0.00	BEI

CANADIAN GOV. BD. 2.00% 1/6/2032	0.00	BBG0161CL4M1
HEALTHPEAK PROPERTIES INC	0.00	DOC
ORACLE CORP 3.85% SNR NTS 15/07/2036 USD2000	0.00	
ASSOCIATED BRITISH FOODS PLC	0.00	ABF
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00	BBG004NSXMS9
COMPUTERSHARE LTD	0.00	CPU
Income Due - EUR	0.00	*
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00	BBG0000PXXX8
SUBARU CORP	0.00	7270
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00	BBG01L0GPW62
NEW ZEALAND DOLLAR	0.00	*
SSE	0.00	SSE
YARA INTERNATIONAL ASA	0.00	YAR
EDENRED	0.00	EDEN
DENMARK GOV. BD. 2.25% 15/11/203301	0.00	BBG01DC38742
BANCO DE SABADELL SA	0.00	SAB
EMERA INC	0.00	EMA
CLOROX CO DEL	0.00	CLX
EASTERN ENERGY GAS 5.65% 15/10/2054	0.00	
SONOVA HOLDING AG - REG	0.00	SOON
THE WAREHOUSE GROUP LIMITED	0.00	WHS
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00	BBG00B0H72P8
W P CAREY INC	0.00	WPC
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00	BBG00DM1SQH8
STMICROELECTRONICS NV	0.00	STMPA
SAAB ORD SHS CLASS B	0.00	SAABB
LOGITECH INTERNATIONAL SA	0.00	LOGN
WHITBREAD PLC	0.00	WTB
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00	BBG00G5D0FB4
JACK HENRY & ASSOCIATES INC	0.00	JKHY
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00	S32
SEGRO PLC	0.00	SGRO
PAN PACIFIC INTL H NPV	0.00	7532
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00	BBG01LC3YC53
TERADYNE INC	0.00	TER
RPI_CCP USD RCV CPI1D PAY 2.5042% 16-DEC-2029CHASUS33LCHCUK	0.00	*
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00	BBG00N6TFXX4
COLOPLAST	0.00	COLOB
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00	BBG00GST85C7
CLP HOLDINGS LIMITED HKD	0.00	2
SPAIN GOV. BD. 3.10% 30/07/2031REGS	0.00	BBG01NKVB3L5
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00	BBG00002M1R8
STANLEY BLACK & DECKER INC	0.00	SWK
JAMES HARDIE INDUSTRIES PLC	0.00	JHX
SGS SA	0.00	SGSN
TRIMBLE INC COM NPV	0.00	TRMB
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00	BBG004LP0HM0
CONTINENTAL AG	0.00	CON
LINDT & SPRUENGLI AG-REG	0.00	LISN
DAYFORCE INC	0.00	DAY
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00	BBG0064MM8X5
SUNCORP GROUP LTD	0.00	SUN
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00	BBG00QJDBJT8
EPAM SYSTEMS INC	0.00	EPAM
COVESTRO AG NPV	0.00	1CO
CARLYLE GROUP INC	0.00	CG
SINGAPORE EXCHANGE LTD	0.00	SGX
EQUITABLE HLDGS IN COM	0.00	EQH
INFORMA PLC	0.00	INF
BOUYGUES	0.00	EN
TOAST INC	0.00	TOST
AVANTOR INC	0.00	AVTR
BUNDESREPUBLIK DEU 2.30% 15/2/2033	0.00	BBG01GF58J78
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00	BBG00YT43RX6

NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00	BBG01DC7C8X4
ASIA VITAL COMPONE TWD10	0.00	3017
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00	BBG01F816MJ9
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00	BBG00T20WKB1
FIDELITY NATL FINL FNF GROUP	0.00	FNF
STANTEC INC	0.00	STN
AMCOR PLC COM USD	0.00	AMCR
SOLVENTUM ORD SHS	0.00	SOLV
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00	BBG00XH3L6Q7
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00	BBG002QXHX58
PEARSON PLC ORD	0.00	PSON
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00	BBG0045PX7F2
NORTONLIFELOCK	0.00	GEN
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00	BBG002BFD923
ALIGN TECHNOLOGY INC	0.00	ALGN
ZILLOW GROUP INC	0.00	Z
COCHLEAR LIMITED	0.00	COH
WISE CL A ORD SHS	0.00	WISE
BANK OF AMERICA F2F 04/02/2033	0.00	BBG0151CDH70
NOMURA RESEARCH INSTITUTE LTD	0.00	4307
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00	BBG0032B7MZ2
SMURFIT WESTROCK P COM USD0.001	0.00	SW
GFL ENVIRONMENTAL INC	0.00	GFL
JAPAN GOV. TWENTY 2.20% 20/03/2026	0.00	BBG0000156K5
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00	BBG007B2CV78
MARS 5.00% 1/3/2032	0.00	
EQT AB	0.00	EQT
VAT GROUP AG	0.00	VACN
DENMARK GOV. BD. 0.50% 15/11/2029	0.00	BBG00N124XZ8
UDR INC	0.00	UDR
SWEDISH GOV. 0.75% 12/05/2028060	0.00	BBG00FS1DYY7
ROCHE HOLDING AG	0.00	RO
TOKYO GAS CO LTD	0.00	9531
REVVITY INC	0.00	RVTY
REA GROUP LTD	0.00	REA
HANG SENG BANK	0.00	11
SYENSQO SA NPV	0.00	SYENS
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00	BBG006KCHRY2
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00	BBG01MVBRGS6
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00	BBG00002XGC9
ALBERMARLE CORP	0.00	ALB
KUEHNE & NAGEL INTERNATIONAL AG	0.00	KNIN
BOLIDEN ORD SHS	0.00	BOL
HOST HOTELS & RESORTS INC	0.00	HST
SWEDEN GOV. BD. 3.50% 30/03/2039	0.00	BBG000037SQ5
EXOR NV	0.00	EXO
SCHRODERS PLC ORD GB	0.00	SDR
ROYALTY PHARMA PLC	0.00	RPRX
NEUROCRINE BIOSCIENCES INC	0.00	NBIX
MONDI PLC ORD EUR0.22	0.00	MNDI
EQUITY LIFESTYLE PROPERTIES INC	0.00	ELS
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00	BBG01JR46583
SMITH & NEPHEW PLC	0.00	SN/
ERIE INDEMNITY CO	0.00	ERIE
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00	BBG00FH3N9V2
VENTURE GBL. CALC 4.125% 15/08/20310.0% 15/08/2031	0.00	
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00	BBG004FSZJN8
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00	BBG00JGKXP04
POOL CORPORATION	0.00	POOL
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00	BBG00L1D8B91
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00	BBG00DRD7112
CAMDEN PROPERTY TRUST	0.00	CPT
GRAB HOLDINGS LTD	0.00	GRAB
GENMAB AS	0.00	GMAB

SS AND C TECHNOLOGIES HOLDINGS	0.00	SSNC
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00	BBG008P0QQ80
ALEXANDRIA REAL 1.875% 1/2/2033	0.00	
GEORGE WESTON LTD	0.00	WN
ALLIANT ENERGY CORP	0.00	LNT
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00	BBG00SY10PR3
AUSTRALIA GOVERNME 4.25% 21/03/2036	0.00	BBG01S30S8L2
SHIMANO INC	0.00	7309
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00	BBG00ZZLCQX0
NORDSON CORP	0.00	NDSN
EPIROC AB SER B NPV POST SPLIT	0.00	EPIB
LAND SECURITIES GROUP PLC	0.00	LAND
DENMARK GOV. BD. 1.75% 15/11/2025	0.00	BBG006FT6B96
INSURANCE AUSTRALIA GROUP LIMITED	0.00	IAG
BURLINGTON STORES INC	0.00	BURL
ELIA GROUP NPV SR 03042025	0.00	ELI24
OBIC CO LTD	0.00	4684
SODEXO	0.00	SW
QIAGEN ORD SHS	0.00	QIA
CARMAX INC	0.00	KMX
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00	BBG01LCH7KD5
LKQ CORP COM	0.00	LKQ
KESKO OYJ-B SHS	0.00	KESKOB
ADMIRAL GROUP PLC	0.00	ADM
ZEBRA TECHNOLOGIES CORP	0.00	ZBRA
OSK MITSUI OSK LINES LTD	0.00	9104
SNAP INC	0.00	SNAP
AUTONATION 5.89% 15/3/2035	0.00	
PAN AMERICAN SILVER CORP	0.00	PAAS
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00	BBG002G67701
CHUBU ELECTRIC POWER CO INC	0.00	9502
DAIWA SECURITIES GROUP INC.	0.00	8601
KOREAN WON	0.00	*
UNIBAIL RODAMCO WESTFIELD	0.00	URW
ROGERS COMMUNICATIONS INC-B	0.00	RCI/B
BANCO BPM SPA	0.00	BAMI
RENAULT SA	0.00	RNO
JDE PEETS BV	0.00	JDEP
ESSENTIAL UTILS	0.00	WTRG
CITIGROUP CCP AUD BROKER ACCOUNT	0.00	*
PANDORA	0.00	PNDORA
BALOISE HOLDING-REG	0.00	BALN
MODERNA INC	0.00	MRNA
AMERICAN FINANCIAL GROUP INC	0.00	AFG
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00	BBG01G4FY007
COREBRIDGE FINANCIAL ORD	0.00	CRBG
INTERTEK GROUP INC	0.00	ITRK
ALTAGAS INCOME LTD	0.00	ALA
MASCO CORP USD	0.00	MAS
Income Due - SEK	0.00	*
MANHATTAN ASSOCIATES INC	0.00	MANH
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00	*
FIFTH THIRD BANCORP F2F 06/09/2030	0.00	BBG01PKM3PW8
SKANSKA AB	0.00	SKAB
SMITHS GROUP PLC	0.00	SMIN
HEALTH CARE SERV. 5.875% 15/06/2054	0.00	
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00	BBG006F65J90
SGH LIMITED ORDINARY FULLY PAID	0.00	SGH
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00	BBG01GZWCXW3
MONDAY COM LTD	0.00	MNDY
RPI_CCP USD RCV CPI1D PAY 2.4483% 11-DEC-2029CHASUS33LCHCUK	0.00	*
HONG KONG CHINA GA	0.00	3
THE CAMPBELL S COMPANY	0.00	CPB
VIATRIS INC	0.00	VTRS

FERGUSON ENTERPRIS 5.00% 03/10/2034	0.00	
SKYWORKS SOLUTIONS INC	0.00	SWKS
HALMA PLC	0.00	HLMA
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.00	BBG007VD71F5
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK	0.00	*
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00	BBG001618TB4
JERONIMO MARTINS SGPS SA	0.00	JMT
Income Due - CHF	0.00	*
FUT 06 JUN 25 EURX E-SCHATZ	0.00	DUM5
HOLOGIC INC	0.00	HOLX
VERIZON COMMS. 2.355% 15/03/2032	0.00	
NIPPON PAINT HOLDINGS CO LTD	0.00	4612
OSAKA GAS CO LTD JPY	0.00	9532
KLEPIERRE	0.00	LI
CRODA INTL	0.00	CRDA
HUARONG FIN. II 0.75% 12/11/2029	0.00	BBG00L06T0B5
ITALY BUONI POLIEN 4.10% 30/04/2046/2046	0.00	BBG01RN13W70
FUTURES MARGIN-GBP	0.00	*
KANSAI ELECTRIC POWER JPY	0.00	9503
WPP PLC	0.00	WPP
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00	BBG005P98GQ9
BXP INC	0.00	BXP
AMUNDI SA	0.00	AMUN
SCENTRE GROUP	0.00	SCG
ITALY BUONI POLIEN 3.85% 01/10/2040% 01/10/2040	0.00	BBG01S7M4VD4
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.00	BBG008KW5B09
MINEBEA MITSUMI INC	0.00	6479
EVERGY INC COM NPV	0.00	EVRG
BRENNTAG SE	0.00	BNR
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00	BBG00CGP8GT5
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00	BBG00CDZ9QV0
JARDINE MATHESON HOLDINGS LIMITED	0.00	JARLF
CONCORDIA FINANCIAL GROUP LTD	0.00	7186
ROKU INC	0.00	ROKU
DIGICO INFRASTRUCTURE REIT	0.00	DGT
LY CORPORATION	0.00	4689
C.H. ROBINSON WORLDWIDE INC	0.00	CHRW
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00	WTC
EXACT SCIENCES CORP	0.00	EXAS
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00	BBG00DYBZHY6
ARKEMA	0.00	AKE
KIKKOMAN CORPORATION JPY	0.00	2801
FUT JUN 25 10 YR T-NOTES	0.00	TYM5
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00	BBG00002NSX1
DR ING HC F PORSCHE AG	0.00	P911
TELENOR ASA	0.00	TEL
FRESENIUS MEDICAL CARE AG & CO	0.00	FME
ZALANDO SE NPV	0.00	ZAL
MAGNA INTERNATIONAL INC	0.00	MG
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00	BBG00FY3GRB3
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00	BBG00HMYQWZ6
CAPITALAND INTEGRATED COMMERCI	0.00	CICT
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00	BBG006KJ9Z96
SHIONOGI & CO LTD	0.00	4507
DAIFUKU CO LTD NPV	0.00	6383
PACIFIC EDGE LTD NPV	0.00	PEB
NEWS CORP	0.00	NWSA
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00	BBG00000T6T2
MAKITA CORPORATION	0.00	6586
TELEPERFORMANCE	0.00	TEP
RIVIAN AUTOMOTIVE INC	0.00	RIVN
EASTMAN CHEMICAL COM	0.00	EMN
INDUTRADE AB	0.00	INDT

WH GROUP LTD	0.00	288
SAMSARA INC	0.00	IOT
BIO TECHNE CORP	0.00	TECH
FRANKLIN RESOURCES INC	0.00	BEN
IMCD NV	0.00	IMCD
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00	BBG00738F300
SCOUT24 SE	0.00	G24
MEDIBANK PRIVATE LIMITED	0.00	MPL
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00	BBG001NH87J0
SINGAPORE TECH ENG SGD	0.00	STE
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00	BBG012F1MNT9
SYSMEX CORP	0.00	6869
DIETEREN GROUP	0.00	DIE
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00	BBG014D286T8
GJENSIDIGE FORSIKR NOK	0.00	GJF
EDP RENOVAVEIS SA	0.00	EDPR
ICL GROUP LTD	0.00	ICL
ISRAEL DISCOUNT BANK	0.00	DSCT
PHOENIX GP HLDGS ORD	0.00	PHNX
WIX COM LTD	0.00	WIX
MTR CORP	0.00	66
ALLY FINANCIAL INC	0.00	ALLY
BENTLEY SYSTEMS INC	0.00	BSY
KEPPEL LTD	0.00	KEP
ADDTECH AB SER B NPV	0.00	ADDTB
SOFINA SA	0.00	SOF
HENKEL AG & CO KGAA	0.00	HEN
EUROFINS SCIENTIFIC	0.00	ERF
POWER ASSETS HOLDINGS LIMITED	0.00	6
SWO USD RCV SOFR 1D PAY 4.5 100725	0.00	
VULCAN MATS. 5.70% 01/12/2054	0.00	
UNIVERSAL HEALTH SERVICES - CLASS B	0.00	UHS
BELGIUM KINGDOM 1.40% 22/06/2053	0.00	BBG015C766K6
CAD BNP PARIBAS A/C	0.00	*
SHISEIDO COMPANY LIMITED	0.00	4911
INCYTE CORP	0.00	INCY
UK. GILT 0.50% 22/10/2061	0.00	BBG00TSXQSV9
RANDSTAD NV	0.00	RAND
HIKMA PHARMACEUTICALS PLC	0.00	HIK
WEST JAPAN RAILWAY NPV	0.00	9021
ELISA CORPORATION OYJ-A S	0.00	ELISA
DENMARK GOV. BD. 0.25% 15/11/205201	0.00	BBG00S911XR3
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00	BBG010Z6LKB6
FIRSTSERVICE CORP COM NPV	0.00	FSV
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00	BBG009YZXWN3
NISSAN MOTOR CO	0.00	7201
BUONI POLIENNALI D 2.15% 01/03/2072	0.00	BBG00ZXNMKM2
LASERTEC CORP NPV	0.00	6920
SKF AB	0.00	SKFB
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00	BBG00001VCT4
SUMITOMO METAL MINING CO LTD	0.00	5713
SCHINDLER-HLDG AG REG	0.00	SCHN
BIOMERIEUX NPV	0.00	BIM
BANCA POPOL EMILIA ROMAGNA	0.00	BPE
WHARF REAL ESTATE HKD	0.00	1997
GALDERMA GROUP N ORD SHS	0.00	GALD
TRELLEBORG AB-B SHS	0.00	TRELB
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00	BBG00CSRJDY7
UNI CHARM CORPORATION	0.00	8113
KOBE BUSSAN CO LTD	0.00	3038
IVANHOE MINES LTD COM NPV CL A	0.00	IVN
UK. GILT 1.125% 22/10/2073	0.00	BBG0151HW5Z3
FORTUM OYJ	0.00	FORTUM
YASKAWA ELECTRIC CORP	0.00	6506
TRYG AS	0.00	TRYG

CAPITALAND INVE NPV	0.00	CLI
FORTUNE BRANDS HOME AND SECURITY	0.00	FBIN
LIFCO AB SER B NPV	0.00	LIFCOB
TELIA COMPANY AB	0.00	TELIA
KNORR BREMSE AG	0.00	KBX
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00	BBG00BM476D7
SINO LAND CO LTD HKG	0.00	83
ZENSHO HOLDINGS CO LTD	0.00	7550
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00	CLAR
TOROMONT INDUSTRIES LTD	0.00	TIH
NIPPON SANSO HOLDINGS CORP	0.00	4091
NITORI CO LTD	0.00	9843
METSO CORPORATION	0.00	METSO
EISAI CO LTD JPY	0.00	4523
BEIJER REF AB SER`B`NPV	0.00	BEIJB
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00	HELN
NEMETSCHEK AG	0.00	NEM
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00	BBG006LJ4NW1
ASX LIMITED	0.00	ASX
A P MOLLER-MAERSK B	0.00	MAERSKB
RICOH CO	0.00	7752
AEGON ORD SHS	0.00	AGN
SWISS PRIME SITE AG	0.00	SPSN
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00	BBG0015DF4W3
YAMAHA MOTOR CO	0.00	7272
VERBUND AG	0.00	VER
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00	BBG01JRHFCJ7
MEXICAN BONOS 8.50% 01/03/202903/29 MXN100 M BONOS	0.00	BBG01HXBK2J3
NEW ZEALAND RURAL LAND CO LTD	0.00	NZL
NICE LTD	0.00	NICE
ELI24-BBX COMMON STOCK	0.00	1B1JW6U
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00	BBG00B5ZGWL1
ASAHI KASEI CORPORATION	0.00	3407
REDDIT INC CL A	0.00	RDDT
SARTORIUS STEDIM B EUR0.1666	0.00	DIM
PRO MEDICUS LTD	0.00	PME
ROCKWOOL A/S	0.00	ROCKB
INTERPUBLIC GROUP COS INC USD	0.00	IPG
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00	BBG000FMHS13
NIBE INDUSTRIER AB SER B NPV	0.00	NIBEB
AEROPORTS DE PARIS (ADP)	0.00	ADP
CCL INDUSTRIES INC	0.00	CCL/B
FUT CALL MAY 25 T-NOTE OPTION 1125	0.00	TYK5C
JFE HOLDINGS INC	0.00	5411
AOFRIO LTD	0.00	AOF
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00	BBG01GN82W07
TIS INC	0.00	3626
BAYERISCHE MOTOREN WERKE-PFD	0.00	BMW3
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00	SHL
POSTS ITALIANE SPA	0.00	PST
LOTUS BAKERIES NV	0.00	LOTB
ISUZU MOTORS	0.00	7202
RATIONAL AG	0.00	RAA
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00	CAR
Outstanding Settlement Receipts - JPY	0.00	*
DAITO TRUST CONSTRUCTION COMPANY LTD	0.00	1878
BLUESCOPE STEEL LIMITED	0.00	BSL
UNIPOL GRUPPO FINANZIARIO SPA	0.00	UNI
BARRY CALLEBAUT AG - REG	0.00	BARN
IPSEN PROMESSES SA	0.00	IPN
AMPHENOL 5.375% 15/11/2054	0.00	
AISIN SEIKI CO LTD	0.00	7259
UNITED MIZRAHI BANK LIMITED	0.00	MZTF
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00	4188

SIG COMBIBLOC GROUP AG	0.00	SIGN
TREND MICRO INCORPORATED	0.00	4704
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00	BBG009YYX957
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00	BBG0172X1GT0
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00	BBG002QR72C2
MITSUBISHI HC CAPITAL INC	0.00	8593
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00	BBG000FVQ8V4
WHARF HOLDINGS LTD HKD	0.00	4
ACCIONA SA	0.00	ANA
TALANX AG	0.00	TLX
CTS EVENTIM AG AND CO. KGAA	0.00	EVD
MEIJI HOLDINGS CO NPV	0.00	2269
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00	BBG00YZ22L49
CDS_IX_CCP CDX.NA.IG.42 1% 20290620CHASUS33ICEEUS2I65BYEE1	0.00	*
AT&T 3.85% 1/6/2060	0.00	
INDUSTRIVARDEN AB	0.00	INDUA
LUNDIN MINING CORP	0.00	LUN
Income Due - CAD	0.00	*
OPEN TEXT CORP	0.00	OTEX
BOLLORE SE	0.00	BOL
SECURITAS AB	0.00	SECUB
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00	BBG00Z46Q960
AMERCO COM	0.00	UHAL/B
GPT GROUP	0.00	GPT
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00	BBG00SL2BX14
A P MOLLER MAERSK AS	0.00	MAERSKA
M3 INC NPV	0.00	2413
NEXON CO LTD	0.00	3659
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00	NZHNZD0230L2
EURAZEO	0.00	RF
DELTA AIR LINES INC	0.00	DAL
AMPLIFON SPA	0.00	AMP
LIBERTY MEDIA CORP ORD SHS SERIES C	0.00	LLYVK
COLOMBIAN TES 7.00% 30/06/2032	0.00	BBG00FQWWJ19
YAKULT HONSHA	0.00	2267
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00	BBG00GSFT7J3
SUNTORY BEVERAGE AND FOOD LTD	0.00	2587
EMS CHEMIE HLDS REG	0.00	EMSN
WILMAR INTERNATIONAL LTD	0.00	WIL
M AND G PRUDENTIAL PLC ORD	0.00	MNG
HENDERSON LAND DEVELOPMENT CO	0.00	12
COVIVIO	0.00	COV
SEMCORP INDUSTRIES LIMITED	0.00	SCI
RAKUTEN GROUP INC	0.00	4755
TFI INTERNATIONAL INC	0.00	TFII
APA GROUP	0.00	APA
STORA ENSO OYJ-R SHS	0.00	STERV
EMPIRE CO LIMITED	0.00	EMP/A
INDUSTRIVARDEN AB SER C NPV	0.00	INDUC
INFRASTRUTTURE WIR NPV	0.00	INW
PORSCHE AUTOMOBIL HOLDING SE	0.00	PAH3
BKW AG	0.00	BKW
HOSHINO RESORTS REIT	0.00	3287
FUT JUN 25 CBT UL T-BONDS	0.00	WNM5
COLOMBIAN TES 7.25% 26/10/2050	0.00	BBG00X8RDPM5
CITIGROUP CCP	0.00	*
NORWEGIAN KRONOR	0.00	*
SAPUTO INC	0.00	SAP
COLOMBIAN TES 11.50% 25/07/204625/07/2046 COP500000 B	0.00	BBG01NQ7Q7Z2
ELEMENT FINANCIAL CORP	0.00	EFN
HOSHIZAKI CORP	0.00	6465
TOPPAN HOLDINGS INC	0.00	7911
AZRIELI GROUP	0.00	AZRG

INDONESIA TSY. BD 7.125% 15/06/2043	0.00	BBG0195FFCD3
INDONESIA TSY. BD 7.125% 15/06/2038	0.00	BBG019K9TPR1
JUNIPER NETWORK INC	0.00	JNPR
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.00	IAG
FX OPTIONS	0.00	*
IRS_CCP AUD RCV 2.75% PAY BBSW6M 03-DEC-2031SBSIUS33LCHCUK	0.00	*
OMRON CORP	0.00	6645
INDONESIA TSY. BD. 6.75% 15/07/20350000 FR0103	0.00	BBG01P2SVD60
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00	BBG00001SXL0
INDONESIA TSY. BD 6.875% 15/07/205400000 FR0102	0.00	BBG01KV0P0T0
KAWASAKI KISEN KAI NPV	0.00	9107
FUT CALL MAY 25 T-NOTE OPTION 1130	0.00	TYK5C
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00	*
SWO USD RCV SOFR 1D PAY 4.5 090725	0.00	
WEST FRASER TIMBER CO	0.00	WFG
INVESTMENT AB LATOUR	0.00	LATOB
NISSIN FOOD HOLDINGS CO LTD NPV	0.00	2897
ONO PHARMACEUTICAL CO LTD	0.00	4528
SWATCH GROUP	0.00	UHR
DAI NIPPON PRINTING CO LTD	0.00	7912
BIO RAD LABORATORIES INC CLASS A	0.00	BIO
SINGAPORE DOLLAR	0.00	*
EVONIK INDUSTRIES AG	0.00	EVK
SEIKO EPSON CORPORATION	0.00	6724
MARS 5.80% 01/05/2065	0.00	
HENNES & MAURITZ	0.00	HMB
FUT JUN 25 CBT ULT TNOTE	0.00	UXYM5
CVC CAPITAL PARTNERS PLC	0.00	CVC
SGD BNP PARIBAS A/C	0.00	*
KYOWA KIRIN CO LTD	0.00	4151
TELUS CORP NON-CANANDIAN	0.00	CA87971M9969
SG HOLDINGS CO LTD	0.00	9143
SCREEN HOLDINGS CONPV	0.00	7735
ZEALAND PHARMA A S	0.00	ZEAL
ONEX CORP	0.00	ONEX
SARTORIUS AG VORZUG	0.00	SRT3
Futures Margin - AUD	0.00	*
QANTAS AIRWAYS LIMITED	0.00	QAN
FUT JUN 25 ME 10Y CDN BND	0.00	CNM5
GILDAN ACTIVEWEAR INC	0.00	GIL
SITC INTERNATIONAL	0.00	1308
JD SPORTS FASHION ORD	0.00	JD/
FUT JUN 25 US 2YR T-NOTE	0.00	TUM5
COLOMBIAN PESO	0.00	*
BLOCK INC. CDI 1 1 FOREIGN EXEMPT NYSE	0.00	XYZ
SOUTHWEST AIRLINES CO USD	0.00	LUV
KINGFISHER PLC GBP0.1571	0.00	KGF
SBI HOLDINGS INC NPV	0.00	8473
NEXI SPA ORD	0.00	NEXI
GLOBAL E ONLINE ORD	0.00	GLBE
SWIRE PACIFIC	0.00	19
SEKISUI CHEMICAL CO Y50	0.00	4204
SEK BNP PARIBAS A/C	0.00	*
RTS. ELIA GRP. SA/NV	0.00	ELI24
OTSUKA CORPORATION	0.00	4768
CHIBA BANK LTD JPY	0.00	8331
Income Due - HKD	0.00	*
DCC PLC	0.00	DCC
HULIC CO LTD	0.00	3003
CDS_IX_CCP CDX.NA.IG.43 1% 20291220CHASUS33ICEEUS2I65BYEG6	0.00	*
Income Due - KRW	0.00	*
PUMA SE	0.00	PUM

HIKARI TSUSHIN INC	0.00	9435
FUT JUN 25 ME 5Y CDN BOND	0.00	XQM5
TELECOM ITALIA SPA	0.00	TIT
DENTSU GROUP INC	0.00	4324
DEMANT A S	0.00	DEMANT
SINGAPORE AIRLINES LTD	0.00	SIA
SAGAX AB	0.00	SAGAB
JAPAN POST INSURANCE CO LTD	0.00	7181
CITIGROUP CCP CAD BROKER ACCOUNT	0.00	*
HANKYU HANSHIN HOLDINGS NPV	0.00	9042
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00	6823
REECE LIMITED	0.00	REH
DELIVERY HERO SE	0.00	DHER
TOHO CO LTD JPY	0.00	9602
DESCARTES SYSTEMS GROUP INC	0.00	DSG
L E LUNDBERGFORETAGEN AB - B SHARES	0.00	LUNDB
KRW BNP PARIBAS A/C	0.00	*
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00	BBG00Y70S8B7
Income Due - TWD	0.00	*
SWO_CDX CDX.NA.HY.43 (4Y) DEFAU 102 210525	0.00	*
BANQUE CANTONALE VAUDOISE	0.00	BCVN
CK INFRASTRUCTURE	0.00	1038
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00	9719
OIS_CCP JPY RCV 0.75% PAY TONAR1D 08-JUL-2030SBSIUS33LCHCUK	0.00	*
NOK BNP PARIBAS A/C	0.00	*
SHIMADZU CORP	0.00	7701
DOWLAIS GROUP PLC	0.00	DWL
ORACLE CORPORATION JAPAN	0.00	4716
FOX CORP COM	0.00	FOX
FUT JUN 25 ME 2Y GVT BOND	0.00	CVM5
MEXICAN BONOS 7.50% 03/06/2027	0.00	BBG0000DCQS9
BCE INC	0.00	BCE
DEUTSCHE LUFTHANSA AG	0.00	LHA
TEMENOS AG	0.00	TEMN
FUTURES MARGIN-HKD	0.00	*
LG ENERGY SOLUTIO 5.875% 02/04/2035	0.00	*
TELE2 AB	0.00	TEL2B
ECP TERRA-GEN GROW	0.00	993VNP993
CITIGROUP CCP EUR BROKER ACCOUNT	0.00	*
FUT. SGX MINI JGB JUN25	0.00	BJM5
ILS BNP PARIBAS A/C	0.00	*
DIASORIN SPA	0.00	DIA
NEW ZEALAND LOCAL 4.125% 20/03/20280/03/2028	0.00	*
SWO_CDX 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	XMM5
ZAR BNP PARIBAS A/C	0.00	*
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00	BBG011FFWZL0
AMERCO INC	0.00	UHAL
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.00	NSR
US TREASURY N/B 4.75% 15/FEB/2045	0.00	*
ZOZO INC	0.00	3092
Outstanding Settlement Receipts - DKK	0.00	*
TOKYU CORP NPV	0.00	9005
L&G. GRP. F2V 1/4/2055	0.00	*
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	101
MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT TRUSTPEX	0.00	0A67TGU
DANISH KRONE	0.00	*

VESTIS CORPORATION	0.00	VSTS
WK KELLOGG ORD SHS	0.00	KLG
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	*
Outstanding Settlement Payments - HKD	0.00	*
HUF BNP PARIBAS A/C	0.00	*
JAPAN GOV. THIRTY 0.30% 20/06/2046	0.00	BBG00D1WR4Z3
PLN BNP PARIBAS A/C	0.00	*
MINI TPX IDX 2506 F	0.00	TMIM5
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 EUR0.01 REGS	0.00	BBG01SNCZQ63
JAPAN GOV. THIRTY 0.70% 20/9/2051	0.00	*
FUTURES MARGIN-EURO	0.00	*
CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE	0.00	994NWR996
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	*
BNP New Zealand Dollar Custodial Account	0.00	*
INVESTA EXT FDS MG NT ATF	0.00	9949MV999
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	*
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	*
MSCI SING 2504 FUT	0.00	QZJ5
HANG MINI 2504 FUT	0.00	HUJ5
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	XPM5
Outstanding Settlement Payments - SGD	0.00	*
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN CHASEBANK N.A. CHASUS33	0.00	*
CDS_IX_CCP CDX.NA.HY.39 5% 20271220CHASUS33ICEEUS2I65BRZH6	0.00	*
FTSE 100 IDX 2506 FU	0.00	Z M5
FUT JUN 25 SFE 3Y T-BOND	0.00	YMM5
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE TORONTO CA	0.00	*
CDS_IX_CCP ITRAXX AUSTRALIA SERI 1% 20290620CHASUS33ICEEUS2I668IBO9	0.00	*
S&P 500 EMINI 2506 F	0.00	ESM5
Outstanding Settlement Payments - AUD	0.00	*
FUT JUN 25 CBT 5Y T-NOTE	0.00	FVM5
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE	0.00	*
FUT JUN 25 OSE 10Y JGB	0.00	JBM5
RPI_CCP EUR RCV CPTFE1D PAY 2.0072% 15-MAR-2030CHASUS33LCHCUK	0.00	*

CDS_IX_CCP ITRAXX AUSTRALIA SERI 1% 20300620CHASUS33ICEEUS2I668IBQ4	0.00	*
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 PLC BARCGB5G	0.00	*
FUT 06 JUN 25 EURO BUXL BND	0.00	UBM5
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F	0.00	*
BNZ NZD COLL	0.00	*
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	0.00	*
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM	0.00	*
CCP CITIGROUP GBP BROKER ACCOUNT	0.00	*
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	RXM5
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 31/12/2050	-0.07	*
FX POSITIONS	-0.07	*
Outstanding Settlement Payments - NZD	-0.08	*
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG FRANKFURT	-0.09	*
Outstanding Settlement Payments - USD	-0.12	*
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.56	*