

Offer name	New Zealand Defence Force FlexiSaver	Offer number	OFR10288
Fund name	Scheme		
Period disclosure applies [dd/mm/yyyy]	Mercer Conservative fund	Fund number	FND54
	31/03/2025		
Asset name	% of fund net assets	Security code	
ROBECO CAP. GROWTH ROBECO GBL. CREDITS INC		4.95 LU1653089133	
Liquidity Identifier		3.16	
HOUSING NEW ZEALAND LTD 120625 3.36 GB		2.95 NZHNZD0625L3	
NEW ZEALAND GOVERNMENT 140433 3.50 GB		2.04 NZGOVDT433C9	
NEW ZEALAND GOVERNMENT 150535 4.50 GB		2.03 NZGOVDT535C1	
NEW ZEALAND GOVERNMENT 150531 1.50 GB		1.95 NZGOVDT531C0	
NEW ZEALAND GOVERNMENT 150437 2.75 GB		1.89 NZGOVDT437C0	
NEW ZEALAND GOVERNMENT 150541 1.75 GB		1.80 NZGOVDT541C9	
NEW ZEALAND GOVERNMENT 150532 2.00 GB		1.79 NZGOVDT532C8	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY		1.70 NZLGFD008C2	
150425 2.75 GB			
NEW ZEALAND GOVERNMENT 150536 4.25 GB		1.69 NZGOVDT536C9	
NEW ZEALAND GOVERNMENT 200429 3.0 GB		1.67 NZGOVDT429C7	
NEW ZEALAND GOVERNMENT 150427 4.50 GB		1.40 NZGOVDT427C1	
NEW ZEALAND GOVERNMENT 150534 4.25 GB		1.34 NZGOVDT534C4	
AUCKLAND COUNCIL 170425 PNOTE		1.33	
NEW ZEALAND GOVERNMENT 150554 5.00 GB		1.16 NZGOVDT554C2	
NEW ZEALAND GOVERNMENT 150528 0.25 GB		0.92 NZGOVDT528C6	
Westpac New Zealand		0.90	
NEW ZEALAND GOVERNMENT 150526 0.50 GB		0.89 NZGOVDT526C0	
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND		0.85 NZIIBDT003C0	
NEW ZEALAND GOVERNMENT 150530 4.50 GB		0.83 NZGOVDT530C2	
FISHER & PAYKEL HEALTHCARE CORPORATION L		0.73 NZFAPE0001S2	
US. TSY. INFL. 0.625% IL 15/1/2026		0.73 US912828N712	
NZD BNP PARIBAS A/C		0.72	
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 240425 RCD		0.65	
BANK OF NEW ZEALAND		0.64	
NEW ZEALAND GOVERNMENT 150425 2.75 GB		0.59 NZGOVDT425C5	
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND		0.57 DU0FSIGLINZ2	
CASH		0.55	
ASB BANK LTD 230525 RCD		0.54	
TRANSPower NEW ZEALAND LIMITED 260825 PNOTE		0.54	
UNITED STATES DOLLAR		0.51	
TOYOTA FINANCE NEW ZEALAND LTD 290525 PNOTE		0.50	
AUCKLAND INTERNATIONAL AIRPORT LTD		0.46 NZAIAE0002S6	
WESTPAC NEW ZEALAND LTD 280525 RCD		0.43	
ASB BANK LTD 040625 RCD		0.43	
WESTPAC NEW ZEALAND LTD 130625 RCD		0.43	
WESTPAC NEWZEALAND LTD 300625 RCD		0.43	
WESTPAC NEW ZEALAND LTD 300925 RCD		0.43	
Bank of China		0.43	
US. TSY. NOTE/BON 3.875% 30/4/20255 USD BA-2025		0.43 US91282CGX39	
WESTPAC NEW ZEALAND LTD 150126 RCD		0.43	
ASB BANK LTD 310326 RCD		0.42	
WESTPAC NEW ZEALAND LTD 310326 RCD		0.42	
MICROSOFT CORP		0.40 US5949181045	
INFRATIL LIMITED		0.39 NZIFTE0003S3	
APPLE INC		0.39 US0378331005	
NVIDIA CORP		0.37 US67066G1040	
US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025		0.36 US91282CHD65	
ASB BANK LTD 040625 5.92 TD		0.34	
CHINA CONSTRUCT NZ 110925 5.35 TD		0.34	

CHINA CONSTRUCT NZ 281125 4.80 TD	0.33
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.33 NZHNZD0001L7
UK. GILT 4.25% 07/12/2027	0.33 GB00B16NNR78
CONTACT ENERGY LIMITED	0.33 NZCENE0001S6
HAMILTON CITY COUNCIL 050525 PNOTE	0.33
ASB BANK LTD 250725 RCD	0.32
AMAZON COM INC	0.32 US0231351067
ASB BANK LTD 200126 4.12 TD	0.31
Accruals	0.27
DUNEDIN CITY TREASURY 120525 PNOTE	0.26
US. TSY. NOTE/BON 4.625% 30/6/20252025 USD1000 BD-2025	0.26 US91282CHL81
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426 1.50 GB	0.26 NZLGFD014C0
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.25 NZIIBDT002C2
META PLATFORMS INC	0.25 US30303M1027
MAINFREIGHT LIMITED	0.25 NZMFTE0001S9
THE A2 MILK COMPANY LIMITED	0.25 NZATME0002S8
EBOS GROUP LIMITED	0.24 NZEBOE0001S6
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 270525 TBILL	0.24
US. TSY. NOTE/BOND 3.50% 15/9/2025025 USD1000 AS-2025	0.24 US91282CFK27
MERIDIAN ENERGY LT NPV	0.23 NZMELE0002S7
DUNEDIN CITY TREASURY 240425 PNOTE	0.23
US TREASURY N/B 4.5% 31/MAR/2026	0.23 US91282CKH33
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 140433 3.50 GB	0.23 NZLGFD009C0
KIWIBANK LTD 211125 4.45 TD	0.22
CHRISTCHURCH CITY HOLDINGS LIMITED 170425 PNOTE	0.22
RABOBANK NEW ZEALAND LTD 160425 RCD	0.22
TOYOTA FINANCE NEW ZEALAND LTD 020525 PNOTE	0.22
CHRISTCHURCH CITY HOLDINGS LIMITED 200525 PNOTE	0.22
WELLINGTON REGIONAL COUNCIL 210525 PNOTE	0.22
RABOBANK NEW ZEALAND LTD 200226 RCD	0.21
US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100	0.21 US912810EV62
ITALY BUONI POLIEN 1.65% 01/03/2032	0.21
GREATER WELLINGTON REGIONAL COUNCIL 130625 PNOTE	0.21
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.20 NZIIBDT004C8
DUNEDIN CITY TREASURY 170625 PNOTE	0.20
UNITED STATES TREA 3.50% 30/09/2026	0.18 US91282CLP40
WELLINGTON CITY COUNCIL 180825 PNOTE	0.17
US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.17 US912810UD80
BERKSHIRE HATHAWAY INC - CLASS B	0.16 US0846707026
US. TSY. NOTE/BON 4.875% 31/10/20288	0.16
SUMMERSET GROUP HOLDINGS LTD	0.16 NZSUME0001S0
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE	0.16
US TREASURY N/B 3.0% 15/JUL/2025	0.16
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.16 NZGOVDT551C8
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.16 US912828YS30
ALPHABET INC CAP STK CL A	0.15 US02079K3059
MASTERCARD INC - CLASS A	0.15 US57636Q1040
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE	0.15
US TREASURY N/B 2.75% 15/AUG/2032	0.14 US91282CFF32
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150530 4.5 GB	0.14 NZLGFD020C7
RYMAN HEALTHCARE LTD	0.14 NZRYME0001S4
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-2026	0.14 US91282CKK61
REPUBLIC OF POLA FRN IL 25/08/2036	0.13
DUNEDIN CITY TREASURY 070425 PNOTE	0.13
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.13 DE000BU2Z023
TAUPO DISTRICT COUNCIL 300725 PNOTE	0.13

FREIGHTWAYS GROUP LTD	0.13 NZFREE0001S0
USD BNP PARIBAS A/C	0.13
ITALY BUONI POLIEN 3.85% 15/09/2026	0.12 IT0005556011
US. TSY. INFL. 1.875% IL 15/07/2034.875% 15/07/2034	0.12 US91282CLE92
SAP AG	0.12 DE0007164600
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.12 JP1400171Q50
FLETCHER BUILDING LTD	0.12 NZFBUE0001S0
INDONESIA TSY. BD. 6.50% 15/02/2031	0.12 IDG000015207
SINGAPORE GOV. BD 2.875% 01/07/2029	0.12 SG3263998209
BUNDESSCHATZANWEIS 2.00% 10/12/2026	0.12 DE000BU22072
NETFLIX INC	0.11 US641110L1061
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.11 NZHNZD0008L2
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.11 US91282CJE21
ISRAEL GOVERNMENT 2.80% 29/11/2052	0.11 IL0011840761
CHINA CONSTRUCTION BANK NZ LTD 090226 FRN	0.11 NZCCBDT014C9
INVESTA COMMERCIAL PROPERTY FUNDAFS	0.11
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.11 JP1051661Q33
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.11 JP1201631HC6
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.10 JP1400161P53
HCA HEALTHCARE INC	0.10 US40412C1018
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.10 US912810SW99
ELEVANCE HEALTH INC	0.10 US0367521038
MERCURY NZ LIMITED	0.10 NZMRPE0001S2
SPARK NEW ZEALAND LIMITED	0.10 NZTELE0001S4
INTEREST RATE SWAPS	0.10
SINGAPORE GOV. BD 2.875% 01/09/2030	0.10
AUCKLAND COUNCIL 070525 PNOTE	0.10
PORT OF TAURANGA LTD	0.09 NZPOTE0003S0
CHORUS LIMITED ORDINARY FULLY PAID	0.09 NZCNUE0001S2
THE CIGNA GROUP	0.09 US1255231003
TRANSPower NEW ZEALAND LTD 040925 1.735 GB	0.09 NZTRPD0070L9
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.09
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.09 US7960508882
AUTOMATIC DATA PROC.	0.09 US0530151036
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.09 US91282CBJ99
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.09 JP1300791P79
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.09 NZHNZD0935L6
NORWAY GOV. BD. 1.375% 19/08/2030	0.09
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.09 NZAPTE0001S3
LVMH MOET HENNESSY VUITTON SE	0.09 FR0000121014
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.08 US91282CCB54
INTACT FINANCIAL CORPORATION	0.08 CA45823T1066
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.08 JP1103711P74
ARTHUR J GALLAGHER CO	0.08 US3635761097
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.08
MEXICAN BONOS 7.75% 13/11/2042	0.08 MX0MGO0000R8
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.08 US912810SL35
DEXUS WHOLESALE PROPERTY FUNDUUT	0.08
NOVO NORDISK ORD SHS CLASS B	0.08 DK0062498333
CHARTER HALL RETAIL PARTNERSHIP NO. 6PE	0.08
QUALCOMM INC	0.08 US7475251036
LOWE'S COS INC	0.08 US5486611073
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.07 AU0000018442
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.07 NZGOVDT429C7
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.07 US912810TT51
KONINKLIJKE AHOLD DELHAIZE NV	0.07 NL0011794037
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD	0.07
GS. GRP. F2F 22/04/2032	0.07 US38141GYB49
US. TSY. NOTE/BON 4.375% 31/07/2026	0.07 US91282CLB53
BNP PARIBAS NOMINEES	0.07
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.07 IT0005534141

US. TSY. INFL. 2.125% IL 15/02/2041	0.07 US912810QP66
SCHWAB (CHARLES) CORP	0.07 US8085131055
Cash Adjustment	0.07
ASML HOLDING NV	0.07 NL0010273215
AMERIPRISE FINANCIAL INC	0.07 US03076C1062
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M	0.07
BONOS	
TENCENT HLDGS LIMITED	0.07 KYG875721634
MEXICAN BONOS 8.00% 07/11/2047	0.07 MX0MGO000102
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.07 US91282CGP05
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.07
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.07
RABOBANK NEDERLA 160625 FRN	0.07 NZRABDT019C3
CONSTELLATION SOFTWARE COM	0.07 CA21037X1006
UNION PACIFIC CORP	0.07 US9078181081
SPAIN GOV. BD. 0.50% 30/04/2030	0.06
US TREASURY N/B 4.25% 30/JUN/2029	0.06 US91282CKX82
NEWMONT CORP	0.06 US6516391066
CSX CORP COM	0.06 US1264081035
AMPHENOL ORD SHS CLASS A	0.06 US0320951017
TESLA INC	0.06 US88160R1014
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.06
NEW ZEALAND GOV. 1.75% 15/5/2041	0.06 NZGOVDT541C9
ROCHE HLDGS AD GENUSSCHEINE NPV	0.06 CH0012032048
US. TSY. NOTE/BON 0.625% 15/5/2030	0.06 US912828ZQ64
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.06 US91282CAU53
AMERICAN EXPRESS USD	0.06 US0258161092
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.06 AU0000097495
FINECOBANK BANCO FINECO SPA	0.06 IT0000072170
ALPHABET INC CAP CL C	0.06 US02079K1079
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.06 DE000BU2Z031
US TREASURY N/B 4.12% 15/NOV/2032	0.06 US91282CFV81
KROGER CO COM	0.06 US5010441013
GLOBE LIFE INC	0.06 US37959E1029
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.06 MYBMX1100044
SONY CORP	0.06 JP3435000009
MTU AERO ENGINES AG	0.06 DE000A0D9PT0
HEWLETT PACKARD CO	0.06 US40434L1052
BROADCOM ORD SHS	0.06 US11135F1012
SOFTBANK GROUP CORP	0.06 JP3436100006
COLOMBIAN TES 6.00% 28/4/2028	0.06 COL17CT02914
MS. F2F 28/4/2032	0.06 US6174468X01
NETHERLANDS GOV. B 2.50% 15/01/2033	0.06 NL0010071189
BANK OF NOVA SCOTIA/ F2F 14/2/20314/02/2031	0.05 US06418GAQ01
APPLIED MATERIALS US	0.05 US0382221051
NORWAY GOV. BD. 1.50% 19/02/2026	0.05 NO0010757925
JP MORGAN CHASE & CO	0.05 US46625H1005
AUTOZONE INC	0.05 US0533321024
ROPER TECHNOLOGIES INC	0.05 US7766961061
ZOETIS INC	0.05 US98978V1035
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.05 NO0010930522
INTESA SANPAOLO SPA	0.05 IT0000072618
RESMED INC	0.05 US7611521078
INDUSTRIAL AND COMMERCIAL BANK OF CHINA NZD 260525	0.05 NZICBDT010C1
FRN	
PERFORMANCE FOOD GROUP CO	0.05 US71377A1034
NETHERLANDS GOV. B 0.25% 15/07/2029	0.05 NL0013332430
HMC WHF NO. 1 PTY LTD - AUDPE	0.05
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.05 US91282CDY49
UK. GILT 1.75% 7/9/2037	0.05
MOLINA HEALTHCARE INC	0.05 US60855R1005

BANCO SANTANDER 5.439% 15/07/2031	0.05 US05964HBG92
COMPASS GROUP ORD	0.05 GB00BD6K4575
MERCADOLIBRE INC	0.05 US58733R1023
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.05 US9128286T26
SPAIN GOV. BD. 1.85% 30/07/2035	0.05 ES0000012E69
LONZA AG - REG	0.05 CH0013841017
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.05 JP1201111968
HDFC BANK LTD	0.05 US40415F1012
STONEPEAK ZENO HOLDINGS (CYM) LP - EUR	0.05
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.05 NZGOVDT530C2
WASTE CONNECTIONS COM NPV	0.05 CA94106B1013
VERISK ANALYTICS I COM	0.05 US92345Y1064
AIA GROUP LTD	0.05 HK0000069689
ENGIE	0.05 FR0010208488
UK. GILT 4.25% 31/07/2034	0.05 GB00BQC82C90
BUNDESOBLIGATION 2.10% 12/04/2029.01 .189	0.05 DE000BU25026
NORWAY GOV. BD. 2.00% 26/04/2028	0.04 NO0010821598
BOOKING HLDGS INC COM	0.04 US09857L1089
CSL LIMITED	0.04 AU000000CSL8
INFRALEMON SCA	0.04
GARTNER INC CL-A	0.04 US3666511072
ADOBE INC COM	0.04 US00724F1012
MCP REAL ESTATE DE BT FUND (AUD)	0.04
GOLDMAN SACHS GROUP INC.	0.04 US38141G1040
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE	0.04
INCOMEFUND	
JPM. CHASE F2F 4/2/2032	0.04 US46647PBX33
INDONESIA TSY. BD. 7.50% 15/06/2035	0.04 IDG000013509
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.04
NORDIC INVESTMENT BANK 070725 0.75 GB	0.04 NZNIBDT012C4
TJX COS INC	0.04 US8725401090
ITOCHU CORP JPY	0.04 JP3143600009
RECKITT BENCKISER GROUP PLC	0.04 GB00B24CGK77
US. TSY. NOTE/BON 4.125% 31/07/20312031	0.04 US91282CLD10
MEXICAN BONOS 7.75% 23/11/2034	0.04 MX0MGO00000U2
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-	0.04 US91282CLJ89
2031	
EURO	0.04
UNITED PARCEL SERVICE - B	0.04 US9113121068
MITSUBISHI UFJ FINL. F2V 17/4/2035.426% 17/04/2035	0.04 US606822DF83
KREDITANSTALT FUER 2.75% 01/10/2027	0.04 DE000A383B10
UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-	0.04 US91282CKW00
2031	
MEXICAN BONOS 8.50% 18/11/2038	0.04 MX0MGO00000J5
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.04
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.04 JP1103471H66
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.04 FR001400OHF4
FAIR ISAAC CORPORATION	0.04 US3032501047
MEXICAN BONOS 7.50% 3/6/2027MXN M BONOS	0.04 MX0MGO00000D8
UNITED STATES TRE 3.625% 30/09/2031/2031 USD Q-2031	0.04 US91282CLM19
MCKESSON CORP	0.04 US58155Q1031
US. TSY. NOTE/BON 4.375% 30/11/2028	0.04 US91282CJN20
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.04
JPMORGAN CHASE	
UNITEDHEALTH GROUP INC COM STK	0.04 US91324P1021
CREDIT SUISSE GRP. F2F 1/3/2029	0.04 CH1214797172
KIWI PROPERTY GROUP LIMITED	0.04 NZKPGEO00159
AUCKLAND COUNCIL 100725 2.013 GB	0.04 NZAKCDT484C5
SPOTIFY TECHNOLOGY COM	0.04 LU1778762911
INVESTOR AB SER B NPV	0.04 SE0015811963
UBER TECHNOLOGIES INC	0.04 US90353T1007

US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.04 US91282CGQ87
STANDARD CHARTERED	0.04 GB0004082847
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.04 JP1400141M51
GOODMAN PROPERTY TRUST	0.04 NZCPTE0001S9
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.04 US655844CU03
US. TSY. NOTE/BON 3.875% 31/12/2027	0.04 US91282CGC91
RIO TINTO LIMITED	0.04 AU000000RIO1
MS. F2F 21/4/2034	0.04 US61747YFE05
BANK OF AMERICA F2F 20/12/2028	0.04 US06051GHD43
COLOMBIAN TES 7.25% 18/10/2034	0.04 COL17CT03615
APPLOVIN CORP	0.04 US03831W1080
SCHNEIDER ELECTRIC SE	0.04 FR0000121972
SHOPIFY INC COM NPV CL A	0.04 CA82509L1076
NASDAQ INC	0.04 US6311031081
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.04
SKYCITY ENTERTAINMENT GROUP LIMITED	0.04 NZSKCE0001S2
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.04 NZIIBDT005C5
ASIAN DEV. BANK 2.80% 15/01/203200 1712-00-1	0.03 XS2974146156
NEW ZEALAND GOV. B 4.25% 15/05/2034	0.03 NZGOVDT534C4
LASERTEC CORP NPV	0.03 JP3979200007
MARRIOTT INTL. MD 5.50% 15/04/2037	0.03 US571903BU68
UNICREDIT 2.569% 22/9/2026	0.03 US904678AU32
GENTRACK GROUP LIMITED ORDINARY SHARES	0.03 NZGTKE0002S9
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000	0.03 US912810TX63
BONDS02/2054	
US. TSY. NOTE/BOND 4.25% 15/11/20344 USD F-2034	0.03 US91282CLW90
BANK OF AMERICA F2F 15/09/2034/09/2034 USD1000 N	0.03 US06051GLU12
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.03 US9128282A70
LINDE PLC	0.03 IE000S9YS762
N/WIDE. B/SOC. F2V 13/01/2033	0.03 XS2974139292
KKR QUARTZ CO-INVEST GP LLCPE	0.03
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000	0.03 US912810UA42
BONDS05/2054	
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.03 US91282CHT18
ATMOS ENERGY CORP	0.03 US0495601058
KKR DIVERSIFIED CORE INFRA B SR	0.03
SHIMANO INC	0.03 JP3358000002
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.03 NZGOVDT433C9
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.03
BP CAP. MKTS. BP CAP. MKTS. F2V PERP	0.03 XS2940455897
PTC INC	0.03 US69370C1009
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.03 US91282CHK09
GS. GRP. F2F 25/4/2035	0.03 US38141GA955
BROADCOM INC 4.35% 15/02/2030	0.03 US11135FCB58
AERCAP HOLDINGS NV	0.03 NL0000687663
MACQUARIE GROUP LTD	0.03 AU000000MQG1
INTUITIVE SURGICAL INC	0.03 US46120E6023
SEA LTD	0.03 US81141R1005
SERKO LTD	0.03 NZSKOE0001S7
BANCO BICAYA ARGENTARIA SA	0.03 ES0113211835
US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.03 US91282CKQ32
CLEAN HARBORS INC	0.03 US1844961078
GS. GRP. F2F 23/04/2029	0.03 US38141GWV21
4.50% 15/04/2027	0.03 NZGOVDT427C1
TRANSUNION	0.03 US89400J1079
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.03 DE0001135432
GIP AQUARIUS FUND SECONDARY	0.03
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.03
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.03 DE0001102580
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.03 US9128283F58
RAIFFEISEN BANK INTL 7.37% 20/DEC/2032	0.03 XS2534786590

DANSKE BANK 1.50% 2/9/2030	0.03 XS2225893630
FORTINET INC COM	0.03 US34959E1091
MEITUAN	0.03 KYG596691041
COLOMBIAN TES 7.50% 26/08/2026	0.03 COL17CT02625
ICON PLC	0.03 IE0005711209
UNION PACIFIC 5.10% 20/02/2035	0.03 US907818GG79
INTERMEDIATE CAPITAL GROUP PLC	0.03 GB00BYT1DJ19
BNP PARIBAS F2V 31/03/2032EGS	0.03 FR0014009HA0
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.03 MX0MGO0001E4
CHUBB INA HLDGS. 5.00% 15/03/2034	0.03 US171239AK24
INTERNATIONAL FINA 4.00% 03/04/2025	0.03 AU3CB0224491
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.03 MX0MGO0000H9
US TREASURY N/B 4.0% 15/NOV/2042	0.03 US912810TM09
SCALES CORP LTD	0.03 NZSCLE0002S8
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.03 US91282CBS98
HOME DEPOT INC	0.03 US4370761029
THE WALT DISNEY CO	0.03 US2546871060
ELECTROCOMPONENTS PLC	0.03 GB0003096442
KEYENCE CORP NPV	0.03 JP3236200006
US TREASURY N/B 3.37% 15/MAY/2033	0.03 US91282CHC82
VAUBAN IP ENERGY SOLUTIONS	0.03
SINGAPORE TELECOMM NPV B/L 100	0.03 SG1T75931496
BOSTON SCIENTIFIC CORP COM USD	0.03 US1011371077
MIZUHO FINANCIAL GROUP 1.55% 09/JUL/2027	0.03 US60687YBS72
GOLDMAN SACHS CCP USD BROKER ACCOUNT	0.03
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.03 US91282CLF67
BPCE F2F 18/01/2027VAR DTD 5.975 18/01/2027	0.03 US05583JAN28
BANK OF AMERICA F2F 23/07/2030	0.03 US06051GHV41
COMCAST CORP	0.03 US20030N1019
DOORDASH INC	0.03 US25809K1051
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.03
WABTEC STP 15/09/2028	0.03 US960386AM29
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.03 US912810TL26
BP P.L.C	0.03 GB0007980591
SANTANDER UK GROUP HLDGS 6.83% 21/NOV/2026	0.03 US80281LAS43
BRENNTAG SE	0.03 DE000A1DAH00
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.03 AU0000274706
LILLY (ELI) & CO USD	0.03 US5324571083
AMERICAN HONDA FIN 3.95% 3/19/2032	0.03 XS3032019476
US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026	0.03 US91282CLH24
CITIGROUP F2F 25/01/2033	0.03 US17327CAQ69
PFIZER INV. ENTS. 5.34% 19/05/2063	0.03 US716973AH54
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.03 US91282CCH25
PINDUODUO INC	0.03 US7223041028
CADENCE DESIGN SYSTEMS INC	0.03 US1273871087
AA BD. 5.50% 31/07/2027	0.03 XS2106054443
US TREASURY N/B 2.87% 15/MAY/2032	0.03 US91282CEP23
MARSH & MCLENNAN C 5.40% 15/03/2055	0.03 US571748CD26
COCA-COLA 5.20% 14/01/2055	0.03 US191216DZ03
BROADCOM 3.137% 15/11/2035	0.03 US11135FBP53
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.03 US912810QB70
MOTOROLA SOLUTIONS INC	0.03 US6200763075
UNITED KINGDOM GIL 1.25% 31/7/2051	0.03 GB00BLH38158
ENBRIDGE 5.625% 5/4/2034	0.03 US29250NCC74
INTERCONTINENTAL HOTELS GROUP PLC	0.03 GB00BHJYC057
SES FDR	0.03 LU0088087324
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.03 US91282CJZ59
US. TSY. NOTE/BON 0.625% 15/8/2030	0.03 US91282CAE12
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.03 US91282CHZ77

NEW ZEALAND GOV. B 0.25% 15/5/2028	0.03 NZGOVDT528C6
US TREASURY N/B 4.0% 31/OCT/2029	0.03 US91282CFT36
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.03 US91282CBL46
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.03 US91282CDJ71
FAST RETAILING CO LTD	0.03 JP3802300008
CAIXABANK F2F 13/09/2027	0.03 US12803RAB06
CISCO SYS. 4.95% 24/02/2032	0.03 US17275RBY71
ADYEN NV	0.03 NL0012969182
KKR TAURUS CO-INVEST LPPE	0.03
JPM. CHASE F2F 22/04/2030	0.03 US46647PEG72
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.03 US91282CDL28
RLGH FINANCE BERMU 8.25% 17/07/2031	0.03 XS2845154124
CLOUDFLARE INC	0.03 US18915M1071
MEXICAN BONOS 7.75% 29/05/2031	0.03 MX0MGO0000P2
EVERSOURCE ENERGY 5.50% 01/01/2034	0.03 US30040WAX65
AFLAC INC	0.03 US0010551028
MIZUHO FINANCIAL GRO F2V 13/05/2036	0.03 US60687YDJ55
VISA INC - A	0.03 US92826C8394
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.03 US91282CAV37
CVS HEALTH 5.05% 25/03/2048	0.03 US126650CZ11
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.03 US91282CCS89
PUBLIC SERV. ENT. 6.125% 15/10/203315/10/2033 USD1000	0.03 US744573AX43
GS. GRP. F2F 24/02/2028	0.03 US38141GZK39
UK. GILT 0.875% 22/10/2029	0.03 GB00BJMHB534
AUSTRALIAN GOVERN 4.25% 21/04/2026	0.03 AU000XCLWAI8
CANADIAN GOV. BD. 2.25% 01/06/2025	0.03 CA135087D507
SOCIETE GENERALE SA	0.03 FR0000130809
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.03 US912810RJ97
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.03 MYBMS1900047
US TREASURY N/B 3.5% 15/FEB/2033	0.03 US91282CGM73
EUROGRID 3.732% 18/10/2035	0.03 XS3007630810
KINROSS GOLD CORP	0.03 CA4969024047
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026 USD	0.03 US37190AAA79
CANADIAN GOV. BD. 3.25% 1/9/2028	0.03 CA135087Q491
EXELON 5.60% 15/03/2053	0.03 US30161NBL47
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.02 US912810TZ12
KINROSS GOLD CORP 4.5% 15/07/2027	0.02 US496902AQ09
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFERRED	0.02 AU000000TLX2
TARGET 4.50% 15/09/2034	0.02 US87612EBS46
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.02
KIMCO REALTY OP LL 4.85% 01/03/2035	0.02 US49447BAB99
CITIBANK COLAT	0.02
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.02 CA135087XG49
IIF AUSTRALIA 1 TRUSTPE	0.02
CADILLAC FAIRVIEW PRP TR 2.5% 15/OCT/2031	0.02 US68327LAD82
GFL ENVIRON. 6.75% 15/01/2031	0.02 US36168QAQ73
RHEINMETALL AG	0.02 DE0007030009
ATLASSIAN CL A ORD	0.02 US0494681010
UBS GRP. F2V 30/01/2027	0.02 US902613AC28
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.02 US91282CLC37
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.02
UNITED STATES TREA 4.25% 30/11/20262026 USD1000 BL-2026	0.02 US91282CLY56
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.02 US912810PT97
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.02

US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.02 US912810SZ21
SEVERN TRENT PLC	0.02 GB00B1FH8J72
HCA 5.60% 01/04/2034	0.02 US404119CU12
COPART INC	0.02 US2172041061
SOLVAY FIN. AMERIC 5.85% 04/06/2034	0.02 US834423AF20
XERO LIMITED ORDINARY FULLY PAID	0.02 NZXROE0001S2
ALD 4.375% 23/11/2026	0.02 FR001400M8T2
HMC Australian Retail Partnership	0.02
JP MORGAN COLAT	0.02
GROUPE DES ASSURAN 3.75% 30/04/2029	0.02 FR001400PT38
NATIONAL GRID	0.02 GB00BDR05C01
PEPSICO INC CAP 2/3	0.02 US7134481081
EDP SA	0.02 PTEDPOAM0009
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.02 BE0002939206
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.02
INDONESIA TSY. BD 8.375% 15/09/2026	0.02 IDG000009507
GOODMAN GROUP	0.02 AU0000000GMG2
DEUTSCHE BANK AG 4.0% 24/JUN/2032	0.02 DE000DL19WN3
P3 GRP. SARL 4.00% 19/04/2032	0.02 XS2901491261
BRIXMOR OPERATING 4.05% 1/7/2030	0.02 US11120VAJ26
US. TSY. NOTE/BOND 0.25% 31/5/2025	0.02 US912828ZT04
Income Due - NZD	0.02
VOLKSWAGEN BANK GMBH FIXED 2.5% 31/07/2026	0.02 XS1944390597
US. TSY. NOTE/BON 1.625% 15/08/2029	0.02 US912828YB05
BP CAPITAL MARKETS 3.36% 12/09/2031	0.02 XS2902720171
BANK OF AMERICA CORPORATION	0.02 US0605051046
CHENIERE ENERGY PA 5.75% 15/8/2034	0.02 US16411QAS03
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.02 US912828ZS21
WELLTOWER INC	0.02 US95040Q1040
T MOBILE US INC COM	0.02 US8725901040
CORE INFRASTRUCTURE FUND IV SCA	0.02
DASSAULT AVIATION EUR0.80 (POST SUBDIVISION)	0.02 FR0014004L86
SUEZ SACA 5.00% 3/11/2032000 REGS	0.02 FR001400DQ92
WEA FINANCE LLC 2.87% 15/01/2027	0.02 US92928QAH11
IBERDROLA INTL. IBERDROLA INTL. F2V PERP	0.02 XS2295335413
HILTON WORLDWIDE H COM	0.02 US43300A2033
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.02 BE0000304130
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.02 US37045XDW39
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.02 US91282CBQ33
VISTA GROUP INTERNATIONAL LTD	0.02 NZVGLE0003S1
EXXON MOBIL CORPORATION	0.02 US30231G1022
JPM. CHASE F2F 23/10/2034	0.02 US46647PDY97
CITIGROUP F2F 13/02/2030	0.02 US172967PF20
EUROFIMA EUROPAEIS 3.90% 19/12/2025	0.02 AU3CB0230548
US. TSY. NOTE/BON 2.625% 15/02/2029	0.02 US9128286B18
BANK OF AMERICA F2F 21/07/2032	0.02 US06051GKA66
OLD DOMINION FREIGHT LINE INC	0.02 US6795801009
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS	0.02
FMC 5.65% 18/05/2033	0.02 US302491AX31
UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053	0.02 US91324PES74
US. TSY. NOTE/BON 4.625% 15/02/2035/2035 USD100 B-2035	0.02 US91282CMM00
AEP TEXAS 5.40% 01/06/2033	0.02 US00108WAR16
CHRISTCHURCH CITY HOLDINGS LIMITED 190625 PNOTE	0.02
HOULIHAN LOKEY INC	0.02 US4415931009
HSBC HOLDINGS PLC F2F 17/08/2029	0.02 US404280CV97
US. TSY. NOTE/BON 3.125% 15/11/2028	0.02 US9128285M81
BLACKSTONE PROP. P 1.00% 20/10/2026	0.02 XS2398745922
US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR- 2025	0.02 US91282CFE66
US TREASURY N/B 1.25% 30/04/2028	0.02 US91282CBZ32
JAPAN GOV. FIVE YE 0.10% 20/09/2025	0.02 JP1051451LA6

SILGAN HOLDINGS INC	0.02 US8270481091
UK. GILT 4.50% 7/9/2034	0.02 GB00B52WS153
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029	0.02 US91282CKD29
US TREASURY N/B 4.12% 30/NOV/2029	0.02 US91282CMA61
US. TSY. NOTE/BON 1.375% 31/10/2028	0.02 US91282CDF59
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.02
KREDITANSTALT FUER 3.50% 27/08/2027	0.02 US500769KG83
OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE PLC	0.02
US. TSY. NOTE/BOND 4.00% 15/11/2027	0.02 US91282CLX73
BARRY CALLEBAUT SE 4.25% 19/08/2031	0.02 BE6360449621
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.02 US91282CCY57
AAREAL BANK F2V 12/12/2034	0.02 DE000AAR0439
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.02 US91282CCV19
NOMURA HLDGS. 2.172% 14/07/20281000	0.02 US65535HAY53
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.02
US. TSY. NOTE/BOND 4.25% 21/12/20252025 USD1000 BM-2025	0.02 US91282CJS17
EQUINIX INC COM	0.02 US29444U7000
AFRICAN DEVELOPMEN 3.50% 18/09/2029	0.02 US00828EFD67
FISERV INC COM	0.02 US3377381088
UNITED STATES TREA 2.00% 15/8/2025	0.02 US912828K742
FAIRFAX FINANCIAL 6.00% 7/12/2033	0.02 US303901BN18
SERVICE CORPORATION INTERNATIONAL	0.02 US8175651046
HSBC HLDGS. F2F 09/03/2034	0.02 US404280DV88
BARCLAYS F2V 14/11/2032	0.02 XS2552367687
DEUTSCHE BANK AG/NEW F2F 10/01/202973% 10/01/2029	0.02 US25160PAQ00
US. TSY. NOTE/BON 1.625% 15/2/2026	0.02 US912828P469
SINGAPORE GOV. BD 2.375% 01/06/2025	0.02 SG31A0000001
SINGAPORE GOV. BD 2.125% 01/06/2026	0.02 SG31A8000003
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.02 JP1201031877
POSTS ITALIANE SPA	0.02 IT0003796171
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.02 US912828V988
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.02 US91282CBW01
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.02 US9128282R06
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.02 US91282CCF68
BNP PARIBAS F2F 19/11/20356.192% 19/11/2035	0.02 US09659T2D24
NAPIER PORT HOLDINGS LTD	0.02 NZNPHE0005S2
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.02 US912828Z948
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.02 US91282CDK45
UK. GILT 4.50% 7/6/2028	0.02 GB00BMF9LG83
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026	0.02 US91282CDQ15
US. TSY. NOTE/BOND 4.25% 31/12/20262026 USD100 BM-2026	0.02 US91282CME83
CISCO SYSTEMS INC	0.02 US17275R1023
DEUTSCHE BAHN FIN 1.875% 24/05/2030	0.02 XS2484327999
COMMERZBANK F2V 06/12/20320 REGS	0.02 DE000CZ45W81
COUPANG INC COM CL A SHS ORD	0.02 US22266T1097
VOLKSWAGEN FINL. S 6.50% 18/09/2027	0.02 XS2687917018
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.02 US91282CCW91
AXA	0.02 FR0000120628
NXP BV/NXP FDG/NXP 3.15% 01/05/2027	0.02 US62954HAX61
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.02 US912828Z781
AT & T INC	0.02 US00206R1023
LIBERTY MUTUAL GROUP 4.625% GTD SNR NTS 02/12/2030EUR100000	0.02 XS2561647368
MSTB03- WEST PAC	0.02

CO OPERATIVE BANK HL F2V 19/09/2028	0.02 XS2884724837
ELECTROLUX 2.50% 18/05/2030REGS	0.02 XS2475919663
ABN AMRO BANK F2V 03/12/20355	0.02 US00084DBF69
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-2025	0.02 US91282CBC47
SINGAPORE GOV. BD. 2.25% 01/08/2036	0.02 SG31A9000002
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.02 US91282CDW82
US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029	0.02 US91282CKP58
AUSTRALIA & NEW ZEAL F2V 03/02/2033/02/2033	0.02 XS2577127967
EUR100000	
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.02 US91282CCE93
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050	0.02
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE	0.02
IQVIA HOLDINGS INC	0.02 US46266C1053
ING GROEP F2F 3/25/2036	0.02 US456837BS18
US. TSY. NOTE/BON 4.375% 31/12/20292029 USD100 AH-2029	0.02 US91282CMD01
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.02 AU000XCLWAS7
US. TSY. NOTE/BOND 2.25% 15/11/2025	0.02 US912828M565
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.02 US91282CDP32
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.02 US91282CKR15
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.02 US912828ZN34
ORACLE CORP	0.02 US68389X1054
DOW CHEM. 6.90% 15/5/2053	0.02 US260543DH36
UK. GILT 4.50% 07/12/2042	0.02 GB00B1VWPJ53
MARSH & MCLENNAN C 4.85% 15/11/2031	0.02 US571748CB69
UNITED STATES TRE 3.875% 15/10/2027/2027 USD1000 AT-2027	0.02 US91282CLQ23
KBC GRP. F2V 16/10/2030	0.02 USB5341FAD36
SELP FIN. SARL 3.75% 10/8/2027	0.02 XS2511906310
TOTALENERGIES SE TOTALENERGIES SE F2V PERP	0.02 XS2290960520
CARRIER GBL. 5.90% 15/3/2034	0.02 US14448CBC73
HERMES INTERNATIONAL	0.02 FR0000052292
ELIA GRP. SA/NV 3.875% 11/6/2031	0.02 BE6352705782
AUSTRALIAN CAP. TE 4.75% 23/10/2030	0.02 AU3SG0003106
BANCO SANTANDER SA F2F 02/04/2029	0.02 XS2908735504
UNITED STATES TRE 3.375% 15/09/2027/2027 USD1000 AS-2027	0.02 US91282CLL36
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.02
HYUNDAI CAP. AMER 4.875% 01/11/20272 4.875% 01/11/2027	0.02 US44891ADK07
SANTANDER UK 3.346% 25/03/20302030	0.02 XS3032020136
DEUTSCHE BAHN FIN 1.375% 03/03/2034034	0.02 XS2451376219
COREBRIDGE GBL. FN 5.20% 24/06/2029	0.02 US00138CBA53
BPCE SA F2F 20/01/2034	0.02 FR001400WP90
VICI PROPS. 4.95% 15/02/2030	0.02 US925650AC72
ASHTAD GROUP PLC	0.02 GB0000536739
DIAMONDBACK ENERGY 5.75% 18/04/2054	0.02 US25278XBA63
KBC GRP. F2F 21/01/203200	0.02 BE0390179456
VAR ENERGI 3.875% 12/3/2031	0.02 XS3019303133
US TREASURY N/B 2.75% 30/APR/2027	0.02 US91282CEN74
NU HOLDINGS LTD	0.02 KYG6683N1034
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028	0.02 US91282CBP59
US. TSY. NOTE/BOND 4.50% 15/11/20544 USD1000 BONDS 11/54	0.02 US912810UE63
US. TSY. NOTE/BON 1.625% 15/5/2026	0.02 US912828R366
UNICREDIT F2V 15/01/203200000	0.02 XS2101558307

TASMANIAN PUBLIC F 5.25% 23/01/2036	0.02 AU3SG0003130
US. TSY. NOTE/BON 0.375% 30/9/2027	0.02 US91282CAL54
CANADIAN NATURAL R 5.40% 15/12/2034	0.02 US136385BC44
JAPAN GOVERNMENT 0.005% 20/06/2026	0.02 JP1051481M76
MERCK & CO INC NEW COM	0.02 US58933Y1055
COSTCO WHOLESALE CORP	0.02 US22160K1051
SOUTHWEST AIRLINE 5.125% 15/06/2027D1000	0.02 US844741BK34
T-MOBILE USA 3.875% 15/04/2030	0.02 US87264ABF12
EUROBANK ERGASIAS SE F2F 30/04/2035	0.02 XS2987792269
TOKYO ELECTRON LTD JPY	0.02 JP3571400005
US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND 08/54	0.02 US912810UC08
AVIVA ORD	0.02 GB00BPQY8M80
WP CAREY 5.375% 30/06/2034	0.02 US92936UAM18
COREBRIDGE GLOBAL 5.20% 12/01/20292024-1	0.02 US00138CAX65
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.02 US91282CJR34
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.02 FR001400HI98
NATIONAL GRID PLC 3.24% 30/MAR/2034	0.02 XS2486461523
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.02 US55903VBE20
SALESFORCE INC	0.02 US79466L3024
US TREASURY N/B 3.62% 31/AUG/2029	0.02 US91282CLK52
MPLX 5.50% 15/02/2049	0.02 US55336VAT70
SPAIN GOV. BD. 4.70% 30/07/2041	0.02 ES0000012157
TREASURY CORP OF V 4.75% 15/9/2036	0.02 AU3SG0002710
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.02 US91282CEB37
JAPAN GOVERNMENT 0.005% 20/03/2026	0.02 JP1051471M45
QUEENSLAND TSY. 4.50% 22/8/2035	0.02 AU3CB0296580
TRADE DESK INC	0.02 US88339J1051
MS. F2F 10/12/2026	0.02 US6174468V45
KIMCO REALTY OP 1.90% 01/03/2028	0.02 US49446RAX70
FORD MOTOR CREDIT 4.95% 28/05/2027	0.02 US345397C270
WORKDAY INC	0.02 US98138H1014
NZ EXCHANGE LTD	0.02 NZNZXE000157
TAIWAN SEMICON MANUFACTURING CO LTD	0.02 TW0002330008
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.02 JP1051531N75
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.02 US12513GBG38
US TREASURY N/B 1.87% 28/FEB/2027	0.02 US91282CEC10
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.02 US91282CCJ80
PACIFICORP 5.35% 1MTG BDS 01/12/2053 USD1000	0.02 US695114CZ98
CREDIT AGRICOLE F2V 10/01/203300 21 144A	0.02 US225313AK19
PROCTER & GAMBLE COMPANY	0.02 US7427181091
US. TSY. NOTE/BON 1.125% 31/10/2026	0.02 US91282CDG33
LLOYDS BANKING GROUP F2V 2/6/2033	0.02 XS2591847970
CITIGROUP F2F 29/01/2031	0.02 US172967ML25
WELLS FARGO F2F 30/10/2030	0.02 US95000U2G70
BHP GROUP LIMITED ORDINARY FULLY PAID	0.02 AU000000BHP4
JOHNSON & JOHNSON COM	0.02 US4781601046
US. TSY. NOTE/BON 4.125% 31/10/20292029 USD1000 AF- 2029	0.02 US91282CLR06
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.02 JP1103561KA2
KKR AQUEDUCT CO-INVEST L.P.PE	0.02
VOLKSWAGEN BANK 4.625% 3/5/2031	0.02 XS2617457127
TRUIST FINANCIAL CORPORATION TRANCHE # TR 9 5.9% 28/10/2026	0.02 US89788MAJ18
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.02 US91282CES61
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.02 US91282CJW29
US BANCORP F2F 01/02/202902 4.89% 01/02/2029	0.02 US91159HJK77
INTL. DISTRIBUTIO 7.375% 14/09/2030	0.02 XS2677642717
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.02 JP1103661N43
AEGON LTD AMER REGD CERT1 SH EUR0.12	0.02 US0076CA1045
Outstanding Settlement Receipts - USD	0.02
CITIGROUP F2F 20/03/2030	0.02 US172967ME81

FRENCH REPUBLIC GO 1.50% 25/05/2031	0.02 FR0012993103
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.02 US91282CGH88
DIF VI CO-INVEST PROJECT 3 C.V	0.02
NATWEST MKTS. 5.00% 18/11/2029	0.02 XS2939364803
EQUIFAX INC 2.35% SNR NTS 15/09/2031 USD2000	0.02 US294429AT25
LOGICOR FINANCING 4.25% 18/07/2029	0.02 XS2860968085
SAMSARA INC	0.02 US79589L1061
ROBLOX CORPORATION COM CL A ORD SHS	0.02 US7710491033
ENI 5.95% 15/05/2054	0.02 US26874RAP38
REALTY INC. 5.00% 15/10/2029	0.02 XS2892950622
KON. PHILIPS 3.75% 31/05/2032	0.02 XS2826712551
ASAHI GRP. HLDGS. 3.464% 16/04/2032	0.02 XS2799473801
AIRSERVICES AUSTRA 3.25% 15/05/2026	0.02 AU3CB0237444
JEFFERIES F2F 06/02/2028	0.02 XS2987635328
US TREASURY N/B 4.5% 15/NOV/2025	0.02 US91282CFW64
PIKES PEAK CLO 6 6A ARR FRN 18/05/2034	0.02 US72132YAY14
UTD. UTILITIES WAT 3.50% 27/02/20332033	0.02 XS3011736108
COLGATE PALMOLIVE	0.02 US1941621039
CREDIT AGRICOLE SA F2F 26/01/2029	0.02 FR001400SVD1
AMERICAN TOWER 5.20% 15/02/2029	0.02 US03027XCG34
ATLANTIC CITY ELECTRIC CO 2.3% 1MTG BDS	0.02 US048303CI83
15/03/2031USD2000	
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.02 JP1103611M11
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.02 US91282CCR07
UK. GILT 3.50% 22/01/2045	0.02 GB00BN65R313
EXELON CORPORATION	0.02 US30161N1019
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.02 JP1051461M13
US TREASURY N/B 4.5% 31/MAY/2029	0.02 US91282CKT70
SEEK LIMITED	0.02 AU000000SEK6
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-	0.02 US91282CCZ23
2026	
JAPAN GOVERNMENT T 0.90% 20/09/2034	0.02 JP1103761QA5
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.02 MYBMX0700034
DEUTSCHE BANK F2V 26/2/2029	0.02 XS3008530134
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.02 US65364UAQ94
MITSUBISHI UFJ FINL. F2V 13/09/202813/09/2028 USD	0.02 US606822CN27
US. TSY. NOTE/BOND 4.25% 31/01/20302030 USD100 U-2030	0.02 US91282CMG32
SSE PLC	0.02 GB0007908733
PRUDENTIAL PLC	0.02 GB0007099541
EDISON INTERNATIONAL	0.02 US2810201077
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-	0.02 US91282CEE75
2029	
BANK OF AMERICA F2F 25/10/2035	0.02 US06051GMD87
AT&T INC 3.65% 15/09/2059	0.02 US00206RLV23
US. TSY. NOTE/BON 4.125% 31/10/2026	0.02 US91282CLS88
NRG ENERGY INC 2% GTD SNR SEC NTS 02/12/25	0.02 US629377CN02
USD2000144A	
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.02 US91282CBH34
CITIGROUP F2F 17/03/2033	0.02 US172967NN71
CAP. ONE FINL. F2F 30/01/2036	0.02
NATWEST GROUP PLC ORD	0.02 GB00BM8PJY71
CONSOLIDATED EDISON INC COM	0.02 US2091151041
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.02 JP1103651N11
MOTABILITY OPERAT 3.875% 24/01/2034	0.02 XS2742660660
ABBVIE INC COM	0.02 US00287Y1091
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.02 XS2225207468
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.02 US912828ZV59
WELLTOWER 3.10% 15/01/2030	0.02 US95040QAJ31
WP CAREY 3.70% 19/11/2034	0.02 XS2941598786
TYSON FOODS INC CLASS A	0.02 US9024941034
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.02 AU000XCLWAU3

OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.02
UNITED STATES TREA 3.50% 30/09/2029	0.02 US91282CLN91
ABBVIE 4.05% 21/11/2039	0.02 US00287YCA55
OMV AG	0.02 AT0000743059
ALTAMIRA CO-INVESTMENT SCA	0.02
SOCIETE GENERALE 5.25% 19/02/2027 5.25% 19/02/2027	0.02 US83368RBZ47
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.02 JP1103541K42
TARGET 5.00% 15/4/2035	0.02 US87612EBT29
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.02
TAMPA ELEC. 4.90% 01/03/2029	0.02 US875127BM30
WEICHOW MOUTAI CO LTD	0.02 CNE0000018R8
WILLIAMS COS 5.15% 15/03/2034D1000	0.02 US88339WAC01
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.02
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.02 JP1051511N46
MAGNA INTERNATIONAL 5.05% 14/03/2029	0.02 US559222BA12
US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031	0.02 US91282CKU44
INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096	0.02 IDG000020801
NATWEST MARKETS P 5.022% 21/03/2030	0.02 US63906YAP34
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.02 FR0011883966
VOLKSWAGEN INTL. FIN.049	0.02 XS2342732646
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.02 FR0013286192
BEIGENE LTD	0.02 US07725L1026
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.02 US91282CCP41
GLP CAPITAL LP / F 4.00% 15/01/2031USD2000	0.02 US361841AQ25
US TREASURY N/B 2.62% 31/MAY/2027	0.02 US91282CET45
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000	0.02 US912810TV08
BONDS 11/53	
RAC BD. 4.87% 06/05/2026	0.02 XS1404981141
CRELAN F2F 23/01/20320	0.02 BE0002989706
KINDER MORGAN INC 5.0% 01/02/2029	0.02 US494553AD27
DANSKE BANK A/S 6.259% -FRN SNR MTN 22/09/2026 USD144A	0.02 US23636ABE01
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.02 FR0011317783
TERNA SPA	0.02 IT0003242622
ORACLE CORP 5.375% 27/09/2054	0.02 US68389XCU72
VAR ENERGI ASA 5.0% 18/05/2027	0.01 US92212WAA80
CENTERPOINT ENERGY RES CORP 5.25% 01/03/2028	0.01 US15189YAG17
VAR ENERGI 5.50% 04/05/2029REGS	0.01 XS2599156192
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.01 JP1051561P27
CITIGROUP INC F2F 24/01/2036	0.01 US172967PU96
ACCENTURE PLC	0.01 IE00B4BNMY34
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.01 US91282CJK80
US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ-2027	0.01 US91282CKZ31
US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC-2026	0.01 US91282CKS97
MS. F2F 16/01/2030000 I	0.01 US61747YFK64
US TREASURY N/B 4.62% 30/JUN/2026	0.01 US91282CKY65
SNAM SPA	0.01 IT0003153415
TAKE-TWO INTERACTI 5.60% 12/06/2034	0.01 US874054AN97
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.01 US912810SY55
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-2026	0.01 US91282CKB62
VERIZON COMMUNICATIONS	0.01 US92343V1044
UNITED UTILITIES GROUP PLC	0.01 GB00B39J2M42
AUSTRALIA GOVERNME 3.25% 21/04/2025	0.01 AU3TB0000168
LANDESKREDITBANK B 4.25% 07/08/2025	0.01 AU3CB0223097
HSBC HOLDINGS PLC F2F 14/9/2031	0.01 XS2685873908
AKER BP 6.00% 13/6/2033	0.01 US00973RAM51

US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR-2027	0.01 US91282CLG41
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.01 JP1103521JA8
AMCOR PLC CDI	0.01 AU000000AMC4
S AND P GLOBAL INC COM	0.01 US78409V1044
SPAIN GOV. BD. 2.90% 31/10/2046	0.01 ES00000128C6
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.01 JP1103601LA4
TSY. OF VICTORIA 2.25% 20/11/2034	0.01 AU0000048274
AXIUM INFRASTRUCTUPE	0.01
GBL. PAYMENTS 4.875% 17/03/2031	0.01 XS2597994065
JPM. CHASE F2F 26/04/20284/2028	0.01 US46647PDA12
NBN 4.125% 15/3/2029	0.01 XS2590621103
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.01 JP1103621M43
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026	0.01 US91282CJV46
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.01 US620076BU23
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.01 JP1103631M74
WILLIAMS COS INC/T 5.60% 15/03/2035	0.01 US969457CP37
STANDARD CHARTERED F2V 14/01/2027	0.01 US853254BZ29
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.01 FR001400L834
UK. GILT 1.50% 31/7/2053	0.01 GB00BM8Z2V59
WEIR GROUP PLC (T 2.20% 13/05/2026	0.01 US94876QAA40
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.01 JP1051581P56
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP PARIBAS	0.01
GEN. MOTORS FINL. 4.90% 06/10/2029	0.01 US37045XEZ50
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.01 NZGOVDT531C0
LEASYS 4.625% 16/2/2027	0.01 XS2720896047
UBS GRP. 2.746% 11/02/2033	0.01 US902613AK44
RCI BANQUE SA MTN 4.5% 06/04/2027	0.01 FR001400H2O3
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.01 JP1103681NA2
TEXAS INSTRUMENTS 5.15% 08/02/2054	0.01 US882508CJ13
NORTHERN GAS NETW 6.125% 2/6/2033	0.01 XS2619757185
ANTHEM 3.60% 15/03/2051	0.01 US036752AS28
ABBVIE 4.95% 15/3/2031	0.01 US00287YDT38
VOLKSWAGEN LEASING GMBH 3.875% GTD SNR NTS 11/10/2028 EUR1000	0.01 XS2745725155
INTESA SANPAOLO 7.80% 28/11/2053	0.01 US46115HCF29
WELLS FARGO F2F 23/10/20340800 .000001% 31/10/2034	0.01 US95000U3H45
ROTHESAY LIFE 7.019% 12/10/2034	0.01 XS2805328601
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.01 JP1103571L10
CANTOR FITZGERALD LP 4.5% SNR NTS 14/04/2027 USD1000 144A	0.01 US138616AK34
CONSTELLATION ENER 5.75% 15/03/2054	0.01 US210385AF78
KERING 3.625% 05/09/2031	0.01 FR001400KHW7
AMERICAN MEDICAL S 3.50% 08/03/2032	0.01 XS2772266693
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.01 JP1103691P11
GETLINK SE	0.01 FR0010533075
JAPAN GOVERNMENT 0.005% 20/09/2026	0.01 JP1051491MA0
PINNACLE WEST CAPITAL	0.01 US7234841010
UNITED STATES TRE 4.625% 15/06/2027	0.01 US91282CKV27
TENNET HOLDING BV TENNET HOLDING BV F2V PERP	0.01 XS2207430120
VIER GAS TRANSPOR 3.375% 11/11/2031	0.01 XS2929985385
INTUIT INC	0.01 US4612021034
TDF INFRA. SASU 4.125% 23/10/2031/10/2031	0.01 FR001400TG54
HUNTSMAN INTL. 4.50% 01/05/2029	0.01 US44701QBE17
US. TSY. NOTE/BOND 4.50% 15/04/2027	0.01 US91282CKJ98
NUTRIEN 5.40% 21/6/2034	0.01 US67077MBD92
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.01 JP1051541NA0
DSV FIN. 3.25% 06/11/2030	0.01 XS2932834604
NATL. GRID NORTH 4.061% 03/09/2036	0.01 XS2894931588
US TREASURY N/B 4.12% 31/MAR/2029	0.01 US91282CKG59
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.01 US912810SX72

COLOMBIAN TES 9.25% 28/05/2042500000 B	0.01 COL17CT03813
BANK OF AMERICA F2F 13/02/2031	0.01 US06051GHZ54
US. TSY. NOTE/BON 4.625% 15/11/2044/2044 USD1000	0.01 US912810UF39
BOND 11/44	
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.01 JP1103591L73
COX COMMS. 5.45% 01/09/2034	0.01 US224044CU97
SKY NETWORK TELEVISION LTD	0.01 NZSKTE0001S6
HAMMERSON IRELAND 1.75% 3/6/2027	0.01 XS2344772426
EXPERIAN FINANCE PLC 2.75% GTD SNR NTS 08/03/30	0.01 US30217AAC71
USD1000 144A	
ICG US CLO 2020-1 LTD 1A ARR FRN 20/01/2035	0.01 US449251AU17
JAPAN GOV. THIRTY 2.20% 20/06/2054	0.01 JP1300831Q70
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.01 US91282CBB63
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.01 JP1103721PA1
BANK OF AMERICA F2F 22/04/2032	0.01 US06051GJT76
LOGICOR FINC. SAR 1.625% 15/07/2027	0.01 XS2027364327
CITIGROUP F2F 11/6/2035	0.01 US172967PL97
NORFOLK SOUTHERN CORP USD	0.01 US6558441084
BANK MILLENNIUM SA F2F 25/09/2029	0.01 XS2905432584
MS. F2F 1/2/2029	0.01 US61747YFA82
ENERGY TRANSFER LP 6.05% SNR NTS 01/12/2026 USD1000	0.01 US29273VAR15
MS. F2F 24/10/2035	0.01 XS2927570858
TAMPA ELECTRIC CO 2.4% 15/MAR/2031	0.01 US875127BH45
SERVICENOW INC	0.01 US81762P1021
J M SMUCKER 6.20% 15/11/2033	0.01 US832696AX63
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.01 FR0013341682
PROLOGIS INC COM	0.01 US74340W1036
OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI	0.01
PORTLAND GENERAL ELECTRIC COMPANY	0.01 US7365088472
MONCLER SPA	0.01 IT0004965148
COREBRIDGE FINL. 5.75% 15/1/2034	0.01 US21871XAS80
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.01 FR0014002WK3
GPT GROUP	0.01 AU000000GPT8
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.01 US91282CBT71
LIFE360 INC	0.01 AU0000045098
US. TSY. NOTE/BON 2.875% 15/08/2028	0.01 US9128284V99
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.01 JP1103701P43
DEXCOM INC	0.01 US2521311074
DATADOG INC	0.01 US23804L1035
BROADCOM 5.05% 12/7/2029	0.01 US11135FBX87
ITALY BUONI POLIEN 5.25% 01/11/2029	0.01 IT0001278511
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.01 FR0013313582
UK. GILT 1.25% 22/07/2027	0.01 GB00BDRHNP05
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.01 FR001400FYQ4
AUTOSTRAD PER L 4.625% 28/02/203602/2036 EUR100000	0.01 XS2775027472
11	
US. TSY. NOTE/BON 2.875% 31/07/2025	0.01 US912828Y792
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.01
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.01 FR001400NBC6
GEORGIA POWER CO 4.7% SNR NTS 15/05/2032	0.01 US373334KQ30
USD10002022A	
PUBLIC SERVICE ELECTRIC & GAS CO 1.9% SNR SEC	0.01 US74456QCH74
MTN15/08/2031 USD2000 N	
P3 GRP. SARL 1.625% 26/01/2029000 2	0.01 XS2436807940
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.01 US11135EAA29
CAP. ONE FINL. F2F 26/7/2035	0.01 US14040HDH57
BANCA TRANSILVANIA S F2F 30/09/2030	0.01 XS2908597433
ONEOK INC 4.35% GTD SNR NTS 15/03/2029 USD2000	0.01 US682680AW38
ROYAL GOLD INC COM USD0.01	0.01 US7802871084
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.01 FR0013516549
US TREASURY N/B 3.62% 15/FEB/2053	0.01 US912810TN81
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.01 FR0013131877

FORD MOTOR CREDIT 4.125% 17/08/2027	0.01 US345397A860
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.01 JP1103531K10
BUZZARD MIDSTREAM	0.01
ITALY BUONI POLIEN 6.00% 01/05/2031	0.01 IT0001444378
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.01 JP1103551K72
KSL CAPITAL PARTNERS CV I	0.01
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.01 US912828U246
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.01 US9128283W81
AIA GROUP LTD F2V 09/09/20330	0.01 XS2356311139
HEATHROW FUNDING LTD F2F 16/01/2036	0.01 XS2977947105
GLP CAP. GLP FINC. 3.25% 15/01/2032	0.01 US361841AR08
NEW SOUTH WALES TS 4.25% 20/02/2036	0.01 AU3SG0002728
DANONE 2.947% 02/11/2026	0.01 US23636TAE01
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.01 US91324PFM95
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000	0.01 US912810TG31
BONDS 05/52	
COCA COLA CO USD	0.01 US1912161007
COMPASS GRP. 3.25% 6/2/2031	0.01 XS2758114321
ORACLE 3.60% 1/4/2050	0.01 US68389XBX21
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.01 FR0013407236
PG AND E CORP	0.01 US69331C1080
AUTONATION 4.75% 01/06/2030	0.01 US05329WAQ50
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.01 US912810QS06
AUSTRALIAN GOV. 3.00% 21/11/2033	0.01 AU0000217101
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53	0.01 US912810TR95
BLACKSTONE PROP. 1.625% 4/20/2030	0.01 XS2398746144
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.01 US9128286L99
US TREASURY N/B 3.25% 30/JUN/2029	0.01 US91282CEV90
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.01 US771196BY74
VOLKSWAGEN AG	0.01 DE0007664039
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.01 JP1103511J74
TREASURY CORP OF V 2.00% 17/09/2035	0.01 AU3SG0002579
PHILLIPS EDISON GR 5.75% 15/07/2034	0.01 US71845JAB44
DEUTSCHE BANK AG/NEW F2F 16/11/2027	0.01 US251526CP29
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.01 US91282CAZ41
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.01 US912810ST60
JPM. CHASE F2F 22/7/2030	0.01 US46647PEJ12
WELLS FARGO F2F 25/7/20340798 5.78% 25/07/2034	0.01 US95000U3F88
UK LOGISTICS 2024-2 DAC 2X A FRN 17/2/2035	0.01 XS2945692197
US. TSY. NOTE/BON 2.875% 15/05/2028	0.01 US9128284N73
MILLICOM INTERNATIONAL CELLULAR SA	0.01 LU0038705702
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.01 JP12009216C0
EXTRA SPACE STORAG 2.40% 15/10/2031	0.01 US30225VAQ05
CHEVRON CORP	0.01 US1667641005
SARTORIUS FINANCE 4.50% 14/9/2032	0.01 XS2676395317
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.01 JP1103401F97
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.01 US912810TJ79
ENT. PRODS. OPERAT 4.20% 31-JAN-50	0.01 US29379VBW28
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K- 2029	0.01 US91282CEM91
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.01 US912810TA60
MCDONALD'S CORP	0.01 US5801351017
US. TSY. NOTE/BON 3.125% 31/08/2029	0.01 US91282CFJ53
WELLS FARGO F2F 22/04/2028	0.01 US95000U3L56
NATL. GAS TRANSMIS 4.25% 05/04/2030/30 EUR1000 81 REGS	0.01 XS2607040958
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.01 FR001400BKZ3
HONG KONG EXCHANGE & CLEAR	0.01 HK0388045442
ALLSTATE CORP	0.01 US0200021014
SUN COMMUNITIES OP 4.20% 15/04/2032	0.01 US866677AH07

CREDIT AGRICOLE ASSU F2V 27/09/2048	0.01 FR0013203734
NATL. GRID GAS 1.125% 14/1/2033	0.01 XS2284250284
FRANCE GOV. BD. 1.00% 25/11/2025	0.01 FR0012938116
P3 GRP. SARL 4.625% 13/02/2030	0.01 XS2764853425
WELLS FARGO F2F 2/3/20330787 3.35% 02/03/2033	0.01 US95000U2U64
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.01 US912810TD00
ENTERGY LOUISIANA 3.05% 01/06/2031D	0.01 US29364WAX65
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.01 FR001400QOL3
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.01 FR0000187635
US BANCORP FRN 21/05/2032CC	0.01 XS2823993261
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.01 US912810TC27
FISERV 5.45% 15/3/2034	0.01 US337738BL17
SVENSK EXPORTKRED 4.625% 28/11/20251/2025 USD G	0.01 US87031CAH60
JAPAN GOV. TEN YEA 1.10% 20/6/2034	0.01 JP1103751Q74
US. TSY. NOTE/BON 2.375% 15/11/2049	0.01 US912810SK51
CAISSE D AMORTISSE 4.00% 25/01/202601/2026 USD1000 35 REGS	0.01 XS2580310246
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.01 JP1103641MA8
BURLINGTON NORTHER 5.50% 15/03/2055	0.01 US12189LBL45
ALLIANZ SE-REG	0.01 DE0008404005
AIB GROUP PLC	0.01 IE00BF0L3536
CF INDS. 4.50% 01/12/2026USD2000	0.01 US12527GAH65
STEEL DYNAMICS 5.25% 15/05/2035	0.01 US858119BS89
VITAL HEALTHCARE PROPERTY TRUST	0.01 NZCHPE000154
JPM. CHASE F2F 1/6/2029	0.01 US46647PCJ30
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.01 IT0005433690
BPCE F2F 19/10/2034	0.01 USF11494BZ77
BANQUE FEDERATIVE 3.50% 15/05/20315/05/2031	0.01 FR001400QOT5
EUR100000 575	
WELLTOWER 2.75% 15/1/2031	0.01 US95040QAL86
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.01 DE0001102564
FRENCH REPUBLIC GO 0.00% 25/02/2026	0.01 FR0013508470
FIFTH THIRD BANCORP F2F 27/7/2029	0.01 US316773DK32
TELEDYNE TECHNOLOGIES INC 2.75% SNR NTS 01/04/2031USD2000	0.01 US879360AE54
UNIPOL GRUPPO FINANZIARIO SPA	0.01 IT0004810054
INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100	0.01 IDG000023607
DEV. BANK OF JAPAN 3.25% 28/04/202727 USD1000 GG26	0.01 XS2470975033
LANSFORSAKRINGAR B 3.25% 22/01/2030000	0.01 XS2982126927
ITM ENTREPRISES S 4.125% 29/01/2030	0.01 FR001400WTD7
CANADIAN GOV. 1.75% 01/12/2053	0.01 CA135087M680
SOUTHERN GAS NETWO 3.50% 16/10/2030	0.01 XS2914661843
DELTA AIR LINES SK 4.75% 20/10/2028	0.01 US830867AB33
EUR BNP PARIBAS A/C	0.01
WHITBREAD GRP. 5.50% 31/05/2032	0.01 XS2992313721
ANHEUSER-BUSCH INB 3.75% 22/03/2037	0.01 BE6350703169
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.01 DE0001102416
SAGE GROUP	0.01 GB00B8C3BL03
FOUNDRY JV HOLDCO 6.20% 25/1/2037	0.01 US350930AJ29
GS. GRP. F2F 19/11/2045	0.01 US38141GB862
EXPERIAN FIN. 3.51% 15/12/2033	0.01 XS2982065018
CEZ 4.25% 11/6/2032	0.01 XS2838370414
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.01 US912810TB44
FIDELITY NATL. IN 0.625% 03/12/2025	0.01 XS2085608326
SUN COMMUNITIES OP 5.50% 15/01/20299	0.01 US866677AK36
VICI PROPERTIES INC	0.01 US9256521090
LOUIS DREYFUS FIN. 3.50% 22/10/2031S 22/10/31	0.01 XS2923451194
EUR100000 REGS	
ENI SPA	0.01 IT0003132476
UK. GILT 4.75% 07/12/2030	0.01 GB00B24FF097
LEG IMMOBILIEN 0.375% 17/01/20260 6 REGS	0.01 DE000A3MQNN9
CHARTER COMMS. OP 5.375% 01/05/2047	0.01 US161175BL78

BNP PARIBAS SA	0.01 FR0000131104
US. TSY. NOTE/BOND 0.25% 30/9/2025	0.01 US91282CAM38
BANK HAPOALIM LTD	0.01 IL0006625771
ENERGY TRANSFER 6.05% 01/09/2054	0.01 US29273VBB53
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.01 US912810SU34
ENERGY TRANSFER 6.55% 1/12/2033	0.01 US29273VAU44
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.01 CNE100003662
CONSTELLATION BRANDS INC-A	0.01 US21036P1084
UK. GILT 1.625% 22-OCT-28	0.01 GB00BFX0ZL78
TAIWAN SEMICONDUCT MANUFACTURING USD	0.01 US8740391003
NESTLE SA	0.01 CH0038863350
US. TSY. NOTE/BON 2.375% 15/05/2027	0.01 US912828X885
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.01 JP1103731Q12
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.01
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.01 FR001400H7V7
ELIA GROUP SA/NV	0.01 BE0003822393
JAPAN GOV. TEN YEA 0.80% 20/03/2034	0.01 JP1103741Q44
BANCO SANTANDER SA F2V 27/1/2031	0.01 XS2984222989
NEW YORK LIFE GBL. F FRN 24/07/2029	0.01 AU3FN0089843
ANHEUSER-BUSCH COS 4.90% 01/02/2046	0.01 US03522AAJ97
FISERV 5.15% 12/08/2034	0.01 US337738BN72
BUNDESOBLIGATION 0.0% 10/04/2026	0.01 DE0001141836
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.01 JP1103671N74
OVERSEA-CHINESE BANK FRN 08/03/2027	0.01 AU3FN0085312
ITALY BUONI POLIEN 5.00% 01/08/2034	0.01 IT0003535157
ENTERGY LOUISIANA 5.80% 15/03/2055	0.01 US29364WBQ06
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.01 JP1051631PB2
MPLX 5.00% 01/03/2033	0.01 US55336VBV18
AT&T INC 3.50% 15/9/2053	0.01 US00206RKJ04
SAUDI GOV. INTL. 3.375% 05/03/2032	0.01 XS3015244711
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.01 US912810EY02
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.01 FR001400AIN5
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.01
RIO TINTO FIN. USA 5.00% 14/03/2032	0.01 US76720AAT34
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.01 FR0014003513
MORGAN STANLEY F2F 18/01/2035	0.01 US61747YFL48
LUNDIN GOLD INC	0.01 CA5503711080
TEXAS EASTERN TRANSMISSION LP 3.5% SNR NTS 15/01/2028	0.01 US882384AD28
USD2000 144A	
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.01 JP1201861PA6
US. TSY. NOTE/BOND 4.50% 31/12/2031031 USD100 T-2031	0.01 US91282CMC28
INDONESIA TSY. BD. 7.00% 15/09/2030	0.01 IDG000013806
UNITED STATES TREA 4.75% 15/11/20432043 USD1000	0.01 US912810TW80
BONDS 11/43	
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.01 US912810EW46
CINTAS CORP	0.01 US1729081059
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.01 US299808AH86
US TREASURY N/B 3.25% 15/MAY/2042	0.01 US912810TH14
HUNTINGTON BANCSHARE F2F 02/02/2035	0.01 US446150BD56
DANAHER CORP	0.01 US2358511028
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.01 DE0001102390
MS. F2F 13/02/2032	0.01 US6174468U61
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.01 FR0013154044
CREDIT AGRICOLE F2F 09/01/20362% 09/01/2036	0.01 US22535WAN74
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.01 US91282CAY75
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.01 US91282CHU80
US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031	0.01 US91282CKF76
AENA SME S.A.	0.01 ES0105046009
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.01 US91282CKA89

US. TSY. NOTE/BON 4.125% 31/10/2031/2031 USD1000 R-2031	0.01 US91282CLU35
US. TSY. NOTE/BON 4.125% 30/11/2031/2031 USD1000 S-2031	0.01 US91282CLZ22
US. TSY. NOTE/BON 4.125% 15/6/2026/2026 USD1000 AP-2026	0.01 US91282CHH79
LEGAL & GENERAL GROUP PLC	0.01 GB0005603997
US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026	0.01 US91282CGL90
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.01 US91282CJX02
US TREASURY N/B 3.87% 15/JAN/2026	0.01 US91282CGE57
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.01 US91282CFY21
ORANGE 5.375% 13/01/2042	0.01 US35177PAX50
RIO TINTO FIN. US 4.875% 14/03/2030	0.01 US76720AAS50
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.01 JP1103441G98
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.01 US912810SN90
FRANCE GOV. BD. 4.75% 25/04/2035	0.01 FR0010070060
JOHNSON & JOHNSON 3.75% 03/03/2047	0.01 US478160CG79
ABBVIE 5.50% 15/3/2064	0.01 US00287YDX40
UK. GILT 1.50% 22/07/2026	0.01 GB00BYZW3G56
UK. GILT 3.75% 7/3/2027	0.01 GB00BPSNB460
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.01 FR0000571218
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.01 US55903VBD47
CARLSBERG BREWERIE 3.25% 28/2/2032	0.01 XS3002420498
US. TSY. NOTE/BON 1.125% 15/5/2040	0.01 US912810SR05
PRINCIPAL FINANCIAL GROUP 3.1% GTD SNR NTS 15/11/2026 USD2000	0.01 US74251VAM46
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.01 US912810SS87
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.01 US912810QC53
ANZ COLLATERAL	0.01
DEUTSCHE TELEKOM AG DEM	0.01 DE0005557508
SPAIN GOV. BD. 2.50% 31/05/2027	0.01 ES0000012M77
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.01 US9128286X38
US. TSY. NOTE/BOND 0.25% 31/10/20252025 USD1000 AF-2025	0.01 US91282CAT80
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026	0.01 US9128287B09
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.01 US91282CEF41
FAIRFAX FINANCIAL HLDGS LTD 3.375% SNR NTS 03/03/2031 USD1000	0.01 US303901BJ06
NATL. BANK OF GREECE F2F 29/01/2029	0.01 XS2756298639
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.01 US91282CAH43
US. TSY. NOTE/BON 1.375% 15/8/2050	0.01 US912810SP49
BANK OF AMERICA CORP F2F 22/7/2027	0.01 US06051GJS93
AMERICAN TWR REIT INC	0.01 US03027X1000
UNITED KINGDOM GI 4.125% 22/7/2029	0.01 GB00BQC82B83
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026	0.01 US912828YQ73
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.01 DE0001102622
US. TSY. NOTE/BON 1.625% 30/11/2026	0.01 US912828YU85
STANDARD CHARTERED F2V 15/10/2030	0.01 US85325C2A93
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.01 JP1201681K44
WELLS FARGO & COMPANY	0.01 US9497461015
SANOFI SA	0.01 FR0000120578
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.01 FR0013451507
CVS HEALTH 4.78% 25/03/2038	0.01 US126650CY46
BRIXMOR OPER PARTNERSHIP LP 4.125% 15/06/2026	0.01 US11120VAC72
US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100 BONDS05/2044	0.01 US912810UB25
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.01 JP1200861647

US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-2029	0.01 US91282CFC01
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.01 FR0013250560
KRAFT HEINZ FOODS 5.40% 15/03/2035	0.01 US50077LBN55
CARLSBERG BREWERIE 3.50% 28/2/2035	0.01 XS3002420902
BIONTECH SE	0.01 US09075V1026
CDS_IX_CCP ITRAXX EUROPE SERIES 1%	0.01
20300620GOLDUS33ICEEUS2I666VDL6	
INTESA SANPAOLO 7.00% 21/11/2025	0.01 US46115HBU05
BANCO SANTANDER CENTRAL HISP	0.01 ES0113900J37
FRANCE GOV. BD. 0.25% 25/11/2026	0.01 FR0013200813
STRATTON MORTGAGE FUNDING 202 3 B FRN 25/06/2049	0.01 XS2819830592
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.01 FR0010773192
US. TSY. NOTE/BON 1.125% 15/8/2040	0.01 US912810SQ22
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.01 US91282CHF14
BPCE F2F 18/01/2030	0.01 US05571AAV70
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.01 US912810QN19
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.01 US912828ZE35
DOWDUPONT 4.725% 15/11/2028	0.01 US26078JAD28
VOLKSWAGEN FINL. 3.875% 10/9/2030	0.01 XS2837886287
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.01 US912810QX90
FIRST HORIZON FRN 07/03/2031	0.01 US320517AE51
ABBOTT LABS	0.01 US0028241000
XCEL ENERGY 5.60% 15/04/2035	0.01 US98389BBE92
US. TSY. NOTE/BON 3.375% 15/11/2048	0.01 US912810SE91
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.01 US4592001014
EURP. UNION 0.00% 04/07/2031	0.01 EU000A3KSXE1
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.01 US91282CKN01
MORTGAGE HOUSE RMBS OSMIUM SE 2 B FRN 15/03/2056FRN 15/03/2056	0.01 AU3FN0090783
CHARTER COMMS. OPE 4.80% 01-03-50	0.01 US161175BT05
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.01 JP1103581L42
US. TSY. NOTE/BON 0.375% 31/7/2027	0.01 US91282CAD39
CCP INITIAL MARGIN	0.01
REPUBLIC SERVICES INC	0.01 US7607591002
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.01 JP1103481H98
JDE PEET S 4.50% 23/1/2034REGS	0.01 XS2728560959
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.01 US06051GKD06
UK. GILT 4.125% 29/01/2027	0.01 GB00BL6C7720
WESTERN GAS PARTNE 4.75% 15/08/2028	0.01 US958254AK08
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.01 JP1103491HC4
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.01 US912810QL52
US. TSY. NOTE/BON 4.375% 31/01/2032/2032 USD100 G-2032	0.01 US91282CMK44
ALLIANZ F2F 7/9/2038	0.01 DE000A30VTT8
EUROGRID 3.075% 18/10/2027	0.01 XS2919679816
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.01 US912810TS78
BP CAP. MKTS. 5.773% 25/5/2038	0.01 XS2629395612
ERAC USA FIN. 4.90% 1/5/203300 144A	0.01 US26884TAW27
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.01 US912810FT08
NISOURCE 5.85% 1/4/2055	0.01 US65473PAU93
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.01 US912810SF66
CANADIAN GOV. BD. 2.75% 1/12/2055	0.01 CA135087P998
HEWLETT PACKARD EN 5.00% 15/10/2034	0.01 US42824CBV00
TENNET HLDG. TENNET HLDG. F2V PERP	0.01 XS2783649176
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.01 US91282CKC46
UK. GILT 3.50% 22/10/2025	0.01
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.01 BE0000338476

ORBIA ADVANCE CO 1.875% 11/05/2026	0.01 USP7S81YAB11
ASR NEDERLAND F2V 7/12/2043	0.01 XS2554581830
GE AEROSPACE	0.01 US3696043013
TOTALENERGIES CAP 5.425% 10/09/2064	0.01 US89157XAF87
UNUM GROUP 4% SNR NTS 15/06/2029 USD2000	0.01 US91529YAN67
ONEOK 4.45% 01/09/2049	0.01 US682680AZ68
WESTPAC	0.01
NBN 3.75% 22/3/2034	0.01 XS2788379472
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.01 US912810RD28
CITIGROUP FRN 04/03/2029	0.01 US17327CAW38
UK. GILT 0.25% 31/07/2031	0.01 GB00BMGR2809
CROWN CASTLE INTL. 3.25% 15/1/2051	0.01 US22822VAU52
SUN COMMUNITIES OP 2.70% 15/07/2031	0.01 US866677AE75
ING GROEP FRN 17/08/2031	0.01 XS3002547563
FORD MOTOR CREDIT 4.445% 14/02/2030	0.01 XS2767246908
ELIA GROUP XX	0.01 DU00ELIAGRP4
BANCO SANTANDER F2V 14/03/2030USD1000	0.01 US05964HBB06
CADENT FIN. 5.625% 11/01/2036	0.01 XS2743029923
US. TSY. NOTE/BON 4.375% 15/05/2041	0.01 US912810QQ40
GALAXY PIPELINE AS 2.94% 30/09/2040	0.01 XS2300197030
AIRSERVICES AUSTRA 5.00% 15/05/2031	0.01 AU3CB0309938
PROLOGIS INTL. FND 1.75% 15/03/2028TN 15/03/28	0.01 XS1789176846
EUR125000 4	
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.01 US912810SH23
ITALY BUONI POLIEN 3.35% 1/7/2029	0.01 IT0005584849
NYKREDIT REALKREDIT F2V 24/04/2035	0.01 DK0030523113
UK. GILT 0.50% 31/1/2029	0.01 GB00BLPK7227
EXPORT-IMPORT BANK O FRN 26/06/2026	0.01 AU3FN0079117
ENERGY TRANSFER 5.55% 15/2/2028	0.01 US29273VAP58
PENSKE TRUCK LEASI 5.55% 01/05/20281/05/2028 USD1000	0.01 US709599BT09
144A	
STANDARD CHARTERED B FRN 30/08/2027	0.01 AU3FN0090874
ELECTRICITE DE FRA 4.75% 17/06/2044	0.01 FR001400QR88
US. TSY. NOTE/BON 3.625% 15/08/2043	0.01 US912810RC45
UK. GILT 0.125% 30/01/2026	0.01
BENDIGO & ADELAIDE B FRN 28/11/2029	0.01 AU3FN0094165
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.01 US912810TU25
FRANCE GOVERNMENT 3.50% 25/4/2026	0.01 FR0010916924
PUBLIC STORAGE	0.01 US74460D1090
BELFIUS BANK 3.375% 20/02/2031	0.01 BE0390167337
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.01 JP1201801N46
THINK TANK RESIDENTIAL SERIES 2 B FRN 10/08/20568/2056	0.01 AU3FN0091237
LLOYDS BANKING GRP. 4.5% 11/1/2029	0.01 XS2569069375
NOVARTIS AG	0.01 CH0012005267
VISA 4.30% 14/12/2045	0.01 US92826CAF95
SHELL PLC ORD EURO.07	0.01 GB00BP6MXD84
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.01 JP1201131990
COX COMMS. 5.45% 15/09/202815/09/2028	0.01 US224044CR68
VERIZON COMMUNICA 3.875% 01/03/2052	0.01 US92343VGP31
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.01 JP1201121975
TOTALENERGIES TOTALENERGIES F2V PERP	0.01 XS2937308737
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.01 FR0014007L00
CENTENE CORPORATION	0.01 US15135B1017
GENERAL MOTORS FIN 5.45% 06/09/20349/2034 USD1000	0.01 US37045XFA90
TELEFONICA EMISIO 3.724% 23/01/2034	0.01 XS2984223102
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.01 US912810QE10
PLAINS ALL AMERICAN PIPELINE LP 3.55% SNR NTS	0.01 US72650RBM34
15/12/2029 USD2000	
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.01 US912810SJ88
JOHNSON & JOHNSON 3.35% 26/02/2037	0.01 XS3005214799
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.01 DE0001102341
FREEMPORT MCMORAN INC	0.01 US35671D8570

UTD. UTILITIES WAT 3.75% 23/05/20344	0.01 XS2771661357
TRATON SE	0.01 DE000TRATON7
JBS USA LUX JBS US 3.00% 2/2/2029	0.01 US46590XAN66
ENGIE 4.25% 6/3/2044	0.01 FR0014000JE3
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.01 JP1103451GCO
JPM CCP	0.01
JIANGSU SUZHOU RURAL COMMERCIAL BANK ORD SHS A	0.01 CNE100003035
MOODY'S CORPORATION	0.01 US6153691059
CROWDSTRIKE HOLDINGS INC	0.01 US22788C1053
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.01 JP1201571G68
NORDSON 4.50% 15/12/2029	0.01 US655663AC62
US. TSY. NOTE/BON 3.125% 15/05/2048	0.01 US912810SC36
ROMANIAN GOV. INTL 5.25% 30/05/2032	0.01 XS2829209720
BUNDESOBLIGATION 0.00% 10/10/2025	0.01
US. TSY. NOTE/BON 1.125% 28/2/2027	0.01 US912828ZB95
US. T-BILL. 0.00% 01/04/20252025 USD100	0.01 US912797NT05
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.01 GB00BPJJKN53
US TREASURY N/B 2.37% 15/FEB/2042	0.01 US912810TF57
AUSTRALIA & NEW ZEAL FRN 21/05/202727	0.01 XS2822525205
NEXTERA ENERGY CAP 5.55% 15/3/2054	0.01 US65339KCV08
NATWEST MKTS. 5.022% 21/03/2030	0.01 USG6382RGF94
ANHEUSER-BUSCH INB 3.95% 22-03-2044	0.01 BE6350704175
CANADIAN GOV. BD. 0.25% 1/3/2026	0.01 CA135087L518
KOREA ELEC. POWER 4.75% 13/02/2028	0.01 USY4907LAL63
BUNDESOBLIGATION 1.30% 15/10/2027.01 .186	0.01 DE0001141869
HEALTHPEAK PROPERTIES INC 3% SNR NTS 15/01/2030	0.01 US42250PAA12
USD2000	
FUT JUN 25 CBT 5Y T-NOTE	0.01
WESTPAC BANKING CORPORATION	0.01 AU000000WBC1
TORONTO-DOMINION BAN FRN 17/12/2029	0.01 US89115A3D29
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.01 DE000BU2Z007
HYUNDAI CAPITAL AMER FRN 24/06/2027EGS	0.01 US44891CDE03
US. TSY. NOTE/BON 4.375% 15/11/2039	0.01 US912810QD37
UK. GILT 4.25% 07/06/2032	0.01 GB0004893086
INTESA SANPAOLO 5.125% 29/08/2031	0.01 XS2673808726
US. TSY. NOTE/BON 4.375% 15/05/2040	0.01 US912810QH41
AMPRION 3.85% 27/08/2039	0.01 DE000A383QR0
US. TSY. NOTE/BON 3.875% 15/08/2040	0.01 US912810QK79
CONOCOPHILLIPS CO 5.00% 15/01/2035	0.01 US20826FBL94
UK. GILT 0.375% 22/10/2030	0.01 GB00BL68HH02
US. T-BILL. 0.00% 12/06/20252025 USD100	0.01 US912797LN52
BARCLAYS FRN 25/02/2031	0.01 US06738ECY95
TSY. OF VICTORIA 5.25% 15/09/2038	0.01 AU3SG0002934
WEA FIN. WESTFIELD 4.75% 17/09/2044	0.01 US92890HAD44
AKER BP ASA 5.60% 13/6/2028	0.01 US00973RAL78
BANCA TRANSILVANIA F2F 27/04/20277/04/27 EUR1000	0.01 XS2616733981
LOGICOR FINC. SAR 4.625% 25/07/2028	0.01 XS2753547673
YORKSHIRE WATER FINANCE 6.60% 17/APR/2031	0.01 XS0439817577
GENERAL MOTORS FIN 3.70% 14/07/2031	0.01 XS2975301438
UK. GILT 3.25% 31/1/2033	0.01 GB00BMV77TC88
BANCO SANTANDER 5.294% 18/08/20277	0.01 US05964HAS40
SPAIN GOV. BD. 3.55% 31/10/2033	0.01 ES0000012L78
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.01 ES00000012H41
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS	0.01 US912810TQ13
02/43	
AUSTRALIAN CAP. TE 5.25% 23/10/2036	0.01 AU3SG0003015
UNITED KINGDOM GI 0.875% 31/7/2033	0.01 GB00BM8Z2S21
ENEL F2V PERP	0.01 XS2312744217
SPAIN GOV. BD. 4.90% 30/7/2040	0.01 ES00000120N0
UNICREDIT SPA	0.01 IT0005239360
BUNDESOBLIGATION 2.40% 19/10/2028.01 .188	0.01 DE000BU25018
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-	0.01 US91282CHB00
2026	
KMD BRANDS LIMITED	0.01 NZKMDE0001S3
US TREASURY N/B 3.62% 31/MAY/2028	0.01 US91282CHE49

GENESIS ENERGY LTD	0.01 NZGNEE0001S7
UK. GILT 0.125% 31/1/2028	0.01 GB00BMBL1G81
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.01 DE000BU27006
ASTRAZENECA PLC	0.01 GB0009895292
OMNES CO-INVEST TA G - EUR	0.01
UK. GILT 1.00% 31/01/2032	0.01 GB00BM8Z2T38
UK. GILT 3.75% 29/01/2038	0.01 GB00BQC4R999
NORDIC INV. BANK 2.40% 22/09/2025	0.01 AU3CB0287639
BIMBO BAKERIES US 5.375% 09/01/2036	0.01 US09031WAE30
SANTANDER UK GRP. HL F2V 08/05/2026	0.01 XS1816338914
N/WIDE. B/SOC. 5.127% 29/07/2029 5.127% 29/07/2029	0.01 US63861VAK35
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.01 US91282CHW47
AT&T INC 3.80% 01/12/2057	0.01 US00206RMN97
NATIONAL GRID PLC 5.75% 16/APR/2032	0.01 XS0627336323
SHANDONG WIT DYNE HEALTH CO LTD	0.01 CNE000000Z28
SPAIN GOV. BD. 0.80% 30/7/2029	0.01 ES0000012K53
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.01 FR001400CMX2
CENOVUS ENERGY INC 3.75% 15/02/2052 2.2% 2052	0.01 US15135UAX72
US. TSY. NOTE/BOND 4.00% 31/7/2030 1000 USD N-2030	0.01 US91282CHR51
INTERCONTINENTAL EXCHANGE INC	0.01 US45866F1049
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.01 JP1201701KA5
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-2027	0.01 US91282CFZ95
UNUM GROUP 4.125% 15/06/2051	0.01 US91529YAR71
HSBC HOLDINGS PLC	0.01 GB0005405286
DEUTSCHE BANK AG/NEW F2F 07/01/2028	0.01 US25160PAH01
KOREA DEV. BANK/T 1.375% 25/04/2027	0.01 US500630DN56
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.01 US9128285C00
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030	0.01 US91282CJM47
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.01 JP12009917C3
CONOCOPHILLIPS CO 5.65% 15/01/2065	0.01 US20826FBN50
WESTERN POWER DIS 3.949% 20/9/2032	0.01 XS2528341766
US. TSY. NOTE/BOND 3.75% 31/12/2030 2030 USD1000 T-2030	0.01 US91282CJQ50
WESTERN POWER DIST 3.53% 20/9/2028	0.01 XS2528341501
REPSOL SA	0.01 ES0173516115
W R BERKLEY 4.00% 12/05/2050	0.01 US084423AU64
LA TROBE FINANCIAL CAPITAL M 3 A2 FRN 13/11/2055 USD500000 A2	0.01 AU3FN0089942
US. TSY. NOTE/BOND 3.50% 31/01/2030 030 USD1000 G-2030	0.01 US91282CGJ45
PEARSON PLC ORD	0.01 GB0006776081
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.01 US91282CJG78
WESSEX WATER SERV 6.125% 19/9/2034	0.01 XS3025173710
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.01 US05964HAQ83
AVALONBAY COMMUNITIES INC	0.01 US0534841012
RIVIAN AUTOMOTIVE INC	0.01 US76954A1034
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.01 ES00000127A2
METROPOLITAN LIFE 4.00% 5/4/2028 05/04/2028 EUR1000 2023-6	0.01 XS2606297864
DIAMONDBACK ENERGY 6.25% 15/3/2033	0.01 US25278XAV10
GLODON SOFTWARE CO LTD	0.01 CNE100000PH8
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.01 US912810QY73
DEUTSCHE BANK F2F 13/02/2031	0.01 DE000A4DE9Y3
DUKE ENERGY CORP NEW 3.1% 15/06/2028	0.01 XS2488626610
TRANE TECHNOLOGIES PLC	0.01 IE00BK9ZQ967
THERMO FISHER SCIENTIFIC INC	0.01 US8835561023
US. TSY. NOTE/BON 3.125% 15/08/2044	0.01 US912810RH32
MARKEL GRP. 6.00% 16/5/2054	0.01 US570535AY06
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.01 JP1300371C98

US. TSY. NOTE/BOND 6.25% 15/05/2030	0.01 US912810FM54
AFG 2024-1 TRUST 1 A2 FRN 10/11/2055	0.01 AU3FN0088407
US. TSY. NOTE/BON 1.625% 30/09/2026	0.01 US912828YG91
MTG. HOUSE RMBS PRIME SERIES 1 B FRN 15/10/2055AUD500000 B	0.01 AU3FN0087318
FRENCH REPUBLIC GO 6.00% 25/10/2025	0.01
US TREASURY N/B 3.37% 15/AUG/2042	0.01 US912810TK43
ITALY BUONI POLIEN 3.50% 01/03/2030	0.01 IT0005024234
BUNDESOBLIGATION 2.20% 13/4/2028	0.01 DE000BU25000
CANADIAN GOV. BD. 4.00% 01/03/2029	0.01 CA135087Q988
MS. F2F 19/7/2035	0.01 US61747YFT73
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.01 NZGOVDT551C8
PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.01 US709629AR06
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.01 JP1201101944
LIBERTY FUNDING PTY LIMITED SR 24-1A CL B FLTG RT25/05/2032	0.01 AU3FN0088316
DUKE ENERGY INDIAN 3.25% 01/10/2049	0.01 US26443TAB26
INDONESIA TSY. BD. 7.00% 15/5/2027	0.01 IDG000009804
GENERAL MOTORS FIN 6.10% 07/01/2034/2034 USD1000	0.01 US37045XEP78
HSBC HLDGS. FRN 03/03/2031	0.01 US404280ER67
NOVARTIS CAP. 3.80% 18/09/2029	0.01 US66989HAT59
UK. GILT 0.375% 22/10/2026	0.01 GB00BNNGP668
US. TSY. NOTE/BON 3.375% 15/05/2044	0.01 US912810RG58
BP CAP. MKTS. F2V PERP	0.01 XS2193662728
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.01 DE000BU22015
KINROSS GOLD 6.25% 15/7/2033	0.01 US496902AT48
EUROBANK SA F2F 07/02/2036	0.01 XS2997439935
US. TSY. NOTE/BON 3.125% 15/11/2041	0.01 US912810QT88
ENPHASE ENERGY INC	0.01 US29355A1079
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.01 US912810SD19
PENSKE TRUCK LEAS 1.70% 15/06/2026/06/2026 USD1000 144A	0.01 US709599BM55
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.01 DE0001102556
MEX BONOS DESARR FIX RT 7.5% 26/MAY/2033	0.01 MX0MGO0001D6
NEW ZEALAND GOV. B 5.00% 15/05/2054	0.01 NZGOVDT554C2
TESCO COR. TSY. S 5.125% 22/05/2034	0.01 XS2824047372
SIMON PROPERTY GROUP INC USD	0.01 US8288061091
NORTHUMBRIAN WATER FIN 6.37% 28/OCT/2034	0.01 XS2550206333
CITIGROUP F2F 01/05/2032	0.01 US172967MY46
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.01 XS2314246526
IQVIA 6.25% 01/02/2029	0.01 US46266TAF57
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.01 IT0005419848
CANADIAN GOV. BD. 1.25% 01/06/2030	0.01 CA135087K379
US. TSY. NOTE/BOND 0.25% 30/6/2025	0.01 US912828ZW33
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.01 US912810RM27
JPMORGAN CHASE & CO F2F 08/11/2032	0.01 US46647PCR55
SPAIN GOV. BD. 0.00% 31/01/2026	0.01 ES0000012G91
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.01 NZARXE0001S1
NORTHUMBRIAN WATER 5.50% 02/10/2037	0.01 XS2794482351
FRANCE GOV. BD. 3.25% 25/05/2045	0.01 FR0011461037
PROPERTY FOR INDUSTRY LTD	0.01 NZPFIE0001S5
SPAIN GOV. BD. 0.00% 31/01/2028	0.01 ES0000012I08
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.01 US912810SA79
BRISTOL-MYERS SQUI 6.40% 15/11/2063	0.01 US110122EC85
WUHAN FINGU ELECTRONIC TECHNOLOGY CO LTD	0.01 CNE1000008H8
ITALY BUONI POLIEN 4.00% 01/02/2037	0.01 IT0003934657
SOGECAP F2F 16/05/2044GS	0.01 FR001400M1X9
MOTABILITY OPERAT 3.625% 22/01/2033	0.01 XS2978917156
INDONESIA TSY. BD. 7.50% 15/4/2040	0.01 IDG000014101
WASTE MANAGEMENT INC COM	0.01 US94106L1098
VIKING HOLDINGS ORD SHS	0.01 BMG93A5A1010
UK. GILT 4.75% 22/10/2043	0.01 GB00BPJJKP77
BLUESTONE PRIME 2024-1 TRUST 1 A2 FRN 14/07/2065	0.01 AU3FN0089025
HSBC HOLDINGS PLC 6.36% 16/NOV/2032	0.01 XS2553547444

ORSTED AS	0.01 DK0060094928
EIFFAGE INC	0.01 FR0000130452
FRENCH REPUBLIC GO 3.00% 25/11/2034	0.01
ITALY BUONI POLIEN 5.00% 1/9/2040	0.01 IT0004532559
SYNOPSIS 5.00% 01/04/2032	0.01 US871607AD97
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.01 DE0001102424
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.01 MYBMO2000028
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.01 US912810RZ30
OKLAHOMA GAS & ELECTRIC CO 3.3% SNR NTS 15/03/2030USD2000	0.01 US678858BU41
ELF BEAUTY INC	0.01 US26856L1035
ORSTED F2V 18/02/3021S	0.01 XS2293075680
JYSKE BANK A/S 0.25% 17/FEB/2028	0.01 XS2409134371
UBS COLLATERAL A/C	0.01
INVITATION HOMES O 4.15% 15/04/2032	0.01 US46188BAD47
SPAIN GOV. BD. 1.40% 30/04/2028	0.01 ES0000012B39
GENERALI	0.01 IT0000062072
NVR INC	0.01 US62944T1051
PACIFIC EDGE LTD NPV	0.01 NZPEBE0002S1
SYSCO 3.75% 01/10/2025	0.01 US871829AZ02
AMERICAN EXPRESS F2F 30/01/2031	0.01 US025816DY24
CME GROUP INC COM	0.01 US12572Q1058
WELLS FARGO & CO F2F 24/04/2034	0.01 US95000U3D31
AIR NEW ZEALAND LTD	0.01 NZAIRE0001S2
APA INFRA. 2.00% 15/07/2030EUR100000 9	0.01 XS2164646304
ENBRIDGE INC	0.01 CA29250N1050
AT&T INC 4.25% 1/6/2043	0.01 XS0932036154
JAPAN GOV. TEN YEA 1.20% 20/12/2034	0.01
ALEXANDRIA REAL ES 2.95% 15/03/2034	0.01 US015271AY59
ENEL FIN. INTL. 3.00% 24/02/2031	0.01 XS3008889092
HUB24 LIMITED ORDINARY FULLY PAID	0.01 AU000000HUB4
STELLANTIS FIN. US 6.45% 18/03/2035	0.01 US85855CAL46
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EURO.01	0.01 DE0001102523
COTERRA ENERGY INC 5.90% 15/02/2055	0.01 US127097AN32
PALANTIR TECHNOLOGIES INC	0.01 US69608A1088
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.01 DE0001102606
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.01 AU000000ANZ3
SPAIN GOV. BD. 4.20% 31/01/2037	0.01 ES0000012932
HUNAN JIUDIAN PHARMACEUTICA	0.01 CNE100003426
MORGAN STANLEY F2F 04/05/2027	0.01 US61772BAB99
BPCE VAR 19/07/2033VAR DTD 5.748 19/07/2033	0.01 US05583JAM45
ENERGY TRANSFER OP 6.25% 15/04/2049	0.01 US29279FAA75
FORD MOTOR CREDIT 5.85% 17/05/2027	0.01 US345397E748
SIEMENS AG NPV EUR	0.01 DE0007236101
US. TSY. NOTE/BON 3.125% 15/02/2042	0.01 US912810QU51
GS. GRP. 4.223% 5/1/2029	0.01 US38141GWZ35
METROPOLITAN LIFE GB FRN 11/07/2029	0.01 AU3FN0089405
MORGAN STANLEY F2F 21/07/2032	0.01 US61747YED31
TDF INFRA. SASU 5.625% 21/7/2028	0.01 FR001400J861
VIER GAS TRANSPOR 4.625% 26/9/2032	0.01 XS2535725159
MONDELEZ INTERNATIONAL INC	0.01 US6092071058
MERCURY NZ 5.247% 21/03/2031	0.01 AU3CB0319382
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.01 US912810RP57
ROYAL BANK OF CANADA F2F 18/10/20288 USD	0.01 US78017FZ554
CREDIT AGRICOLE F2V 28/08/2033	0.01 FR001400KDS4
US. TSY. NOTE/BON 3.625% 15/02/2044	0.01 US912810RE01
COMCAST CORP 2.887% 1/11/2051	0.01 US20030NDS71
CREDIT SUISSE GRP. F2F 02/04/2032	0.01 CH1174335740
ACHMEA F2V 02/11/2044	0.01 XS2809859536
SPAIN GOV. BD. 1.25% 31/10/2030	0.01 ES0000012G34
NEDERLANDSE WATERS 2.25% 04/09/202525	0.01 AU3CB0287019
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.01 JP1201051891
UK. GILT 4.00% 22/10/2031	0.01 GB00BPSNBF73
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.01 US303075AA30

TRUSTEES OF COLUM 4.355% 01/10/2035	0.01 US198643AD00
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.01 US912810RV26
BARRICK PD AUSTRAL 5.95% 15/10/203915/10/2039	0.01 US06849UAD72
USD1000	
RAIFFEISENBANK AS FRN 09/JUN/2028	0.01 XS2348241048
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.01 US91282CHJ36
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.01 JP1201081914
BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033	0.01 IT0005518128
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.01 US91282CGS44
SINGAPORE GOV. BD 3.375% 01/09/2033	0.01 SG3261987691
MOTABILITY OPERATI 4.00% 17/01/2030	0.01 XS2838537566
BRITISH STERLING POUND	0.01
BMW INTL. INV. 3.25% 17/11/2028	0.01 XS2823825711
CENTRAL CHINA LAND MEDIA CO LTD	0.01 CNE0000000X4
BLACKSTONE PP EUR HOLD 1.0% 04/MAY/2028	0.01 XS2338355014
STARBUCKS CORP	0.01 US8552441094
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.01 US912810QW18
WILLIAMS COS INC/T 2.60% 15/03/20311000	0.01 US969457BY52
AIA GROUP LTDSP ADR	0.01 US0013172053
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.01 FR0013234333
TRATON FINANCE LUXEMBOURG S.A 4.5% GTD SNR NTS	0.01 DE000A3LQ9S2
23/11/26 EUR100000 REGS	
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026	0.01 US912828Y958
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.01 CA135087L930
PUBLIC SERVICE ELECTRIC & GAS CO 4.9% MTN 15/12/2032	0.01 US74456QCK04
USD2000 P	
VIER GAS TRANSPORT 4.00% 26/09/202700000 4 REGS	0.01 XS2535724772
SPAIN GOV. BD. 1.40% 30/07/2028	0.01 ES0000012B88
UK. GILT 4.25% 07/03/2036	0.01 GB0032452392
US. TSY. NOTE/BON 2.875% 15/11/2046	0.01 US912810RU43
DCP MIDSTREAM OPERATING LP 3.25% GTD SNR NTS	0.01 US23311VAK35
15/02/2032 USD1000	
PROGRESSIVE CORP	0.01 US7433151039
VECTOR LIMITED	0.01 NZVCTE000157
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.01 DE0001102499
BARRICK GOLD CORP	0.01 CA0679011084
UK. GILT 0.625% 31/7/2035	0.01 GB00BMGR2916
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.01 JP1201401C92
AMGEN INC	0.01 US0311621009
ILLUMINA 4.65% 09/09/2026	0.01 US452327AQ25
DISCOVERY COMMS. 3.95% 15/06/2025	0.01 US25470DBE85
ERAC USA FIN. 4.50% 15/02/2045	0.01 US26884TAN28
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.01 DE0001102465
AMPRION 3.45% 22/09/2027EGS	0.01 DE000A30VPL3
COMCAST 3.75% 1/4/2040	0.01 US20030NDH17
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.01 FR0010371401
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.01 BE0390128917
SPAIN GOV. BD. 6.00% 31/01/2029	0.01 ES0000011868
ENERGY TRANSFER LP 4.2% SNR NTS 15/04/2027 USD2000	0.01 US29273RBK41
SWEDBANK F2V 23/08/203200	0.01 XS2522879654
MPLX 4.125% 1/3/2027	0.01 US55336VAK61
AMGEN 5.60% 2/3/2043	0.01 US031162DS61
TOYOTA MOTOR CORP	0.01 JP3633400001
US. TSY. NOTE/BON 2.875% 15/05/2043	0.01 US912810RB61
CCF HLDG. SAS F2V 27/5/2035	0.01 FR001400XHB4
SOGECAP SOGECAP F2V PERP	0.01 FR0012383982
RTE RESEAU DE TRAN 3.50% 07/12/2031	0.01 FR001400MIG4
ADVANCED MICRO DEV	0.01 US0079031078
VOLKSWAGEN FINL. S 3.25% 19/05/2027	0.01 XS2941360963
FTA CONSUMO SANTANDER 7 B FRN 20/07/2038	0.01 ES0305855019
US. TSY. NOTE/BON 2.875% 15/8/2045	0.01 US912810RN00

AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.01 AU0000075681
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49	0.01 US161175BS22
USD2000	
HIGHLAND HLDGS. S 2.875% 19/11/2027	0.01 XS2939370107
CAIXA CENTRAL DE CRE F2F 29/01/203001/2030	0.01 PTCCCOOM0004
WELLS FARGO F2F 11/02/2031	0.01 US95000U2J10
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.01 US912810PX00
IPSEN 3.875% 25/03/2032	0.01 FR001400YD27
TEXAS INSTRUMENTS	0.01 US8825081040
ITALY BUONI POLIEN 4.50% 1/3/2026	0.01 IT0004644735
DEUTSCHE TELEKOM 3.625% 03/02/2045	0.01 XS2985250898
MEDALLION TRUST SERIES 201 1 A1-R FRN 21/01/2052	0.01 AU3FN0093159
AEP TEX INC 4.7% SNR NTS 15/05/2032 USD1000 K	0.01 US00108WAP59
VOLKSWAGEN INTL. FIN. F2V PERP	0.01 XS1799939027
ITALY BUONI POLIEN 3.85% 1/7/2034	0.01 IT0005584856
US. TSY. NOTE/BON 3.125% 15/2/2043	0.01 US912810QZ49
BANQUE FEDERATIVE 3.25% 17/10/20311	0.01 FR001400T9Q9
VENTAS INC	0.01 US92276F1003
ROGERS COMMS. 5.30% 15/02/2034	0.01 US775109DF56
YARA INTERNATIONAL ASA 3.148% SNR NTS 04/06/2030	0.01 US984851AG07
USD1000 144A	
JPMORGAN CHASE & CO. 2.963% -FRN SNR 25/01/2033	0.01 US46647PCU84
USD2000	
NEWDAY FNDG. MASTER ISSUER 3X C FRN 15/11/2032	0.01 XS2909752474
TOKIO MARINE HOLDINGS INC	0.01 JP3910660004
CATERPILLAR INC	0.01 US1491231015
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.01 BE0000291972
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.01 BE0000347568
SPAIN GOV. BD. 3.25% 30/4/2034	0.01 ES0000012M85
SKELLERUP HOLDINGS LIMITED	0.01 NZSKXE0001S8
SIRIUSPOINT 7.00% 05/04/2029	0.01 US82969BAA08
FIRSTMAC MTG. FNDG. TST. NO. 4 B FRN	0.01 AU3FN0091823
18/02/20568/02/2056	
ITALY BUONI POLIEN 3.85% 15/12/2029	0.01 IT0005519787
PAYPAL HOLDINGS INC	0.01 US70450Y1038
JPM. CHASE F2F 24/01/2036	0.01 US46647PEW23
GOODMAN GRP.	0.01 AU000000GMG2
BERRY GBL. 5.50% 15/04/2028	0.01 US08576PAL58
NOW TRUST SR 24-1 CL B 14/06/2032	0.01 AU3FN0087730
SPAIN GOV. BD. 1.30% 31/10/2026	0.01 ES00000128H5
UBS GROUP AG	0.01 CH0244767585
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.01 DE0001102481
ITALY BUONI POLIEN 4.75% 01/09/2028	0.01 IT0004889033
CAIXABANK VAR 18/01/2029	0.01 US12803RAA23
UK. GILT 4.50% 7/3/2035	0.01 GB00BT7J0027
JOHNSON & JOHNSON 3.60% 26/02/2045	0.01 XS3005215093
NETHERLANDS GOV. B 3.75% 15/01/2042	0.01 NL0009446418
MUENCHENER RUECKVER RG-REG	0.01 DE0008430026
ARISTA NETWORKS INC	0.01 US0404132054
MARS 4.80% 1/3/2030	0.01 US571676AY11
COMMONWEALTH BANK OF AUSTRALIA	0.01 AU000000CBA7
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.01 DE0001102408
HYUNDAI CAPITAL AM 4.55% 26/09/202929 USD A 144A	0.01 US44891ADG94
NISOURCE INC 5.25% SNR NTS 15/02/2043 USD1000	0.01 US65473QBB86
BUNDESOBLIGATION 0.00% 09/10/2026	0.01 DE0001141844
ROYAL BANK OF CANADA	0.01 CA7800871021
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.01 JP1201821NA5
ITALY BUONI POLIEN 0.95% 15/9/2027	0.01 IT0005416570
ITALY BUONI POLIEN 3.35% 01/03/2035	0.01 IT0005358806
ITALY BUONI POLIEN 5.00% 01/08/2039	0.01 IT0004286966
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.01 US912810RK60
HOUSING NEW ZEALA 2.247% 05/10/20260000	0.01 NZHNZD0001L7
EVERGY METRO INC 4.2% SNR NTS 15/06/2047 USD2000	0.01 US485134BQ27
SK HYNIX 6.25% 17/1/2026	0.01 USY8085FBJ85
MS. F2F 19/04/2035	0.01 US61747YFR18

OREILLY AUTO NEW COM	0.01 US67103H1077
NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26	0.01 NZLGFDT014C0
NZD10000 REGS	
WESSEX WATER SERV 5.125% 31/10/2032	0.01 XS2569776136
MITSUBISHI UFJ FINANICAL	0.01 JP3902900004
TAKEDA PHARM. 5.30% 05/07/2034	0.01 US874060BK18
UK. GILT 4.25% 07/09/2039	0.01 GB00B3KJDS62
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.01 DE0001102507
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.01 JP1201451D66
DEXUS WHOLESALE SHOPPING CENTRE FUNDPE	0.01
ITALY BUONI POLIEN 4.20% 01/03/2034	0.01 IT0005560948
EQUITY RESIDENTIAL	0.01 US29476L1070
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.01 IT0005422891
BPCE S A MEDIUM TERM NTS BOOK ENTRY MED TRM NTS	0.01 US05578AE465
611 4.75% 19/07/2027	
SPAIN GOV. BD. 3.50% 31/5/2029	0.01 ES0000012M51
CANADIAN IMPERIAL BA FRN 20/12/2027	0.01 AU3FN0094678
NATWEST GRP. F2F 14/9/2029	0.01 XS2387060259
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.01 US912810RX81
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.01 US912810RY64
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.01 JP1201471DC6
ENI 5.50% 15/05/2034	0.01 US26874RAN89
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.01 JP1201731L76
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.01 FR001400FTH3
TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029	0.01 FR0014006TQ7
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.01 US91324PEX69
TARGA RES. 5.50% 15/02/2035	0.01 US87612GAK76
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.01 JP1201881Q46
ABN AMRO BANK F2V PERPS	0.01 XS2131567138
AUSTRALIA GOVERNME 2.75% 21/11/2027	0.01 AU000XCLWAQ1
OVINTIV 5.65% 15/5/2028	0.01 US69047QAB86
CF INDS. 4.95% 01/06/2043	0.01 US12527GAD51
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN	0.01
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.01 DE0001135481
MOTABILITY OPERATIONS GR 2.37% 03/JUL/2039	0.01 XS2021481663
US. TSY. NOTE/BON 4.625% 15/02/2055/2055 USD100 BONDS	0.01
02/55	
DANSKE BANK A/S F2V 02/10/20304.613% 02/10/2030	0.01 US23636ABJ97
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.01
PUBLIC SERVICE CO OF COLORADO 4.1% 1MTG BDS	0.01 US744448CQ27
15/06/2048 USD 32	
BNP PARIBAS F2F 11/07/2030	0.01 FR0014007LK5
NIBC BANK 6.00% 16/11/2028	0.01 XS2713801780
CANADIAN GOV. BD. 2.00% 1/12/2051	0.01 CA135087H722
TARGA RES. 5.20% 01/07/20272027 USD1000	0.01 US87612KAA07
UK. GILT 3.75% 22/10/2053	0.01 GB00BPCJD997
INVSTR. 3.50% 31/3/2034	0.01 XS3032046016
SINGAPORE GOV. BD. 2.75% 01/03/2046	0.01 SG31A7000004
MARKEL GRP. 5.00% 05/04/2046	0.01 US570535AQ71
TENNET HLDG. 2.125% 17/11/20290000 25	0.01 XS2478299204
UNITED STATES TRE 3.875% 30/09/2029	0.01 US91282CFL00
PACIFIC GAS & ELEC 4.95% 1/7/2050	0.01 US694308JN86
US. TSY. NOTE/BOND 2.75% 30/06/2025	0.01
UK. GILT 1.25% 22/10/2041	0.01 GB00BJQWYH73
COMCAST 3.999% 01/11/2049	0.01 US20030NCE94
ITALY BUONI POLIEN 6.50% 01/11/2027	0.01 IT0001174611
JUDO CAPITAL HOLDINGS LTD	0.01 AU0000182271
FUT JUN 25 LIF LONG GILT	0.01
US. TSY. NOTE/BOND 3.00% 31/10/2025	0.01 US9128285J52
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.01 DE0001102432
WASTE MGT. 5.35% 15/10/2054	0.01 US94106LCF40
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.01 DE0001135275
AIB GRP. F2F 13/9/2029	0.01 US00135TAD63
GSK PLC	0.01 GB00BN7SWP63

STOCKLAND	0.01 AU000000SGP0
JPMORGAN CHASE & CO F2F 22/04/2032	0.01 US46647PCC86
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.01 JP1103501J35
SPAIN GOV. BD. 5.75% 30/07/2032	0.01 ES0000012411
US. TSY. NOTE/BON 2.625% 31/01/2026	0.01 US9128286A35
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.01 BE0000357666
UK. GILT 4.25% 07/12/2040	0.01 GB00B6460505
AUSNET SERVS. HLD 1.625% 11/03/2081	0.01 XS2308313860
UNILEVER PLC	0.01 GB00B10RZP78
CVS HEALTH 5.125% 20/07/2045	0.01 US126650CN80
YARA INTL. 4.75% 01/06/2028D2000 144A	0.01 US984851AF24
HEIMSTADEN BOSTAD 1.375% 24/07/2028/07/2028	0.01 XS2435611244
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.01
NEXTERA ENERGY INC	0.01 US65339F1012
VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000	0.01 US92277GAN79
JOHN DEERE CAP. 4.90% 11/06/20270.0% 11/06/2027	0.01 US24422EXR51
RAIFFEISEN BANK INTL F2F 15/09/2028	0.01 XS2682093526
MORGAN STANLEY	0.01 US6174464486
BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026	0.01 FR001400F794
SPAIN GOV. BD. 1.45% 31/10/2027	0.01 ES0000012A89
ILLINOIS TOOL WORKS	0.01 US4523081093
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.01 DE0001135226
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.01 CA135087M276
ELECTRICITE DE FRA 5.65% 22/04/2029	0.01 USF2893TBD75
PECO ENERGY 4.60% 15/05/2052	0.01 US693304BD82
INVITATION HOMES INC	0.01 US46187W1071
ARGOSY PROPERTY LIMITED	0.01 NZARGE0010S7
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.01 JP1300711M79
DOMINION ENERGY INC 4.7% SNR NTS 01/12/2044 USD 2014D	0.01 US25746UCC18
SOC GEN COLLATERAL	0.01
PFIZER INC COM	0.01 US7170811035
BRIXMOR OPERATING 4.125% 15/05/2029/05/2029 USD2000	0.01 US11120VAH69
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.01 FR0014009O62
SWISS CONFEDERATIO 3.50% 08/04/2033	0.01 CH0015803239
BANCO BPM SPA 3.375% 21/01/2030	0.01 IT0005632267
CANADIAN GOV. BD. 3.00% 01/06/2034	0.01 CA135087R481
UNITEDHEALTH GRP. 3.70% 15/08/2049	0.01 US91324PDU30
HORIZON ROBOTICS INC	0.01 KYG4602S1057
BLACKROCK INC	0.01 US09290D1019
TOYOTA MOTOR CREDI 3.85% 24/07/2030EUR100000 639	0.01 XS2655865546
ITALY BUONI POLIEN 4.35% 1/11/2033	0.01 IT0005544082
ABB LTD	0.01 CH0012221716
SPAIN GOV. BD. 1.45% 30-APR-29	0.01 ES0000012E51
DE VOLKSBANK 4.625% 23/11/2027R100000	0.01 XS2626691906
BANCO DE CREDITO D 5.85% 11/01/2029	0.01 US05971V2E48
NINTENDO CO LTD	0.01 JP3756600007
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.01 US912810RQ31
KOREA ELEC. POWER 4.875% 31/01/2027000	0.01 USY4907LAJ18
GILEAD SCIENCES INC	0.01 US3755581036
WESTPAC BANKING FRN 16/04/2029	0.01 US961214FU20
OWENS CORNING 5.95% 15/06/2054	0.01 US690742AQ43
SUMITOMO MITSUI FINL FRN 15/04/20305/04/2030	0.01 US86562MDR88
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.01 JP1024571Q21
AIRPORT AUTHORITY 4.875% 12/01/2026	0.01 USY000AKAJ65
NIPPON LIFE INSURANC F2V 23/01/2055	0.01 XS2979680332
COMMONWEALTH BANK OF FRN 27/11/20267/11/2026	0.01 US2027A1KV89
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.01 JP1300301940
ROYAL BANK OF CANA 4.65% 27/01/2026	0.01 US780082AD52
ITALY BUONI POLIEN 5.75% 01/02/2033	0.01 IT0003256820
CANADIAN GOV. BD. 4.50% 01/11/2025	0.01 CA135087Q806
ITALY BUONI POLIEN 3.80% 01/08/2028	0.01 IT0005548315

AUSTRALIA & NEW ZE 3.70% 16/11/2025	11 3.7% 16/11/2025	0.01 US05253JAL52
JAPAN GOV. TWENTY 2.10% 20/03/2030		0.01 JP1201171A43
US. TSY. NOTE/BOND 2.50% 15/05/2046		0.01 US912810RS96
BUNDESREPUBLIK DEU 1.00% 15/8/2025		0.01
ITALY BUONI POLIEN 3.45% 01/03/2048		0.01 IT0005273013
Outstanding Settlement Receipts - NZD		0.01
UK. GILT 4.75% 07/12/2038		0.01 GB00B00NY175
ARGENTUM NETHERLANDS F2V 01/06/2048		0.01 XS1795323952
BUNDESREPUBLIK DEU 0.25% 15/08/2028		0.01 DE0001102457
UK. GILT 4.375% 31/7/2054		0.01
TOTALENERGIES SE		0.01 FR0000120271
COMMONWEALTH EDISO 2.75% 01/09/2051	1000 131	0.01 US202795JU55
KINGDOM OF BELGIUM 3.75% 22/06/2045		0.01 BE0000331406
CIE DE SAINT-GOBAI 3.75% 29/11/2026	00000 49 REGS	0.01 XS2723549528
GOLDEN BAR SECURITISATION SR 24-1 CL C FLTGT RT		0.01 IT0005611394
22/09/2043		
BUNDESREPUBLIK DEU 1.00% 15/5/2038	1	0.01 DE0001102598
MARS 5.20% 01/03/2035		0.01 US571676BA26
UK. GILT 3.25% 22/1/2044		0.01 GB00B84Z9V04
MARS 5.00% 1/3/2032		0.01 US571676AZ85
SPAIN GOV. BD. 5.15% 31/10/2028		0.01 ES00000124C5
GENERAL MOTORS CO		0.01 US37045V1008
PFIZER INV. ENTS. 4.45% 19/05/2026		0.01 US716973AB84
ELEVANCE HEALTH IN 5.65% 15/06/2054	000	0.01 US036752BA01
AGREE REALTY CORP		0.01 US0084921008
SPAIN GOV. BD. 3.90% 30/07/2039		0.01 ES0000012L60
COCA-COLA 2.50% 15/3/2051		0.01 US191216DC18
CONOCOPHILLIPS		0.01 US20825C1045
SINGAPORE GOV. BD. 2.75% 01/04/2042		0.01 SG3254976487
BANK OF AMERICA 3.248% 21/10/2027		0.01 US06051GGA13
JAPAN GOV. THIRTY 2.20% 20-MAR-41		0.01 JP1300341B39
NYKREDIT REALKRED 3.875% 09/07/2029		0.01 DK0030394986
JAPAN GOV. THIRTY 1.80% 20/03/2043		0.01 JP1300381D38
CANADIAN GOV. BD. 2.00% 01/06/2028		0.01 CA135087H235
KEYCORP FRN 04/04/2031	15.121% 04/04/2031	0.01 US49326EEQ26
COMMONWEALTH BANK 2.552% 14/03/2027	0226 2.552%	0.01 US2027A1KK25
14/03/2027		
CITIGROUP INC USD		0.01 US1729674242
UK. GILT 4.25% 7/12/2055		0.01 GB00B06YGN05
SPAIN GOV. BD. 3.45% 31/10/2034		0.01 ES0000012N35
DE VOLKSBANK F2V 22/10/2030	924 REGS	0.01 XS2202902636
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026		0.01 US00774MAV72
TRAVELERS COS INC / THE		0.01 US89417E1091
TRUIST FINL. F2F 24/01/2035	4/01/2035 USD2000 I	0.01 US89788MAS17
BUNDESSCHATZANWEIS 3.10% 12/12/2025	0.1	0.01 DE000BU22031
NEDERLANDSE WATERS 3.40% 22/07/2025		0.01 AU3CB0226801
CANADIAN GOV. BD. 2.50% 1/12/2032		0.01 CA135087P329
US. TSY. NOTE/BOND 5.00% 15/05/2037		0.01 US912810PU60
JAPAN GOV. TWENTY 1.80% 20/09/2031		0.01 JP1201301B94
NATIONAL GRID PLC 0.25% 01/09/2028		0.01 XS2381853279
SUNCORP GRP. FRN 27/06/2034		0.01 AU3FN0081386
FUT JUN 25 U.S. T-BONDS		0.01
FRENCH REPUBLIC GO 2.75% 25/02/2030		0.01
JAPAN GOV. TWENTY 1.40% 20/12/2042		0.01 JP1201831P14
MARRIOTT INTERNATIONAL INC 5% SNR NTS 15/10/2027		0.01 US571903BJ14
USD1000 JJ		
PACIFIC GAS & ELEC 3.95% 01/12/2047		0.01 US694308HY69
PENSKE TRUCK LEAS 5.75% 24/5/2026	4/05/2026 USD1000	0.01 US709599BU71
144A		
CPUK FIN. 6.136% 28/8/2031		0.01 XS2603557674
INDO RUPIAH		0.01
ITALY BUONI POLIEN 2.00% 1/2/2028		0.01 IT0005323032
REGAL REXNORD CORP 6.05% 15/02/2026		0.01 US758750AL75

MEDTRONIC GLOBAL 1.375% 15/10/2040/10/2040 EUR100000	0.01 XS2238792332
AUSTRALIA GOVERNME 0.50% 21/09/2026	0.01 AU0000106411
ITALY BUONI POLIEN 3.15% 15/11/2031	0.01 IT0005619546
JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.01 JP1103411FC6
FMC 5.15% 18/05/2026	0.01 US302491AW57
SPAIN GOV. BD. 1.50% 30/04/2027	0.01 ES00000128P8
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.01 AU000XCLWAI8
BRISTOL-MYERS SQU 4.625% 15/05/2044	0.01 US110122DH81
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.01 JP1201761M45
KOREA INTERNATIONA 4.51% 10/12/2029	0.01 AU3CB0316420
JBS USA LUX JBS US 5.75% 1/4/2033	0.01 US46590XAY22
KRAFT HEINZ FOODS 5.20% 15/3/2032	0.01 US50077LBM72
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.01 JP1300361C33
PENSKE TRUCK LEASI 4.40% 01/07/2027/07/2027 USD1000 144A	0.01 US709599BN39
CANTOR FITZGERALD 7.20% 12/12/2028	0.01 US138616AM99
SHINHAN BANK CO LTD FRN 26/11/2029	0.01 AU3FN0093837
ZF EUR. FIN. 4.75% 31/01/2029	0.01 XS2757520965
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.01 FR0013404969
ONEOK 4.85% 01/02/2049	0.01 US682680BZ59
BERKLEY(W.R.)CORP 4.75% SNR NTS 01/08/2044 USD	0.01 US084423AT91
SUNCOR ENERGY INC	0.01 CA8672241079
STRYKER CORP	0.01 US8636671013
DTE ELECTRIC CO 3.7% 15/MAR/2045	0.01 US23338VAE65
ATHORA HLDG. 5.875% 10/09/2034	0.01 XS2831758474
CAP. ONE FINL. F2F 30/10/2031	0.01 US14040HDC60
ITALY BUONI POLIEN 2.95% 01/09/2038	0.01 IT0005321325
OCCIDENTAL PETROL 5.375% 1/1/2032	0.01 US674599EK76
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.01 AU3CB0234581
JPM. CHASE F2F 22/7/2035	0.01 US46647PEK84
UK. GILT 2.00% 7/9/2025	0.01 GB00BTHH2R79
NEW YORK LIFE GBL. 4.95% 07/12/2029	0.01 XS2730682528
COREBRIDGE FINL. 3.65% 5/4/2027	0.01 US21871XAD12
AFFINITY WATER FIN 6.25% 12/09/2040	0.01 XS3019786428
MITSUBISHI ESTATE	0.01 JP3899600005
HYUNDAI CARD 5.75% 24/04/2029	0.01 XS2798085416
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.01 JP1201511EC7
DIGITAL REALTY TRUST INC	0.01 US2538681030
STORE CAP. 5.40% 30/04/2030	0.01 US862123AA45
STANDARD CHARTERED P F2V 21/01/202972 5.545% 21/01/2029	0.01 US85325C2D33
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.01 ES0000012L52
T-MOBILE USA 3.00% 15/02/2041	0.01 US87264ABL89
NATL. GAS TRANSMIS 5.50% 4/2/2034	0.01 XS2987788408
BUNDESOBLIGATION 0.0% 16/APR/2027	0.01 DE0001141851
UNITED KINGDOM GI 4.375% 7/3/2028	0.01 GB00BSQNR93
SPAIN GOV. BD. 5.15% 31/10/2044	0.01 ES00000124H4
DT MIDSTREAM 5.80% 15/12/2034	0.01 US23345MAD92
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.01
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.01 JP1300751N79
ARTHUR J GALLAGHER 5.15% 15/02/2035	0.01 US04316JAN90
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.01 DE0001102440
JAPAN POST HOLDINGS CO LTD	0.01 JP3752900005
APPLE INC 2.7% 05/AUG/2051	0.01 US037833EK23
CANADIAN GOV. BD. 1.50% 1/6/2026	0.01 CA135087E679
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.01 AU3TB0000135
CHIPOTLE MEXICAN GRILL ORD	0.01 US1696561059
ING GROEP NV	0.01 NL0011821202
NORTHUMBRIAN WATER 4.50% 14/2/2031	0.01 XS2585804946
MIDEA GROUP CO LTD	0.01 CNE100001QQ5
UK. GILT 3.75% 22/07/2052	0.01 GB00B6RNH572
BONOS Y OBLIG DE 0.50% 31/10/2031	0.01 ES0000012I32
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.01 US015271BC21
BANK OF NEW YORK MELLON CORP	0.01 US0640581007

JOHNSON & JOHNSON 3.05% 26/2/2033	0.01 XS3005214369
ING GROEP F2F 23/05/20298 REGS	0.01 XS2624976077
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.01 JP1300281845
TRUIST FINL. F2F 30/10/2029	0.01 US89788MAQ50
VERTEX PHARMACEUTICALS INC	0.01 US92532F1003
ITALY BUONI POLIEN 2.05% 01/08/2027	0.01 IT0005274805
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.01
KBC GRP. F2F 28/11/2029	0.01 BE0002987684
JBS USA LUX SARL / 5.95% 20/04/2035	0.01 US472140AA00
VERIZON COMMS. 3.40% 22/03/20411000	0.01 US92343VKG44
CIP FNDG. PTY 3.026% 16/12/2027	0.01 AU3CB0285310
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.01 ES0000012J15
UK. GILT 4.00% 22/1/2060	0.01 GB00B54QLM75
WELLS FARGO F2F 30/4/2041	0.01 US95000U2Q52
NETHERLANDS GOV. B 0.75% 15/07/2027	0.01 NL0012171458
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.01 US53079EBN31
CAPITAL ONE FINANCIAL CORPORATION	0.01 US14040H1059
ITALY BUONI POLIEN 2.80% 01/12/2028	0.01 IT0005340929
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.01 US912810QA97
ITALY BUONI POLIEN 1.65% 1/12/2030	0.01 IT0005413171
ECOLAB LTD	0.01 US2788651006
ITALY BUONI POLIEN 3.40% 1/4/2028	0.01 IT0005521981
BRISTOL MYERS SQUIBB COMPANY	0.01 US1101221083
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.01 CA135087Q723
US TREASURY N/B 3.87% 31/DEC/2029	0.01 US91282CGB19
TRANSCANADA PIPEL 4.625% 01/03/20344 USD1000	0.01 US89352HAM16
ING GROEP F2F 12/08/2029	0.01 XS2764264607
NESTLE HOLDINGS INC 4.0% 24/SEP/2048	0.01 US641062AN41
EASTMAN CHEM. 5.00% 01/08/2029	0.01 US277432AZ35
US. TSY. NOTE/BOND 2.75% 31/8/2025	0.01 US9128284Z04
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.01 JP1300331A99
DEERE & CO	0.01 US2441991054
DANONE 3.481% 03/05/2030	0.01 FR001400PU35
BNP PARIBAS 3.625% 1/9/2029	0.01 FR001400CFW8
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.01 JP1300811Q17
ITALY BUONI POLIEN 1.45% 01/03/2036	0.01 IT0005402117
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.01 XS2611221032
IDEX 4.95% 01/09/2029	0.01 US45167RAJ32
JPM CCP EUR BROKER ACCOUNT	0.01
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.01 FR0010171975
BANK OF AMERICA CORP 3.59% 21/JUL/2028	0.01 US06051GGR48
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.01 DE0001102473
SPAIN GOV. BD. 2.80% 31/5/2026	0.01 ES0000012L29
CANADIAN GOV. BD. 0.50% 1/09/2025	0.01 CA135087K940
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.01 JP1300621K47
CVS HEALTH CORP	0.01 US1266501006
MARSH & MCLENNAN COM	0.01 US5717481023
MARRIOTT INTL INCUSD	0.01 US5719032022
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.01 AU0000101792
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA	0.01
FLOW TRADERS NV	0.01 BMG3602E1084
SPAIN GOV. BD. 2.15% 31/10/2025	0.01
JAPAN GOV. TWENTY 1.80% 20/06/2031	0.01 JP1201291B88
ICON INVS. SIX DA 5.849% 08/05/2029	0.01 US45115AAB08
ROYAL BANK OF CANADA FRN 2/7/2028	0.01 XS2853494602
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.01 ES00000012729
CPPIB CAPITAL INC 1.50% 23/06/2028	0.01 XS2356317177
UK. GILT 4.25% 07/12/2046	0.01 GB00B128DP45
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN 12/06/2055AUD500000 A-1	0.01 AU3FN0084703
BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN	0.01 US05584KAN81
SNRMTN 18/01/2027 USD REGS	
JOHNSON CONTROLS I 5.50% 19/04/2029	0.01 US477921AA87
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.01 JP1201691K75

AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.01 AU3TB0000150
HISCOX LTD	0.01 BMG4593F1389
JAPANESE YEN	0.01
ESSEX PROPERTY TRUST INC	0.01 US2971781057
US. TSY. NOTE/BON 1.375% 31/8/2026	0.01 US912828YD60
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.01 AU000XCLWAX7
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.01 US912828YX25
ARCHER DANIELS MIDLAND CO COM STK NPV	0.01 US0394831020
HEWLETT PACKARD EN 5.60% 15/10/2054	0.01 US42824CBW82
BARCLAYS PLC	0.01 GB0031348658
GRIFOLS SA	0.01 ES0171996087
NVIDIA ORD SHS	0.01 US67066G1040
JPM. CHASE F2F 1/6/20341000	0.01 US46647PDR47
CHANNEL INFRASTRUCTURE NZ LTD	0.01 NZNZRE0001S9
NETHERLANDS GOV. B 0.50% 15/7/2026	0.01 NL0011819040
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.01 FR0013257524
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.01 DE0001102549
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.01
JAPAN GOV. TWENTY 2.00% 20/12/2025	0.00 JP1200841615
ERAC USA FIN LLC 4.6% 01/05/2028	0.00 US26884TAV44
BANCO SANTANDER F2V 4/10/2032	0.00 XS2393518597
AGNICO EAGLE MINES	0.00 CA0084741085
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00 JP1201781MA3
CHUBB LIMITED ORD	0.00 CH0044328745
SHENZHEN TAGEN GROUP CO A	0.00 CNE000000F89
SPAIN GOV. BD. 0.80% 30/07/2027	0.00 ES0000012G26
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00 DE0001102531
SPAIN GOV. BD. 2.55% 31/10/2032	0.00 ES0000012K61
TARGA RES. 6.125% 15/3/2033	0.00 US87612GAC50
UK. GILT 1.75% 22-JUL-57	0.00 GB00BD0XH204
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00 JP1201791N14
INTEL 4.10% 11/5/2047	0.00 US458140AY68
JERSEY CENTRAL POWER & LIGHT CO 4.3% SNR NTS	0.00 US476556DC60
15/01/2026 USD2000 144A	
TARGA RES. 6.50% 15/2/2053	0.00 US87612GAD34
ORACLE CORP 2.5% 01/04/2025	0.00 US68389XBT19
ABN AMRO BANK F2V 21/09/203300000 305	0.00 XS2637967139
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.00 AU0000013740
CISCO SYS. 4.85% 26/02/2029	0.00 US17275RBR21
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00 JP1201771M76
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00 US797440BW34
MEDTRONIC PLC	0.00 IE00BTN1Y115
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.00 JP1300351B93
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028	0.00 US05946KAL52
USD1000	
UK. GILT 4.00% 22/10/2063	0.00 GB00BMF9LF76
TESCO COR. TSY. S 1.875% 02/11/2028	0.00 XS2403381069
EQUINIX 1.80% 15/07/2027	0.00 US29444UBG04
NEWDAY FUNDING MASTER ISSUER 2X C FRN 7/15/2032	0.00 XS2834467602
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00 JP1300781P48
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.00 US842400HF31
SPAIN GOV. BD. 0.70% 30/04/2032	0.00 ES0000012K20
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00 JP1300801PA2
AMGEN 5.65% 2/3/2053	0.00 US031162DT45
COX COMMS. 2.60% 15/06/20316% 15/06/2031	0.00 US224044CN54
INDITEX	0.00 ES0148396007
HOWMET AEROSPACE I COM USD	0.00 US4432011082
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00 IT0004923998
PALO ALTO NETWORKS INC	0.00 US6974351057
AUSTRALIA GOVERNME 0.25% 21/11/2025	0.00
GEN. MILLS 5.50% 17/10/2028	0.00 US370334CW20
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00 JP1300321A34
MLS ORD SHS A	0.00 CNE100001X19
HAMBURG COMMER. BA 4.50% 24/7/2028	0.00 DE000HCB0B44
HEARTLAND GROUP HLPNV	0.00 NZHGHE0007S9

JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00 JP1201841P46
RAIFFEISEN BANK INTE F2V 02/01/2035	0.00 XS2904849879
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00
CONS. EDISON OF NE 4.30% 01/12/2056	0.00 US209111FK46
DAE FNDG. 3.375% 20/03/2028	0.00 XS2286303495
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00 NL0000102234
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00 JP1300691M16
STATE STREET	0.00
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00 IT0005383309
RELX PLC	0.00 GB00B2B0DG97
WESTERN MIDSTREAM 4.05% 01/02/2030	0.00 US958667AC17
CANADIAN GOV. 0.50% 01/12/20303	0.00 CA135087L443
ENERGY TRANSFER OP 5.00% 15/05/2050	0.00 US29278NAR44
MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028	0.00 XS2238789460
EUR100000	
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00 FR0010870956
AIR LIQUIDE	0.00 FR0000120073
ACCENTURE CAPITAL 4.50% 04/10/2034	0.00 US00440KAD54
TARGA RES. 4.20% 01/02/2033	0.00 US87612GAA94
UK. GILT 3.50% 22/07/2068	0.00 GB00BBJNQY21
LULULEMON ATHLETIC	0.00 US5500211090
NEXTERA ENERGY CAP 4.90% 28/2/2028	0.00 US65339KCM09
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00 JP1201811N77
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00 IT0005508590
SPAIN GOV. BD. 5.90% 30/07/2026	0.00
COMCAST CORP 5.5% GTD SNR NTS 15/05/2064 USD1000	0.00 US20030NEG25
LLOYDS BANKING GROUP F2V 15/12/2031	0.00 XS2351166421
NORSK HYDRO 3.625% 23/01/2032	0.00 XS2969693113
NRG ENERGY INC 2.45% GTD SNR SEC NTS 02/12/2027	0.00 US629377CP59
USD2000	
AFG 2024-1 TRUST 1 A1L FRN 10/11/2055	0.00 AU3FN0088399
TEREGA 4.00% 17/09/2034	0.00 FR001400SGZ5
CARGILL 4.76% 23/11/2045	0.00 US141781BF09
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00 FR0013515806
TARGA RESOURCES IN COM	0.00 US87612G1013
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00 IT0005580094
UK. GILT 1.75% 22/1/2049	0.00 GB00BFWFPP71
COMMERZBANK FRN 14/01/2032	0.00 DE000CZ45ZA0
STELLANTIS FIN. US 5.75% 18/03/2030	0.00 US85855CAK62
VOLKSWAGEN FINL. 3.875% 19/11/2031	0.00 XS2941605235
FORD MOTOR CREDIT 7.35% 06/03/2030	0.00 US345397C684
CITIGROUP 4.30% 20/11/2026	0.00 US172967JC62
CREDIT AGRICOLE FRN 16/01/2035	0.00 AU3FN0094819
COLES GROUP LTD	0.00 AU0000030678
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.00 US38869PAP99
HALEON UK CAPITAL 2.875% 18/09/2028	0.00 XS2902024772
IDEXX LABORATORIES INC	0.00 US45168D1046
HITACHI NPV	0.00 JP3788600009
ITALY BUONI POLIEN 3.45% 15/07/2031	0.00 IT0005595803
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00 IT0005403396
WAROM TECHNOLOGY INCORPORATED ORD SHS A	0.00 CNE100002X67
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00
NTT FIN. 5.11% 2/7/2029	0.00 USJ5S39RAM64
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.00 US60687YCZ07
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00 IT0005500068
LINDE 3.375% 12/06/2029	0.00 XS2634593938
NATIONALE-NEDERLAN 3.25% 28/5/20277	0.00 NL0015001BV1
ENGIE 3.625% 6/12/2026	0.00 FR001400MF78
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00 NL0015001DQ7
STRIDE STAPLED GRP NPV UNITS	0.00 NZSPGE0001S2
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00 IT0005127086
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00 DE000BU2D004
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.00 DE000A3LWGF9
INTEL 4.875% 10/2/2028	0.00 US458140CE86

VONOVIA SE 1.50% 14/6/2041	0.00 DE000A3E5MK0
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00 AU0000047003
STANDARD CHARTERED F2V 06/07/20277	0.00 USG84228FU76
LLOYDS BANKING GROUP PLC	0.00 GB0008706128
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00 NL0015001XZ6
AUTODESK INC	0.00 US0527691069
INTESA SANPAOLO FRN 16/04/2027	0.00 XS2804483381
TREASURY CORP VICT 2.25% 15/09/2033	0.00 AU3SG0002504
VOLKSWAGEN FINL. 3.625% 19/05/2029	0.00 XS2941605078
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00 JP1201751M13
RCI BANQUE 3.375% 26/07/2029	0.00 FR001400U4M6
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00 JP1201461D98
BUONI POLIENNALI D 1.25% 01/12/20260 REGS	0.00 IT0005210650
BANCO DE SABADELL SA F2F 27/05/2031	0.00 XS2947089012
BPCE 0.625% 28/04/2025	0.00 FR0013509726
UNITED KINGDOM GI 0.625% 07/06/2025	0.00 GB00BK5CVX03
SEVERN TRENT UTILI 5.25% 4/4/2036	0.00 XS2607194086
FIRST ABU DHABI BANK FRN 22/01/20308% 22/01/2030	0.00 XS2979644536
ALIMENTATION COUC 5.267% 12/2/20344	0.00 US01626PAU03
HCA 5.45% 15/09/2034	0.00 US404121AK12
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00 JP1201711L13
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.00 AU0000087454
AMERICAN HEALTHCARE REIT ORD SHS	0.00 US3981823038
BANK OF MONTREAL FRN 27/06/2029	0.00 AU3FN0089298
INTL. BANK FOR REC 4.00% 27/08/2026USD	0.00 US459058LK77
N/WIDE. B/SOC. 3.00% 03/03/2030	0.00 XS3014215324
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.00 JP1201231AC0
UK. GILT 4.25% 12/7/2049	0.00 GB00B39R3707
UK. GILT 4.375% 31/01/2040	0.00 GB00BQC82D08
SIEMENS FINANCIER 3.625% 22/2/2044	0.00 XS2769892600
MS. F2F 28/4/2026	0.00 US6174468Q59
STORYTEL AB PUBL	0.00 SE0007439443
BANK OF AMERICA F2F 25/04/2029	0.00 US06051GLG28
TURK HAVA YOLLARI ANONIM ORTAKLIGI	0.00 TRATHYAO91M5
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.00 USQ9194UAG78
AT&T 3.875% 15/01/2026	0.00 US00206RHT23
JEFFERIES FINANCI 5.875% 21/07/2028	0.00 US47233WBM01
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00 JP1201671K12
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027	0.00 PTBCPHOM0066
EUR100000	
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00 BE0000341504
TRANSURBAN QUEENSL 4.50% 19/04/2028	0.00 XS1808838434
BROADCOM INC 3.419% 15/04/2033	0.00 US11135FBK66
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00 JP1201281B64
FORD MOTOR CREDIT CO LLC 7.122% SNR NTS	0.00 US345397D674
07/11/2033USD200000	
DEUTSCHE BANK F2F 23/02/2028	0.00 DE000DL19WL7
CANADIAN GOV. 1.50% 01/12/2031	0.00 CA135087N266
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27	0.00 XS2322289385
EUR100000 168	
PROVINCE OF QUEBEC 3.70% 20/5/2026	0.00 AU3CB0234029
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00
ITALY BUONI POLIEN 4.30% 01/10/2054	0.00 IT0005611741
SOUTHERN CO COM USD	0.00 US8425871071
FONTERRA SHAREHOLDER FUND	0.00 NZFSFE000155
BLACKSTONE INC	0.00 US09260D1072
FRESENIUS FIN. IRE 0.50% 01/10/202810/2028 EUR1000 12	0.00 XS2325565104
CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81	0.00 FR001400CGA2
REGS	
DIAMONDBACK ENERGY 5.90% 18/04/2064	0.00 US25278XBB47
CREDIT AGRICOLE SA	0.00 FR0000045072
UNION PACIFIC 5.15% 20/01/20630	0.00 US907818GD49
MORGAN STANLEY F2F 20/4/2029	0.00 US61747YFD22
UK. GILT 1.50% 7/22/2047	0.00 GB00BDCHBW80

INTER-AMERICAN DEV 2.00% 02/06/2026/06/2026	0.00 US4581X0CU04
T-MOBILE USA 5.125% 15/05/2032	0.00 US87264ADS15
PIEDMONT NATURAL G 2.50% 15/3/2031	0.00 US720186AN51
ATMOS ENERGY 5.75% 15/10/2052	0.00 US049560AY17
AEP TRANSMISSION CO LLC 2.75% SNR NTS 15/08/2051	0.00 US00115AAN90
USD1000 N	
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00 JP1201491E67
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00 SG7J60932174
MICROSOFT CORP 2.525% 01/06/2050	0.00 US594918CC64
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.00 JP1201551FC0
THE TORONTO DOMINION BANK	0.00 CA8911605092
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.00 DE000BU2F009
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00 JP1400131L54
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.00 US233853AT77
EURP. UNION 3.00% 4/3/2053	0.00 EU000A3K4DY4
KEPPEL DC REIT UNITS	0.00 SG1AF6000009
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00 CA135087M847
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00 JP1201651J76
SPAIN GOV. BD. 2.35% 30/07/2033	0.00 ES00000128Q6
BERKSHIRE HATHAWAY 4.50% 01/02/2045	0.00 US084659AF84
JACKSON FINANCIAL COM USD0.01 CL A WI	0.00 US46817M1071
ZURICH FINANCIAL SERVICES	0.00 CH0011075394
JEFFERIES FINANCIAL GROUP INC 2.75% 15/10/2032	0.00 US47233JDX37
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000	0.00 XS1843459782
SEC	
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00 IT0005494239
ANALOG DEVICES INCORPORATED COM	0.00 US0326541051
SYMBOTIC ORD SHS CLASS A	0.00 US87151X1019
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00 IT0005445306
YAMANA GOLD INC 2.63% GTD SNR NTS 15/08/2031 USD1000	0.00 US98462YAF79
CAP. ONE FINL. F2F 26/7/2030	0.00 US14040HDG74
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00 JP1201521F37
SWO USD RCV SOFR 1D PAY 4.1 120925	0.00
JAPAN GOV. THIRTY 1.80% 20/03/2054	0.00 JP1300821Q49
UK. GILT 1.125% 31/1/2039	0.00 GB00BLPK7334
IDOL 2024-1 TST. 1 A FRN 21/08/2054	0.00 AU3FN0087383
UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27	0.00 US911365BM59
USD2000	
KEYCORP F2F 06/03/2035	0.00 US49326EEP43
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00 NL0000102317
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00 JP1201501E99
AEP TEXAS 5.45% 15/05/2029	0.00 US00108WAS98
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00 IT0005467482
ICPF FINANCE PTY 2.725% 11/10/2030	0.00 AU3CB0283646
JPM. CHASE F2F 22/4/2026	0.00 US46647PBK12
ORACLE CORP 3.8% SNR NTS 15/11/2037 USD2000	0.00 US68389XBP96
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00 JP1201741LA9
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00 JP1201851P76
T-MOBILE USA 3.75% 15/04/2027	0.00 US87264ABD63
US. TSY. NOTE/BON 2.625% 31/12/2025	0.00 US9128285T35
NATL. AUSTRALIA BANK FRN 11/06/2027	0.00 USQ6535DBT02
SPAIN GOV. BD. 0.60% 31/10/2029	0.00 ES0000012F43
SUN COMMUNITIES INC	0.00 US8666741041
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00 DE0001135366
CBRE GROUP INC CLASS A	0.00 US12504L1098
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00 JP13002918A0
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.00 XS2001183164
TUI TOPCO LIMITED - INTEREST BEARING LOAN	0.00
NEWMONT NEWCREST F 5.35% 15/3/2034	0.00 US65163LAR06
INTEL CORP	0.00 US4581401001
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028	0.00 US01309QAA67
USD1000 144A	
ATHENE GBL. FNDG. 2.717% 7/1/2029	0.00 US04685A3G46
FIRST INDUSTRIAL REALTY TRUST	0.00 US32054K1034

VULCAN STEEL AUSTRALIA PTY LTD	0.00 AU0000181984
UK. GILT 1.625% 10/22/2054	0.00 GB00BJLROJ16
IBERDROLA SA	0.00 ES0144580Y14
MICRON TECHNOLOGY INC USD	0.00 US5951121038
DUKE ENERGY CORP COM	0.00 US26441C2044
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00 BE0000335449
WESTERN GAS PARTNE 4.65% 01/07/2026	0.00 US958254AF13
TEVA PHARM. FIN. 7.875% 15/09/2031	0.00 XS2592804194
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00 AU000XCLWAR9
AVIO SPA	0.00 IT0005119810
COX COMMS. 2.95% 1/10/2050	0.00 US224044CM71
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.00 AU3FN0084414
UK. GILT 6.00% 07/12/2028	0.00 GB0002404191
SOUTHERN GAS CAP. 4.40% 30/5/2047000 2017-A	0.00 US8426EPAC26
SOCIETE GENERALE 4.875% 13/10/2026000	0.00 XS1503159219
SPAIN GOV. BD. 2.70% 31/10/2048	0.00 ES0000012B47
SUMITOMO MITSUI FINANCIAL GROUP	0.00 JP3890350006
CANADIAN NATL RAILWAY CO	0.00 CA1363751027
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.00 US969457CN88
KAZMUNAYGAS NATL. 6.375% 24/10/2048/10/2048	0.00 XS1807299331
USD200000 15	
UTD. AIRLINES 4.375% 15/04/2026	0.00 US90932LAG23
WESFARMERS LIMITED	0.00 AU000000WES1
CROWN CASTLE 2.10% 01/04/2031	0.00 US22822VAW19
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00 CA135087J397
UBS GRP. F2F 13/08/2030	0.00 US902613AA61
CENTERPOINT ENERGY 4.10% 1/9/2047	0.00 US15189WAJ99
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00 AU000XCLWAG2
SNOWFLAKE INC	0.00 US8334451098
LAM RESEARCH CORP COM USD 0.001 P S	0.00 US5128073062
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00 IT0005345183
CONOCOPHILLIPS 5.7% GTD SNR NTS 15/09/2063 USD1000	0.00 US20826FBH82
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00 IT0005370306
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00 DE0001135176
ITALY BUONI POLIEN 1.85% 1/7/2025	0.00 IT0005408502
ITALY BUONI POLIEN 1.50% 1/6/2025	0.00 IT0005090318
SOUTHERN CALIFORNI 4.65% 01/10/2043	0.00 US842400FZ13
DEUTSCHE BAHN FIN 1.625% 16/8/2033NTS 16/08/2033	0.00 XS1772374770
EUR1000	
CAIXABANK SA 6.87% 25/OCT/2033	0.00 XS2579488201
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00 JP1300611K15
T-MOBILE USA INC 5.25% 15/06/2055	0.00 US87264ADN28
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00 IT0005170839
COMPAGNIE FINANCIERE RICHEMONT SA	0.00 CH0210483332
FDXEX CORP COM	0.00 US31428X1063
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00 US912810FP85
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00 JP1400151N57
RBS COLLATERAL AC	0.00
Income Due - USD	0.00
FLORIDA POWER & LI 3.95% 01/03/2048	0.00 US341081FQ54
CORNING 3.875% 15/05/2026	0.00 XS2621757405
BUONI POLIENNALI D 0.95% 01/12/2031	0.00 IT0005449969
SARTORIUS FINANCE 4.25% 14/9/2026	0.00 XS2678111050
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.00 DE000DL19VB0
KLA TENCOR CORPORATION COM	0.00 US4824801009
LKQ CORP COM	0.00 US5018892084
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00 CA135087F825
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00 JP1400121K57
LG ENERGY SOLUTIO 5.375% 02/07/2027	0.00 USY5S5CGAK82
BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026	0.00 IT0005454241
L'OREAL	0.00 FR0000120321
GS. GRP. 1.25% 7/2/2029	0.00 XS2441552192
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00 JP1201531F68
EQUINOR ASA	0.00 NO0010096985

ITALY BUONI POLIEN 3.45% 1/3/2048	0.00 IT0005273013
APTIV APTIV GBL. F 5.75% 13/09/2054NTS 13/09/2054	0.00 US03837AAC45
USD1000	
TRATON FIN. LUXEM 5.625% 16/01/2029	0.00 DE000A3LSV01
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00 JP1300141445
JOBV AVIATION INC	0.00 KYG651631007
SUMITOMO REALTY & DEVELOPMENT CO	0.00 JP3409000001
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00 NL0012818504
AKER BP 3.10% 15/7/2031	0.00 US55037AAB44
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00 BE0000345547
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00 US015857AF21
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00 BE0000352618
NORDEA BANK ABP F2V 25/2/2029	0.00 XS3009452528
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00 BE0000320292
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00 JP1300701M48
CENCORA INC COM	0.00 US03073E1055
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00 AU0000249302
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00 FR0014002JM6
BARCLAYS PLC F2F 28/05/2035	0.00 AU3CB0310597
PERMIAN RES. OPERA 6.25% 01/02/2033	0.00 US71424VAB62
SONOCO PRODS. 4.60% 01/09/2029	0.00 US835495AR34
LLOYDS BANKING GRP. FRN 06/03/2030	0.00 AU3FN0085296
CNH INDL. CAP. 5.10% 20/04/2029	0.00 US12592BAS34
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00 NL0013552060
THERMO FISHER SCIE 5.00% 31/01/2029	0.00 US883556DA77
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00 IT0005377152
ALEXANDRIA REAL ES 3.00% 18/05/20511	0.00 US015271AX76
TAKEDA PHARMACEUTICAL CO LTD	0.00 JP3463000004
NBN FRN 28/08/2027	0.00 AU3FN0090635
BNP PARIBAS FRN 23/08/2034	0.00 AU3FN0090353
ESSILORLUXOTTICA	0.00 FR0000121667
TOYOTA FINANCE AUSTR FRN 17/09/2027	0.00 AU3FN0091682
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.00 AU3FN0060729
OLYMPUS 2025-1 TST. 1 A2 FRN 10/10/2056	0.00 AU3FN0095436
TOYOTA FIN. AUSTRALI FRN 22/01/2030	0.00 AU3FN0094868
APOLLO SERIES 2025-1 TST. 1 A FRN 13/07/2025	0.00 AU3FN0095345
COLES GROUP TREASURY FRN 27/08/2025	0.00 AU3FN0055695
BENDIGO & ADELAIDE B FRN 24/10/2028	0.00 AU3FN0092821
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00 DE0001135085
SPAIN GOVERNMENT B 3.15% 30/04/2035	0.00 ES0000012067
ITALY BUONI POLIEN 2.45% 1/9/2033	0.00 IT0005240350
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.00 AU3CB0278653
SCENTRE GROUP TRUST FRN 31/3/2055	0.00 AU3FN0097184
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00 IT0001086567
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00 IT0005433195
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.00 JP12011419C6
GE VERNOVA ORS SHS	0.00 US36828A1016
ENERGY TRANSFER 6.40% 1/12/2030	0.00 US29273VAT70
BMW US CAP. 4.90% 02/04/2029	0.00 USU09513JW07
BUONI POLIENALI DEL TES 3.25% 01/MAR/2038	0.00 IT0005496770
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00 IT0005083057
LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055	0.00 AU3FN0087870
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00 JP1201661JA3
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00 JP13003119A4
ATHENE GLOBAL FUND 4.76% 21/04/2027	0.00 AU3CB0288553
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00 JP1400041B55
KAZMUNAYGAS NATIONAL CO 3.5% 14/APR/2033	0.00 XS2242422397
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00 US571903BG74
OTC CASH COLLATERAL RECEIVABLE FROM WESTPAC	0.00
BANQUE FEDERATIVE 0.625% 19/11/2027	0.00 FR0014007PV3
DISCOVERY COMMS. 3.95% 20/03/2028	0.00 US25470DAR08
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00 JP1200951760
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.00 US744448DA65
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00 JP1201411CC4

CANADIAN GOV. BD. 5.75% 01/06/2029	0.00 CA135087WL43
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.00 US64952WEY57
AOFRIO LTD	0.00 NZWDTE0002S1
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.00 USY555CGAA01
OVERSEA-CHINESE BANKING CORP	0.00 SG1504926220
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00 JP1200931739
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00 IT0005363111
ATHORA NETHERLANDS F2V 31/08/2032	0.00 XS2468390930
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00 IT0005162828
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00 FR0014004J31
SHERWIN WILLIAMS COM	0.00 US8243481061
BUONI POLIENNALI DEL TES 4.1% 01/FEB/2029	0.00 IT0005566408
DENMARK GOV. BD. 4.50% 15/11/2039	0.00 DK0009922320
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00 JP1200891685
ROYAL BANK OF CANADA F2F 23/7/2027	0.00 US78016HZX15
SPAIN GOV. BD. 1.20% 31/10/2040	0.00 ES0000012G42
TRANSDIGM GROUP INC	0.00 US8936411003
VERIZON COMMS. 2.10% 22/03/2028	0.00 US92343VGH15
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00 JP1200851630
SK ON 5.375% 11/5/2026	0.00 XS2612749908
GEN. MOTORS 6.60% 01/04/2036	0.00 US37045VAK61
NETWORK FIN. PTY 2.25% 11/11/2026	0.00 AU3CB0268035
DP WORLD 2.375% 25/09/2026	0.00 XS1883878966
WEA FIN. WESTFIELD 4.75% 17/09/2044NTS 17/09/2044	0.00 USU94299AD35
USD200000	
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.00 US644188BH66
MPC CONTAINER SHIPS ASA	0.00 NO0010791353
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00 FR0013480613
TANGER INC	0.00 US8754651060
FISERV 4.75% 15/03/2030	0.00 US337738BM99
JBS USA LUX JBS US 3.00% 15/5/2032	0.00 US46590XAP15
MSCI INC	0.00 US55354G1004
PARKER HANNIFIN CORP	0.00 US7010941042
BANK OF AMERICA F2F 19/6/2041	0.00 US06051GJE08
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00 JP1300771P16
JIANGSU CHANGSHU RURAL COMMERCIAL BANK CO LTD	0.00 CNE100002RJ6
COVENTRY BUILDING 3.125% 29/10/2029	0.00 XS2925933413
GBP BNP PARIBAS A/C	0.00
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00 BE0000349580
COLOMBIAN TES 7.75% 18/09/2030	0.00 COL17CT03342
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00 IT0005556011
FUT 06 JUN 25 EURX EUR-BOBL	0.00
MICROSOFT 2.50% 15/9/2050	0.00 US594918CW29
MERCURY NZ 2.918% 17/11/2028	0.00 AU3CB0284677
HCA 5.00% 01/03/2028	0.00 US404119CY34
MARRIOTT INTL. MD 4.90% 15/04/2029	0.00 US571903BL69
3M CO	0.00 US88579Y1010
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00 JP1300421E39
LOGICOR FINANCING 4.25% 18/07/2029EUR100000 16	0.00 XS2860968085
UBER TECHS. 4.80% 15/09/2034	0.00 US90353TAP57
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00 DE0001102515
CDW CDW FIN. 5.10% 01/03/2030	0.00 US12513GBK40
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00 JP1300461F39
ALLY FINANCIAL INC F2F 17/01/2031	0.00 US02005NBW92
KOREA MIDLAND POWE 1.25% 9/8/2026	0.00 XS2367816076
STOCKLAND TST. 2.30% 24/03/2028	0.00 AU3CB0278893
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00 IT0005240830
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00 IT0005582421
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00 IT0005542797
COMMERZBANK F2F 25/03/2029	0.00 DE000CZ439B6
ITALY BUONI POLIEN 1.20% 15/08/2025	0.00 IT0005493298
NSW ELECTRICITY N 2.732% 23/04/2029	0.00 AU3CB0279578
CONSUN PHARMACEUTICAL GROUP LTD	0.00 KYG2524A1031
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE	0.00
BANK N.A.	

ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00 IT0005177909
BANK OF SUZHOU ORD SHS A	0.00 CNE100003LQ2
SPAIN GOV. BD. 3.45% 30/07/2066	0.00 ES00000128E2
CANADIAN GOV. BD. 3.50% 1/3/2028	0.00 CA135087P576
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00 JP1201721L45
FUT JUN 25 US 2YR T-NOTE	0.00
DENMARK GOV. BD. 0.50% 15/11/2027	0.00 DK0009923567
BUONI POLIENNALI 0.95% 01/06/2032	0.00 IT0005466013
JPM. CHASE F2F 23/01/2030	0.00 US46647PEB85
MONSTER BEVERAGE SHS ORD	0.00 US61174X1090
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00 DE0001102572
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00 BE0000337460
LLOYDS BANKING GRP. FRN 29/08/2034	0.00 AU3FN0090866
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.00 US771196CF76
DISCOVER FINANCIAL SERVICES	0.00 US2547091080
WESTPAC SECURITISATION TST. 2 A FRN 18/08/20568/2056	0.00 AU3FN0092763
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00 JP1300761NA3
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00 IT0005437147
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00 IT0005484552
ABN AMRO BANK F2F 22/2/2033100000 290	0.00 XS2558022591
AON PLC IE COM CL A	0.00 IE00BLP1HW54
ROMANIAN GOV. INT 6.375% 30/1/2034	0.00 XS2756521303
VERIZON COMMS. 2.65% 20/11/2040	0.00 US92343VFT61
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00 JP1300731N17
3I GROUP PLC	0.00 GB00B1YW4409
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00 JP1201391C86
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00 BE0000354630
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00 BE0000360694
SPAIN GOV. BD. 1.90% 31/10/2052	0.00 ES0000012K46
MITSUI FUDOSAN CO	0.00 JP3893200000
CHARTER HALL LWR 2.656% 17/12/2029	0.00 AU3CB0280956
VISTRA CORP	0.00 US92840M1027
GOLDMAN SACHS GROUP F2F 23/01/2033	0.00 XS2983840518
TE CONNECTIVITY COM USD0.01	0.00 IE000IVNQZ81
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00 NL0015031501
HEALTH CARE SERV. 5.20% 15/06/2029	0.00 US42218SAK42
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00 JP13002717A6
SEVERN TRENT	0.00 GB00B1FH8J72
SPAIN GOV. BD. 1.00% 31/10/2050	0.00 ES0000012G00
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00 JP1200971792
LEG IMMOBILIEN SE	0.00 DE000LEG1110
WILLIAMS COMPANIES INC	0.00 US9694571004
NEXTDC LIMITED ORDINARY FULLY PAID	0.00 AU000000NXT8
CROWN CASTLE INTL 2.90% 01/04/2041	0.00 US22822VAX91
KEURIG DR PEPPER INC	0.00 US49271V1008
MERCK & CO INC 4.9% SNR NTS 17/05/2044 USD2000	0.00 US58933YBL83
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00 DE0001135069
CIE DE SAINT-GOBAI 3.25% 09/08/2029	0.00 XS2874384279
HYUNDAI CAPITAL AM 5.80% 26/6/2025	0.00 US44891CCF86
FIDELITY NATIONAL INFORMATION SERVICES I	0.00 US31620M1062
VOLVO TSY. 3.125% 26/08/2029UR100000	0.00 XS2887184401
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00 IT0005514473
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.00 NZOCAE0002S0
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00 IT0005561888
SPAIN GOV. BD. 3.45% 30/7/2043	0.00 ES0000012K95
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00 JP1300681LA7
BUONI POLIENNALI D 0.60% 01/08/2031	0.00 IT0005436693
MARS INC 4.55% 20/04/2028	0.00 US571676AT26
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00 NL0014555419
NUTRIEN 5.25% 15/01/2045	0.00 US67077MAS70
PANORAMA AUTO TST. 2024-3 3 A FRN 15/09/2032	0.00 AU3FN0091146
ANTHEM 5.10% 15/1/2044	0.00 US94973VBF31
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00 US912810PW27

VESTEDA FINANCE BV 2.00% 10/07/2026R100000 5	0.00 XS1854166078
COMERICA F2F 30/01/2030	0.00 US200340AW72
NIKE INC CL B	0.00 US6541061031
PACIFICORP 4.125% 15/01/2049	0.00 US695114CT39
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00 JP1300631K78
Income Due - JPY	0.00
DR HORTON INC	0.00 US23331A1097
EOG RESOURCES INC	0.00 US26875P1012
DEUTSCHE BANK AG (REG)	0.00 DE0005140008
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00 JP1300601JA9
KKR AND CO INC	0.00 US48251W1045
RECRUIT HLDGS CO LNPV	0.00 JP3970300004
TOREAD HOLDINGS GROUP CO LTD	0.00 CNE100000H28
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00 IT0005530032
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00 NL0015000RP1
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00 JP1201591GC4
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00 JP1201641J38
UK. GILT 0.875% 31/01/2046	0.00 GB00BNNGP775
STOREBRAND ASA	0.00 NO0003053605
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00 JP1201581G90
UK. GILT 2.50% 7/22/2065	0.00 GB00BYYMZX75
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.00 AU000XCLWAR9
MARRIOTT INTL. MD 3.50% 15/10/2032USD1000 GG	0.00 US571903BF91
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00 JP1201621H91
GPT	0.00 AU000000GPT8
CHARTER COMMS. OPE 6.10% 01/06/2029	0.00 US161175CQ56
AES CORP/THE 2.45% 15/01/2031	0.00 US00130HCG83
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00 IT0005421703
CAPITAL ONE FINANCIA F2F 1/2/2029	0.00 US14040HCX17
RELX CAP. 5.25% 27/03/2035	0.00 US74949LAG77
DOMINION ENERGY SOUTH CAROLINA INC 5.1% 1MTG BDS 01/06/2065 USD1000	0.00 US837004CJ73
EVEREST REINSURANCE HLDG 3.12% 15/OCT/2052	0.00 US299808AJ43
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00 AU0000143901
SANTANDER UK GRP. 3.625% 14/1/2026	0.00 XS1345415472
COGNIZANT TECH SOLUTIONS A	0.00 US1924461023
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.00 USG82296AG21
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00 DE0001030708
FRANCE GOV. BD. 1.75% 25/5/2066	0.00 FR0013154028
NATWEST MKTS. FRN 23/08/2028	0.00 AU3FN0080586
EP INFRA. 1.698% 30/07/20261000 REGS	0.00 XS2034622048
CAD BNP PARIBAS A/C	0.00
SMBC AVIATION CAP. 5.30% 03/04/20299	0.00 USG82296AK33
AIRPORT AUTHORITY 4.75% 15/07/2028	0.00 USY000AKAK39
SCENTRE GRP.	0.00 AU000000SCG8
N/WIDE. B/SOC. 5.35% 15/03/2028	0.00 AU3CB0297711
LONDON STOCK EXCHANG	0.00 GB00B0SWJX34
WOLTERS KLUWER	0.00 NL0000395903
UK. GILT 0.625% 22/10/2050	0.00 GB00BMBL1F74
ENEL SPA	0.00 IT0003128367
MARS 3.60% 01/04/203444A	0.00 US571676AC90
CREDIT AGRICOLE FRN 11/09/2028VAR DTD 11/09/2028	0.00 US22536PAM32
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00 JP1201251B37
HSBC HLDGS. FRN 19/11/2028	0.00 US404280EK15
MIZUHO FINL. GRP. FRN 13/05/203113/05/2031	0.00 US60687YDK29
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00 CA135087XW98
HARTFORD INSURANCE GROUP INC T	0.00 US4165151048
PNC FINANCIAL SERVICES GROUP	0.00 US6934751057
WESTPAC BANKING FRN 20/05/2025/05/2025	0.00 AU3FN0069209
BRAMBLES USA 4.125% 23/10/202500 REGS	0.00 USU10517AC12
SIEMENS ENERGY AG	0.00 DE000ENER6Y0
DOMINION ENERGY INC	0.00 US25746U1097
BNP PARIBAS 2.518% 5/6/2025	0.00 FR0013515764
JAPAN PETROLEUM EXPLORATION	0.00 JP3421100003

OCCIDENTAL PETROL 6.625% 1/9/2030	0.00 US674599ED34
DBS GROUP HOLDINGS LTD	0.00 SG1L01001701
KIMCO REALTY 2.25% 01/12/2031	0.00 US49446RAY53
CROWN CASTLE INTL. 2.25% 15/1/2031	0.00 US22822VAT89
ORACLE 4.10% 25/03/2061	0.00 US68389XCB91
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.00 US53079EBJ29
JOHNSON & JOHNSON 2.45% 01/03/2026	0.00 US478160BY94
PACCAR FINL. 4.00% 26/09/2029	0.00 US69371RT486
GS. GRP. F2F 27/01/2032	0.00 US38141GXR00
BWP TST. 3.30% 10/04/2026	0.00 AU3CB0262350
GAIF BD. ISSUER PT 3.40% 30/09/202626 USD1000 REGS	0.00 USQ3958YAC77
NBK TIER 2 LTD F2V 24/11/2030	0.00 XS2252513713
KOREA NATL. OIL 0.875% 05/10/2025	0.00 US50066RAM88
EMERSON ELECTRIC CO	0.00 US2910111044
REGENERON PHARMACEUTICALS INC	0.00 US75886F1075
KINGDOM OF BELGIUM 4.50% 28/03/2026	0.00 BE0000324336
NETHERLANDS GOVER 0.00% 15/07/2031	0.00 NL00150006U0
CELLNEX TELECOM SA	0.00 ES0105066007
HALLENSTEIN GLASSON HOLDINGS LTD	0.00 NZHLGE0001S4
GEN. MOTORS FINL. 5.625% 04/04/2032	0.00 US37045XFG60
MIZUHO FINL. GRP. F2F 28/08/2029	0.00 XS2672744013
BARCLAYS 5.501% 9/8/2028	0.00 US06738EBY05
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00 IT0005538597
VULCAN MATS. 5.70% 01/12/2054	0.00 US929160BD00
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.00 US22536PAH47
AROUNDTOWN 5.375% 21/03/2029REGS	0.00 XS1964701822
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00 IT0005438004
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00 JP1201431D38
MERCEDES-BENZ GROUP AG	0.00 DE0007100000
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00 JP1300551H61
SYNOPSIS 5.70% 01/04/2055	0.00 US871607AG29
CHARTER HALL GRP.	0.00 AU0000000CHCO
NIPPON PROLOGIS REIT INC	0.00 JP3047550003
US. T-BILL. 0.00% 15/05/20252025 USD1000	0.00 US912797LB15
BANK OF MONTREAL CAD	0.00 CA0636711016
RIO TINTO PLC ORD	0.00 GB0007188757
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00 IT0005495731
TURNERS AUTOMOTIVE GROUP LIMITED	0.00 NZVNL0001S1
SYNOPSIS INC	0.00 US8716071076
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.00 AU3CB0302685
BECTON DICKINSON AND COMPANY	0.00 US0758871091
SES	0.00 LU0088087324
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00 JP1201481E36
AIR PROD & CHEMS INC COM USD	0.00 US0091581068
AEGON FNDG. 5.50% 16/04/202704/2027	0.00 USU0158VAA62
MICROSTRATEGY COM USD0.001 CLASS A	0.00 US5949724083
UK. GILT 1.625% 22-OCT-71	0.00 GB00BFMCN652
CHARTER COMMUN INC COM	0.00 US16119P1084
TOWER LIMITED	0.00 NZTWRE0011S2
MIZUHO FINANCIAL GROUP INC	0.00 JP3885780001
ALEXANDRIA REAL ES 2.00% 18/05/20322	0.00 US015271AW93
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00 JP1300401D91
SUNCORP-METWAY FRN 24/05/2027	0.00 AU3FN0083135
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00 NL0015000QL2
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00 CA135087ZS68
ACADIA REALTY TRUST	0.00 US0042391096
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM	0.00
BARCLAYS	
MACQUARIE BANK FRN 20/02/2035	0.00 AU3FN0090262
VINCI SA	0.00 FR0000125486
CANADIAN PAC KANS COM NPV	0.00 CA13646K1084
BANQUE FEDERATIVE DU FRN 24/05/2027	0.00 AU3FN0088043
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.00 AU3FN0084224
SOUTH WEST WATER F 5.75% 11/12/2032	0.00 XS2956847805

OLYMPUS 2025-1 TST. 1 A1L FRN 10/10/2056	0.00 AU3FN0095428
MIZUHO BANK LTD/SYDN FRN 19/05/2028	0.00 AU3FN0095816
SANTOS FIN. 6.875% 19/09/20333	0.00 US803014AB57
INDL. BANK OF KOREA FRN 27/02/2030	0.00 AU3FN0096152
US BANCORP	0.00 US9029733048
YANGZIJIAN SHIPBUILDING NPV	0.00 SG1U76934819
ENTERGY LOUISIANA 4.20% 1/9/2048	0.00 US29364WBB37
SANFORD LTD	0.00 NZSANE0001S0
GS. GRP. F2F 10/8/2026	0.00 US38145GAM24
WABTEC CORP	0.00 US9297401088
INS. AUSTRALIA GRP. FRN 15/06/2037	0.00 AU3FN0096251
CONSTELLATION ENERGY CORP	0.00 US21037T1097
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00 NL00150012X2
ROTHESAY LIFE 8.0% 30/OCT/2025	0.00 XS1312953596
WESSEX WATER SERVS 6.50% 19/9/2040	0.00 XS3025173983
APPLE INC 3.75% SNR NTS 12/09/2047 USD2000	0.00 US037833DD98
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00 JP1300671L78
PROSUS NV	0.00 NL0013654783
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00 BE0000326356
MBANK F2F 11/09/2027	0.00 XS2680046021
BANK OF AMERICA F2F 7/2/2030	0.00 US06051GHQ55
JAPAN GOV. TWENTY 2.00% 20/12/2044	0.00
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00 IT0005425233
CANADIAN NATURAL RESOURCES ORD SHS	0.00 CA1363851017
MEDTRONIC 4.15% 15/10/2053	0.00 XS2834368453
VERIZON COMMS. 4.125% 16/03/2027	0.00 US92343VDY74
LOEWS CORP	0.00 US5404241086
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00 BE0000356650
DAIMLER TRUCK FIN 5.125% 25/09/2027	0.00 US233853AY62
NYKREDIT REALKREDIT F2V 29/12/2032032 EUR100000 1	0.00 DK0030507694
ADIDAS AG	0.00 DE000A1EWWW0
ELECTRONIC ARTS INC	0.00 US2855121099
SLOVENSKA SPORITELNA F2F 4/10/2028	0.00 AT0000A377W8
DAI ICHI MUTUAL LIFE INSURANCE TEMP	0.00 JP3476480003
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00 DE0001135143
SUN HUNG KAI PROPERTY HKD	0.00 HK0016000132
NEXTERA ENERGY CAP 3.00% 15/1/2052/01/2052 USD1000	0.00 US65339KCA60
60	
COLUMBIA PIPELINE 6.036% 15/11/2033033	0.00 US19828TAB26
FRENCH REPUBLIC GO 3.75% 25/5/2056	0.00 FR001400XJ3
AMERICAN HOMES 4 R 5.25% 15/03/2035	0.00 US02666TAJ60
SUZANO AUSTRIA 6.00% 15/01/2029	0.00 US86964WAF95
ONEOK INC	0.00 US6826801036
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.00 XS1418635337
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00 JP1300261748
NATIONAL AUSTRALIA BANK LIMITED	0.00 AU000000NAB4
FIFTH THIRD BANCORP 4.337% 25 AP 4.33% 25/APR/2033	0.00 US316773DF47
AMERICAN HOMES 4 R 5.50% 01/02/2034	0.00 US02666TAG22
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00 BE0000350596
TUI TOPCO LIMITED - ORDINARY SHARES	0.00
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.00 XS1960678255
BANCO BILBAO VIZCAYA - SP ADR	0.00 US05946K1016
SOUTHERN CAL EDISO 2.95% 01/02/2051/2051 USD1000	0.00 US842400GY39
2021A	
NETHERLANDS GOV. 0.00% 15/01/2029	0.00 NL0015000LS8
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00 IT0005398406
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00 JP1400091G59
TITULOS DE TESORER 6.25% 09/07/203609/07/2036	0.00 COL17CT03748
COP100000 TES	
MERLIN PROPERTIES SOCIMI SA	0.00 ES0105025003
BPCE SA FRN 23/10/2029	0.00 AU3FN0092797
BOOKING HLDGS. 3.50% 1/3/2029	0.00 XS2776511060

VERIZON COMMS. 2.355% 15/03/2032	0.00 US92343VGN82
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00 AU0000345241
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00 JP1300571HC4
mitsubishi corp	0.00 JP3898400001
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00 JP1400051C51
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00 JP1300581J30
COMMERZBANK F2V 05/12/203000 956	0.00 DE000CZ45V25
SHANGHAI SHYNDEC PHARMACEUA	0.00 CNE000001JG2
KINDER MOR INC DEL COM	0.00 US49456B1017
SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS	0.00 XS2156510021
NUVEEN 5.55% 15/01/2030	0.00 US67080LAC90
EDISON INTL.	0.00 US2810201077
STORE CAP. 2.70% 01/12/2031USD2000	0.00 US862121AD28
FRANCO NEVADA CORP	0.00 CA3518581051
CARGILL 2.125% 10/11/2031	0.00 US141781BS20
ORLANDO HEALTH OB 5.475% 01/10/20351/10/2035	0.00 US686514AP55
LEGRAND SA	0.00 FR0010307819
INTL. BUSINESS MA 4.875% 06/02/2038	0.00 XS2583743047
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00 JP1201601H38
LAFARGEHOLCIM LTD	0.00 CH0012214059
AMERICAN ELECTRIC POWER COMPANY INC	0.00 US0255371017
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.00 US83368TBQ04
CHARTER HALL GROUP	0.00 AU000000CHCO
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00 JP1300591J79
BUNDESREPUBLIK DEU 6.50% 04/07/2027EURO.01 REGS	0.00 DE0001135044
TOURISM HOLDINGS LTD	0.00 NZHELE0001S9
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00 ES0000012I24
SCHLUMBERGER LTD	0.00 AN8068571086
VICINITY CENTRES	0.00 AU000000VCX7
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00
VENTAS REALTY LIMITED PARTNERSHIP 3% GTD SNR NTS	0.00 US92277GAU13
15/01/2030 USD2000	
INTEL CORP 4.90% 05/08/2052	0.00 US458140CB48
ENEL FIN. INTL. 4.25% 15/6/2025	0.00 USN30707AN87
MANAWA ENERGY LTD	0.00 NZTPXE0001S5
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00 JP1201611H69
SOCIETE GENERALE SA F2F 21/11/203131 EUR	0.00 FR001400M6F5
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00 CA135087N597
ADVANTEST CORP	0.00 JP3122400009
UTD. AIRLINES 4.625% 15/04/2029	0.00 US90932LAH06
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00 JP1300391D69
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00 CA135087YQ12
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00 FR001400NEF3
PLENTI AUTO ABS 2025-1 1 A FRN 12/08/2033A	0.00 AU3FN0093977
APOLLO GLOBAL MANA COM	0.00 US03769M1062
CARRIER GBL. 4.125% 29/05/2028	0.00 XS2751688826
ZF FINANCE GMBH 3.75% 21/09/20280000 2	0.00 XS2231331260
DENMARK GOV. BD. 2.25% 15/11/203301	0.00 DK0009924532
DEUTSCHE BOERSE AG	0.00 DE0005810055
JSC KASPI GLOBAL SPON ADS REP ORDINARY SHARES	0.00 US48581R2058
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.00 US37045XDH61
DIAGEO ORD	0.00 GB0002374006
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00 JP1201541F90
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00 NZGOVDT437C0
NETSTREIT CORP	0.00 US64119V3033
ALD 3.875% 22/02/2027	0.00 FR001400O457
DEMETER INVESTMENTS F2F 8/15/2050	0.00 XS1261170515
TRUIST FINL CORP COM	0.00 US89832Q1094
ORANO SA 4.00% 12/03/2031	0.00 FR001400OM36
INGENIA COMMUNITIES GRP.	0.00 AU000000INA9
BAXTER INTL. 1.915% 1/2/2027USD1000	0.00 US071813CL19
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00 JP1300541H31
SCENTRE GROUP	0.00 AU000000SCG8
BANK OF NOVA SCOTIA CAD	0.00 CA0641491075

WESTPAC BANKING F2V 23/11/20312031 USD2000	0.00 US961214DF70
CHARTER HALL PRIME OFFICE FUND	0.00
COMMERZBANK F2F 16/07/2032	0.00 DE000CZ45YV9
CNH INDL. CAP. 5.50% 12/01/2029	0.00 US12592BAR50
FORTUNA CONSUMER LOAN SR 24-2 CL C FLTG RT	0.00 XS2887887748
18/10/2034	
CANON INC	0.00 JP3242800005
ANHEUSER BUSCH INBEV SA NV	0.00 BE0974293251
CRITERIA CAIXACORP SA	0.00 ES0140609019
KITE REALTY GROUP COM	0.00 US49803T3005
BARRY CALLEBAUT SE 4.00% 14/06/2029	0.00 BE6352800765
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00
ZF FINANCE GMBH 2.25% 03/05/2028000 5	0.00 XS2399851901
PUBLIC SERVICE ELECTRIC 2.7% 01/MAY/2050	0.00 US74456QCD60
RPI_CCP USD RCV CPI1D PAY 2.5042% 16-DEC-	0.00
2029CHASUS33LCHCUK	
JOHNSON CONTROLS INTERNATIONAL PLC	0.00 IE00BY7QL619
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00 BE0000348574
MARVELL TECHNOLOGY COM	0.00 US5738741041
NORIA DE 2024 DE1 C FRN 25/02/2043	0.00 FR001400R8G4
INVESTORE PROPERTY LTD	0.00 NZIPLE0001S3
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00 JP1400101H56
AMERICAN INTERNATIONAL GROUP	0.00 US0268747849
BANK OF IRELAND GRP. F2V 06/12/2032	0.00 XS2528657567
CTS EVENTIM AG AND CO. KGAA	0.00 DE0005470306
PAYCHEX INC	0.00 US7043261079
METRO FINANCE 2024-1 TRUST 1 A FRN 17/09/2030	0.00 AU3FN0090536
MITSUBISHI HEAVY INDUSTRIES LTD	0.00 JP3900000005
ROYAL CARIBBEAN GROUP	0.00 LR0008862868
BT GROUP PLC	0.00 GB0030913577
CHENIERE ENERGY INC	0.00 US16411R2085
FORD MOTOR 3.25% 12/02/2032	0.00 US345370DA55
SPAIN GOV. BD. 3.10% 30/07/2031REGS	0.00 ES0000012N43
FERRARI NV COM	0.00 NL0011585146
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00 JP1300231675
RELX FIN. 3.375% 20/3/2033	0.00 XS2779010300
ELECTRICITE DE FRANCE SA 4.62% 25/JAN/2043	0.00 FR001400FDC8
CON EDISON OF NY 4.125% 15/05/2049049 USD2000 2019 A	0.00 US209111FV01
COOPERATIEVE RABOB 5.25% 14/09/2027	0.00 XS0827563452
MANULIFE FINANCIAL CORP	0.00 CA56501R1064
CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.00 US13607HVE97
BANK OF AMERICA F2F 11/03/2032	0.00 US06051GJP54
SEALED AIR 1.573% 15/10/2026D2000	0.00 US81211KAZ30
KERING 3.375% 11/03/2032	0.00 FR001400OM10
HUBSPOT INC	0.00 US4435731009
GODADDY INC	0.00 US3802371076
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.00 AU3FN0079703
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00 JP1400061D58
TRANSURBAN GRP.	0.00 AU000000TCL6
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00 BE0000333428
CARRIER GLOBAL COR COM	0.00 US14448C1045
LENNAR CORPORATION CLASS A	0.00 US5260571048
PECO ENERGY CO 1ST & REF MTG BD 3.05% 15/03/2051	0.00 US693304BA44
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00 JP1300641KA3
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.00 US19828TAA43
BUNDESREPUBLIK DEU 2.30% 15/2/2033	0.00 DE000BU3Z005
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00 DK0009924102
REDZED TRUST SERIES 2024-3 3 A1L FRN 09/03/20560000 A-1-	0.00 AU3FN0092532
L	
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00 NL0015001AM2
VERIZON COMMUNICA 2.987% 30/10/2056	0.00 US92343VFW90
META PLATFORMS 5.55% 15/08/2064	0.00 US30303M8W51
DANONE	0.00 FR0000120644

NEXTDC	0.00 AU000000NXT8
ONEOK INC 5.65% 1/11/2028	0.00 US682680BJ18
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00 BE0000358672
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00 JP1300661L47
AIRBNB INC	0.00 US0090661010
UNIVERSAL HEALTH SERVICES - CLASS B	0.00 US9139031002
PACCAR INC	0.00 US6937181088
BNP PARIBAS F2V 24/5/2031	0.00 FR0014003N10
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.00 US05584KAH14
JYSKE BANK - REG	0.00 DK0010307958
PANASONIC HOLDINGS CORP	0.00 JP3866800000
FERGUSON ENTERPRIS 5.00% 03/10/2034	0.00 US31488VAA52
SUN COMMUNITIES OPERATING LTD PARTN 5.7% GTD SNR	0.00 US866677AJ62
NTS 15/01/2033 USD1000	
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00 NL0015614579
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00 JP1201341C38
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00 JP1201421D22
HSBC HLDGS. F2F 11/8/2028	0.00 US404280DG12
SOMPO HOLDINGS INC NPV	0.00 JP3165000005
EASTERN ENERGY GAS 5.65% 15/10/2054	0.00 US27636AAA07
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00 JP1201321BC7
CHF BNP PARIBAS A/C	0.00
KDDI CORP NPV TEMP	0.00 JP3496400007
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00 JP1201361C58
CANADIAN IMP BANK COM NPV	0.00 CA1360691010
DOLLARAMA INC	0.00 CA25675T1075
NYKREDIT REALKRED 3.625% 24/07/2030	0.00 DK0030523030
THE LINK REAL ESTATE INVESTMENT TRUST	0.00 HK0823032773
INTEL 5.60% 21/2/2054	0.00 US458140CM03
MS & AD INSURANCE GROUP HOLDINGS	0.00 JP3890310000
SHIN-ETSU CHEMICAL NPV	0.00 JP3371200001
JPM. CHASE F2F 22/02/2048	0.00 US46647PAA49
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.00 US24422EXB00
JAPAN GOV. TWENTY 2.20% 20/03/2026	0.00 JP1200871653
TARGET CORPORATION	0.00 US87612E1064
SWISS RE AG	0.00 CH0126881561
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00 AU3TB0000192
PUMA SERIES 2024-1 1 A FRN 23/09/2055	0.00 AU3FN0085999
LLOYDS BANKING GRP. VAR 31/08/2033	0.00 AU3CB0302115
STATE STREET CORP USD	0.00 US8574771031
DENMARK GOV. BD. 0.50% 15/11/2029	0.00 DK0009923807
ATHORA HOLDING LT 6.625% 16/6/2028	0.00 XS2628821790
PHILLIPS COM	0.00 US7185461040
RIO TINTO FIN. USA 5.75% 14/03/2055	0.00 US76720AAV89
ALL WINNER TECHNOLOGY ORD SHS A	0.00 CNE100001ZN3
SWEDISH GOV. 0.75% 12/05/2028060	0.00 SE0009496367
AZIMUT HOLDING SPA	0.00 IT0003261697
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.00 XS2264978623
KEYSIGHT TECHNOLOGCOM USD	0.00 US49338L1035
GOLDMAN SACHS GROUP F2F 23/10/2035	0.00 US38141GB789
METLIFE INC	0.00 US59156R1086
BUZZI S.P.A	0.00 IT0001347308
FISERV 5.15% 15/03/2027	0.00 US337738BJ60
REALTY INCOME CORPORATION	0.00 US7561091049
ASTRAZENECA FINANCE LLC 1.2% 28/MAY/2026	0.00 US04636NAA19
KRAFT HEINZ CO COM	0.00 US5007541064
ENEL FIN. INTL. 4.25% 15/6/20256/2025	0.00 US29278GAV05
CHALLENGER LIMITED	0.00 AU000000CGF5
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00 JP1400071E55
BARCLAYS FRN 25/02/2029	0.00 US06738ECX13
COMPAGNIE DE SAINT-GOBAIN	0.00 FR0000125007
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00 IT0005596470
DUPONT DE NEMOURS 5.419% 15/11/2048	0.00 US26078JAF75
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.00 US35805BAC28

JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00 JP1400021950
NATL. GRID NORTH 4.151% 12/9/2027	0.00 XS2680745119
NOKIA OYJ	0.00 FI0009000681
VERTIV HOLDINGS CO	0.00 US92537N1081
CRH PLC LONDON LISTING	0.00 IE0001827041
SWEDEN GOV. BD. 3.50% 30/03/2039	0.00 SE0002829192
TC ENERGY CORP	0.00 CA87807B1076
NXP SEMICONDUCTORS	0.00 NL0009538784
VOLVO TSY. 2.625% 20/2/2026	0.00 XS2534276717
Outstanding Settlement Receipts - AUD	0.00
REALTY INC. 1.80% 15/03/2033	0.00 US756109BA12
MARATHON PETROL COM	0.00 US56585A1025
BROADCOM 3.50% 15/02/2041	0.00 US11135FBJ93
HYATT HOTELS CORP-CL A	0.00 US4485791028
EXELON CORP	0.00 US30161N1019
HEALTH CARE SERV. 5.875% 15/06/2054	0.00 US42218SAM08
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00 NL0015001RG8
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00 JP1300531GC0
MITSUI AND CO NPV	0.00 JP3893600001
MERCK 5.15% 17/05/2063	0.00 US58933YBN40
UTD. UTLS. GRP.	0.00 GB00B39J2M42
RAIFFEISEN BANK INTL F2F 31/05/20302030 EUR100000 REGS	0.00 XS2826609971
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00 JP1201441D44
HCA 5.125% 15/6/2039	0.00 US404119BY43
DEN DANSKE BANK AS DKK	0.00 DK0010274414
SOUTHERN CALIFORNI 5.25% 15/03/2030	0.00 US842400JJ35
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00 BE0000346552
RYMAN HOSPITALITY PROPERTIES INC	0.00 US78377T1079
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00 JP1400111J52
VOLVO AB - B	0.00 SE0000115446
OTSUKA HLDGS CO NPV	0.00 JP3188220002
FAIRFAX FINANCIAL HLDGS LTD 5.625% SNR NTS 16/08/2032	0.00 US303901BL51
USD1000	
GLOBAL PAYMENTS INC	0.00 US37940X1028
CITIBANK NA 5.803% 29/9/2028	0.00 US17325FBB31
WILLIAMS COS 5.30% 15/8/2052	0.00 US969457CA67
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00 JP1300521G93
ALEXANDRIA REAL ES 4.75% 15/4/2035	0.00 US015271BA64
CNY BNP PARIBAS A\C	0.00
NUTRIEN LTD COM NPV	0.00 CA67077M1086
AUTONATION INC 1.95% SNR NTS 01/08/2028 USD1000	0.00 US05329WAR34
INTERCONTINENTAL H 3.75% 14/8/2025	0.00 XS1275957121
FUT JUN 25 CBT UL T-BONDS	0.00
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655%	0.00 US74977SDR04
22/08/2028	
CUMMINS INC	0.00 US2310211063
FASTENAL CO	0.00 US3119001044
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00 SE0007125927
AMETEK INC	0.00 US0311001004
PUBLIC SERVICE ENTERPRISE GROUP INC	0.00 US7445731067
ABBVIE 4.70% 14/05/2045	0.00 US00287YAS81
SEMPRA ORD	0.00 US8168511090
WR BERKLEY ORD SHS	0.00 US0844231029
WELLS FARGO & CO MEDIUM TERM SR NTS TRANCHE	0.00 US95000U2M49
5.013%04/04/2051	
MBANK SA F2F 27/09/2030	0.00 XS2907137736
GRAINGER W W INC	0.00 US3848021040
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00 BE0000351602
AUSTRALIA GOVERNME 4.25% 21/03/2036	0.00 AU0000381832
DIGITALBRIDGE GROU COM	0.00 US25401T6038
HEALTHPEAK OP 2.875% 15/01/20311 USD1000	0.00 US42250PAB94
QPH FIN. PTY 2.30% 29/7/2027	0.00 AU3CB0273365
DANSKE BANK FRN 10/04/2027	0.00 XS2798276270

COMMONWEALTH EDISON 2.2% 1MTG BDS 01/03/2030	0.00 US202795JR27
USD1000 128	
HESS CORP	0.00 US42809H1077
EDP S.A EUR1(REGD)	0.00 PTEDP0AM0009
KIMBERLY CLARK CORP	0.00 US4943681035
ALCON AG	0.00 CH0432492467
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00 NL0015000B11
VOLVO TSY. 3.125% 08/09/2026	0.00 XS2760218185
KENVUE INC	0.00 US49177J1025
CROWN CASTLE INTL CORP	0.00 US22822V1017
NATL. AUSTRALIA BANK F2F 03/08/2032	0.00 AU3CB0291284
ASPEN GROUP LTD/AUSTRALIA	0.00 AU000000APZ8
DENMARK GOV. BD. 1.75% 15/11/2025	0.00 DK0009923138
BAKER HUGHES COMPANY	0.00 US05722G1004
AGI FIN. PTY FRN 10/7/2030	0.00 AU3FN0079372
VERIZON COMMS. 2.55% 21/03/2031	0.00 US92343VGJ70
NEWCASTLE GREATER MU FRN 14/02/2029	0.00 AU3FN0085023
UNIVEST FINANCIAL COM USD5	0.00 US9152711001
BANCO SANTANDER FRN 23/01/2029	0.00 AU3FN0084307
CREDIT AGRICOLE FRN 01/06/2028	0.00 AU3FN0078515
SCENTRE GRP. TST. 1 FRN 10/09/2054	0.00 AU3FN0091567
CIGNA CORP 4.80% 15/7/2046	0.00 US125523CF53
DANSKE BANK F2V 13/4/2027	0.00 XS2586741543
AXON ENTERPRISE I COM USD 0.00001	0.00 US05464C1018
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00 BE0000361700
MERCK 3.90% 07/03/2039	0.00 US58933YAV74
UBS AG/AUSTRALIA FRN 24/11/2026	0.00 AU3FN0083150
SOUTHERN CALIFORNI 3.65% 01/02/2050	0.00 US842400GT44
TRITON BOND TRUST 2024-1 IN 2 A2 FRN 17/05/2056	0.00 AU3FN0089215
EXPERIAN GROUP LTD	0.00 GB00B19NLV48
SOUTHERN CALIFORN 4.125% 01/03/2048	0.00 US842400GK35
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.00 AU3FN0055687
NBN 4.75% 28/09/2026	0.00 AU3CB0292597
DNB BANK ASA	0.00 NO0010161896
HALEON PLC	0.00 GB00BMX86B70
DBS BANK FRN 16/08/2027	0.00 AU3FN0080313
COOPERATIEVE RABOBAN FRN 22/05/2026	0.00 AU3FN0078150
ORIX CORPORATION	0.00 JP3200450009
NEWCASTLE GREATER MU FRN 21/01/2030	0.00 AU3FN0094827
CANADIAN IMPERIAL BA FRN 21/04/2026	0.00 AU3FN0077574
YUM! BRANDS INC	0.00 US9884981013
UTD. O/SEAS. BANK SY FRN 16/03/202626	0.00 AU3FN0076170
INS. AUSTRALIA GRP. FRN 15/06/2045	0.00 AU3FN0047544
BARCLAYS PLC FRN 20/05/2027	0.00 AU3FN0060448
CORTEVA INC	0.00 US22052L1044
ETSA UTILITIES FI 4.612% 27/03/2028	0.00 AU3CB0320075
JOHN DEERE FINL. 4.90% 28/07/2025	0.00 AU3CB0291078
NSW ELECTRICITY NETW FRN 11/03/2055	0.00 AU3FN0096392
TRITON TST. 2025-1 IN RESPE 1 A2 FRN 12/03/2057UD500000	0.00 AU3FN0095543
A2	
AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000	0.00 AU3CB0233856
EDWARDS LIFESCIENCES CORP	0.00 US28176E1082
VICTORIA POWER NETWO FRN 21/04/2026	0.00 AU3FN0059994
METROPOLITAN LIFE GB FRN 01/12/2025	0.00 AU3FN0057451
PACCAR FINL. PTY 4.05% 02/06/2025	0.00 AU3CB0289932
DBNGP FIN. PTY 4.225% 28/05/2025	0.00 AU3CB0253417
NBN 4.20% 14/04/20274/2027	0.00 AU3CB0288397
UNIVERSITY OF SYDN 3.75% 28/8/2025	0.00 AU3CB0232288
BASF SE	0.00 DE000BASF111
NSW PORTS FINANCE 5.042% 19/09/2031	0.00 AU3CB0313591
WOOLWORTHS GRP. 1.85% 20/5/2025	0.00 AU3CB0272219
VICINITY CENTRES T 2.60% 27/06/2025	0.00 AU3CB0264505
INCITEC PIVOT 4.30% 18/03/2026	0.00 AU3CB0261576
AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000	0.00 AU300ENL0021
SOFTBANK CORP	0.00 JP3732000009

MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.00 AU3FN0082194
DEXUS FIN. PTY 4.25% 11/05/2027	0.00 AU3CB0244168
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00 JP1201331C14
ORIGIN ENERGY FIN. 5.35% 26/09/2031	0.00 AU3CB0313625
VALERO ENERGY CORP	0.00 US91913Y1001
KOREAN WON	0.00
TEVA PHARM. FIN. N 6.75%01/03/2028	0.00 US88167AAK79
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.00 DK0030506886
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.00 AU3CB0242139
BRISBANE AIRPORT P 3.10% 30/6/2026	0.00 AU3CB0272847
AMERICAN TOWER 5.25% 15/7/2028	0.00 US03027XCC20
ROSS STORES INC	0.00 US7782961038
BERKSHIRE HILLS BANCORP INC	0.00 US0846801076
PPG INDS. 1.20% 15/03/2026	0.00 US693506BU04
SHINHAN BANK 5.00% 30/08/2028	0.00 AU3CB0256113
INFINEON TECHNOLOGIES AG	0.00 DE0006231004
KOMMUNALBANKEN 3.40% 24/07/2028	0.00 AU3CB0250132
INTERNATIONAL BANK 3.30% 14/08/2028	0.00 AU3CB0250652
MARS 2.375% 16/07/204044A	0.00 US571676AN55
BANQUE FEDERATIVE 1.875% 18/06/202918/06/2029	0.00 FR0013425162
EUR100000 487	
T-MOBILE USA 4.50% 15/04/2050	0.00 US87264AAZ84
NESTLE HLDGS. 5.25% 13/3/2026	0.00 USU64106CD47
OTIS WORLDWIDE COR COM	0.00 US68902V1070
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00 AU3CB0239754
QBE INSURANCE GROUP F2V 17/06/2046	0.00 XS1423722823
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00 IT0005542359
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00 AU3CB0268548
XCEL ENERGY INC	0.00 US98389B1008
SYSCO CORPORATION COM	0.00 US8718291078
MS. F2F 18/04/2030	0.00 US61747YFQ35
BARCLAYS 4.836% 09/05/2028	0.00 US06738EAW57
SOUTHERN CALIFORNI 4.00% 01/04/2047	0.00 US842400GG23
AEGON F2F 11/04/2048	0.00 US007924AJ23
INVINCIBLE INVESTMENT CORP REIT	0.00 JP3046190009
UNITED RENTALS INC	0.00 US9113631090
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00
PINNACLE WEST CAPITAL CORP	0.00 US7234841010
ESSENTIAL PROPERTIES REALTY TRUST INC	0.00 US29670E1073
INM COLONIAL SOCIM EUR	0.00 ES0139140174
AGI FINANCE PTY L 2.119% 24/06/2027	0.00 AU3CB0281145
AEP TEXAS 3.45% 15/5/2051	0.00 US00108WAN02
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00 US694308HR19
DAIICHI SANKYO COMPANY LIMITED	0.00 JP3475350009
ZHESHANG DEVELOPMENT GROUP CO LTD	0.00 CNE000000YS8
BHP BILLITON FIN. 5.30% 21/02/2035	0.00 US055451BL10
HONDA MOTOR CO LTD	0.00 JP3854600008
CVS HEALTH CORP F2V 10/03/2055	0.00 US126650EH94
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00 CA135087C939
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00 AU3CB0275253
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00 DE0001030757
CENTURIA INDUSTRIAL REIT	0.00 AU000000CIP0
ERICSSON LM - B SHS	0.00 SE0000108656
RPI_CCP USD RCV CPI1D PAY 2.4483% 11-DEC-	0.00
2029CHASUS33LCHCUK	
ALIMENTATION COUCHE TARD INC	0.00 CA01626P1484
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00 US853254CG39
FIFTH THIRD BANCORP F2F 06/09/2030	0.00 US316773DM97
SKANDINAVISKA ENSK 3.70% 9/6/2025	0.00 USW8454EAR90
WASION HOLDINGS LT HKD	0.00 KYG9463P1081
NIPPON BUILDING FUND INC	0.00 JP3027670003
MARS INC DEL 4.125% GTD SNR NTS 01/04/54 USD2000 144A	0.00 US571676AG05
HEATHROW FNDG. 4.15% 11/10/2028	0.00 XS1891780691
AT&T INC 2.9% 04/DEC/2026	0.00 XS1879223565

VONOVIA SE NPV SUBS RTS DIV CASH	0.00 DE000A1ML7J1
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.00 BE0000334434
ELECTRANET PTY L 2.4737% 15/12/2028	0.00 AU3CB0283034
CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029	0.00 XS2022084367
EUR1000	
ATLAS COPCO AB	0.00 SE0017486889
PRUDENTIAL FINANCIAL INC	0.00 US7443201022
GIVAUDAN - REG	0.00 CH0010645932
SYNCHRONY FINANCIAL	0.00 US87165B1035
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00 JP1201211A94
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00 US65339KBW99
DEUTSCHE BANK AG/NEW F2F 14/7/2026	0.00 US25160PAJ66
COVIVIO	0.00 FR0000064578
DWPF FIN. PTY 1.90% 04/08/2028	0.00 AU3CB0282010
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.00 AU3FN0081790
BLACKROCK FUNDING 5.25% 14/03/2054	0.00 US09290DAC56
HUARONG FIN. II 0.75% 12/11/2029	0.00 SE0011281922
FORD MOTOR COMPANY	0.00 US3453708600
ITALY BUONI POLIEN 4.10% 30/04/2046/2046	0.00 IT0005631608
QUANTA SERVICES INC	0.00 US74762E1029
ORACLE 4.50% 6/5/2028	0.00 US68389XCM56
ENTERGY CORP NEW	0.00 US29364G1031
KONINKLIJKE PHILIPS NV	0.00 NL0000009538
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00 AU3FN0080883
FLUTTER ENTERTAINMENT ORD SHS	0.00 IE00BWT6H894
DSV A/S	0.00 DK0060079531
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00 JP1300411DC2
COMCAST 5.35% 15/11/2027	0.00 US20030NEA54
PORTLAND GEN. ELEC.	0.00 US7365088472
ITALY BUONI POLIEN 3.85% 01/10/2040% 01/10/2040	0.00 IT0005635583
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.00 JP1400081F45
HOYA CORPORATION JPY	0.00 JP3837800006
PULTE GROUP INC	0.00 US7458671010
CORNING INC	0.00 US2193501051
WHEATON PRECIOUS M COM NPV	0.00 CA9628791027
KIMCO REALTY CORP 6.4% SNR NTS 01/03/2034 USD1000	0.00 US49447BAA17
Income Due - AUD	0.00
NSW ELECTRICITY N 2.543% 23/9/2030	0.00 AU3CB0274645
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00 JP1201561G37
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN	0.00
IMPERIAL BANK OF COMMERCE	
NEXTERA ENERGY CAP 4.85% 04/02/2028	0.00 US65339KDG22
NATL. STORAGE REIT	0.00 AU000000NSR2
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00 JP1300501G30
HOMEEO DAILY NEEDS REIT	0.00 AU0000113136
HCA 5.25% 15/04/2025	0.00 US404119BQ19
DEUTSCHE POST AG	0.00 DE0005552004
NATL. GRID	0.00 GB00BDR05C01
BANK LEUMI LE-ISRAEL	0.00 IL0006046119
MITSUBISHI ELECTRIC	0.00 JP3902400005
PRYSMIAN SPA	0.00 IT0004176001
SEVEN AND I HOLDINGS NPV	0.00 JP3422950000
KONE CORPORATION NEW	0.00 FI0009013403
NORDEA BANK ABP	0.00 FI4000297767
EXPEDIA GROUP INC	0.00 US30212P3038
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00 IT0005217390
AIB GRP. F2V 30/5/2031000 5	0.00 XS2230399441
TAKE TWO INTERACTIVE SOFTWARE INC	0.00 US8740541094
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00 JP1400031A58
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00 BE0000343526
NOMURA REAL EST MA REIT	0.00 JP3048110005
DASSAULT SYSTEMES SE	0.00 FR0014003TT8
UNITED OVERSEAS BANK	0.00 SG1M31001969
GE HEALTHCARE HOLDING LLC	0.00 US36266G1076

DSV FIN. 3.125% 06/11/2028	0.00 XS2932831923
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00 JP1300561H93
BRAMBLES LIMITED	0.00 AU000000BXB1
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00 CA135087D358
VODAFONE GROUP ORD	0.00 GB00BH4HKS39
ARCH CAPITAL GROUPCOM	0.00 BMG0450A1053
CATENA AB	0.00 SE0001664707
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00 JP1300221643
Income Due - GBP	0.00
SALUTE SERIES 2024-1 1 A FRN 15/06/2056	0.00 AU3FN0086344
BPCE 5.25% 22/10/2030	0.00 FR001400WKF1
SIKA AG	0.00 CH0418792922
REDDIT INC CL A	0.00 US75734B1008
AMADEUS IT HLDGS	0.00 ES0109067019
CK HUTCHISON HOLDINGS LTD	0.00 KYG217651051
GLENCORE PLC	0.00 JE00B4T3BW64
DSV FINANCE BV 2.875% 06/11/2026	0.00 XS2932831766
VEEVA SYSTEMS INC	0.00 US9224751084
WEC ENERGY GROUP INC	0.00 US92939U1060
HMC CAPITAL LTD	0.00 AU0000058943
CREDIT AGRICOLE F2F 09/01/2029	0.00 US22536PAP62
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00 JP1300441E92
NEW ZEALAND DOLLAR	0.00
ARGENX SE	0.00 NL0010832176
VERISIGN INC	0.00 US92343E1029
ANGLO AMERICAN PLC	0.00 GB00B1XZS820
BNP PARIBAS FRN 24/02/2028	0.00 FR0014008M24
WILLIS TOWERS WATS COM	0.00 IE00BDB6Q211
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00 JP1201261B43
OCCIDENTAL PETROLEUM CORP	0.00 US6745991058
M AND G PRUDENTIAL PLC ORD	0.00 GB00BKFB1C65
INGERSOLL RAND INC	0.00 US45687V1061
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00 ES0000012J07
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00 IT0005480980
CARDINAL HEALTH INC	0.00 US14149Y1082
NETAPP INC	0.00 US64110D1046
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000	0.00 XS2434710799
40	
STANDARD CHARTERED F2V 16/11/2028	0.00 USG84228FL77
CGI INC	0.00 CA12532H1047
CENOVUS ENERGY INC COM NPV	0.00 CA15135U1093
E.ON SE	0.00 DE000ENAG999
COOPERATIEVE RABOBAN F2V 24/09/2026	0.00 US74977SDJ87
TESCO ORD	0.00 GB00BLGZ9862
ALNYLAM PHARMACEUTICALS INC	0.00 US02043Q1076
COSTAR GROUP INC COM	0.00 US22160N1090
SWEDISH KRONA	0.00
APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055	0.00 AU3FN0086559
BANDAI NAMCO HOLDINGS NPV	0.00 JP3778630008
NOMURA HOLDINGS INC	0.00 JP3762600009
GENERAL MILLS INC	0.00 US3703341046
JAPAN POST BANK CO LTD	0.00 JP3946750001
VERIS RESIDENTIAL INC	0.00 US5544891048
CHINA CONSTRUCTION BANK	0.00 CNE1000002H1
HUATAI SECURITIES CO LTD	0.00 CNE100000LQ8
ENEL FIN. INTL. 1.875% 12/7/2028	0.00 USN30706VD93
CITIGROUP CCP	0.00
ROCKWELL AUTOMATION INC	0.00 US7739031091
COINBASE GLOBAL INC	0.00 US19260Q1076
RIO TINTO FIN. USA 5.25% 14/3/2035	0.00 US76720AAU07
INTESA SANPAOLO S P A SPONSORED ADR	0.00 US46115H1077
REALTY INC. 2.20% 15/06/2028	0.00 US756109BJ21
GARMIN ORD	0.00 CH0114405324
LONDONMETRIC PROPERTY PLC	0.00 GB00B4WFW713
HUMANA INC	0.00 US4448591028

WAREHOUSES DE PAUWNPV	0.00 BE0974349814
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00 NZHNZD0230L2
ASSA ABLOY AB	0.00 SE0007100581
WOLTERS KLUWER NV 0.25% 30/MAR/2028	0.00 XS2324836878
SWO USD RCV SOFR 1D PAY 4.5 100725	0.00
EBAY INC	0.00 US2786421030
VULCAN MATERIALS CO	0.00 US9291601097
CAMDEN NATIONAL CORP	0.00 US1330341082
CAIXABANK F2F 23/2/2033	0.00 XS2558978883
BELGIUM KINGDOM 1.40% 22/06/2053	0.00 BE0000355645
SHAFTESBURY CAPITAL PLC	0.00 GB00B62G9D36
EQT CORPORATION	0.00 US26884L1098
BANCO DE SABADELL F2V 16/08/203300000 5 REGS	0.00 XS2588884481
ADVANCE RES INV REIT	0.00 JP3047160001
CARNIVAL CORP USD	0.00 PA1436583006
CLARITY PHARMACEUTICALS LTD ORDINARY FULLY PAID	0.00 AU0000165375
AGILENT TECHNOLOGIES INC	0.00 US00846U1016
UK. GILT 0.50% 22/10/2061	0.00 GB00BMBL1D50
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.00 AU3FN0085361
SUN LIFE FINANCIAL INC	0.00 CA8667961053
M & T BANK CORPORATION	0.00 US55261F1049
ING GROEP F2F 11/09/2027	0.00 US456837BF96
DUPONT DE NEMOURS INC	0.00 US26614N1028
PPL CORPORATION	0.00 US69351T1060
DENMARK GOV. BD. 0.25% 15/11/205201	0.00 DK0009924029
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00 DE0001030724
HONGKONG LAND HOLDINGS LTD	0.00 BMG4587L1090
DUPONT DE NEMOURS 5.319% 15/11/2038	0.00 US26078JAE01
UNITE GROUP PLC	0.00 GB0006928617
NATIONAL BANK OF CANADA	0.00 CA6330671034
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00 BE0000336454
BUONI POLIENNALI D 2.15% 01/03/2072	0.00 IT0005441883
PARTNERS GROUP	0.00 CH0024608827
EQUIFAX INC	0.00 US2944291051
TECHTRONIC INDUSTRIES CO	0.00 HK0669013440
BROWN BROWN INC	0.00 US1152361010
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00 JP1300151485
GECINA	0.00 FR0010040865
DIAMONDBACK ENERGY INC	0.00 US25278X1090
XYLEM INC COM	0.00 US98419M1009
DOCUSIGN INC	0.00 US2561631068
MARS 5.80% 01/05/2065	0.00 US571676BD64
CHUGAI PHARMACEUTICAL JPY	0.00 JP3519400000
AMERICAN TOWER 5.80% 15/11/2028	0.00 US03027XCE85
TRATON FINANCE LU 3.375% 14/01/2028	0.00 DE000A3L69X8
EUROBANK SA F2F 24/09/2030	0.00 XS2904504979
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00 AU3FN0083648
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.00 CA46071W2058
MARTIN MARIETTA MATERIALS	0.00 US5732841060
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.00 US11133T1034
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032	0.00 AU3FN0083036
CITIGROUP CCP AUD BROKER ACCOUNT	0.00
DELL TECHNOLOGIES INC	0.00 US24703L2025
HUBEI BIOCAUSE PHARMACEUTICAL CO LTD	0.00 CNE000000F48
ALEXANDRIA REAL 1.875% 1/2/2033	0.00 US015271AV11
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00 BE0000340498
EXTRA SPACE STORAGE INC	0.00 US30225T1025
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00 AU3FN0082608
COREBRIDGE FINL. 4.35% 5/4/2042	0.00 US21871XAK54
ERSTE GROUP BANK AG	0.00 AT0000652011
AMEREN CORP	0.00 US0236081024
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00 CA8849038085
TRACTOR SUPPLY COMPANY	0.00 US8923561067
FUT 06 JUN 25 EURX E-SCHATZ	0.00

UK. GILT 1.125% 22/10/2073	0.00 GB00BLBDX619
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.00 AU000000TCL6
ARES MANAGEMNT COR COM	0.00 US03990B1017
INFORMA PLC	0.00 GB00BMJ6DW54
ORIX JREIT INC	0.00 JP3040880001
DTE ENERGY CO USD	0.00 US2333311072
RAYMOND JAMES FINL	0.00 US7547301090
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000WOW2
BIG YELLOW GROUP PLC	0.00 GB0002869419
BRITISH LAND CO GBP	0.00 GB0001367019
JYSKE BANK A/S F2F 26/10/2028	0.00 XS2615271629
SK HYNIX 5.50% 16/01/2027	0.00 USY8085FBT67
SOLVAY FIN. AMERIC 5.65% 4/6/2029	0.00 US834423AE54
LENDLEASE GRP.	0.00 AU000000LLC3
HELIOS TOWERS PLC	0.00 GB00BJVQC708
NUCOR CORP	0.00 US6703461052
FAIRFAX FINL HOLDINGS LTD CAD	0.00 CA3039011026
M&G F2V 20/10/2048	0.00 XS1888930150
SWEDBANK 6.136% 12/09/2026	0.00 XS2678312112
AMERICAN WATER WORKS CO INC	0.00 US0304201033
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00 JP1300491FC9
DOVER CORPORATION COM	0.00 US2600031080
EXPORT FIN. & INS 4.625% 26/10/2027	0.00 XS2534663245
NIPPON TEL AND TEL CP NPV	0.00 JP3735400008
NATWEST GRP. F2V 02/03/2027	0.00 US639057AJ71
ANSYS INC	0.00 US03662Q1058
MONOLITHIC POWER SYSTEMS INC	0.00 US6098391054
BARCLAYS 5.20% 12/05/2026	0.00 US06738EAP07
BBVA BANCOMER SA/T 5.25% 10/09/20292029	0.00 USP1S81BAC21
LA MONDIALE SAM F2V 26/1/2047EGS	0.00 XS1556395710
INTEL CORP 5.70% 10/02/2053	0.00 US458140CJ73
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00 XS1580239207
PARKWAY LIFE REAL ESTATE INVESTMENT TRUST	0.00 SG1V52937132
DAIKIN INDUSTRIES	0.00 JP3481800005
ROBINHOOD MARKETS INC	0.00 US7707001027
ZOOM VIDEO COMMUNICATIONS INC	0.00 US98980L1017
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00 JP1300431E60
AMPHENOL 5.375% 15/11/2054	0.00 US032095AS07
INTL PAPER CO	0.00 US4601461035
SK HYNIX 1.50% 19/1/2026	0.00 USY8085FBA76
TERNA RETE ELETTRICA NAZIONALE	0.00 IT0003242622
LA MONDIALE SAM F2V 18/1/2048GS	0.00 XS1751476679
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00 JP1201201A88
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00 US233853AV24
TEXAS PACIFIC LD COM USD0.01	0.00 US88262P1021
KOMATSU LTD JPY	0.00 JP3304200003
INTL. BANK FOR REC 1.25% 10/12/2030	0.00 NZIBDDT017C5
VECTOR INC	0.00 JP3835500004
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00 AU0000300535
MEXICAN BONOS 8.50% 01/03/202903/29 MXN100 M BONOS	0.00 MX0MGO0001F1
BLOCK INC	0.00 US8522341036
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00 AU000XCLWAP3
MEDIOBANCA BANCA DI ITL	0.00 IT0000062957
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00 XS2027400063
ENEOS HOLDINGS INC	0.00 JP3386450005
NEC CORPORATION	0.00 JP3733000008
IRON MTN INC NEW COM NPV	0.00 US46284V1017
LIFESTYLE COMMUNITIES	0.00 AU000000LIC9
ATLAS COPCO AB SER'B'NPV (POST SPLIT)	0.00 SE0017486897
LOBLAW COMPANIES LTD	0.00 CA5394811015
WSP GLOBAL INC	0.00 CA92938W2022
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00 SE0017832488
MARKEL CORPORATION	0.00 US5705351048

US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00 US912810FG86
LPL FINANCIAL HOLDINGS INC	0.00 US50212V1008
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.00 ES0167050915
FORTIS INC	0.00 CA3495531079
TOAST INC	0.00 US8887871080
FANUC CORP NPV	0.00 JP3802400006
TWILIO INC	0.00 US90138F1021
SWISS LIFE HOLDING AG	0.00 CH0014852781
FUT CALL MAY 25 T-NOTE OPTION 1125	0.00
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00 BE0000359688
UNITED THERAPEUTICS CORP	0.00 US91307C1027
ASR NEDERLAND NV	0.00 NL0011872643
THE HERSHEY COMPANY	0.00 US4278661081
CHARTER COMMS. OPE 3.70% 1/4/2051	0.00 US161175BV50
CENTERPOINT ENERGY INC	0.00 US15189T1079
FIFTH THIRD BANCORP	0.00 US3167731005
DARDEN RESTAURANTS INC	0.00 US2371941053
WOODSIDE ENERGY GROUP LTD ORDINARY FULLY PAID	0.00 AU0000224040
HEIDELBERGCEMENT AG	0.00 DE0006047004
ORANGE SA	0.00 FR0000133308
FERROVIAL SE EURO.01	0.00 NL0015001F58
PPG INDUSTRIES INC	0.00 US6935061076
TYLER TECHNOLOGIES INC	0.00 US9022521051
HERA SPA	0.00 IT0001250932
JPY BNP PARIBAS A/C	0.00
KELLANOVA	0.00 US4878361082
MURATA MANUFACTURING CO	0.00 JP3914400001
MICROCHIP TECHNOLOGY INC	0.00 US5950171042
SUMITOMO CORP JPY	0.00 JP3404600003
CCP CITIGROUP GBP BROKER ACCOUNT	0.00
ATMOS ENERGY CORP 3.375% SNR NTS 15/09/2049 USD2000	0.00 US049560AS49
ARISTOCRAT LEISURE LTD	0.00 AU000000ALL7
CHURCH & DWIGHT CO	0.00 US1713401024
ANHUI EXPRESSWAY CO	0.00 CNE1000001X0
SKANDINAVISKA ENSKIL SEK	0.00 SE0000148884
TERUMO CORP	0.00 JP3546800008
CINCINNATI FINANCIAL CORP	0.00 US1720621010
BANK OF AMERICA F2F 04/02/2033	0.00 US06051GKK49
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00 JP1300481F92
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00 SE0017830730
DOW INC	0.00 US2605571031
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00 SE0004517290
AUTO TRADER GROUP PLC	0.00 GB00BVYVFW23
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00 US912810FJ26
VERALTO ORD SHS	0.00 US92338C1036
PERM. TSB GRP. HLDGS F2F 30/6/2029	0.00 XS2641927574
SANDVIK AB	0.00 SE0000667891
WARNER BROS DISCOVERY INC	0.00 US9344231041
JAPAN EXCHANGE GROUP INC	0.00 JP3183200009
CBOE GLOBAL MARKET	0.00 US12503M1080
VESTA REAL ESTATE CORPORATION SAB DE CV	0.00 US92540K1097
MARUBENI CORPORATION	0.00 JP3877600001
RWE AG	0.00 DE0007037129
METTLER TOLEDO INTL	0.00 US5926881054
TELEDYNE TECHNOLOGIES INC	0.00 US8793601050
Income Due - EUR	0.00
CARVANA CO	0.00 US1468691027
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00 FR0014001NN8
HEINEKEN NV	0.00 NL0000009165
UNITED MIZRAHI BANK LIMITED	0.00 IL0006954379
CHESAPEAKE ENERGY COM USD0.01	0.00 US1651677353
WHITBREAD PLC	0.00 GB00B1KJJ408
BAYERISCHE MOTOREN WERKE AG	0.00 DE0005190003
MICHELIN CGDE	0.00 FR001400AJ45

UNION CHIMIQUE UCB SA	0.00 BE0003739530
BAYER AG	0.00 DE000BAY0017
BRIDGESTONE CORP	0.00 JP3830800003
CORPAY INC COM USD 0.001	0.00 US2199481068
UNUM GRP. 6.00% 15/06/2054	0.00 US91529YAT38
ZEBRA TECHNOLOGIES CORP	0.00 US9892071054
STERIS PLC	0.00 IE00BFY8C754
NEC ELECTRONICS CORP	0.00 JP3164720009
AEON CO LTD	0.00 JP3388200002
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00 BE0000353624
PEMBINA PIPELINE	0.00 CA7063271034
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00 SE0013935319
RPI GBP RCV 3.71% PAY RPI1D 16-MAY-2034	0.00
EVERSOURCE ENERGY COM	0.00 US30040W1080
UBS GROUP CHF0.10 REGD	0.00 CH0244767585
HALLIBURTON CO	0.00 US4062161017
HUBBELL INC	0.00 US4435106079
NORTHERN TRUST CORP	0.00 US6658591044
DENSO CORP NPV	0.00 JP3551500006
HEXAGON AB	0.00 SE0015961909
SBA COMMUNICATIONS COM	0.00 US78410G1040
SS AND C TECHNOLOGIES HOLDINGS	0.00 US78467J1007
CAPGEMINI SA	0.00 FR0000125338
UNIVERSAL MUSIC GROUP NV	0.00 NL0015000IY2
COLOMBIAN TES 7.00% 30/06/2032	0.00 COL17CT03490
DEVON ENERGY CORPORATION	0.00 US25179M1036
KOREA HOUSING FIN 3.714% 11/04/2027	0.00 XS2545732484
PUBLIC SERV. ELEC. 3.00% 01/03/2051USD2000 N	0.00 US74456QCG91
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00 BE0000344532
HUBEI CHUTIAN SMART COMMUNICATION CO LTD	0.00 CNE000001GW5
SNAP ON INC	0.00 US8330341012
CABOT OIL AND GAS CORP	0.00 US1270971039
MCCORMICK AND COMPANY INC	0.00 US5797802064
CDW CORP	0.00 US12514G1085
BOUYGUES	0.00 FR0000120503
STELLANTIS N V	0.00 NL00150001Q9
LIVE NATION INC	0.00 US5380341090
ORIENTAL LAND CO LTD	0.00 JP3198900007
ZIMMER BIOMET HOLDINGS INC	0.00 US98956P1021
DAIWA HOUSE INDUSTRY JPY	0.00 JP3505000004
ASM INTERNATIONAL NV	0.00 NL0000334118
PUBLICIS GROUPE	0.00 FR0000130577
GEBERIT AG-REG	0.00 CH0030170408
CMS ENERGY CORP	0.00 US1258961002
SMC CORP	0.00 JP3162600005
NISOURCE INC	0.00 US65473P1057
FRASERS CENTREPOINT TRUST	0.00 SG1T60930966
GUANGDONG CHJ INDUSTRY CO LTD	0.00 CNE100000KZ1
FUJI FILM HOLDINGS CORP	0.00 JP3814000000
NOVOZYMES A S	0.00 DK0060336014
KAO CORPORATION	0.00 JP3205800000
WEYERHAEUSER CO USD	0.00 US9621661043
WILLIAMS SONOMA ORD SHS	0.00 US9699041011
SEGRO PLC	0.00 GB00B5ZN1N88
NIPPON STEEL CORPORATION	0.00 JP3381000003
INTERACTIVE BROKERS GRO-CL	0.00 US45841N1072
T ROWE PRICE GROUP	0.00 US74144T1088
COMMERZBANK AG NPV	0.00 DE000CBK1001
HEWLETT PACKARD ENTERPRISE CO	0.00 US42824C1099
FIRSTENERGY CORP USD	0.00 US3379321074
KBC GROUP NV	0.00 BE0003565737
NORTHUMBRIAN WATER FIN 5.62% 29/APR/2033	0.00 XS0159898153
CHARTER COMMS. OP 4.908% 23/07/2025	0.00 US161175AY09
WATERS CORPORATION	0.00 US9418481035
AIB GRP. F2F 17/11/2027REGS	0.00 XS2343340852

ZSCALER INC	0.00 US98980G1022
RESTAURANT BRNDS ICOM NPV	0.00 CA76131D1033
HUNTINGTON BANCSHARES INC	0.00 US4461501045
NRG ENERGY INC	0.00 US6293775085
ASTRAZENECA PLC SPONS ADR	0.00 US0463531089
QBE INSURANCE GROUP LTD	0.00 AU000000QBE9
OPEN TEXT CORP	0.00 CA6837151068
CHECK POINT SOFTWARE TECH	0.00 IL0010824113
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00 XS2389757944
SAMPO PLC NPV A	0.00 FI4000552500
MID-AMERICA APARTMENT COMMUNITIES	0.00 US59522J1034
DOLLAR GENERAL	0.00 US2566771059
RPI GBP RCV 3.7% PAY RPI1D 05-APR-2034	0.00
LABCORP HOLDINGS I COM USD0.1	0.00 US5049221055
DISCO CORPORATION NPV	0.00 JP3548600000
FRESENIUS SE CO KGAA	0.00 DE0005785604
POWER CORP OF CANADA CAD	0.00 CA7392391016
DAIMLER TRUCK HOLDING AG	0.00 DE000DTR0CK8
IRS_CCP AUD RCV 2.75% PAY BBSW6M 03-DEC-2031SBSIUS33LCHCUK	0.00
METRO INC - A	0.00 CA59162N1096
WATSCO INC	0.00 US9426222009
FIRST CITIZENS BCSHS - CL A	0.00 US31946M1036
COLOMBIAN TES 7.25% 26/10/2050	0.00 COL17CT03722
ALTERITY THERAPEUTICS LIMITED ORDINARY FULLY PAID	0.00 AU0000043945
LENNOX INTL INC COM	0.00 US5261071071
LOGITECH INTERNATIONAL SA	0.00 CH0025751329
NATWEST MKTS. 6.625% 22/6/2026	0.00 XS2638487566
NORWEGIAN KRONOR	0.00
SANDOZ GROUP ORD SHS	0.00 CH1243598427
TDK CORPORATION	0.00 JP3538800008
REGIONS FINANCIAL CORP	0.00 US7591EP1005
QUEST DIAGNOSTICS	0.00 US74834L1008
ITURAN LOCATION AND CONTROL	0.00 IL0010818685
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00 US5312297550
EMCOR GROUP INC	0.00 US29084Q1004
F5 NETWORKS INC	0.00 US3156161024
NUTANIX INC	0.00 US67059N1081
NEXT PLC	0.00 GB0032089863
COLOMBIAN TES 11.50% 25/07/204625/07/2046 COP500000 B	0.00 COL17CT03938
INTL FLAVORS & FRAGRANCES USD	0.00 US4595061015
BANCO BPM 4.625% 29/11/2027	0.00 IT0005572166
DESCARTES SYSTEMS GROUP INC	0.00 CA2499061083
TRADEWEB MARKETS INC	0.00 US8926721064
AJINOMOTO CO INC JPY	0.00 JP3119600009
SUZUKI MOTOR CORP	0.00 JP3397200001
PERNOD-RICARD SA	0.00 FR0000120693
RB GLOBAL INC COM NPV	0.00 CA74935Q1072
TELEFONICA SA	0.00 ES0178430E18
INSULET CORP	0.00 US45784P1012
TECK RESOURCES LTD-CLS B	0.00 CA8787422044
MIRVAC GRP.	0.00 AU000000MGR9
INDONESIA TSY. BD 7.125% 15/06/2043	0.00 IDG000020900
INDONESIA TSY. BD 7.125% 15/06/2038	0.00 IDG000021809
DSM FIRMENICH AG EURO0.01	0.00 CH1216478797
FX OPTIONS	0.00
COCA-COLA EUROPACIFIC PARTNERS	0.00 GB00BDCPN049
N/WIDE. B/SOC. F2F 07/12/2027	0.00 XS2562898143
ALLIANT ENERGY CORP	0.00 US0188021085
PACKAGING CORP OF AMERICA	0.00 US6951561090
MANHATTAN ASSOCIATES INC	0.00 US5627501092
INDONESIA TSY. BD. 6.75% 15/07/20350000 FR0103	0.00 IDG000024506
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00 JP13001614A6
INDONESIA TSY. BD 6.875% 15/07/205400000 FR0102	0.00 IDG000024001

MERCK KGAA	0.00 DE0006599905
FUT CALL MAY 25 T-NOTE OPTION 1130	0.00
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00 ES0000012H58
RESONA HOLDINGS INC	0.00 JP3500610005
BIOGEN INC	0.00 US09062X1037
SECOM CO LTD	0.00 JP3421800008
SWO USD RCV SOFR 1D PAY 4.5 090725	0.00
CITIZENS FINANCIAL GROUP INC	0.00 US1746101054
KERRY GROUP PLC-A	0.00 IE0004906560
BOC HONG KONG (HOLDINGS) LIMITED	0.00 HK2388011192
SUPER MICRO COMPUTCOM USD 0.001 POST REV SPT	0.00 US86800U3023
PRINCIPAL FINANCIAL GROUP	0.00 US74251V1026
HENKEL AG & CO KGAA NON VTG PREF	0.00 DE0006048432
NATERA INC	0.00 US6323071042
ASAHI GROUP HOLDINGS LTD	0.00 JP3116000005
EAST JAPAN RAILWAY JPY	0.00 JP3783600004
TELE2 AB	0.00 SE0005190238
DAIWA SECURITIES GROUP INC.	0.00 JP3502200003
SUMITOMO MITSUI TRUST GROUP IN	0.00 JP3892100003
ON SEMICONDUCTOR CORPORATION	0.00 US6821891057
FIDELITY NATL FINL FNF GROUP	0.00 US31620R3030
CLOROX CO DEL	0.00 US1890541097
FERGUSON ENTERPRISE USD 0.0001	0.00 US31488V1070
STEEL DYNAMICS INC	0.00 US8581191009
WHLBORGES FAST. AB NPV	0.00 SE0018012635
AGRICULTURAL BANK OF CHINA LTD	0.00 US00850M1027
LINDT & SPRUENGLI AG-REG	0.00 CH0010570759
PINTEREST INC	0.00 US72352L1061
TEVA PHARMACEUTICAL SP ADR	0.00 US8816242098
MAIRE TECNIMONT SPA	0.00 IT0004931058
SWEDBANK AB	0.00 SE0000242455
EQUITABLE HLDGS IN COM	0.00 US29452E1010
POWER ASSETS HOLDINGS LIMITED	0.00 HK0006000050
HCA 5.25% 01/03/2030	0.00 US404119CZ09
ROLLINS INC	0.00 US7757111049
TOURMALINE OIL CP COM	0.00 CA89156V1067
THE WAREHOUSE GROUP LIMITED	0.00 NZWHSE0001S6
RPM INTERNATIONAL INC	0.00 US7496851038
SINGAPORE DOLLAR	0.00
TRIMBLE INC COM NPV	0.00 US8962391004
ASTELLAS PHARMA NPV	0.00 JP3942400007
HENNES & MAURITZ	0.00 SE0000106270
NICE LTD	0.00 IL0002730112
DECKERS OUTDOOR ORD SHS A	0.00 US2435371073
EXPEDITORS INTL WASH INC	0.00 US3021301094
LYONDELLBASELL INDUSTRIES	0.00 NL0009434992
CYBERARK SOFTWARE LTD	0.00 IL0011334468
SAAB ORD SHS CLASS B	0.00 SE0021921269
FOX CORP	0.00 US35137L1052
DOLLAR TREE INC	0.00 US2567461080
OKTA INC	0.00 US6792951054
HYDRO ONE LTD	0.00 CA4488112083
GENUINE PARTS CO USD	0.00 US3724601055
CENOVUS ENERGY 6.75% 15/11/2039	0.00 US15135UAF66
ALLY FINANCIAL INC	0.00 US02005N1000
SEAGATE TECH HLDGS	0.00 IE00BKVD2N49
STARHUB LTD	0.00 SG1V12936232
NIDEC CORPORATION	0.00 JP3734800000
ESSITY AB SER B NPV	0.00 SE0009922164
ULTA BEAUTY INC COM	0.00 US90384S3031
GRACO INC	0.00 US3841091040
FACTSET RESEARCH SYSTEMS INC	0.00 US3030751057
HERITAGE FINANCIAL CORP	0.00 US42722X1063
PENTAIR PLC COM	0.00 IE00BLS09M33
GUOTAI JUNAN SECURITIES CO LTD	0.00 CNE100002FK9

CLP HOLDINGS LIMITED HKD	0.00 HK0002007356
FORTESCUE LTD ORDINARY FULLY PAID	0.00 AU000000FMG4
WIX COM LTD	0.00 IL0011301780
CARLISLE COS INC	0.00 US1423391002
BEST BUY CO INC	0.00 US0865161014
JABIL INC	0.00 US4663131039
SGS SA	0.00 CH1256740924
BUNZL PLC	0.00 GB00B0744B38
DRAFTKINGS HOLDINGS INC	0.00 US26142V1052
HANNOVER RUECK SE	0.00 DE0008402215
BAXTER INTL INC COM	0.00 US0718131099
BALL CORP COM NPV	0.00 US0584981064
SMURFIT WESTROCK P COM USD0.001	0.00 IE00028FXN24
ING GROEP F2V 15/08/20340 REGS	0.00 XS2818300407
EVEREST GROUP LTD	0.00 BMG3223R1088
SINGAPORE TECH ENG SGD	0.00 SG1F60858221
COOPER COS INC COM USD0.10 (P/S)	0.00 US2166485019
DYNATRACE INC	0.00 US2681501092
KEYCORP	0.00 US4932671088
SONOVA HOLDING AG - REG	0.00 CH0012549785
TEVA PHARMACEUTIC 4.375% 09/05/2030	0.00 XS2406607171
WEST PHARMACEUTICAL SERVICES	0.00 US9553061055
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.00 CNE1000003G1
TEVA PHARM. FIN. N 3.75% 09/05/2027	0.00 XS2406607098
BURLINGTON STORES INC	0.00 US1220171060
MASCO CORP USD	0.00 US5745991068
IMPERIAL OIL LTD	0.00 CA4530384086
NN GROUP NV	0.00 NL0010773842
OLYMPUS CORP	0.00 JP3201200007
SIEMENS HEALTHINEERS AG	0.00 DE000SHL1006
RELIANCE INC	0.00 US7595091023
SVENSKA HANDELSBKN SER A NPV	0.00 SE0007100599
TMX GROUP LTD COM NPV	0.00 CA87262K1057
BANCO DE SABADELL SA	0.00 ES0113860A34
FUT JUN 25 ME 10Y CDN BND	0.00
GEORGE WESTON LTD	0.00 CA9611485090
COLOPLAST	0.00 DK0060448595
EVERGY INC COM NPV	0.00 US30034W1062
SEIKO EPSON CORP	0.00 US81603X1081
OVINTIV INC COM USD0.01	0.00 US69047Q1022
KIMCO REALTY CORP	0.00 US49446R1095
BIOMARIN PHARMACEUTICAL INC	0.00 US09061G1013
KYOCERA CORP	0.00 JP3249600002
KERING	0.00 FR0000121485
LAS VEGAS SANDS CORP	0.00 US5178341070
FIRSTSERVICE CORP COM NPV	0.00 CA33767E2024
AKER BP ASA NOK1	0.00 NO0010345853
UDR INC	0.00 US9026531049
DOMINOS PIZZA INC	0.00 US25754A2015
UPM KYMMENE CORP	0.00 FI0009005987
VESTAS WIND SYSTEM	0.00 DK0061539921
WESTERN DIGITAL CORP	0.00 US9581021055
FERGUSON ENTERPRIS USD0.0001	0.00 US31488V1070
MARKS & SPENCER GROUP	0.00 GB0031274896
COLOMBIAN PESO	0.00
CENTRAL JAPAN RAILWAY CO	0.00 JP3566800003
CF INDUSTRIES INC 5.375% 15/03/2044	0.00 US12527GAE35
ESTEE LAUDER COMPANIES	0.00 US5184391044
MONGODB INC	0.00 US60937P1066
KONINKLIJKE KPN NV	0.00 NL0000009082
W P CAREY INC	0.00 US92936U1097
BUILDERS FIRSTSOURCE INC	0.00 US12008R1077
CIGNA 2.375% 15/03/2031	0.00 US125523CM05
BANCO BPM SPA	0.00 IT0005218380
HKD BNP PARIBAS A/C	0.00

ALBERTSONS COMPANIES INC	0.00 US0130911037
IDEX CORP	0.00 US45167R1041
NITTO DENKO CORPORATION	0.00 JP3684000007
HALMA PLC	0.00 GB0004052071
ZIJIN MINING GROUP CO LTD	0.00 CNE100000502
FIRST SOLAR INC	0.00 US3364331070
TOYOTA INDUSTRIES CORPORATION	0.00 JP3634600005
ARENA REIT	0.00 AU000000ARF6
PURE STORAGE INC	0.00 US74624M1027
NORTONLIFELOCK	0.00 US6687711084
ASICS ORD SHS	0.00 JP3118000003
CF INDUSTRIES HOLDINGS INC	0.00 US1252691001
CAMDEN PROPERTY TRUST	0.00 US1331311027
SCHINDLER-HLDG AG REG	0.00 CH0024638212
NIPPON YUSEN KK NPV	0.00 JP3753000003
ARDINE MATHESON HOLDINGS LTD	0.00 US4711154025
ENTEGRIS INC	0.00 US29362U1043
HEALTHPEAK PROPERTIES INC	0.00 US42250P1030
KINGSPAN GROUP PLC	0.00 IE0004927939
OMNICOM GROUP	0.00 US6819191064
COMPUTERSHARE LTD	0.00 AU000000CPU5
TERADYNE INC	0.00 US8807701029
CRH PUBLIC LIMITED ORD SHS	0.00 IE0001827041
BEIERSDORF AG	0.00 DE0005200000
STMICROELECTRONICS NV	0.00 NL0000226223
GAMING AND LEISURE P COM	0.00 US36467J1088
CARREFOUR SA	0.00 FR0000120172
SWISSCOM AG	0.00 CH0008742519
NOMURA RESEARCH INSTITUTE LTD	0.00 JP3762800005
OWENS CORNING INC	0.00 US6907421019
HOLOGIC INC	0.00 US4364401012
THE JM SMUCKER COMPANY	0.00 US8326964058
EMERA INC	0.00 CA2908761018
STRAUMANN HLDG	0.00 CH1175448666
GFL ENVIRONMENTAL INC	0.00 CA36168Q1046
SYMRISE AG	0.00 DE000SYM9999
NORTHERN STAR RESOURCES LTD	0.00 AU000000NST8
PAYCOM SOFTWARE INC	0.00 US70432V1026
ROGERS COMMUNICATIONS INC-B	0.00 CA7751092007
DKK BNP PARIBAS A/C	0.00
CARMAX INC	0.00 US1431301027
ELIA GROUP NPV SR 03042025	0.00 BE0970187903
JACK HENRY & ASSOCIATES INC	0.00 US4262811015
ALFA LAVAL AB	0.00 SE0000695876
KUBOTA CORPORATION	0.00 JP3266400005
SMITH & NEPHEW PLC	0.00 GB0009223206
CONAGRA BRANDS INC	0.00 US2058871029
KONAMI GROUP CORP	0.00 JP3300200007
ILLUMINA INC	0.00 US4523271090
MELROSE INDUSTRIES PLC	0.00 GB00BNGDN821
SUNCORP GROUP LTD	0.00 AU000000SUN6
INSURANCE AUSTRALIA GROUP LIMITED	0.00 AU000000IAG3
APTIV PLC NEW ORD USD0.01	0.00 JE00BTDN8H13
JULIUS BAER GROUP LTD	0.00 CH0102484968
TOKYO GAS CO LTD	0.00 JP3573000001
BANK OF IRELAND GR EUR1	0.00 IE00BD1RP616
ALEXANDRIA REAL ESTATE EQUITIES	0.00 US0152711091
ZILLOW GROUP INC	0.00 US98954M2008
POOL CORPORATION	0.00 US73278L1052
INPEX CORPORATION	0.00 JP3294460005
NTT DATA GROUP CORPORATION	0.00 JP3165700000
C.H. ROBINSON WORLDWIDE INC	0.00 US12541W2098
KESKO OYJ-B SHS	0.00 FI0009000202
ARC RESOURCES COM NPV	0.00 CA00208D4084
SUMITOMO ELECTRIC	0.00 JP3407400005

AMERICAN HOMES 4 RENT	0.00 US02665T3068
SEKISUI HOUSE	0.00 JP3420600003
GRAB HOLDINGS LTD	0.00 KYG4124C1096
AVERY DENNISON CO US	0.00 US0536111091
ROYALTY PHARMA PLC	0.00 GB00BMVP7Y09
STANLEY BLACK & DECKER INC	0.00 US8545021011
PANDORA	0.00 DK0060252690
EPIROC AB	0.00 SE0015658109
RPI EUR RCV 2.5% PAY CPTFE1D 21-MAR-2054	0.00
PAN PACIFIC INTL H NPV	0.00 JP3639650005
EQT AB	0.00 SE0012853455
FRESENIUS MEDICAL CARE AG & CO	0.00 DE0005785802
REVVITY INC	0.00 US7140461093
ALIGN TECHNOLOGY INC	0.00 US0162551016
REGENCY CENTERS CORPORATION	0.00 US7588491032
RENTOKIL INITIAL PLC	0.00 GB00B082RF11
CARLYLE GROUP INC	0.00 US14316J1088
COVESTRO AG NPV	0.00 DE000A40KY26
FUJIKURA LIMITED	0.00 JP3811000003
ERIE INDEMNITY CO	0.00 US29530P1021
GEA GROUP AG	0.00 DE0006602006
SOLVENTUM ORD SHS	0.00 US83444M1018
ANNALY CAPITAL MGT COM	0.00 US0357108390
EQUITY LIFESTYLE PROPERTIES INC	0.00 US29472R1086
TELIA COMPANY AB	0.00 SE0000667925
T&D HOLDINGS INC NPV	0.00 JP3539220008
OSAKA GAS CO LTD JPY	0.00 JP3180400008
GENMAB AS	0.00 DK0010272202
AKZO NOBEL NV	0.00 NL0013267909
OVINTIV INC	0.00 US69047Q1022
GREAT WEST LIFECO	0.00 CA39138C1068
JAMES HARDIE INDUSTRIES PLC	0.00 AU000000JHX1
SSE	0.00 GB0007908733
ROCHE HOLDING AG	0.00 CH0012032113
EVOLUTION AB	0.00 SE0012673267
CROWN HOLDINGS INC	0.00 US2283681060
EURONEXT NV	0.00 NL0006294274
AKAMAI TECHNOLOGIES	0.00 US00971T1016
SANTOS LIMITED	0.00 AU000000STO6
KANSAI ELECTRIC POWER JPY	0.00 JP3228600007
ALLEGION PLC	0.00 IE00BFRT3W74
CNH INDUSTRIAL NV COM	0.00 NL0010545661
COCA COLA HBC AG ORD	0.00 CH0198251305
JB HUNT TRANSPORT SERVICES INC	0.00 US4456581077
HANG SENG BANK	0.00 HK0011000095
ORIGIN ENERGY LIMITED	0.00 AU000000ORG5
KUEHNE & NAGEL INTERNATIONAL AG	0.00 CH0025238863
COCHLEAR LIMITED	0.00 AU000000COH5
NEUROCRINE BIOSCIENCES INC	0.00 US64125C1099
SAINSBURY (J) PLC	0.00 GB00B019KW72
JUNIPER NETWORK INC	0.00 US48203R1041
OSK MITSUI OSK LINES LTD	0.00 JP3362700001
AMCOR PLC COM USD	0.00 JE00BJ1F3079
CARLSBERG AS - B	0.00 DK0010181759
SEI INVESTMENTS COMPANY	0.00 US7841171033
BUNGE GLOBAL SA COM USD0.01	0.00 CH1300646267
BXP INC	0.00 US1011211018
MOLSON COORS BEVERAGE CO	0.00 US60871R2094
JERONIMO MARTINS SGPS SA	0.00 PTJMT0AE0001
ORKLA ASA	0.00 NO0003733800
HEINEKEN HOLDING NV	0.00 NL00000008977
RENAULT SA	0.00 FR0000131906
STANTEC INC	0.00 CA85472N1096
SHIONOGI & CO LTD	0.00 JP3347200002
TORAY INDS INC	0.00 JP3621000003

INCYTE CORP	0.00 US45337C1027
ESSENTIAL UTILS	0.00 US29670G1022
EPAM SYSTEMS INC	0.00 US29414B1044
ALTAGAS INCOME LTD	0.00 CA0213611001
KIRIN HOLDINGS CO LTD	0.00 JP3258000003
EPIROC AB SER B NPV POST SPLIT	0.00 SE0015658117
TOYOTA TSUSHO CORP	0.00 JP3635000007
TAISEI CORP	0.00 JP3443600006
LY CORPORATION	0.00 JP3933800009
MATSUKIYOCOCOKARA AND CO	0.00 JP3869010003
PAN AMERICAN SILVER CORP	0.00 CA6979001089
HONG KONG CHINA GA	0.00 HK0003000038
VAT GROUP AG	0.00 CH0311864901
ASSURANT INC	0.00 US04621X1081
AGEAS NPV POST SPLIT	0.00 BE0974264930
NORDSON CORP	0.00 US6556631025
SWISS PRIME SITE AG	0.00 CH0008038389
BLACK PEARL GROUP NPV	0.00 NZBPGE0004S2
SKYWORKS SOLUTIONS INC	0.00 US83088M1027
KAJEMA CORP	0.00 JP3210200006
MODERNA INC	0.00 US60770K1079
OBAYASHI CORPORATION	0.00 JP3190000004
WALGREENS BOOTS AL COM	0.00 US9314271084
INTERTEK GROUP INC	0.00 GB0031638363
ELEMENT FINANCIAL CORP	0.00 CA2861812014
CAPCOM CO LTD	0.00 JP3218900003
SYSMEX CORP	0.00 JP3351100007
AVANTOR INC	0.00 US05352A1007
ACCOR SA	0.00 FR0000120404
ABN AMRO BANK N V DR EACH REP SHS	0.00 NL0011540547
SUBARU CORP	0.00 JP3814800003
UNIBAIL RODAMCO WESTFIELD	0.00 FR0013326246
FUNDING CIRCLE HOLDINGS ORD	0.00 GB00BG0TPX62
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.00 CA45075E1043
TELENOR ASA	0.00 NO0010063308
ANTOFAGASTA PLC	0.00 GB0000456144
CAPITALAND INTEGRATED COMMERCIAL	0.00 SG1M51904654
ENACT HLDGS INC COM	0.00 US29249E1091
NAFCO CO LTD	0.00 JP3651160008
BUREAU VERITAS SA	0.00 FR0006174348
CENTRICA PLC	0.00 GB00B033F229
COREBRIDGE FINANCIAL ORD	0.00 US21871X1090
EASTMAN CHEMICAL COM	0.00 US2774321002
TELSTRA CORPORATION LIMITED	0.00 AU000000TSL2
NEWMONT CORPORATION	0.00 AU0000297962
SINGAPORE EXCHANGE LTD	0.00 SG1J26887955
MOWI ASA	0.00 NO0003054108
RAKUTEN GROUP INC	0.00 JP3967200001
HOST HOTELS & RESORTS INC	0.00 US44107P1049
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK	0.00
NITORI CO LTD	0.00 JP3756100008
KEYERA CORP COM	0.00 CA4932711001
EMPIRE CO LIMITED	0.00 CA2918434077
WH GROUP LTD	0.00 KYG960071028
VIATRIS INC	0.00 US92556V1061
THE CAMPBELL S COMPANY	0.00 US1344291091
FIRST QUANTUM MINERALS LTD	0.00 CA3359341052
ALBERMARLE CORP	0.00 US0126531013
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00 AU000000S320
LINDT & SPRUENGLI AG-PC	0.00 CH0010570767
WISE CL A ORD SHS	0.00 GB00BL9YR756
ASSOCIATED BRITISH FOODS PLC	0.00 GB0006731235
TREND MICRO INCORPORATED	0.00 JP3637300009

FUTURE MARGINS-USD	0.00
MAGNA INTERNATIONAL INC	0.00 CA5592224011
A P MOLLER MAERSK AS	0.00 DK0010244425
SNAP INC	0.00 US83304A1060
ASAHI KASEI CORPORATION	0.00 JP3111200006
CELESTICA INC COM NPV	0.00 CA15101Q2071
SKANSKA AB	0.00 SE0000113250
AMERICAN FINANCIAL GROUP INC	0.00 US0259321042
NEWS CORP	0.00 US65249B1098
ADMIRAL GROUP PLC	0.00 GB00B02J6398
SMITHS GROUP PLC	0.00 GB00B1WY2338
UNITED AIRLINES HOLDINGS INC	0.00 US9100471096
Income Due - DKK	0.00
OBIC CO LTD	0.00 JP3173400007
LIFCO AB SER B NPV	0.00 SE0015949201
ISRAEL DISCOUNT BANK	0.00 IL0006912120
WILMAR INTERNATIONAL LTD	0.00 SG1T56930848
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00 AU000000WTC3
SCHINDLER HOLDING-PART CERT	0.00 CH0024638196
PRO MEDICUS LTD	0.00 AU000000PME8
WEST JAPAN RAILWAY NPV	0.00 JP3659000008
DELTA AIR LINES INC	0.00 US2473617023
ALSTOM SA	0.00 FR0010220475
ENDESA SA	0.00 ES0130670112
JARDINE MATHESON HOLDINGS LIMITED	0.00 BMG507361001
DAVITA INC	0.00 US23918K1088
HORMEL FOODS CORPORATION	0.00 US4404521001
BOLIDEN ORD SHS	0.00 SE0020050417
SMURFIT WESTROCK P ORD USD0.001 DI	0.00 IE00028FXN24
ROKU INC	0.00 US77543R1023
MAKITA CORPORATION	0.00 JP3862400003
GALAXY ENTERTAINMENT GROUP LIMITED	0.00 HK0027032686
ZALANDO SE NPV	0.00 DE000ZAL1111
MONDAY COM LTD	0.00 IL0011762130
BE SEMICONDUCTOR EURO	0.00 NL0012866412
MONDI PLC ORD EURO.22	0.00 GB00BMWC6P49
NORSK HYDRO ASA	0.00 NO0005052605
RED ELECTRICA DE ES	0.00 ES0173093024
KNORR BREMSE AG	0.00 DE000KBX1006
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00 AU000000SHL7
SVENSKA CELLULOSA AB - B SHARES	0.00 SE0000112724
ADDTECH AB SER B NPV	0.00 SE0014781795
EXOR NV	0.00 NL0012059018
AEGON ORD SHS	0.00 BMG0112X1056
TOPPAN HOLDINGS INC	0.00 JP3629000005
DAYFORCE INC	0.00 US15677J1088
SHISEIDO COMPANY LIMITED	0.00 JP3351600006
IVANHOE MINES LTD COM NPV CL A	0.00 CA46579R1047
LUNDIN MINING CORP	0.00 CA5503721063
IMCD NV	0.00 NL0010801007
TKO GROUP HLDGS COM USD0.01 CL A	0.00 US87256C1018
SECURITAS AB	0.00 SE0000163594
GALDERMA GROUP N ORD SHS	0.00 CH1335392721
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00 CH0466642201
DIGICO INFRASTRUCTURE REIT	0.00 AU0000367088
INTERPUBLIC GROUP COS INC USD	0.00 US4606901001
TRELLEBORG AB-B SHS	0.00 SE0000114837
DAIFUKU CO LTD NPV	0.00 JP3497400006
FORTUM OYJ	0.00 FI0009007132
BANCA POPOL EMILIA ROMAGNA	0.00 IT00000066123
HENKEL AG & CO KGAA	0.00 DE0006048408
NEMETSCHEK AG	0.00 DE0006452907
KLEPIERRE	0.00 FR0000121964
UNI CHARM CORPORATION	0.00 JP3951600000

SINGAPORE AIRLINES LTD	0.00 SG1V61937297
EISAI CO LTD JPY	0.00 JP3160400002
YAMAHA MOTOR CO	0.00 JP3942800008
UNIQA INSURANCE GROUP AG	0.00 AT0000821103
HANKYU HANSHIN HOLDINGS NPV	0.00 JP3774200004
BIO TECHNE CORP	0.00 US09073M1045
EXACT SCIENCES CORP	0.00 US30063P1057
KIKKOMAN CORPORATION JPY	0.00 JP3240400006
SKF AB	0.00 SE0000108227
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00 SE0015193313
Outstanding Settlement Receipts - JPY	0.00
JFE HOLDINGS INC	0.00 JP3386030005
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00 SG1M77906915
PRESS KOGYO CO	0.00 JP3833600004
TENARIS SA	0.00 LU2598331598
CONTINENTAL AG	0.00 DE0005439004
INDUTRADE AB	0.00 SE0001515552
GILDAN ACTIVEWEAR INC	0.00 CA3759161035
SGH LIMITED ORDINARY FULLY PAID	0.00 AU0000364754
DCC PLC	0.00 IE0002424939
TOROMONT INDUSTRIES LTD	0.00 CA8911021050
GJENSIDIGE FORSIKR NOK	0.00 NO0010582521
ISUZU MOTORS	0.00 JP3137200006
ZENSHO HOLDINGS CO LTD	0.00 JP3429300001
TALANX AG	0.00 DE000TLX1005
SEKISUI CHEMICAL CO Y50	0.00 JP3419400001
GALP ENERGIA SGPS SA-B SHRS	0.00 PTGALOAM0009
SBI HOLDINGS INC NPV	0.00 JP3436120004
EDENRED	0.00 FR0010908533
WPP PLC	0.00 JE00B8KF9B49
WYNN RESORTS LTD	0.00 US9831341071
TRYG AS	0.00 DK0060636678
FORTUNE BRANDS HOME AND SECURITY	0.00 US34964C1062
EUROFINS SCIENTIFIC	0.00 FR0014000MR3
CCL INDUSTRIES INC	0.00 CA1249003098
ASX LIMITED	0.00 AU000000ASX7
CONCORDIA FINANCIAL GROUP LTD	0.00 JP3305990008
SIG COMBIBLOC GROUP AG	0.00 CH0435377954
CK ASSET HOLDINGS HK	0.00 KYG2177B1014
FUJI ELECTRIC CO LTD	0.00 JP3820000002
QIAGEN ORD SHS	0.00 NL0015002CX3
SWEDISH ORPHAN BIOVITRUM PUBL AB	0.00 SE0000872095
SMITH A.O CORP	0.00 US8318652091
MEDIBANK PRIVATE LIMITED	0.00 AU000000MPL3
NOK BNP PARIBAS A/C	0.00
ORION OYJ	0.00 FI0009014377
KEPPEL LTD	0.00 SG1U68934629
NIPPON PAINT HOLDINGS CO LTD	0.00 JP3749400002
AMERCO COM	0.00 US0235865062
A P MOLLER-MAERSK B	0.00 DK0010244508
EVONIK INDUSTRIES AG	0.00 DE000EVNK013
LOTTERY CORPORATION LIMITED	0.00 AU0000219529
AZRIELI GROUP	0.00 IL0011194789
RATIONAL AG	0.00 DE0007010803
FOX CORP COM	0.00 US35137L2043
DAITO TRUST CONSTRUCTION COMPANY LTD	0.00 JP3486800000
SAPUTO INC	0.00 CA8029121057
BEIJER REF AB SER`B`NPV	0.00 SE0015949748
REXEL SA	0.00 FR0010451203
MAYVILLE ENGINEERING CO INC	0.00 US5786051079
ICL GROUP LTD	0.00 IL0002810146
TELEPERFORMANCE	0.00 FR0000051807
CHUBU ELECTRIC POWER CO INC	0.00 JP3526600006
KINGFISHER PLC GBP0.1571	0.00 GB0033195214
BALOISE HOLDING-REG	0.00 CH0012410517

BLUESCOPE STEEL LIMITED	0.00 AU000000BSLO
NISSAN MOTOR CO	0.00 JP3672400003
REA GROUP LTD	0.00 AU000000REA9
SODEXO	0.00 FR0000121220
INDUSTRIVARDEN AB SER C NPV	0.00 SE0000107203
FUTU HOLDINGS LTD	0.00 US36118L1061
ELISA CORPORATION OYJ-A S	0.00 FI0009007884
M3 INC NPV	0.00 JP3435750009
TOHO CO LTD JPY	0.00 JP3598600009
HOSHINO RESORTS REIT	0.00 JP3047610005
GPE BRUXELLES LAM NPV	0.00 BE0003797140
SOUTHWEST AIRLINES CO USD	0.00 US8447411088
FRANKLIN RESOURCES INC	0.00 US3546131018
RICOH CO	0.00 JP3973400009
MGM RESORTS INTERNATIONAL	0.00 US5529531015
DAI NIPPON PRINTING CO LTD	0.00 JP3493800001
ZEALAND PHARMA A S	0.00 DK0060257814
CDS_IX_CCP CDX.NA.IG.42 1%	0.00
20290620CHASUS33ICEEUS2I65BYEE1	
METSO CORPORATION	0.00 FI0009014575
CVC CAPITAL PARTNERS PLC	0.00 JE00BRX98089
SARTORIUS AG VORZUG	0.00 DE0007165631
IDEMITSU KOSAN CO LTD	0.00 JP3142500002
SCOUT24 SE	0.00 DE000A12DM80
EMS CHEMIE HLDS REG	0.00 CH0016440353
KOBE BUSSAN CO LTD	0.00 JP3291200008
YARA INTERNATIONAL ASA	0.00 NO0010208051
TFI INTERNATIONAL INC	0.00 CA87241L1094
SPIRAX SARCO ENG ORD	0.00 GB00BWFGQN14
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00 JP3897700005
TREASURY WINE ESTATES LIMITED	0.00 AU000000TWE9
NIPPON SANJO HOLDINGS CORP	0.00 JP3711600001
LAND SECURITIES GROUP PLC	0.00 GB00BYW0PQ60
TELUS CORP NON-CANADIAN	0.00 CA87971M9969
ELI24-BBX COMMON STOCK	0.00
BENTLEY SYSTEMS INC	0.00 US08265T2087
SARTORIUS STEDIM B EURO.1666	0.00 FR0013154002
HIKARI TSUSHIN INC	0.00 JP3783420007
YASKAWA ELECTRIC CORP	0.00 JP3932000007
ENTAIN PLC	0.00 IM00B5VQMV65
BROWN FORMAN CORP	0.00 US1156372096
TIS INC	0.00 JP3104890003
RANDSTAD NV	0.00 NL0000379121
LOGITECH INTERNATIONAL-REG	0.00 CH0025751329
BARRATT REDROW PLC	0.00 GB0000811801
NIBE INDUSTRIER AB SER B NPV	0.00 SE0015988019
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000CAR3
AISIN SEIKI CO LTD	0.00 JP3102000001
DENTSU GROUP INC	0.00 JP3551520004
MINEBEA MITSUMI INC	0.00 JP3906000009
Outstanding Settlement Receipts - EUR	0.00
BIOMERIEUX NPV	0.00 FR0013280286
WEST FRASER TIMBER CO	0.00 CA9528451052
ORACLE CORPORATION JAPAN	0.00 JP3689500001
KAWASAKI KISEN KAI NPV	0.00 JP3223800008
SUNTORY BEVERAGE AND FOOD LTD	0.00 JP3336560002
Outstanding Settlement Receipts - GBP	0.00
SHIMADZU CORP	0.00 JP3357200009
ZAR BNP PARIBAS A/C	0.00
HENDERSON LAND DEVELOPMENT CO	0.00 HK0012000102
SEK BNP PARIBAS A/C	0.00
INFRASTRUTTURE WIR NPV	0.00 IT0005090300
SUMITOMO METAL MINING CO LTD	0.00 JP3402600005
NOVA LTD	0.00 IL0010845571
NEXON CO LTD	0.00 JP3758190007

YAKULT HONSHA	0.00 JP3931600005
SWATCH GROUP	0.00 CH0012255151
BARRY CALLEBAUT AG - REG	0.00 CH0009002962
SYENSQO SA NPV	0.00 BE0974464977
AFT PHARMACEUTICALS LTD	0.00 NZAFTE0001S4
DR ING HC F PORSCHE AG	0.00 DE000PAG9113
HOSHIZAKI CORP	0.00 JP3845770001
BIO RAD LABORATORIES INC CLASS A	0.00 US0905722072
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.00 CNE100000593
INDUSTRIVARDEN AB	0.00 SE0000190126
QANTAS AIRWAYS LIMITED	0.00 AU000000QAN2
RECORDATI SPA - NEW	0.00 IT0003828271
STORA ENSO OYJ-R SHS	0.00 FI0009005961
BROOKFIELD RENEWABLE CORP	0.00 CA11285B1085
NISSIN FOOD HOLDINGS CO LTD NPV	0.00 JP3675600005
INVESTOR AB SER A NPV	0.00 SE0015811955
CRODA INTL	0.00 GB00BJFFLV09
AGC INC	0.00 JP3112000009
CK INFRASTRUCTURE	0.00 BMG2178K1009
TOKYU CORP NPV	0.00 JP3574200006
OMRON CORP	0.00 JP3197800000
SCREEN HOLDINGS CONPV	0.00 JP3494600004
DAVIDE CAMPARI MIL	0.00 NL0015435975
PORSCHE AUTOMOBIL HOLDING SE	0.00 DE000PAH0038
JDE PEETS BV	0.00 NL0014332678
CITIGROUP CCP EUR BROKER ACCOUNT	0.00
Income Due - CAD	0.00
Income Due - SEK	0.00
MONOTARO CO LTD	0.00 JP3922950005
GLOBAL E ONLINE ORD	0.00 IL0011741688
DEUTSCHE LUFTHANSA AG	0.00 DE0008232125
SANDS CHINA LIMITED	0.00 KYG7800X1079
FUT JUN 25 10 YR T-NOTES	0.00
AEROPORTS DE PARIS (ADP)	0.00 FR0010340141
MEXICAN BONOS 7.50% 03/06/2027	0.00 MX0MGO0000D8
APA GROUP	0.00 AU000000APA1
BOLLORE SE	0.00 FR0000039299
ZOZO INC	0.00 JP3399310006
PHOENIX GP HLDGS ORD	0.00 GB00BGXQNP29
IPSEN PROMESSES SA	0.00 FR0010259150
BAYERISCHE MOTOREN WERKE-PFD	0.00 DE0005190037
VERBUND AG	0.00 AT0000746409
MEIJI HOLDINGS CO NPV	0.00 JP3918000005
OTSUKA CORPORATION	0.00 JP3188200004
DELIVERY HERO SE	0.00 DE000A2E4K43
LG ELECTRONICS INC	0.00 KR7066570003
TEMENOS AG	0.00 CH0012453913
MTR CORP	0.00 HK0066009694
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.00 AU000000VCX7
INVESTMENT AB LATOUR	0.00 SE0010100958
ARKEMA	0.00 FR0010313833
YOKOGAWA ELECTRIC JPY	0.00 JP3955000009
ANA HOLDINGS INC	0.00 JP3429800000
FUTURES MARGIN-GBP	0.00
SWIRE PACIFIC	0.00 HK0019000162
DIETEREN GROUP	0.00 BE0974259880
KYOWA KIRIN CO LTD	0.00 JP3256000005
SEMCORP INDUSTRIES LIMITED	0.00 SG1R50925390
NESTE OYJ	0.00 FI0009013296
FUTURES MARGIN-CAD	0.00
SEIKO EPSON CORPORATION	0.00 JP3414750004
SINO LAND CO LTD HKG	0.00 HK0083000502
SALMAR ASA	0.00 NO0010310956
SITC INTERNATIONAL	0.00 KYG8187G1055
HOLMEN AB SER B NPV	0.00 SE0011090018

CGI INC COM NPV SUB VTG SHS CL A	0.00 CA12532H1047
JAPAN POST INSURANCE CO LTD	0.00 JP3233250004
MITSUBISHI HC CAPITAL INC	0.00 JP3499800005
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00 JP3400400002
BLOCK INC. CDI 1 1 FOREIGN EXEMPT NYSE	0.00 AU0000380420
WHARF REAL ESTATE HKD	0.00 KYG9593A1040
EDP RENOVAVEIS SA	0.00 ES0127797019
QBE INS. GRP. F2V 03/10/2035	0.00
CDS_IX_CCP CDX.NA.IG.43 1%	0.00
20291220CHASUS33ICEEUS2I65BYEG6	
ACCIONA SA	0.00 ES0125220311
ILS BNP PARIBAS A/C	0.00
RTS. ELIA GRP. SA/NV	0.00 BE0970187903
LOTUS BAKERIES NV	0.00 BE0003604155
SOUL PATTINSON (WH) LIMITED FPO	0.00 AU000000SOL3
Income Due - CHF	0.00
REECE LIMITED	0.00 AU000000REH4
DELL INTL. EMC 5.00% 01/04/2030	0.00 US24703TAM80
NEXI SPA ORD	0.00 IT0005366767
AMPLIFON SPA	0.00 IT0004056880
Income Due - TWD	0.00
IGM FINANCIAL INC	0.00 CA4495861060
PUMA SE	0.00 DE0006969603
AIR CANADA VAR VTG SHS NPV	0.00 CA0089118776
SWO_CDX CDX.NA.HY.43 (4Y) DEFAU 102 210525	0.00
JD SPORTS FASHION ORD	0.00 GB00BM8Q5M07
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00 SE0016102115
SG HOLDINGS CO LTD	0.00 JP3162770006
L&G. GRP. F2V 1/4/2055	0.00 XS3030523644
US TREASURY N/B 4.75% 15/FEB/2045	0.00
SGD BNP PARIBAS A/C	0.00
TELUS CORPORATION COM NPV	0.00 CA87971M1032
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00 SE0000108847
S&P TSX IDX 2506	0.00
ONO PHARMACEUTICAL CO LTD	0.00 JP3197600004
FUTURES MARGIN-EURO	0.00
Futures Margin - AUD	0.00
US. TSY. NOTE/BON 4.125% 29/02/2032/2032 USD100 H-2032	0.00 US91282CMR96
ECP TERRA-GEN GROW	0.00
NEW ZEALAND LOCAL 4.125% 20/03/20280/03/2028	0.00
SWO_CDX CDX.NA.HY.43 (4Y) DEFAU 102 160425	0.00
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.00 AU000000NSR2
MXN BNP PARIBAS A/C	0.00
Outstanding Settlement Payments - CHF	0.00
KOMMUNALKREDIT AUS 4.25% 01/04/2031/2031 EUR100000	0.00 AT0000A3KDQ3
Outstanding Settlement Receipts - DKK	0.00
DANISH KRONE	0.00
UNITED STATES TREA 4.25% 15/01/20282028 USD100 AJ-2028	0.00 US91282CMF58
JAPAN GOV. FIVE YE 0.70% 20/09/2029	0.00
US. TSY. NOTE/BOND 4.00% 15/12/2027	0.00 US91282CMB45
PLN BNP PARIBAS A/C	0.00
ESC MNLEHMAN BRTHRS HLDGRR	0.00
5.250%D011207M020612GL ESCROW	
FUTURES MARGIN-HKD	0.00
FINABLR PLC	0.00 GB00BJ7HMMW26
FUTURES MARGIN-CHF	0.00
FEE REBATES	0.00
SWISS FRANC	0.00
UK. GILT 4.375% 7/3/2030	0.00
MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT	0.00
TRUSTPEX	
TRY BNP PARIBAS A/C	0.00

JAPAN GOV. THIRTY 0.30% 20/06/2046	0.00
Income Due - HKD	0.00
NEW ISRAELI SHEQEL	0.00
Outstanding Settlement Payments - JPY	0.00
Outstanding Settlement Payments - HKD	0.00
GERMANY(FEDERAL REPUBLIC) 2.9% BDS 15/08/2056	0.00 DE000BU2D012
EURO.01 REGS	
Income Due - KRW	0.00
JAPAN GOV. THIRTY 0.70% 20/9/2051	0.00 JP1300721MA9
MINI TPX IDX 2506 F	0.00
Acadian Low Volatility Global Equity mandate	0.00
Income Due - MXN	0.00
FUTURES MARGIN-JPY	0.00
POLISH ZLOTY	0.00
CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE	0.00
SOFI CONSUMER LOAN PROGRAM 1 A2 3.14% 25/02/2027	0.00 US83405RAB33
BARINGS CLO LTD 2016-I/BARINGS CLO 201 SER 16-1A CLS XR	0.00 US06759MAA99
144A VAR RT 23/07/2030	
MEXICAN PESO	0.00
REGIONAL MGMT ISSUANCE TR 2018-1 AST BACKED NT CLA	0.00 US75907PAA84
144A 3.83% 15/07/2027	
MARLETTE FNDG. TST. 2018-1 1A B 3.19% 15/03/2028	0.00 US57109TAB26
GOLDENTREE LOAN OPPS. X 10A XR FRN 20/07/2031	0.00 US38137PAN06
GOLDENTREE LOAN OPPS. XII 12A XR FRN 21/07/2030	0.00 US38137MAF41
PRUDENTIAL PLC ELECTRONIC ELECTION ENTL DI	0.00 GB00BV0V0321
GINNIE MAE II POOL 3.50% 20/1/2048	0.00 US36179TQP39
GINNIE MAE II POOL 4.00% 3/20/2045	0.00 US36179Q6Q92
AGENCY MORTGAGE BACKED3.0% 27 JUNE	0.00 US3138M0CZ10
FN BD0946 4.00% 01/06/2046	0.00 US3140F8BQ97
FANNIE MAE POOL 3.00% 01/12/2051	0.00 US3140XFX710
FREDDIE MAC POOL 3.00% 01/07/2050	0.00 US3133KJJQ67
FANNIE MAE POOL 2.50% 01/05/2051	0.00 US31418DYY20
FANNIE MAE POOL 3.00% 01/10/2051	0.00 US3140XGRG68
BNP New Zealand Dollar Custodial Account	0.00
FANNIE MAE POOL 2.00% 1/5/2036	0.00 US3140KAYL48
FANNIE MAE POOL 2.50% 1/9/2051	0.00 US3140XGGS26
FANNIE MAE POOL 3.00% 1/1/2052	0.00 US3140M9MX25
FANNIE MAE POOL 3.00% 01/08/2050	0.00 US3140XGCK36
FANNIE MAE POOL 3.00% 01/12/2051USD CB2436F	0.00 US3140QMV680
FANNIE MAE POOL 3.00% 2/1/2050	0.00 US3140QCYW05
FANNIE MAE POOL 3.50% 1/9/2057	0.00 US3140FXG558
FREDDIE MAC POOL 2.50% 01/07/2051	0.00 US3132DPKP26
FREDDIE MAC POOL 2.50% 1/8/2035	0.00 US3133L7V795
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000	0.00 AU3FN0069027
A1-A	
FANNIE MAE POOL 2.00% 01/02/2051	0.00 US31418DWR96
FANNIE MAE POOL 2.00% 1/6/2036	0.00 US3140XHHK63
FANNIE MAE POOL 2.00% 1/9/2036	0.00 US3140LWEP82
FANNIE MAE POOL 2.00% 01/12/2040	0.00 US31418DU678
FANNIE MAE POOL 2.50% 1/2/2051	0.00 US31418DWS79
FANNIE MAE POOL 2.50% 01/09/2050	0.00 US31418DSJ27
FANNIE MAE POOL 2.50% 1/11/2040	0.00 US3140XDRF54
FANNIE MAE POOL 3.00% 01/12/2050	0.00 US3140X8W459
FANNIE MAE POOL 3.50% 9/1/2046	0.00 US3140FFLC38
FANNIE MAE POOL 4.00% 01/06/2048	0.00 US3140XCPV40
FANNIE MAE POOL 4.00% 01/08/2051	0.00 US3140XMW510
FANNIE MAE POOL 4.00% 01/09/2047	0.00 US31418CPF58
FANNIE MAE POOL 4.00% 1/10/2048	0.00 US3140X8HK66
FANNIE MAE REMICS 66 BD 3.00% 25/09/2047	0.00 US3136AYCS05
FREDDIE MAC POOL 2.00% 01/03/2051USD SD-8134	0.00 US3132DWBB81
FREDDIE MAC POOL 2.00% 01/09/2051USD SD-8166	0.00 US3132DWC872
FREDDIE MAC POOL 2.50% 01/05/20500 USD RA-2618	0.00 US3133KH4B90
FREDDIE MAC POOL 3.00% 1/8/2051	0.00 US3132DMW279
FREDDIE MAC POOL 3.50% 1/8/2052	0.00 US3132DQHA76

GINNIE MAE II POOL 2.00% 20/10/2050	0.00 US36179VVX53
GINNIE MAE II POOL 3.00% 20/04/2051	0.00 US36179WDS44
GINNIE MAE II POOL 3.50% 20/04/2048	0.00 US36179TV519
GINNIE MAE II POOL 3.50% 20/08/2047	0.00 US36179TEZ49
GINNIE MAE II POOL 3.50% 20/12/2052	0.00 US36179XNC64
GINNIE MAE II POOL 4.00% 20/2/2045	0.00 US36179Q3K59
INVESTA EXT FDS MG NT ATF	0.00
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00 AU3FN0058145
CONSTELLATION SOFT COM STK NPV TEMP	0.00 CA21037X1345
UNILEVER PLC GBP0.031111 STK DIV	0.00 NL0015002EF6
ABIOMED INC NPV	0.00 US003CVR0169
CBL CORPORATION LTD TEMP	0.00 NZCBL0001S6
CFS Finerge & NT overlay	0.00
CZK BNP PARIBAS A/C	0.00
Macquarie Infrastructure Trust (& NT overlay)	0.00
OPTHEA LIMITED OPTION EXPIRING 300626	0.00 AU0000338162
OPTHEA LIMITED ORDINARY FULLY PAID	0.00 AU000000OPT2
WYNYARD GROUP LTD TEMP	0.00 NZWYNE0001S2
FREDDIE MAC GOLD POOL 4.00% 09/01/2044	0.00 US3132M9BZ64
FREDDIE MAC GOLD POOL 3.00% 12/1/2046	0.00 US3132WJEV96
HANG MINI 2504 FUT	0.00
LG ENERGY SOLUTION 5.25% 2/4/2028	0.00
SPI 200 2506 FUT	0.00
ROMANIAN GOV. INT 5.875% 11/07/2032	0.00 XS3021378032
DJ EUR ST50 2506 FU	0.00 DE000C6ZNNN9
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	0.00
CADENT FIN. 5.75% 14/3/2034	0.00 XS2596453014
SWISS MKT IDX 2506 F	0.00 DE000C6ZNSX7
S&P 500 EMINI 2506 F	0.00
FTSE 100 IDX 2506 FU	0.00 GB00M251VK77
SWO_CD_X CDX.NA.IG.44 (5Y) DEFAU 0.575 2105252I65BYEH4	0.00
Outstanding Settlement Payments - SGD	0.00
CDX_IX_CCP CDX.NA.HY.39 5%	0.00
20271220CHASUS33ICEEUS2I65BRZH6	
SWO_CD_X CDX.NA.IG.44 (5Y) DEFAU 0.725 2105252I65BYEH4	0.00
ANZ BANK NZ 11AM A/C	0.00
FUT JUN 25 SFE 3Y T-BOND	0.00
CDX_IX_CCP ITRAXX AUSTRALIA SERI 1%	0.00
20290620CHASUS33ICEEUS2I668IBO9	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	0.00
RPI USD RCV CPI1D PAY 2.5% 21-MAR-2054	0.00
FUT. AUST 10Y SFE JUN25	0.00
CDX_IX_CCP ITRAXX AUSTRALIA SERI 1%	0.00
20300620CHASUS33ICEEUS2I668IBQ4	
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN	0.00
CHASEBANK N.A. CHASUS33	
CDX_IX_CCP ITRAXX EUROPE SERIES 1%	0.00
20350620GOLDUS33ICEEUS2I666VDL6	
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF	0.00
COMMERCE TORONTO CA	
BARCLAYS CCP	0.00
CITIGROUP CCP CAD BROKER ACCOUNT	0.00
Outstanding Settlement Payments - NZD	0.00
RPI_CCP EUR RCV CPTFE1D PAY 2.0072% 15-MAR-	0.00
2030CHASUS33LCHCUK	
Outstanding Settlement Payments - USD	0.00
FUT JUN 25 OSE 10Y JGB	0.00
CANADIAN DOLLAR	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN	0.00
CHASE	
FUT JUN 25 CBT ULT TNOTE	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
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F	0.00
FUT 06 JUN 25 EURO BUXL BND	0.00
CITIGROUP CCP USD BROKER ACCOUNT	-0.01
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	-0.01
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM	-0.01
BNZ NZD COLL	-0.01
Outstanding Settlement Payments - AUD	-0.01
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAY	-0.01
FUT 06 JUN 25 EURX EUR-BUND	-0.01
GOLDMAN SACHS CCP EUR BROKER ACCOUNT	-0.01
CDS_IX_CCP CDX.NA.IG.44 1%	-0.01
20300620GOLDUS33ICEEUS2I65BYEH4	
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	-0.02
OTC CASH COLLATERAL RECEIVABLE FROM USD SBILDEFFXX 31/12/2050	-0.03
WESTPAC NZD COLL	-0.03
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG FRANKFURT	-0.04
Outstanding Settlement Payments - DKK	-0.05
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.07
JPM CCP USD BROKER ACCOUNT	-0.08
FX POSITIONS	-0.26