

Offer name	Mercer Investment Funds	Offer number	OFR10322
Fund name	Mercer Sustainable Balanced Fund	Fund number	FND101
Period disclosure applies [dd/mm/yyyy]	30/09/2025		
Asset name	% of fund net assets	Security code	
NVIDIA CORP		2.41% US67066G1040	
FISHER & PAYKEL HEALTHCARE CORPORATION L		2.01% NZFAPE0001S2	
MICROSOFT CORP		1.85% US5949181045	
APPLE INC		1.65% US0378331005	
INFRATIL LIMITED		1.36% NZIFTE0003S3	
NEW ZEALAND GOVERNMENT 200429 3.0 GB		1.27% NZGOVDT429C7	
AUCKLAND INTERNATIONAL AIRPORT LTD		1.17% NZAIAE0002S6	
NEW ZEALAND GOVERNMENT 150531 1.50 GB		1.00% NZGOVDT531C0	
NEW ZEALAND GOVERNMENT 150528 0.25 GB		0.98% NZGOVDT528C6	
NEW ZEALAND GOVERNMENT 140433 3.50 GB		0.97% NZGOVDT433C9	
Liquidity Identifier		1.19%	
NEW ZEALAND GOVERNMENT 150530 4.50 GB		0.89% NZGOVDT530C2	
CONTACT ENERGY LIMITED		0.80% NZCENE0001S6	
NEW ZEALAND GOVERNMENT 150437 2.75 GB		0.78% NZGOVDT437C0	
AMAZON COM INC		0.76% US0231351067	
NEW ZEALAND GOVERNMENT 150541 1.75 GB		0.74% NZGOVDT541C9	
UK. GILT 3.75% 7/3/2027		0.72% GB00BPSNB460	
NEW ZEALAND GOVERNMENT 150532 2.00 GB		0.72% NZGOVDT532C8	
MERIDIAN ENERGY LT NPV		0.66% NZMELE0002S7	
THE A2 MILK COMPANY LIMITED		0.64% NZATME0002S8	
EBOS GROUP LIMITED		0.62% NZEBOE0001S6	
MAINFREIGHT LIMITED		0.60% NZMFTE0001S9	
META PLATFORMS INC		0.59% US30303M1027	
BROADCOM ORD SHS		0.55% US11135F1012	
NEW ZEALAND GOVERNMENT 150534 4.25 GB		0.55% NZGOVDT534C4	
NEW ZEALAND GOVERNMENT 150536 4.25 GB		0.52% NZGOVDT536C9	
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE		0.51%	
NZD BNP PARIBAS A/C		0.51%	
ALPHABET INC CAP STK CL A		0.50% US02079K3059	
SUMMERSET GROUP HOLDINGS LTD		0.49% NZSUME0001S0	
MASTERCARD INC - CLASS A		0.47% US57636Q1040	
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE		0.46%	
TESLA INC		0.46% US88160R1014	
SPARK NEW ZEALAND LIMITED		0.44% NZTELE0001S4	
ALPHABET INC CAP CL C		0.43% US02079K1079	
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND		0.41% NZIIBDT003C0	
TAIWAN SEMICONDUCT MANUFACTURING USD		0.40% US8740391003	
RYMAN HEALTHCARE LTD		0.39% NZRYME0001S4	
JP MORGAN CHASE & CO		0.39% US46625H1005	
SINGAPORE GOV. BD 2.875% 01/09/2030		0.38% SG7U32949426	
NEW ZEALAND GOVERNMENT 150535 4.50 GB		0.37% NZGOVDT535C1	
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND		0.36% NZIIBDT004C8	
USD BNP PARIBAS A/C		0.35%	
INVESTA COMMERCIAL PROPERTY FUNDAFS		0.35%	
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN		0.35%	
IMPERIAL BANK OF COMMERCE			
LILLY (ELI) & CO USD		0.33% US5324571083	
NEW ZEALAND GOVERNMENT 150554 5.00 GB		0.31% NZGOVDT554C2	
ECOLAB LTD		0.31% US2788651006	
SCHNEIDER ELECTRIC SE		0.30% FR0000121972	
UNITED STATES DOLLAR		0.30%	
NEW ZEALAND GOVERNMENT 150526 0.50 GB		0.30% NZGOVDT526C0	
NEW ZEALAND GOVERNMENT 150427 4.50 GB		0.29% NZGOVDT427C1	
FLETCHER BUILDING LTD		0.29% NZFBUE0001S0	
CASH		0.28%	

VISA INC - A	0.26% US92826C8394
EAGLE POINT DEFENSIVE INCOME PARTNERS LP- AUD	0.26%
MCP SECURED PRIVATE DEBT FUND II (FUND)	0.26%
KIWI PROPERTY GROUP LIMITED	0.26% NZKPG0001S9
GOODMAN NZ Highbrook Limited Partnership	0.26% DU00GUDMHBNZ
DEXUS WHOLESALE PROPERTY FUND AUUT	0.25%
UK. GILT 4.375% 31/7/2054	0.25% GB00BPSNBB36
FREIGHTWAYS GROUP LTD	0.24% NZFREE0001S0
NEXTERA ENERGY INC	0.24% US65339F1012
WASTE MANAGEMENT INC COM	0.23% US94106L1098
CHARTER HALL RETAIL PARTNERSHIP NO. 6PE	0.23%
LINDE PLC	0.23% IE000S9YS762
XYLEM INC COM	0.23% US98419M1009
AIR LIQUIDE	0.23% FR0000120073
TRANE TECHNOLOGIES PLC	0.23% IE00BK9ZQ967
MERCURY NZ LIMITED	0.22% NZMRPE0001S2
PARK SQUARE CAPITAL CREDIT INVESTMENTS SCSP SICAVPE	0.22%
UK. GILT 4.50% 7/6/2028	0.22% GB00BMF9LG83
APTIV PLC NEW ORD USD0.01	0.21% JE00BDN8H13
IBERDROLA SA	0.21% ES0144580Y14
BERKSHIRE HATHAWAY INC - CLASS B	0.21% US0846707026
AGILENT TECHNOLOGIES INC	0.21% US00846U1016
HUBBELL INC	0.20% US4435106079
ADVANCED MICRO DEV	0.20% US0079031078
CHORUS LIMITED ORDINARY FULLY PAID	0.20% NZCNUE0001S2
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.20%
ASML HOLDING NV	0.20% NL0010273215
SCALES CORP LTD	0.20% NZSCLE0002S8
MCKESSON CORP	0.19% US58155Q1031
BOOKING HLDGS INC COM	0.19% US09857L1089
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.19% NZLGFD014C0
150426 1.50 GB	
NEW ZEALAND GOV. B 4.50% 15/05/2035	0.19% NZGOVDT535C1
SHOPIFY INC COM NPV CL A	0.19% CA82509L1076
Accruals	0.19%
US. TSY. INFL. 0.625% I/L 15/1/2026	0.19% US912828N712
AUDAX CREDIT FEEDER FUND LPPE	0.19%
SAP AG	0.19% DE0007164600
COSTCO WHOLESALE CORP	0.19% US22160K1051
PORT OF TAURANGA LTD	0.19% NZPOTE0003S0
UNION PACIFIC CORP	0.18% US9078181081
CHURCHILL SENIOR MPD FUND LPPE	0.18%
TJX COS INC	0.17% US8725401090
STONEPEAK ZENO HOLDINGS (CYM) LP - EUR	0.17%
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD	0.17%
NETFLIX INC	0.17% US64110L1061
PEMBERTON DEBT FUN D II SCS SICAV-RAIF PEMBERPE	0.17%
DEERE & CO	0.17% US2441991054
EBAY INC	0.17% US2786421030
AUTOZONE INC	0.17% US0533321024
INFRALEMON SCA	0.17%
PALO ALTO NETWORKS INC	0.16% US6974351057
ORACLE CORP	0.16% US68389X1054
THERMO FISHER SCIENTIFIC INC	0.16% US8835561023
BRIDGEPOINT CREDIT	0.16%
ENBRIDGE INC	0.15% CA29250N1050
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.15%
ASTRAZENECA PLC	0.15% GB0009895292
VERALTO ORD SHS	0.15% US92338C1036
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.14%
161025 TBILL	
WESTPAC NEW ZEALAND LTD 121225 RCD	0.14%

SERVICENOW INC	0.14% US81762P1021
JOHNSON & JOHNSON COM	0.14% US4781601046
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE	0.14%
INCOMEFUND	
RABOBANK NEW ZEALAND LTD 010526 RCD	0.14%
SKY NETWORK TELEVISION LTD	0.14% NZSKTE0001S6
HMC WHF NO. 1 PTY LTD - AUDPE	0.14%
AMPHENOL ORD SHS CLASS A	0.14% US0320951017
STRIDE STAPLED GRP NPV UNITS	0.14% NZSPGE0001S2
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.14%
ABBOTT LABS	0.14% US0028241000
HITACHI NPV	0.14% JP3788600009
AUTODESK INC	0.14% US0527691069
WESTPAC NEW ZEALAND LTD 240226 1.439 CB	0.13% NZWNZD0226L9
INTERACTIVE BRO GR COM	0.13% US45841N1072
MCP REAL ESTATE DE BT FUND (AUD)	0.13%
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.13% NZHNZD0001L7
EURO	0.13%
RESMED INC	0.13% US7611521078
DANAHER CORP	0.13% US2358511028
BUNDESOBLIGATION 2.40% 18/04/2030.01 191	0.13% DE0008U25042
ABBVIE INC COM	0.13% US00287Y1091
ESSILORLUXOTTICA	0.13% FR0000121667
BARINGS AUSTRALIAN PRIVATE CREDIT FUND - AUD	0.13%
BOSTON SCIENTIFIC CORP COM USD	0.13% US1011371077
UNITED STATES TREA 0.00% 04/12/20252025 USD100	0.13% US912797QS94
TREASURY BILL 0.0% 06/NOV/2025	0.13% US912797QP55
PALANTIR TECHNOLOGIES INC	0.13% US69608A1088
GE AEROSPACE	0.13% US3696043013
WELLS FARGO & COMPANY	0.12% US9497461015
HOME DEPOT INC	0.12% US4370761029
INTUITIVE SURGICAL INC	0.12% US46120E6023
SALESFORCE INC	0.12% US79466L3024
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.12% JP1400171Q50
PROCTER & GAMBLE COMPANY	0.12% US7427181091
TOYOTA FINANCE NEW ZEALAND LTD 291025 PNOTE	0.12%
ASB BANK LTD 281125 RCD	0.12%
ASB BANK LTD 081225 RCD	0.12%
ROPER TECHNOLOGIES INC	0.12% US7766961061
TAIWAN SEMICON MANUFACTURING CO LTD	0.12% TW0002330008
NATIONAL GRID	0.12% GB00BDR05C01
CISCO SYSTEMS INC	0.12% US17275R1023
BANK OF AMERICA CORPORATION	0.12% US0605051046
RABOBANK NEDERLA 160326 FRN	0.11% NZRABDT020C1
BE SEMICONDUCTOR EURO	0.11% NL0012866412
VAUBAN IP ENERGY SOLUTIONS	0.11%
KKR QUARTZ CO-INVEST GP LLCPE	0.11%
KKR DIVERSIFIED CORE INFRA B SR	0.11%
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.11%
NOVO NORDISK ORD SHS CLASS B	0.11% DK0062498333
APPLIED MATERIALS US	0.11% US0382221051
US. TSY. NOTE/BON 4.875% 31/10/20288	0.11% US91282CJF95
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 190326 RCD	0.10%
SYNOPSIS INC	0.10% US8716071076
GENTRACK GROUP LIMITED ORDINARY SHARES	0.10% NZGTKE0002S9
GIP AQUARIUS FUND SECONDARY	0.10%
UNITEDHEALTH GROUP INC COM STK	0.10% US91324P1021
FAIR ISAAC CORPORATION	0.10% US3032501047
ACCENTURE PLC	0.10% IE00B4BNMY34
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.10%
COCA COLA CO USD	0.10% US1912161007
FIRST SOLAR INC	0.10% US3364331070

ADYEN NV	0.10% NL0012969182
VAIL RESORTS INC	0.10% US91879Q1094
US TREASURY N/B 2.75% 15/AUG/2032	0.10% US91282CFF32
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.10% US912828YS30
TE CONNECTIVITY COM USD0.01	0.10% IE000IVNQZ81
DARLING INGREDIENTS INC	0.10% US2372661015
ANZ BANK NEW ZEALAND WELLINGTON 061025 3.55 TD	0.10%
BANK OF NEW ZEALAND LTD 141025 RCD	0.10%
ASB BANK LTD 141125 RCD	0.10%
NEXTDC LIMITED ORDINARY FULLY PAID	0.10% AU000000NXT8
ASB BANK LTD 12225 RCD	0.10%
WESTPAC NEW ZEALAND LTD 150126 RCD	0.10%
MOODYS CORPORATION	0.10% US6153691059
FERGUSON ENTERPRIS USD0.0001	0.10% US31488V1070
MARVELL TECHNOLOGY COM	0.10% US5738741041
WESTPAC NEW ZEALAND LTD 310326 RCD	0.10%
ASB BANK LTD 310326 RCD	0.10%
MEDIATEK INC	0.09% TW0002454006
Bank of China	0.09%
MERCK & CO INC NEW COM	0.09% US58933Y1055
SEMPRA ORD	0.09% US8168511090
SEKISUI HOUSE	0.09% JP3420600003
UNILEVER PLC	0.09% GB00B10RZP78
TEXAS INSTRUMENTS	0.09% US8825081040
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.09% NZAPTE000153
EXELON CORPORATION	0.09% US30161N1019
GXO LOGISTICS INC	0.09% US36262G1013
SIEMENS AG NPV EUR	0.09% DE0007236101
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.09%
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.09%
RENAISSANCERE HOLDINGS LTD	0.09% BMG7496G1033
REPUBLIC SERVICES INC	0.09% US7607591002
KKR TAURUS CO-INVEST LPPE	0.09%
GLOBE LIFE INC	0.09% US37959E1029
BEAZLEY P L C	0.09% GB00BYQ0JC66
BANK OF CHINA NEW ZEALAND 071025 PNOTE	0.09%
ANZ BANK NEWZEALAND LTD 141125 RCD	0.09%
CROWN CASTLE INTL CORP	0.09% US22822V1017
IIF AUSTRALIA 1 TRUSTPE	0.09%
AMERICAN ELECTRIC POWER COMPANY INC	0.09% US0255371017
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.09% US912810SW99
ELEVANCE HEALTH INC	0.09% US0367521038
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.08% US4592001014
DSM FIRMENICH AG EURO.01	0.08% CH1216478797
FIRST QUANTUM MINERALS LTD	0.08% CA3359341052
CSX CORP COM	0.08% US1264081035
CSL LIMITED	0.08% AU000000CSL8
EDWARDS LIFESCIENCES CORP	0.08% US28176E1082
HSBC HOLDINGS PLC	0.08% GB0005405286
GOLDMAN SACHS GROUP INC.	0.08% US38141G1040
REPUBLIC OF POLA FRN IL 25/08/2036	0.08% PL0000117024
WESTPAC NEW ZEALAND LTD 291225 RCD	0.08%
CHANNEL INFRASTRUCTURE NZ LTD	0.08% NZNZRE0001S9
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.08%
CHENIERE ENERGY INC	0.08% US16411R2085
HMC AUSTRALN RETAIL PARTNERSHP - AUD	0.08%
NOVARTIS AG	0.08% CH0012005267
CORE INFRASTRUCTURE FUND IV SCA	0.08%
WORLEY LIMITED	0.08% AU000000WOR2
CENTURIA INDUSTRIAL REIT ORDINARY UNITS FULLY PAID	0.08% AU000000CIP0
XERO LIMITED ORDINARY FULLY PAID	0.08% NZXROE0001S2
ZOETIS INC	0.08% US98978V1035
US. TSY. INFL. 1.875% I/L 15/07/2034.875% 15/07/2034	0.08% US91282CLE92

WESTPAC NEW ZEALAND LTD 021025 RCD	0.08%
KERRY GROUP PLC-A	0.08% IE0004906560
AT & T INC	0.08% US00206R1023
SERKO LTD	0.08% NZSKOE0001S7
ROYAL BANK OF CANADA	0.08% CA7800871021
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.08%
BLACKROCK INC	0.08% US09290D1019
CATERPILLAR INC	0.08% US1491231015
CHINA CONSTRUCT NZ 281125 4.80 TD	0.08%
VISTA GROUP INTERNATIONAL LTD	0.07% NZVGLE0003S1
WELLTOWER INC	0.07% US95040Q1040
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.07%
UBER TECHNOLOGIES INC	0.07% US90353T1007
HOWMET AEROSPACE I COM USD	0.07% US4432011082
AMERICAN WATER WORKS CO INC	0.07% US0304201033
MITSUBISHI UFJ FINANCIAL	0.07% JP3902900004
WELLINGTON REGIONAL COUNCIL 241125 PNOTE	0.07%
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.07% DE000BU2Z023
ASB BANK LTD 151225 RCD	0.07%
LAUREATE EDUCATION INC	0.07% US5186132032
LIFE360 INC	0.07% AU00000045098
KOOKMIN BANK 2.625% 29/09/2029	0.07% XS3168711193
VERIZON COMMUNICATIONS	0.07% US92343V1044
ICON PLC	0.07% IE0005711209
WASTE CONNECTIONS COM NPV	0.07% CA94106B1013
ASB BANK LTD 200126 4.12 TD	0.07%
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.07%
ESSENTIAL UTILS	0.07% US29670G1022
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.07% JP1201631HC6
TENABLE HOLDINGS INC	0.07% US88025T1025
THE WALT DISNEY CO	0.07% US2546871060
CARRIER GLOBAL COR COM	0.07% US14448C1045
KEYENCE CORP NPV	0.07% JP3236200006
ITALY BUONI POLIEN 3.85% 15/09/2026	0.07% IT0005556011
AUCKLAND COUNCIL 171025 PNOTE	0.07%
RELX PLC	0.07% GB00B2B0DG97
NESTLE SA	0.07% CH0038863350
GOODMAN NZ HIGHBROOK LIMITED PARTNERSHIP - NZD	0.07%
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.07%
GE VERNOVA ORS SHS	0.07% US36828A1016
MCDONALD'S CORP	0.07% US5801351017
ALCON AG	0.07% CH0432492467
INSULET CORP	0.07% US45784P1012
INGENIA COMMUNITIES GROUP	0.07% AU000000INA9
ASHTAD GROUP PLC	0.07% GB0000536739
CITIGROUP INC USD	0.07% US1729674242
DEUTSCHE TELEKOM AG DEM	0.07% DE0005557508
CMS ENERGY CORP	0.07% US1258961002
MORGAN STANLEY	0.07% US6174464486
PEPSICO INC CAP 2/3	0.06% US7134481081
ADTALEM GLOBAL EDUCATION INC	0.06% US00737L1035
INDONESIA TSY. BD. 6.50% 15/02/2031	0.06% IDG000015207
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.06%
Outstanding Settlement Receipts - NZD	0.06%
CHALLENGER LIMITED	0.06% AU000000CGF5
SINGAPORE GOV. BD 2.875% 01/07/2029	0.06% SG3263998209
US. TSY. NOTE/BOND 4.25% 28/02/2027	0.06% US91282CMP31
KBC GROUP NV	0.06% BE0003565737
CELLNEX TELECOM SA	0.06% ES0105066007
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.06%
INTUIT INC	0.06% US4612021034
DOMINION ENERGY INC	0.06% US25746U1097
ADVANCED DRAINAGE SYSTEMS INC	0.06% US00790R1041
KEYSIGHT TECHNOLOGCOM USD	0.06% US49338L1035
EVERSOURCE ENERGY COM	0.06% US30040W1080

WABTEC CORP	0.06% US9297401088
BANK OF NEW ZEALAND	0.06%
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.06% CH0012032048
PENTAIR PLC COM	0.06% IE00BLS09M33
STRYKER CORP	0.06% US8636671013
MICRON TECHNOLOGY INC USD	0.06% US5951121038
ICG AUSTRALIA SENIPE	0.06%
MERCADOLIBRE INC	0.06% US58733R1023
SPIRAX SARCO ENG ORD	0.06% GB00BWFGQN14
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.06% CNE100003662
RELATED REAL ESTAT E DEBT FUND (CAYMAN) L.P.PE	0.06%
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.06% JP1051661Q33
BNP PARIBAS NOMINEES	0.06%
SCHWAB (CHARLES) CORP	0.06% US8085131055
ALLIANZ SE-REG	0.06% DE0008404005
US. TSY. NOTE/BOND 4.25% 15/02/20282028 USD100 AK-2028	0.06% US91282CMN82
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.06%
JPMORGAN CHASE	
INTEREST RATE SWAPS	0.06%
CANADIAN PAC KANS COM NPV	0.06% CA13646K1084
TERNA SPA	0.06% IT0003242622
SMITH A.O CORP	0.06% US8318652091
ONEOK INC	0.06% US6826801036
AMERICAN EXPRESS USD	0.06% US0258161092
CANADIAN NATL RAILWAY CO	0.06% CA1363751027
MODINE MANUFACTURING CO	0.06% US6078281002
Westpac New Zealand	0.06%
PEMBERTON ESPD SMA	0.06%
SIKA AG	0.06% CH0418792922
Income Due - NZD	0.06%
DIF VI CO-INVEST PROJECT 3 C.V	0.06%
ALTAMIRA CO-INVESTMENT SCA	0.06%
WILLIAMS COMPANIES INC	0.06% US9694571004
SONY CORP	0.06% JP3435000009
KINDER MOR INC DEL COM	0.06% US49456B1017
QUALCOMM INC	0.06% US7475251036
NEW ZEALAND GOV. 2.50% I/L 20/09/2035	0.06% NZIIBDT004C8
BLOCK INC	0.05% US8522341036
LAM RESEARCH CORP COM USD 0.001 P S	0.05% US5128073062
US. T-BILL. 0.00% 28/11/20252025 USD100	0.05% US912797NL78
SYMRISE AG	0.05% DE000SYM9999
CINTAS CORP	0.05% US1729081059
CHROMA ATE INC	0.05% TW0002360005
PG AND E CORP	0.05% US69331C1080
SPOTIFY TECHNOLOGY COM	0.05% LU1778762911
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFERRED	0.05% AU000000TLX2
NORWAY GOV. BD. 1.375% 19/08/2030	0.05% NO0010875230
ARISTA NETWORKS INC	0.05% US0404132054
BANCO SANTANDER CENTRAL HISP	0.05% ES0113900J37
UBS GROUP AG	0.05% CH0244767585
MEDTRONIC PLC	0.05% IE00BTN1Y115
CENCORA INC COM	0.05% US03073E1055
EDP RENOVAVEIS SA	0.05% ES0127797019
S AND P GLOBAL INC COM	0.05% US78409V1044
KOREA HOUSING FIN 4.082% 25/09/2027	0.05% XS2678945317
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV 100626 0.75 CB	0.05% NZIBDDT016C7
KKR AQUEDUCT CO-INVEST L.P.PE	0.05%
POPULAR INC COM USD6 POST REV SPLIT	0.05% PR7331747001
CROWDSTRIKE HOLDINGS INC	0.05% US22788C1053
APPLOVIN CORP	0.05% US03831W1080
STRIDE INC	0.05% US86333M1080
TOYOTA MOTOR CORP	0.05% JP3633400001

VEEVA SYSTEMS INC	0.05%	US9224751084
INVESTORE PROPERTY LTD	0.05%	NZIPLE0001S3
ABB LTD	0.05%	CH0012221716
KSL CAPITAL PARTNERS CV I	0.05%	
AUTOMATIC DATA PROC.	0.05%	US0530151036
IDEX CORP	0.05%	US45167R1041
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.05%	
KIWIBANK LTD 211125 4.45 TD	0.05%	
PROGRESSIVE CORP	0.05%	US7433151039
AXIUM INFRASTRUCTUPE	0.05%	
KONINKLIJKE AHOLD DELHAIZE NV	0.05%	NL0011794037
SACYR SA	0.05%	ES0182870214
ITRON INC	0.05%	US4657411066
CBRE GROUP INC CLASS A	0.05%	US12504L1098
TERUMO CORP	0.05%	JP3546800008
US. TSY. NOTE/BON 0.625% 15/5/2030	0.05%	US912828ZQ64
WATERCARE SERVICES LTD 141025 PNOTE	0.05%	
TOYOTA FINANCE NEW ZEALAND LTD 221025 PNOTE	0.05%	
SUMITOMO MITSUI FINANCIAL GROUP	0.05%	JP3890350006
HAMILTON CITY COUNCIL 031125 PNOTE	0.05%	
DUNEDIN CITY TREASURY 191125 PNOTE	0.05%	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.05%	
031225 TBILL		
F5 NETWORKS INC	0.05%	US3156161024
RABOBANK NEW ZEALAND LTD 200226 RCD	0.05%	
RAYONIER INC	0.05%	US7549071030
WIX COM LTD	0.05%	IL0011301780
KLA TENCOR CORPORATION COM	0.05%	US4824801009
MIZUHO FINANCIAL GROUP INC	0.05%	JP3885780001
KONINKLIJKE VOPAK NV	0.05%	NL0009432491
UNITED UTILITIES GROUP PLC	0.05%	GB00B39J2M42
LVMH MOET HENNESSY VUITTON SE	0.05%	FR0000121014
CLEAN HARBORS INC	0.05%	US1844961078
NEW ZEALAND GOV. 1.75% 15/5/2041	0.05%	NZGOVDT541C9
ARCADIS NV	0.05%	NL0006237562
AEROPORTS DE PARIS (ADP)	0.05%	FR0010340141
GEA GROUP AG	0.05%	DE0006602006
SUN COMMUNITIES INC	0.05%	US8666741041
MALAYSIA GOVERNME 3.519% 20/04/2028	0.05%	MYBMI2300024
INFINEON TECHNOLOGIES AG	0.05%	DE0006231004
PROSUS NV	0.05%	NL0013654783
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.05%	AU0000018442
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-	0.05%	US91282CCB54
2031		
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.05%	JP1103711P74
BANCO BICAYA ARGENTARIA SA	0.05%	ES0113211835
PFIZER INC COM	0.05%	US7170811035
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.05%	NZHNZD0008L2
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.05%	US91282CBJ99
CYBERARK SOFTWARE LTD	0.04%	IL0011334468
LEGAL & GENERAL GROUP PLC	0.04%	GB0005603997
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.04%	US91282CJE21
UNICREDIT SPA	0.04%	IT0005239360
FERGUSON ENTERPRISE USD 0.0001	0.04%	US31488V1070
KONINKLIJKE KPN NV	0.04%	NL0000009082
CAPITAL ONE FINANCIAL CORPORATION	0.04%	US14040H1059
GILEAD SCIENCES INC	0.04%	US3755581036
TETRA TECH ORD SHS	0.04%	US88162G1031
4.50% 15/04/2027	0.04%	NZGOVDT427C1
RED ELECTRICA DE ES	0.04%	ES0173093024
NCINO ORD SHS	0.04%	US63947X1019
ADOBE INC COM	0.04%	US00724F1012
AENA SME ORD SHS	0.04%	ES0105046017
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.04%	AU3TB0000135
THE TORONTO DOMINION BANK	0.04%	CA8911605092

TECNOGLASS INC	0.04% KYG872641009
INTEL CORP	0.04% US4581401001
DBS GROUP HOLDINGS LTD	0.04% SG1L01001701
WATTS WATER TECHNOLOGIES INC	0.04% US9427491025
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.04% JP1400081F45
WELLINGTON REGIONAL COUNCIL 101225 PNOTE	0.04%
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.04% JP1300791P79
BARRATT REDROW PLC	0.04% GB0000811801
TELEFONICA BRASIL SA	0.04% BRVIVTACNORO
GODADDY INC	0.04% US3802371076
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.04%
MEXICAN BONOS 8.00% 07/11/2047	0.04% MX0MGO000102
ROBINHOOD MARKETS INC	0.04% US7707001027
US. TSY. INFL. 2.125% I/L 15/02/2041	0.04% US912810QP66
FUJIKURA LIMITED	0.04% JP3811000003
HCA HEALTHCARE INC	0.04% US40412C1018
AUSTRALIA & NEW Z 2.478% 04/06/2029SNR 04/06/2029	0.04% XS3041372668
EUR100000	
DELTA ELECTRONICS INC	0.04% TW0002308004
SOUTHERN CO COM USD	0.04% US8425871071
INTERCONTINENTAL EXCHANGE INC	0.04% US45866F1049
ASTRAZENECA PLC SPONS ADR	0.04% US0463531089
AGCO CORP	0.04% US0010841023
NEXTRACKER INC	0.04% US65290E1010
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.04%
ANALOG DEVICES INCORPORATED COM	0.04% US0326541051
ZURICH FINANCIAL SERVICES	0.04% CH0011075394
CARDINAL HEALTH INC	0.04% US14149Y1082
PARKER HANNIFIN CORP	0.04% US7010941042
ITALGAS SPA	0.04% IT0005211237
JPM. CHASE F2F 4/2/2032	0.04% US46647PBX33
SPIRE INC COM USD1	0.04% US84857L1017
AMGEN INC	0.04% US0311621009
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.04% US91282CHK09
US. TSY. NOTE/BOND 4.75% 15/05/20552055 USD1000	0.04% US912810UK24
BONDS 05/55	
LANDIS AND GYR GROUP AG	0.04% CH0371153492
BLACKSTONE INC	0.04% US09260D1072
TOYOTA FINANCE NEW ZEALAND LTD 061125 PNOTE	0.04%
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.04% NZGOVDT429C7
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.04% JP1103431G66
ROYAL CARIBBEAN GROUP	0.04% LR0008862868
HEMNET GROUP AB	0.04% SE0015671995
WELLINGTON CITY COUNCIL 180226 PNOTE	0.04%
MOTOROLA SOLUTIONS INC	0.04% US6200763075
TENNET HOLDING BV 0.125% 09/12/20270000 20	0.04% XS2348325221
KEYERA CORP COM	0.04% CA4932711001
XCEL ENERGY INC	0.04% US98389B1008
UNIVERSAL MICROWAVE TECHNOLOGY INC	0.04% TW0003491007
JAMES HARDIE INDUS COM	0.04% IE000R94NGM2
GOODMAN GROUP	0.04% AU000000GMG2
NEW ZEALAND GOVT 200950 3.25 INFATION INDEXED BOND	0.04% NZIIBDT006C3
BANK OF NEW YORK MELLON CORP	0.04% US0640581007
CUMMINS INC	0.04% US2310211063
MEXICAN BONOS 7.75% 13/11/2042	0.04% MX0MGO0000R8
OREILLY AUTO NEW COM	0.04% US67103H1077
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.04% US91282CGP05
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.04% NZHNZD0935L6
SMURFIT WESTROCK P ORD USD0.001 DI	0.04% IE00028FXN24
LOBLAW COMPANIES LTD	0.04% CA5394811015
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.04% IT0005534141
INTESA SANPAOLO SPA	0.04% IT0000072618
E INK HOLDINGS INC	0.04% TW0008069006

QUEST DIAGNOSTICS	0.04% US74834L1008
VODACOM GROUP PTY LTD	0.04% ZAE000132577
NINTENDO CO LTD	0.04% JP3756600007
CREDIT AGRICOLE SA	0.04% FR0000045072
MEXICAN BONOS 7.75% 23/11/2034	0.04% MX0MGO0000U2
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.04% US91282CAU53
PENNON GROUP ORD GBP0.6105	0.04% GB00BNNTLN49
AIA GROUP LTD	0.03% HK0000069689
CONSTELLATION ENERGY CORP	0.03% US21037T1097
KINGSPAN GROUP PLC	0.03% IE0004927939
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.03% AU000000TCL6
VESTAS WIND SYSTEM	0.03% DK0061539921
CHUBB LIMITED ORD	0.03% CH0044328745
EMERSON ELECTRIC CO	0.03% US2910111044
GAZTRANSPORT ET TECHNIGAZ SA	0.03% FR0011726835
NETHERLANDS GOV. B 2.50% 15/01/2033	0.03% NL0010071189
CADENCE DESIGN SYSTEMS INC	0.03% US1273871087
T MOBILE US INC COM	0.03% US8725901040
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.03% MYBMX1100044
CRH PUBLIC LIMITED ORD SHS	0.03% IE0001827041
TOYOTA FINANCE NEW ZEALAND LTD 161025 PNOTE	0.03%
TOYOTA FINANCE NEW ZEALAND LTD 051125 PNOTE	0.03%
MSTB03- WEST PAC	0.03%
VICUNA HOLDINGS LIMITED - EUR	0.03%
DUNEDIN CITY TREASURY 281125 PNOTE	0.03%
CHRISTCHURCH CITY HOLDINGS LIMITED 191225 PNOTE	0.03%
WATERS CORPORATION	0.03% US9418481035
HISCOX LTD F2F 11/06/2036	0.03% XS3085134594
MUENCHENER RUECKVER RG-REG	0.03% DE0008430026
COLOMBIAN TES 6.00% 28/4/2028	0.03% COL17CT02914
AMERICAN TWR REIT INC	0.03% US03027X1000
VOLKSWAGEN INTL. FIN FRN PERP	0.03% XS3071335478
L'OREAL	0.03% FR0000120321
EQUINIX INC COM	0.03% US29444U7000
BELFIUS BANK 3.375% 28/05/2030030	0.03% BE6365319829
BANCO SANTANDER 5.439% 15/07/2031	0.03% US05964HGBG92
GSK PLC	0.03% GB00BN7SWP63
KBC GRP. F2V 16/10/2030	0.03% USB5341FAD36
GBP BNP PARIBAS A/C	0.03%
SIEMENS ENERGY AG	0.03% DE000ENER6Y0
BNP PARIBAS SA	0.03% FR0000131104
OMNES CO-INVEST TA G - EUR	0.03%
ATMOS ENERGY CORP	0.03% US0495601058
COLGATE PALMOLIVE	0.03% US1941621039
HYDRO ONE LTD	0.03% CA4488112083
ILLINOIS TOOL WORKS	0.03% US4523081093
HSBC HLDGS. F2F 13/05/2031	0.03% US404280EW52
PEMBINA PIPELINE	0.03% CA7063271034
VITAL HEALTHCARE PROPERTY TRUST	0.03% NZCHPE0001S4
NORWAY GOV. BD. 1.50% 19/02/2026	0.03% NO0010757925
GOODMAN PROPERTY TRUST	0.03% NZCPTE0001S9
AXA	0.03% FR0000120628
UK. GILT 1.75% 7/9/2037	0.03% GB00BZB26Y51
SIMPLY GOOD FOODS CO	0.03% US82900L1026
DOLLARAMA INC	0.03% CA25675T1075
PROLOGIS INC COM	0.03% US74340W1036
NETHERLANDS GOV. B 0.25% 15/07/2029	0.03% NL0013332430
HERMES INTERNATIONAL	0.03% FR0000052292
THE CIGNA GROUP	0.03% US1255231003
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M BONOS	0.03% MX0MGO0000B2
SINGAPORE TELECOMM NPV B L 100	0.03% SG1T75931496
AUSTRALIAN CAP. TE 4.75% 23/10/2030	0.03% AU3SG0003106

VERTEX PHARMACEUTICALS INC	0.03% US92532F1003
ONEMAIN HOLDINGS INC	0.03% US68268W1036
US TREASURY N/B 4.12% 15/NOV/2032	0.03% US91282CFV81
UK. GILT 4.50% 7/3/2035	0.03% GB00BT7J0027
CORNING INC	0.03% US2193501051
BARCLAYS PLC	0.03% GB0031348658
TASMANIAN PUBLIC F 5.25% 23/01/2036	0.03% AU3SG0003130
ING GROEP NV	0.03% NL0011821202
SEA LTD	0.03% US81141R1005
VITAL FARMS INC	0.03% US92847W1036
NATWEST MKTS. 5.022% 21/03/2030	0.03% USG6382RGF94
VESTEDA FIN. 4.00% 07/05/2032	0.03% XS2815987834
SNOWFLAKE INC	0.03% US8334451098
RECRUIT HLDGS CO LNPV	0.03% JP3970300004
PNC FINANCIAL SERVICES GROUP	0.03% US6934751057
ORION OYJ	0.03% FI0009014377
ENAV SPA	0.03% IT0005176406
SHERWIN WILLIAMS COM	0.03% US8243481061
DBS BANK LONDON 2.4288% 03/01/2029	0.03% XS3105239928
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.03% AU0000274706
TREASURY CORP OF V 4.75% 15/9/2036	0.03% AU3SG0002710
CLP HOLDINGS LIMITED HKD	0.03% HK0002007356
GREATER WELLINGTON REGIONAL COUNCIL 211125 PNOTE	0.03%
KROGER CO COM	0.03% US5010441013
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.03% NZGOVDT528C6
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.03% BE0000304130
OLD MUTUAL LTD NPV	0.03% ZAE000255360
TAUPO DISTRICT COUNCIL 300126 PNOTE	0.03%
QUEENSLAND TSY. 4.50% 22/8/2035	0.03% AU3CB0296580
NETFLIX 3.625% 15/6/2030GS	0.03% XS2072829794
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.03% NZGOVDT530C2
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.03% NO0010930522
KDDI CORP	0.03% JP3496400007
ATHORA NETHERLANDS F2V 31/08/2032	0.03% XS2468390930
VINCI SA	0.03% FR0000125486
MONDELEZ INTERNATIONAL INC	0.03% US6092071058
ERG SPA	0.03% IT0001157020
DIGITAL REALTY TRUST INC	0.03% US2538681030
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.03% DE0001102507
HILTON WORLDWIDE H COM	0.03% US43300A2033
ROLLINS INC	0.03% US7757111049
VULCAN MATERIALS CO	0.03% US9291601097
STARBUCKS CORP	0.03% US8552441094
LOWE'S COS INC	0.03% US5486611073
UBS GRP. VAR 11/08/2031	0.03% CH1474856957
CVS HEALTH CORP	0.03% US1266501006
TEVA PHARM. FIN. 4.125% 01/06/2031031	0.03% XS3081797964
GIBSON ENERGY INC	0.03% CA3748252069
ROCKWELL AUTOMATION INC	0.03% US7739031091
QUANTA SERVICES INC	0.03% US74762E1029
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.03% US60687YCZ07
RAIFFEISEN BANK INTE F2V 18/6/2032	0.03% XS2189786226
E.ON SE	0.03% DE000ENAG999
OVERSEA-CHINESE BANKING CORP	0.03% SG1504926220
HOCHTIEF AG	0.03% DE0006070006
3M CO	0.03% US88579Y1010
EPH FINC. INTL. 4.625% 02/07/2032	0.03% XS3106539938
REV GROUP INC	0.03% US7495271071
CITIGROUP F2F 05/11/2030	0.03% US17308CC539
NORWAY GOV. BD. 2.00% 26/04/2028	0.03% NO0010821598
MARSH & MCLENNAN COM	0.03% US5717481023
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.03% JP1201111968
NUTANIX INC	0.03% US67059N1081
KINROSS GOLD CORP	0.03% CA4969024047

NOMAD FOODS LTD	0.03% VGG6564A1057
SENTINELONE INC	0.03% US81730H1095
HARTFORD INSURANCE GROUP INC T	0.03% US4165151048
CONSOLIDATED EDISON INC COM	0.03% US2091151041
ALLEGION PLC	0.03% IE00BFRT3W74
HONG KONG EXCHANGE & CLEAR	0.03% HK0388045442
FERRARI NV COM	0.03% NL0011585146
ADVANTEST CORP	0.03% JP3122400009
COINBASE GLOBAL INC	0.03% US19260Q1076
BHP GROUP LIMITED ORDINARY FULLY PAID	0.03% AU0000000BHP4
GOODMAN GRP.	0.03% AU0000000GMG2
MICROSTRATEGY COM USD0.001 CLASS A	0.03% US5949724083
KOMATSU LTD JPY	0.03% JP3304200003
GENERALI	0.03% IT0000062072
CREDIT SUISSE GRP. F2F 1/3/2029	0.03% CH1214797172
WAL MART DE MEXICO	0.03% MX01WA000038
UNITED STATES TRE 3.625% 30/09/2031/2031 USD Q-2031	0.03% US91282CLM19
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.03% US9128286T26
SANOFI SA	0.03% FR0000120578
NIBC BANK 3.50% 05/06/2030806	0.03% XS3087726595
BRISTOL MYERS SQUIBB COMPANY	0.02% US1101221083
CLOUDFLARE INC	0.02% US18915M1071
CAIXABANK SA F2F 14/11/2030	0.02%
SMG SWISS MARKETPLACE GROUP	0.02% CH1484953687
CELLNEX TELECOM 0.75% 20/11/2031	0.02% XS2257580857
US. TSY. NOTE/BON 4.375% 30/11/2028	0.02% US91282CJN20
US BANCORP	0.02% US9029733048
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.02% FR0014000HF4
MS. F2F 13/02/2032	0.02% US6174468U61
CHINA CONSTRUCTION BANK NZ LTD 090226 FRN	0.02% NZCCBDT014C9
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.02% JP1400161P53
AXON ENTERPRISE I COM USD 0.00001	0.02% US05464C1018
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.02% US912810PT97
UK. GILT 3.75% 29/01/2038	0.02% GB00BQC4R999
UK. GILT 4.25% 31/07/2034	0.02% GB00BQC82C90
COMCAST CORP	0.02% US20030N1019
WESTPAC BANKING CORPORATION	0.02% AU0000000WBC1
SOUTHERN CALIFORNI 5.90% 01/03/2055	0.02% US842400JH78
AJINOMOTO CO INC JPY	0.02% JP3119600009
WELLINGTON REGIONAL COUNCIL 151225 PNOTE	0.02%
HYUNDAI ELECTRIC ENERGY SYST	0.02% KR7267260008
ZSCALER INC	0.02% US98980G1022
WELLINGTON CITY COUNCIL 230126 PNOTE	0.02%
DUNEDIN CITY TREASURY 270126 PNOTE	0.02%
SWISS RE AG	0.02% CH0126881561
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.02% NZGOVDT551C8
OMEGA HEALTHCARE INVESTORS	0.02% US6819361006
METRO INC - A	0.02% CA59162N1096
VERTIV HOLDINGS CO	0.02% US92537N1081
NATWEST GROUP PLC ORD	0.02% GB00BM8PJY71
VICUNA HOLDINGS LI MITED - EUR	0.02%
EP INFRASTRUCTURE 1.816% 02/03/2031	0.02% XS2304675791
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-2031	0.02% US91282CLJ89
ING GROEP F2V 20/05/2036	0.02%
SIMON PROPERTY GROUP INC USD	0.02% US8288061091
FRESENIUS 3.50% 15/03/2034	0.02% XS3178858224
MANULIFE FINANCIAL CORP	0.02% CA56501R1064
USAA CAPITAL CORP 2.125% 1/5/2030604 2.125% 01/05/2030	0.02% US90327QD552
SOUTHERN GAS NETWO 3.50% 16/10/2030	0.02% XS2914661843
MARATHON PETROL COM	0.02% US56585A1025
FUTURE MARGINS-USD	0.02%
GENUS PLC	0.02% GB0002074580

UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M-2031	0.02% US91282CKW00
CREDIT AGRICOLE 3.75% 27/05/2035	0.02% FR001400ZZB1
LLOYDS BANKING GROUP PLC	0.02% GB0008706128
SSE PLC	0.02% GB0007908733
AUSNET SERVS. HLD 1.625% 11/03/2081	0.02% XS2308313860
NATWEST MKTS. 5.41% 17/05/2029	0.02% USG6382G7P18
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.02%
CELLNEX FIN. 0.75% 15/11/20265% 15/11/2026	0.02% XS2300292617
CRITERIA CAIXACORP SA	0.02% ES0140609019
HOYA CORPORATION JPY	0.02% JP3837800006
FORTINET INC COM	0.02% US34959E1091
CONSTELLATION SOFTWARE COM	0.02% CA21037X1006
ARGOSY PROPERTY LIMITED	0.02% NZARGE0010S7
TOKIO MARINE HOLDINGS INC	0.02% JP3910660004
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.02% US11133T1034
TOKYO ELECTRON LTD JPY	0.02% JP3571400005
SABRA HEALTHCARE REIT INC	0.02% US78573L1061
BUZZARD MIDSTREAM	0.02%
BREVILLE GROUP LIMITED	0.02% AU000000BRG2
VENTAS INC	0.02% US92276F1003
DUNEDIN CITY TREASURY 150326 2.90 CB	0.02% NZDCTDT160C9
XIAOMI CORP	0.02% KYG9830T1067
AON PLC IE COM CL A	0.02% IE00BLP1HW54
ROYAL BANK OF CANADA FRN 04/02/2031	0.02% US78017DAC20
COMPAGNIE DE SAINT-GOBAIN	0.02% FR0000125007
MS. BANK NA F2F 26/05/202828	0.02% US61690U8B93
NISOURCE INC	0.02% US65473P1057
YANGZIJIAN SHIPBUILDING NPV	0.02% SG1U76934819
UNITED STATES TREA 4.25% 30/11/20262026 USD1000 BL-2026	0.02% US91282CLY56
BANK OF AMERICA F2F 23/07/2031	0.02% US06051GJF72
PHILLIPS COM	0.02% US7185461040
SSE SSE F2V PERP	0.02% XS2195190876
DEUTSCHE BOERSE AG	0.02% DE0005810055
NIKE INC CL B	0.02% US6541061031
BARCLAYS F2V 26/03/2037	0.02% XS3034598394
NEW ZEALAND GOV. 2.50% I/L 20/09/2040	0.02% NZIIBDT005C5
AMERICAN TOWER 1.50% 31/01/20280	0.02% US03027XBJ81
BRAMBLES LIMITED	0.02% AU000000BXB1
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN	0.02%
MIPS AB	0.02% SE0009216278
UNITED RENTALS INC	0.02% US9113631090
US. TSY. NOTE/BON 4.125% 31/07/20312031	0.02% US91282CLD10
SKELLERUP HOLDINGS LIMITED	0.02% NZSKXE0001S8
ING GROEP F2F 11/9/2034	0.02% US456837BH52
T-MOBILE USA 3.875% 15/04/2030	0.02% US87264ABF12
INDITEX	0.02% ES0148396007
EXPERIAN GROUP LTD	0.02% GB00B19NLV48
CRELAN HOME LOAN S 2.50% 09/07/2030	0.02% FR0014011243
MACQUARIE BANK LTD 4.37% 17/JUL/2030	0.02% AU3CB0323806
PEXA GROUP LTD PLC	0.02% AU0000158594
AMERICAN INTERNATIONAL GROUP	0.02% US0268747849
PACIFIC GAS & ELEC 6.70% 01/04/2053	0.02% US694308KK29
CORTEVA INC	0.02% US22052L1044
AIRSERVICES AUSTRA 3.25% 15/05/2026	0.02% AU3CB0237444
DEXUS WHOLESALE SHOPPINGAFS	0.02%
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.02% JP1103471H66
VISTRA CORP	0.02% US92840M1027
TEMASEK FINANCIAL 1.50% 1/3/20288 EUR150000 15	0.02% XS1373131546
SUMITOMO MITSUI FINL F2F 08/07/203108/07/2031	0.02% US86562MDY30
COMMONWEALTH BANK OF AUSTRALIA	0.02% AU000000CBA7
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.02% ES0167050915
PAYPAL HOLDINGS INC	0.02% US70450Y1038

TC ENERGY CORP	0.02%	CA87807B1076
UBS GRP. F2F 13/09/2030	0.02%	US902613BL18
INDONESIA TSY. BD. 7.50% 15/06/2035	0.02%	IDG000013509
FEDERATION DES CAI 5.25% 26/04/20299	0.02%	US31429KAL70
DEUTSCHE BANK AG DEUTSCHE BANK AG F2V PERP	0.02%	DE000A383JS3
NRG ENERGY INC	0.02%	US6293775085
INTL. BANK FOR RECON STP 31/07/2033	0.02%	XS2884011011
MASTERCARD 4.55% 15/01/2035	0.02%	US57636QBC78
TELSTRA CORPORATION LIMITED	0.02%	AU000000TLS2
AES 5.45% 01/06/2028	0.02%	US00130HCH66
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.02%	CA135087Q236
SANTANDER UK 3.346% 25/03/20302030	0.02%	XS3032020136
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.02%	MX0MGO0001E4
GRAINGER W W INC	0.02%	US3848021040
KAJEMA CORP	0.02%	JP3210200006
KINDER MORGAN 5.30% 1/12/2034	0.02%	US49456BAG68
MEXICAN BONOS 8.50% 18/11/2038	0.02%	MX0MGO0000J5
KIMCO REALTY CORP	0.02%	US49446R1095
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.02%	AU0000000ANZ3
YARA INTL. 4.75% 01/06/2028D2000 144A	0.02%	US984851AF24
ASB BANK LTD 040526 1.646 CB	0.02%	NZABBDG005C5
NEXTERA ENERGY CAP 2.25% 1/6/2030	0.02%	US65339KBR05
AFRICAN DEV. BANK AFRICAN DEV. BANK F2V PERP	0.02%	US008281BF39
UNILEVER CAP. 4.625% 12/08/2034	0.02%	US904764BV84
FRESENIUS MEDICAL 2.375% 16/2/2031	0.02%	US35805BAB45
VALERO ENERGY CORP	0.02%	US91913Y1001
NEW HAMPSHIRE BUSIN ADJ 7/1/2033	0.02%	US63609FAC32
DUNEDIN CITY TREASURY 071025 PNOTE	0.02%	
US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.02%	US91282CLF67
SOCIETE GENERALE 4.677% 15/6/20276 4.677% 15/06/2027	0.02%	US83368TBM99
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.02%	US91282CGQ87
AEGON FNDG. 5.50% 16/04/202704/2027	0.02%	USU0158VAA62
VOLKSWAGEN BANK 4.625% 3/5/2031	0.02%	XS2617457127
CHINA TOWER CORP LCNY1 H POST COMP	0.02%	CNE100006V65
NORDEA BANK ABP F2V 25/2/2029	0.02%	XS3009452528
PG&E REC. FNDG. 5.529% 01/06/2049	0.02%	US71710TAJ79
SOCIETE GENERALE F2F 28/09/2029	0.02%	FR001400KZQ1
ATLAS ARTERIA ORDINARY STAPLED SECURITIES	0.02%	AU00000013559
NEC CORPORATION	0.02%	JP3733000008
ATI INC	0.02%	US01741R1023
PRYSMIAN SPA	0.02%	IT0004176001
ABN AMRO BANK 4.375% 20/10/2028	0.02%	XS2613658710
EQUINIX EUR. 2 FIN 3.65% 03/09/2033	0.02%	XS2892321501
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.02%	MX0MGO0000H9
BUNDESREPUBLIK DEU 2.50% 15/02/2035.01	0.02%	DE000BU2Z049
VOLKSWAGEN INTL. FIN.FRN PERP049	0.02%	XS3071332962
JPM. CHASE F2F 22/7/2030	0.02%	US46647PEJ12
KIMBERLY CLARK CORP	0.02%	US4943681035
LAFARGEHOLCIM LTD	0.02%	CH0012214059
MBANK F2F 11/09/2027	0.02%	XS2680046021
VISA 3.125% 15/05/2033	0.02%	XS3063724598
GROUPE DES ASSURAN 3.75% 30/04/2029	0.02%	FR001400PT38
CA AUTO BANK SPA/I 2.75% 07/07/20287/07/28 EUR100000	0.02%	
REGS		
PAYCHEX INC	0.02%	US7043261079
TARGA RESOURCES IN COM	0.02%	US87612G1013
LEGRAND SA	0.02%	FR0010307819
VESTEDA FIN. 0.75% 18/10/2031EUR1000 7	0.02%	XS2398710546
US. TSY. NOTE/BOND 4.25% 15/05/20352035 USD1000 C-2035	0.02%	US91282CNC19
US. TSY. NOTE/BON 3.875% 31/12/2027	0.02%	US91282CGC91

US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.02% US91282CCS89
GENESIS ENERGY LTD	0.02% NZGNEE0001S7
ATHENS INTERNATIONAL AIRPORT ORD SHS	0.02% GRS536003007
STANDARD CHARTERED	0.02% GB0004082847
DEUTSCHE BANK F2F 16/06/2029	0.02% DE000A4DFH60
WELLS FARGO FRN 23/07/2029	0.02% XS3127996778
SUN COMMUNITIES OP 4.20% 15/04/2032	0.02% US866677AH07
ABN AMRO BANK 2.375% 07/04/2028EUR100000	0.02% XS3045515262
LONDON STOCK EXCHANG	0.02% GB00B0SWJX34
BARCLAYS F2F 25/02/2036	0.02% US06738ECZ60
ORANGE 3.75% 04/09/2037	0.02%
NATIONAL BANK OF CANADA	0.02% CA6330671034
CAPITALAND INTEGRATED COMMERC	0.02% SG1M51904654
UTD. UTILITIES WAT 3.50% 27/02/20332033	0.02% XS3011736108
US. TSY. NOTE/BON 4.625% 15/02/2035/2035 USD100 B-2035	0.02% US91282CMM00
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.02% DE0001102580
ENDESA SA	0.02% ES0130670112
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.02% USY555CGAA01
NEW YORK LIFE GBL. F FRN 24/07/2029	0.02% AU3FN0089843
DR HORTON INC	0.02% US23331A1097
AUSTRALIA GOVERNME 4.25% 21/03/2036	0.02% AU0000381832
SVENSK EXPORTKRED 4.625% 28/11/20251/2025 USD G	0.02% US87031CAH60
CAISSE D AMORTISSE 4.00% 25/01/202601/2026 USD1000 35	0.02% XS2580310246
REGS	
OVERSEA-CHINESE BANK FRN 08/03/2027	0.02% AU3FN0085312
SOCIETE GENERALE SA	0.02% FR0000130809
US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.02% US91282CKQ32
DNB BANK F2F 05/11/2030	0.02% US23341CAE30
REPUBLIC OF POLAND 5.00% 25/10/2034034	0.02% PL0000116851
UK. GILT 0.875% 22/10/2029	0.02% GB00BJMHB534
NEWMONT CORP	0.02% US6516391066
OBUYASHI CORPORATION	0.02% JP3190000004
NEW ZEALAND GOV. B 4.25% 15/05/2034	0.02% NZGOVDT534C4
REALTY INC. 2.20% 15/06/2028	0.02% US756109BJ21
DEV. BANK OF JAPAN 3.25% 28/04/202727 USD1000 GG26	0.02% XS2470975033
VENTURE GLOBAL CALCASIEU 6.25% 15/JAN/2030	0.02% US92328MAE30
GARMIN ORD	0.02% CH0114405324
US. TSY. NOTE/BOND 4.25% 15/11/20344 USD F-2034	0.02% US91282CLW90
PROPERTY FOR INDUSTRY LTD	0.02% NZPFIE0001S5
VECTOR LIMITED	0.02% NZVCTE0001S7
DEUTSCHE TELEKOM 4.375% 21/6/2028	0.02% US25156PB885
KKR AND CO INC	0.02% US48251W1045
METLIFE INC	0.02% US59156R1086
TRUIST FINL CORP COM	0.02% US89832Q1094
BRIXMOR OPERATING 4.05% 1/7/2030	0.02% US11120VAJ26
NETHERLANDS GOV. B 0.00% 15/07/2030	0.02% NL0014555419
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.02% US912810SL35
US. TSY. NOTE/BON 3.625% 31/08/2027/2027 USD100 BG-2027	0.02% US91282CNV99
WELLS FARGO F2F 15/09/2036	0.02% US95000U4B65
STOCKLAND	0.02% AU000000SGP0
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.02% NZOCAE0002S0
GS. GRP. F2F 25/04/2030	0.02% US38141GA872
MEXICAN BONOS 7.75% 29/05/2031	0.02% MX0MGO0000P2
EBARA CORP NPV	0.02% JP3166000004
FAIRFAX FINL HOLDINGS LTD CAD	0.02% CA3039011026
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.02% US91282CHT18
SPROUTS FARMERS MARKET INC	0.02% US85208M1027
FISERV INC COM	0.02% US3377381088

CNA FINANCIAL CORP 3.9% 01/MAY/2029	0.02% US126117AV22
MSCI INC	0.02% US55354G1004
BANK OF AMERICA F2F 20/12/2028	0.02% US06051GHD43
PACIFIC EDGE LTD NPV	0.02% NZPEBE0002S1
EMCOR GROUP INC	0.02% US29084Q1004
UNITED OVERSEAS BANK	0.02% SG1M31001969
FDXEX CORP COM	0.02% US31428X1063
CHIPOTLE MEXICAN GRILL ORD	0.02% US1696561059
17CAPITAL STRATEGI	0.02%
DATADOG INC	0.02% US23804L1035
EUR BNP PARIBAS A/C	0.02%
RENTOKIL TERMINIX 5.625% 28/04/2035	0.02% US760130AB09
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.02% DE0001135432
BARCLAYS PLC F2F 09/05/2034	0.02% US06738ECG89
WELLTOWER 3.10% 15/01/2030	0.02% US95040QAJ31
OKTA INC	0.02% US6792951054
MS. F2F 19/04/2035	0.02% US61747YFR18
JPM. CHASE F2F 22/04/2035	0.02% US46647PEH55
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.02% US91282CDJ71
HEIDELBERGCEMENT AG	0.02% DE0006047004
FAIRFAX FINANCIAL 6.00% 7/12/2033	0.02% US303901BN18
VOLKSWAGEN FINL. 3.875% 10/9/2030	0.02% XS2837886287
US. TSY. NOTE/BOND 4.25% 15/08/2035035 USD E-2035 DUE	0.02% US91282CNT44
VULCAN STEEL AUSTRALIA PTY LTD	0.02% AU0000181984
DEN DANSKE BANK AS DKK	0.02% DK0010274414
PENSKE TRUCK LEASI 4.40% 01/07/2027/07/2027 USD1000 144A	0.02% US709599BN39
MITSUBISHI UFJ FINL. F2V 24/04/203624/04/2036 USD	0.02% US606822DL51
BANK OF AMERICA F2F 25/10/2035	0.02% US06051GMD87
OTIS WORLDWIDE 2.565% 15/2/2030	0.02% US68902VAK35
LLOYDS BANKING GROUP F2V 2/6/2033	0.02% XS2591847970
THERMO FISHER SCI 5.086% 10/08/203310/08/2033	0.02% US883556CX89
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.02% JP1400141M51
RCI BANQUE 4.625% 02/10/2026	0.02% FR001400KXW4
CEMEX SAB DE CEMEX SAB DE FRN PERP	0.02% USP2253TJW01
VERISK ANALYTICS I COM	0.02% US92345Y1064
MUENCHENER RUECKVERS F2V 23/5/20423/05/2042 USD1000 144A	0.02% US62582PAA84
SAAB ORD SHS CLASS B	0.02% SE0021921269
WHITBREAD GRP. 5.50% 31/05/2032	0.02% XS2992313721
ESCO TECHNOLOGIES INC	0.02% US2963151046
ERSTE GROUP BANK AG	0.02% AT0000652011
NATIONWIDE BUILDI 4.351% 30/09/20304.61% 30/09/2030	0.02% US63861VAP22
STANDARD CHARTERED F2F 10/05/2031R1000 262 REGS	0.02% XS2618731256
IDEXX LABORATORIES INC	0.02% US45168D1046
BNP PARIBAS F2F 13/01/2027	0.02% US09659X2N16
ENEOS HOLDINGS INC	0.02% JP3386450005
US BANCORP FRN 15/05/203112 5.351% 15/05/2031	0.02% US91159HJV33
HEALTHPEAK PROPERT 5.25% 15/12/2032	0.02% US42250PAE34
FMG RES. AUGUST 20 4.50% 15/09/2027	0.02% USQ3919KAM38
NORDEA KIINNITYSL 2.375% 04/04/2028	0.02% XS3036080367
YOKOGAWA ELECTRIC JPY	0.02% JP3955000009
CO OPERATIVE BANK HL F2V 19/09/2028	0.02% XS2884724837
DAI ICHI LIFE HOLD NPV	0.02% JP3476480003
COMMERZBANK AG NPV	0.02% DE000CBK1001
NXP SEMICONDUCTORS	0.02% NL0009538784
CITIGROUP INC F2F 07/05/2031	0.02% US172967QA24
BANCO SANTANDER F2V 15/07/2028	0.02% US05964HBF10
JPM. CHASE F2F 24/01/2036	0.02% US46647PEW23
UNITED KINGDOM GIL 1.25% 31/7/2051	0.02% GB00BLH38158
VODAFONE GROUP ORD	0.02% GB00BH4HKS39
ING GROEP FRN 17/08/2031	0.02% XS3002547563

HSBC HLDGS. F2F 13/05/2030	0.02% XS3069291196
BANQUE FEDERATIVE 4.753% 13/07/202713/07/2027	0.02% US06675DCE04
USD1000 144A	
UBS GRP. UBS GRP. FRN PERP	0.02% USH42097FE21
ARGENX SE	0.02% NL0010832176
ABBVIE 4.05% 21/11/2039	0.02% US00287YCA55
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.02% US91282CBL46
NATL. GRID NORTH 4.151% 12/9/2027	0.02% XS2680745119
PROLOGIS INTL. FND 1.75% 15/03/2028TN 15/03/28	0.02% XS1789176846
EUR125000 4	
STANDARD CHARTERED P F2V 13/05/2031	0.02% XS3068732455
FORD MOTOR CREDIT 4.95% 28/05/2027	0.02% US345397C270
MONOLITHIC POWER SYSTEMS INC	0.02% US6098391054
CITIGROUP INC F2F 24/01/2036	0.02% US172967PU96
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.02% US91282CBS98
DEUTSCHE BANK AG/NEW F2F 10/01/202973% 10/01/2029	0.02% US25160PAQ00
DIGITAL INTREPID 1.375% 18/07/2032	0.02% XS2428716000
CADILLAC FAIRVIEW PRP TR 4.12% 01/FEB/2029	0.02% US68327LAC00
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.02%
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.02% JP1201031877
FURUKAWA ELECTRIC NPV	0.02% JP3827200001
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.02% MYBMS1900047
AIRSERVICES AUSTRA 5.00% 15/05/2031	0.02% AU3CB0309938
JAPAN GOVERNMENT T 2.40% 20/03/2055	0.02% JP1300861R49
AMERIPRISE FINANCIAL INC	0.02% US03076C1062
THERMO FISHER SCIE 5.00% 31/01/2029	0.02% US883556DA77
LLOYDS BANKING GRP. 4.5% 11/1/2029	0.02% XS2569069375
US TREASURY N/B 3.37% 15/MAY/2033	0.02% US91282CHC82
BAXTER INTL. 2.272% 1/12/2028	0.02% US071813CP23
AMERICAN NATL. GRP. FRN 01/12/2055	0.02% US025676AR82
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.02% US91282CAV37
SUMITOMO CORP JPY	0.02% JP3404600003
ARMSTRONG WORLD INDUSTRIES INC	0.02% US04247X1028
BANCO SANTANDER SA 3.30% 27/JUN/2029	0.02% US05971KAC36
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.01% US91282CDY49
BANK OF AMERICA F2F 09/05/2029	0.01% US06051GMT30
STORA ENSO 7.25% 15/4/2036144A	0.01% US86210MAC01
NFI GROUP INC COM NPV	0.01% CA62910L1022
STANDARD CHARTERED B FRN 30/08/2027	0.01% AU3FN0090874
BENDIGO & ADELAIDE B FRN 28/11/2029	0.01% AU3FN0094165
EXPORT-IMPORT BANK O FRN 26/06/2026	0.01% AU3FN0079117
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.01% US91282CCH25
CITIBANK NA 5.803% 29/9/2028	0.01% US17325FBB31
TOURISM HOLDINGS LTD	0.01% NZHELE000159
AUSTRALIA & NEW ZEAL FRN 21/05/202727	0.01% XS2822525205
STANTEC INC	0.01% CA85472N1096
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.01% DE0001135481
INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100	0.01% IDG000023607
KIA 1.75% 16/10/2026	0.01% USY4760JAA17
N/WIDE. B/SOC. F2F 24/7/2032	0.01% XS2866379220
M & T BANK CORPORATION	0.01% US55261F1049
NOMURA HLDGS. 2.172% 14/07/20281000	0.01% US65535HAY53
CHINA GAS HOLDINGS LIMITED	0.01% BMG2109G1033
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.01% US91282CJJ18
CENTERPOINT ENERGY INC	0.01% US15189T1079
US TREASURY N/B 2.87% 15/MAY/2032	0.01% US91282CEP23
AT&T INC 3.65% 15/09/2059	0.01% US00206RLV23
CREDIT AGRICOLE F2V 28/08/2033	0.01% FR001400KDS4
NEDERLANDSE GASUNI 3.50% 23/4/2035	0.01% XS3053369982
MS. F2F 16/10/2026I	0.01% US61747YEX94

ENEL F2V PERP	0.01% XS2312744217
BANCA MONTE DEI P 3.375% 16/07/203030 3.375% 16/07/2030	0.01% IT0005603367
GS. GRP. F2F 25/4/2035	0.01% US38141GA955
AUCKLAND COUNCIL 071125 PNOTE	0.01%
MITSUBISHI ESTATE	0.01% JP3899600005
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.01% CA135087XG49
GBL. PAYMENTS 4.875% 17/03/2031	0.01% XS2597994065
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.01% NZGOVDT433C9
PURE STORAGE INC	0.01% US74624M1027
CITIGROUP FRN 04/03/2029	0.01% US17327CAW38
US. TSY. NOTE/BON 0.625% 15/8/2030	0.01%
AGEAS NPV POST SPLIT	0.01% BE0974264930
CANADIAN GOVERNMENT 2.75% 01/05/20275	0.01% CA135087S885
GS. GRP. FRN 28/01/2056	0.01% US38141GC514
BANK OF NOVA SCOTIA/ F2F 15/09/2028	0.01% US06418GAU13
ABBVIE 4.80% 15/03/2029	0.01% US00287YDSS4
BANCA TRANSILVANIA F2F 27/04/20277/04/27 EUR1000	0.01% XS2616733981
CELESTICA INC COM NPV	0.01% CA15101Q2071
KEYCORP 2.25% 06/04/2027	0.01% US49326EEK55
ALLIANZ F2F 25/07/2055	0.01% DE000A4DFLN3
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.01% US91282CJZ59
BANCO SANTANDER S 3.375% 11/1/20300000 41	0.01% ES0413900913
JAPAN ELEVATOR SER NPV TEMP	0.01% JP3389510003
ALIMENTATION COUC 3.625% 13/05/2051USD 144A	0.01% US01626PAQ90
ING GROEP F2V 24/08/2033	0.01% XS2524746687
BPCE SFH 3.375%13/3/2029	0.01% FR001400KLW9
ZURICH FIN. IRELAND F2V 19/4/20519/04/51 USD200000 57	0.01% XS2283177561
IDEMITSU KOSAN CO LTD	0.01% JP3142500002
STRYKER 3.375% 11/12/2028	0.01% XS2732952838
RIO TINTO LIMITED	0.01% AU000000RIO1
ROYAL BANK OF CANADA FRN 24/08/2085	0.01% US780082AV50
HA SUSTBL. INFRA. 6.75% 15/07/20357/2035	0.01% US40408AAB70
BANCO SANTANDER F2F 18/10/2027	0.01% XS2705604077
AGEAS SA/NV F2F 02/05/2056	0.01% BE6363767821
DEUTSCHE BANK F2F 12/7/2028	0.01% DE000A383J95
ASSURANT INC	0.01% US04621X1081
SELP FIN. SARL 3.75% 10/8/2027	0.01% XS2511906310
NATL. GRID NORTH 4.061% 03/09/2036	0.01% XS2894931588
BANQUE FEDERATIVE DU F2V 16/6/203232	0.01% FR001400AY79
EQUIFAX 5.10% 1/6/2028	0.01% US294429AW53
HOST HOTELS & RESO 5.70% 01/07/2034	0.01% US44107TBB17
CEZ 4.125% 30/04/2033	0.01% XS3040382098
DELL TECHNOLOGIES INC	0.01% US24703L2025
REPUBLIC OF POLAND 6.00% 25/10/2033033	0.01% PL0000115291
DE VOLKSBANK NV 3.625% 21/10/2031	0.01% XS2922125344
CADENT FIN. 3.75% 16/04/2033UR100000	0.01% XS2801122917
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.01% US91282CDL28
SIX FIN. LUXEMBOUR 3.25% 30/05/2030	0.01% XS3079613850
AXA SA AXA SA F2F PERP	0.01% XS2737652474
AMERICAN HONDA FIN 2.85% 27/06/20288	0.01% XS3105982675
AUSTRALIAN GOVERN 4.25% 21/04/2026	0.01% AU000XCLWAI8
PPL ELEC. UTILITIE 4.85% 15/02/2034	0.01% US69351UBC62
SWEDBANK 2.875% 08/02/2030	0.01% XS3067990450
US. TSY. NOTE/BON 3.875% 31/07/2030	0.01% US91282CNN73
CANADIAN IMPERIAL BA FRN 16/07/2031	0.01% XS3118936452
GS. GRP. F2F 27/01/2032	0.01% US38141GXR00
SVENSKA HANDELSBANKEN AB 4.62% 23/AUG/2032	0.01% XS2523511165
VOLKSWAGEN BANK 3.50% 19/06/2031	0.01% XS3099830419
US. TSY. NOTE/BOND 3.75% 15/04/20282028 USD100 AM- 2028	0.01% US91282CMW81
ORANGE 3.50% 19/05/2035	0.01%
AUTONATION 4.75% 01/06/2030	0.01% US05329WAQ50

PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.01% US709629AR06
TUI TOPCO LIMITED - INTEREST BEARING LOAN	0.01%
KOREA ELEC. POWER 4.75% 13/02/2028	0.01% USY4907LAL63
ACCOR 3.625% 03/09/2032	0.01% FR0014012B88
BNP PARIBAS F2V 31/03/2032EGS	0.01% FR0014009HA0
METROPOLITAN EDISO 4.30% 15/01/2029	0.01% US591894CC27
INTERCONTINENTAL HOTELS GROUP PLC	0.01% GB00BHJYC057
SOUTHERN POWER 1.85% 20/6/2026EUR100000 2016B	0.01% XS1435056426
NN GROUP NV	0.01% NL0010773842
EXELIXIS INC	0.01% US30161Q1040
NSTAR ELEC. 1.95% 15/8/2031D2000	0.01% US67021CAR88
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000	0.01% XS2606297864
2023-6	
TORONTO-DOMINION BAN FRN 17/12/2029	0.01% US89115A3D29
HYUNDAI CAPITAL AMER FRN 24/06/2027EGS	0.01% US44891CDE03
AIB GROUP PLC	0.01% IE00BFOL3536
JPM. CHASE F2F 18/05/2028	0.01% XS1615079974
LOGICOR FINC. SAR 1.625% 15/07/2027	0.01% XS2027364327
AIR NEW ZEALAND LTD	0.01% NZAIRE0001S2
GOLD FIELDS LTD - SPONS ADR	0.01% US38059T1060
LA BANQUE POSTALE 1.0% 09/FEB/2028	0.01% FR00140087C4
SUN LIFE FINANCIAL INC	0.01% CA8667961053
NYKREDIT REALKRED 4.625% 19/01/202929 EUR100000 4	0.01% DK0030512421
SOFTBANK GROUP CORP	0.01% JP3436100006
BANK OF NOVA SCOTI 4.85% 1/2/2030	0.01% US06417XAP69
US TREASURY N/B 3.5% 15/FEB/2033	0.01% US91282CGM73
PROCTER & GAMBLE 1.2% 30/10/2028	0.01% XS1900752814
TENNET HLDG. 1.375% 26/6/2029	0.01% XS1632897929
NATWEST MKTS. 3.00% 03/09/2030	0.01% XS3170277530
UNITEDHEALTH GROU 5.625% 15/07/2054SD1000	0.01% US91324PFL13
MEXICAN BONOS 7.50% 3/6/2027MXN M BONOS	0.01% MX0MGO0000D8
ABN AMRO BANK N V DR EACH REP SHS	0.01% NL0011540547
N/WIDE. B/SOC. 5.127% 29/07/20295.127% 29/07/2029	0.01% US63861VAK35
NXP BV/NXP FDG/NXP 3.40% 01/05/2030	0.01% US62954HAY45
CREDIT AGRICOLE VAR 27/05/2031	0.01% US22536PAR29
KOREA DEV. BANK/T 1.375% 25/04/2027	0.01% US500630DN56
ING GROEP F2F 18/02/20299 REGS	0.01% XS2258452478
AGREE REALTY CORP	0.01% US0084921008
ATLAS COPCO AB	0.01% SE0017486889
BNP PARIBAS FRN 09/05/2031.085% 09/05/2031	0.01% US09659W3D43
ATMOS ENERGY 2.625% 15/09/20290	0.01% US049560AR65
JYSKE BANK A/S 0.25% 17/FEB/2028	0.01% XS2409134371
HEARTLAND GROUP HLNVPV	0.01% NZHGHE0007S9
FONTERRA SHAREHOLDER FUND	0.01% NZFSFE0001S5
LIBERTY MUTUAL GR 3.875% 26/09/2035	0.01% XS3185662163
VERIZON COMMS. 1.25% 08/04/2030R1000 SEC	0.01% XS1979280937
PUBLIC SERV. ELEC. 2.45% 15/01/2030/01/2030 USD2000 N	0.01% US74456QCB05
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.01% US91282CLC37
ASICS ORD SHS	0.01% JP3118000003
TARGA RES. 5.20% 01/07/20272027 USD1000	0.01% US87612KAA07
WAYPOINT REIT FULLY PAID ORDINARY UNITS STAPLED	0.01% AU0000088064
SECURITIES	
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND	0.01% US912810TZ12
02/44	
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.01% US05964HAQ83
GEORGIA-PACIFIC 2.30% 30/4/2030	0.01% US37331NAK72
UNICREDIT F2V 03/06/2032	0.01% US904678AY53
WESTERN MIDSTREAM 5.25% 01/02/2050	0.01% US958667AA50
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.01% AU0000097495
BANK OF AMERICA F2F 22/04/2032	0.01% US06051GJT76
HANNOVER RUECK SE	0.01% DE0008402215
SWISSCOM AG	0.01% CH0008742519

NOVARTIS CAP. 3.80% 18/09/2029	0.01% US66989HAT59
AMERICA MOVIL 3.00% 30/09/2030	0.01% XS3194135706
EQUINIX EUR. 2 FIN 3.25% 19/05/2029NTS 19/05/2029 DUAL CURR	0.01% XS3073596341
RAIFFEISENBANK AS FRN 09/JUN/2028	0.01% XS2348241048
KMD BRANDS LIMITED	0.01% NZKMDE000153
ACHMEA BANK 2.50% 25/06/2030	0.01% XS3103624337
SWEDBANK AB	0.01% SE0000242455
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.01% US912828ZS21
NATWEST GROUP PLC 7.41% 06/JUN/2033	0.01% XS2563349765
CME GROUP INC COM	0.01% US12572Q1058
NUVEEN 5.55% 15/01/2030	0.01% US67080LAC90
SERBIA INTL. BD. 6.00% 12/06/2034	0.01% US817477AJ18
CHARTER COMM OPT L 3.90% 01/06/20522	0.01% US161175CA05
COMPAGNIE FINANCIERE RICHEMONT SA	0.01% CH0210483332
RWE FIN. US 6.25% 16/04/2054	0.01% US749983AB83
BANK OF AMERICA F2F 21/07/2032	0.01% US06051GKA66
LLOYDS BANKING GRP. FRN 28/05/2031	0.01% AU3FN0098950
METROPOLITAN LIFE GB FRN 11/07/2029	0.01% AU3FN0089405
REGIONS FINANCIAL CORP	0.01% US7591EP1005
BROADCOM 4.60% 15/07/2030	0.01% US11135FCK57
KOREA HOUSING FIN. FRN 18/06/2030	0.01% AU3FN0099628
AIB GRP. F2F 23/7/2029	0.01% XS2578472339
CITIZENS FINANCIAL GROUP INC	0.01% US1746101054
TAISEI CORP	0.01% JP3443600006
SPP-DISTRIBUCIA 1.00% 09/06/2031REGS	0.01% XS2348408514
ALAMOS GOLD INC	0.01% CA0115321089
MASDAR ABU DHABI 4.875% 21/05/2030	0.01% XS3074432959
HUNTINGTON BANCSHARE F2F 8/21/2029	0.01% US446150BC73
TESLA ELEC. VEHICLE TST. 2 1 A4 5.38% 20/02/202920/02/2029	0.01% US881943AE49
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.01% US91282CBQ33
SPAIN GOV. BD. 2.90% 31/10/2046	0.01% ES00000128C6
LINEAGE OP 5.25% 15/07/20300	0.01% US53567YAA73
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP PARIBAS	0.01%
TRUIST FINL. F2F 30/10/2029	0.01% US89788MAQ50
DOORDASH INC	0.01% US25809K1051
GPT	0.01% AU000000GPT8
GS. GRP. GS. GRP. F2V PERP	0.01% US38148BAE83
PUBLIC SERVICE ENTERPRISE GROUP INC	0.01% US7445731067
QUEENSLAND TSY. 5.00% 21/07/2037	0.01% AU3SG0003064
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.01% US015857AF21
CARETRUST REIT INC	0.01% US14174T1079
PROCTER & GAMBLE C 3.25% 2/8/2031	0.01% XS2617256149
SUTTER HEALTH 5.547% 15/08/2053023A	0.01% US86944BAL71
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.01% US9128283F58
COREBRIDGE GLOBAL 4.25% 21/08/2028	0.01% US00138CBG24
KEURIG DR PEPPER INC	0.01% US49271V1008
US. TSY. NOTE/BON 2.625% 15/02/2029	0.01% US9128286B18
BROADCOM 3.187% 15/11/2036	0.01% US11135FBQ37
ELI LILLY 5.50% 12/02/2055	0.01% US532457CY24
US. TSY. NOTE/BOND 4.00% 31/05/20300 USD Z-2030	0.01% US91282CNG23
COPART INC	0.01% US2172041061
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.01% AU000XCLWAS7
NEXTDC	0.01% AU000000NXT8
PFIZER NETHERLAND 2.875% 19/05/2029	0.01% XS3019313363
DUKE ENERGY CORP COM	0.01% US26441C2044
NORTONLIFELOCK	0.01% US6687711084
COMMONWEALTH BANK OF VAR 26/08/2037	0.01% XS3156297213
PACIFIC LIFE GBL. 3.125% 18/06/2031	0.01% XS3095372119
CANTOR FITZGERALD 7.20% 12/12/2028	0.01% US138616AM99
JABIL INC	0.01% US4663131039

SOUTHERN CAL EDISO 3.65% 01/06/2051	0.01% US842400HF31
UNICREDIT F2V 15/01/203200000	0.01% XS2101558307
UK. GILT 4.50% 7/9/2034	0.01% GB00B52WS153
BANK OF AMERICA F2F 24/10/2026	0.01% US06051GJK67
MITSUBISHI UFJ FIN G F2F 08/06/20276/2027	0.01% XS2349788377
ROYAL BANK OF CANADA F2F 18/10/20288 USD	0.01% US78017FZS54
US TREASURY N/B 1.25% 30/04/2028	0.01% US91282CBZ32
T&D HOLDINGS INC NPV	0.01% JP3539220008
US. TSY. NOTE/BON 3.125% 15/11/2028	0.01% US9128285M81
MACQUARIE GROUP LTD	0.01% AU000000MQG1
LYB INTL. FIN. III 5.50% 01/03/2034	0.01% US50249AAM53
ELI LILLY 5.10% 12/02/2035	0.01% US532457CX41
US. TSY. NOTE/BON 1.375% 31/10/2028	0.01% US91282CDF59
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.01% US91282CCY57
WEIR GRP. 5.35% 06/05/2030	0.01% US94877DAA28
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.01% US91282CCV19
BARCLAYS F2V 14/11/2032	0.01% XS2552367687
PULTE GROUP INC	0.01% US7458671010
ANTHEM 3.60% 15/03/2051	0.01% US036752AS28
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029	0.01% US91282CKD29
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.01% JP1103531K10
VIACOM 6.875% 30/04/2036	0.01% US925524AX89
BARCLAYS PLC BARCLAYS PLC F2V PERP	0.01% XS2813323503
US TREASURY N/B 4.12% 30/NOV/2029	0.01% US91282CMA61
GENERATION DEVELOPMENT GROUP LIMITED ORDINARY FULLY PAID	0.01% AU0000005126
US. TSY. NOTE/BON 4.125% 31/10/2031/2031 USD1000 R-2031	0.01% US91282CLU35
JPMORGAN CHASE & CO F2F 23/07/2036	0.01%
AES F2V 15/01/2055	0.01% US00130HCK95
ALTAGAS F2V 15/10/2054	0.01% US021361AD20
SCENTRE GRP.	0.01% AU000000SCG8
US. TSY. NOTE/BOND 4.00% 15/11/2027	0.01% US91282CLX73
MS. F2F 20/7/2029	0.01% US61747YFF79
NTT INC	0.01% JP3735400008
US. TSY. NOTE/BON 3.875% 30/06/2030/2030 USD AA-2030	0.01% US91282CNK35
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.01% US12513GBG38
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.01% JP1051501N14
BNP PARIBAS FRN 09/05/2029	0.01% US09659X3A85
UNITED STATES TRE 3.875% 31/05/20277 USD BC-2027	0.01% US91282CNE74
WYNNNTON FNDG. TST 5.991% 15/08/2055	0.01% US983197AA24
DELTA AIR LINES SK 4.75% 20/10/2028	0.01% US830867AB33
FERGUSON FINANCE P 4.50% 24/10/2028SD 144A	0.01% US314890AA22
NORTHERN GAS NETW 6.125% 2/6/2033	0.01% XS2619757185
US. TSY. NOTE/BON 3.625% 15/08/20282028 USD AR-2028 DUE	0.01% US91282CNU17
VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000	0.01% US92277GAN79
Income Due - JPY	0.01%
INTESA SANPAOLO SPA F2F 14/03/2029	0.01% XS2598063480
US. TSY. NOTE/BON 1.625% 15/08/2029	0.01% US912828YB05
PROTECTIVE LIFE G 4.803% 05/06/2030	0.01% US74368CCC64
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.01% MYBMX0700034
VILLAGE OF DEERFIELD 4% 1/12/2028	0.01% US244415JP13
TEVA PHARM. FIN. N 6.75%01/03/2028	0.01% US88167AAK79
MDA SPACE LTD COM NPV	0.01% CA55293N1096
BPCE F2F 19/10/2034	0.01% US05571AAS42
BRITISH STERLING POUND	0.01%
AMERICAN WATER CAP 5.70% 01/09/2055	0.01% US03040WBG96
US. TSY. NOTE/BON 1.625% 15/2/2026	0.01% US912828P469
INDONESIA TSY. BD 8.375% 15/09/2026	0.01% IDG000009507
200 PARK FNDG. TST 5.74% 15/02/2055	0.01% US901928AA97
Income Due - USD	0.01%
TRANSCONTINENTAL G 3.25% 15/5/2030	0.01% US893574AP88

PROLOGIS LP 2.25% 15/APR/2030	0.01% US74340XBM20
WELLTOWER INC 2.05% 15/01/2029	0.01% US95040QAN43
US. TSY. NOTE/BON 4.625% 15/02/2055/2055 USD100 BONDS 02/55	0.01% US912810UG12
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y- 2026	0.01% US91282CBW01
BNP PARIBAS F2F 11/07/2030	0.01% FR0014007LK5
ONE BRYANT PARK TST. 2 OBP A 2.51641% 15/9/2054	0.01% US68236JAA97
TUI TOPCO LIMITED - ORDINARY SHARES	0.01%
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.01% US912828V988
HSBC HLDGS. F2F 13/05/2034	0.01% XS3069291782
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.01% US912828Z948
COX COMMUNICATIONS 5.70% 06/15/2033USD1000 144A	0.01% US224044CS42
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z- 2026	0.01% US91282CCF68
PNC BANK NA F2F 13/05/2027	0.01% US69353RFY99
MEDTRONIC 2.95% 15/10/2030	0.01% XS3185369371
FRONTDOOR INC	0.01% US35905A1097
US. TSY. NOTE/BON 4.375% 31/01/2032/2032 USD100 G- 2032	0.01% US91282CMK44
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.01% US9128282R06
VERIZON COMMS. 3.75% 06/08/2037	0.01% XS3144675744
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.01% US91282CDK45
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH- 2026	0.01% US91282CDQ15
COREBRIDGE GBL. F 5.125% 09/12/2029	0.01% XS3039165983
TENNET HLDG. 2.125% 17/11/20290000 25	0.01% XS2478299204
HEIMSTADEN BOSTAD 1.375% 24/07/2028/07/2028	0.01% XS2435611244
SOCIETE GENERALE SA F2V 10/01/2034	0.01% US83368RBS04
BPCE F2F 22/10/2031	0.01% FR001400QIH3
RESIMAC PREMIER SERIES 2025-1 1 A FRN 12/09/2056	0.01% AU3FN0097960
CREDIT AGRICOLE F2V 10/01/203300 21 144A	0.01% US225313AK19
COLOMBIAN TES 7.50% 26/08/2026	0.01% COL17CT02625
SEMPRA F2V 01/10/2054	0.01% US816851BT54
NATL. AUSTRALIA B 2.723% 27/8/2030	0.01% XS3159209579
INTERNATIONAL FINA 4.25% 28/2/2028	0.01% XS3091032113
CANADIAN IMPERIAL BA FRN 20/12/2027	0.01% AU3FN0094678
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC- 2026	0.01% US91282CCW91
PROTECTIVE LIFE 4.8026% 1/11/2030	0.01% XS3173764054
OMNIS FNDG. TST. 6.722% 15/05/2055	0.01% US68218WAA27
ASR NEDERLAND NV	0.01% NL0011872643
SEAGATE TECH HLDGS	0.01% IE00BKVD2N49
BANK OF MONTREAL CAD	0.01% CA0636711016
US. TSY. NOTE/BOND 4.25% 31/12/20262026 USD100 BM- 2026	0.01% US91282CME83
GREAT WEST LIFE CO	0.01% CA39138C1068
SOGECAP F2F 16/05/2044GS	0.01% FR001400M1X9
POSTS ITALIANE SPA	0.01% IT0003796171
Outstanding Settlement Receipts - USD	0.01%
METRO FIN. 2025-1 TST. 1 A FRN 15/10/20310000 A	0.01% AU3FN0096616
ORACLE 3.60% 1/4/2050	0.01% US68389XBX21
AVALONBAY COMMUNIT 5.00% 01/08/2035	0.01% US053484AG63
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.01% US37045XDH61
NATWEST GRP. F2V 28/03/2027	0.01% XS1970533219
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.01% NZARXE0001S1
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.01% JP1201171A43
NEXTERA ENERGY CAP 4.85% 30/04/2031	0.01% CA65339KDA57
AGNICO EAGLE MINES	0.01% CA0084741085
NORTHERN STAR RESOURCES LTD	0.01% AU000000NST8
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.01% US912828Z781
TEVA PHARM. FIN. N 5.75% 01/12/20302030 USD	0.01% US881937AA41

MS. F2F 24/10/2035	0.01% XS2927570858
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.01% US19828TAA43
BANK OF MONTREAL F2V 26/05/2084	0.01% US06368LQ586
KIMCO REALTY 2.25% 01/12/2031	0.01% US49446RAY53
SUNNOVA HESTIA II ISSU GRID1 1A 5.63% 20/07/20515.63% 20/07/2051	0.01% US86746FAA21
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.01% US91282CDW82
CHENIERE ENERGY PA 5.95% 6/30/2033	0.01% US16411QAQ47
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L- 2028	0.01% US91282CCE93
GEN. MILLS 3.65% 23/10/2030	0.01% XS2809270072
AXA F2F 07/10/2041	0.01% XS2314312179
SYNCHRONY FINANCIAL	0.01% US87165B1035
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.01% JP1103671N74
PFIZER INV. ENTS. 5.30% 19/05/2053	0.01% US716973AG71
COLOMBIAN TES 7.25% 18/10/2034	0.01% COL17CT03615
POLAND GOV. BD. 1.75% 25/04/2032DS0432	0.01% PL0000113783
CADENT FIN. 5.625% 11/01/2036	0.01% XS2743029923
LLOYDS BANKING GRP. FRN 13/06/20363/06/2036	0.01% US539439BE84
MARS 4.80% 1/3/2030	0.01% US571676AY11
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.01% US91282CEF41
BANQUE FEDERATIVE 1.00% 16/7/2026	0.01% FR0014005DW1
SENTARA HEALTHCAR 2.927% 1/11/2051	0.01% US81728XAA63
WLB ASSET VI PTE 7.25% 21/12/2027	0.01% XS2723388257
US. TSY. NOTE/BON 2.875% 15/05/2028	0.01% US9128284N73
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.01% JP1103591L73
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T- 2028	0.01% US91282CDP32
CITY OF NEW YORK 5.828% 1/10/2053	0.01% US64966Q7G98
NETHERLANDS GOV. B 2.50% 15/07/2035	0.01% NL0015002F72
EXPORT DEV CDA 4.75% 05/06/2034	0.01% US30216BKF84
US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029	0.01% US91282CKP58
SODEXO 5.15% 15/08/2030	0.01% USU8336LAC29
MS. F2F 10/12/2026	0.01% US6174468V45
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.01% US912828ZN34
FUTURES MARGIN-NZD	0.01%
CLEARINGHOUSE COMM 7.00% 15/10/2030	0.01% US184917AA02
ENT. PRODS. OPERAT 3.70% 31/01/2051	0.01% US29379VB83
STATE OF OREGON 5.832% 1/5/2045	0.01% US68609UNU50
FRONTIER ISSUER LLC 1 C 11.50% 20/8/20530/08/2053	0.01% US35910EAC84
FIFTH THIRD BANCORP	0.01% US3167731005
WELLS FARGO COMMERCIAL SVEN A 6.0109% 10/06/2037	0.01% US949937AA46
MITSUBISHI CORP	0.01% JP3898400001
US. TSY. NOTE/BON 4.375% 31/12/20292029 USD100 AH- 2029	0.01% US91282CMD01
ONEOK INC 5.65% 1/11/2028	0.01% US682680BJ18
NUCOR CORP	0.01% US6703461052
BROADCOM INC 3.419% 15/04/2033	0.01% US11135FBK66
PUBLIC SERV. ELEC. 3.10% 15/03/2032	0.01% US74456QCJ31
CAPCOM CO LTD	0.01% JP3218900003
LLOYDS BANKING GROUP F2F 12/04/2028	0.01% XS2430704655
KAISER FOUNDATION HOSPIT 2.81% 01/JUN/2041	0.01% US48305QAF00
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.01% FR001400HI98
HK ELECTRIC INVESTMENTS LTD	0.01% HK0000179108
ADOBE 4.95% 04/04/2034	0.01% US00724PAG46
EURONEXT NV	0.01% NL0006294274
FMG RESOURCES AU 6.125% 15/4/2032/04/2032 USD 144A	0.01% US30251GBE61
AMCOR GRP. FIN. 5.45% 23/05/2029	0.01% US02344BAA44
PROLOGIS LP 5.25% 15/05/2035	0.01% US74340XCR08

MITSUBISHI HEAVY INDUSTRIES LTD	0.01% JP39000000005
CHENIERE ENERGY 5.65% 15/4/2034	0.01% US16411RAN98
REGIONS FINL. F2F 06/09/2035	0.01% US7591EPAV24
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.01% US91282CHW47
CITIBANK NA 4.914% 29/05/2030	0.01% US17325FBP27
HEIMSTADEN BOSTAD 1.625% 13/10/2031	0.01% XS2397252011
RIO TINTO PLC ORD	0.01% GB0007188757
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.01% US91282CKR15
SHARKNINJA INC COM USD0.0001	0.01% KYG8068L1086
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.01% US620076BU23
US TREASURY N/B 3.62% 31/MAY/2028	0.01% US91282CHE49
CAIXABANK SA F2V 30/5/20340 36	0.01% XS2630417124
MASTERCARD 4.875% 09/05/2034	0.01% US57636QAZ72
SK HYNIX 6.25% 17/1/2026	0.01% USY8085FBJ85
VERIZON COMMUNICAT 5.05% 9/5/2033D1000	0.01% US92343VGT52
NVENT ELECTRIC PLC COM USD0.01	0.01% IE00BDVJJQ56
AMERICAN MUNICIPAL 6.27% 15/02/2050	0.01% US02765UEQ31
ASPEN GROUP LTD/AUSTRALIA	0.01% AU000000APZ8
PUBLIC FIN. AUTHO 5.292% 1/7/2029	0.01% US74442PG257
NATIONAL AUSTRALIA BANK LIMITED	0.01% AU000000NAB4
HSBC HLDGS. F2F 23/5/2033	0.01% XS2621539910
AMP LIMITED	0.01% AU000000AMP6
CIF CAPITAL MARKET 4.75% 22/01/202801/2028	0.01% XS2980846518
COMISION FEDERAL D 6.45% 24/01/203524/01/2035 USD 144A	0.01% US200447AP57
US. TSY. NOTE/BON 3.875% 30/04/20300 USD Y-2030	0.01% US91282CMZ13
SVENSKA HANDELSBA 5.125% 28/05/20275.125% 28/05/2027	0.01% US86959NAQ25
NEW ZEALAND RURAL LAND CO LTD	0.01% NZNZLE0001S2
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.01% US744448DA65
CAP. IMPACT PARTN 5.335% 01/08/203008/2030	0.01% US140192AA34
VICINITY CENTRES	0.01% AU000000VCX7
UNITED STATES TRE 3.875% 15/10/2027/2027 USD1000 AT-2027	0.01% US91282CLQ23
PINTEREST INC	0.01% US72352L1061
CONNECTICUT LIGHT 4.65% 01/01/202901/2029	0.01% US207597ER21
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.01% FR0011883966
CITY & COUNTY OF S 5.77% 15/6/2045	0.01% US79773KPV07
HEIMSTADEN BOSTAD 3.75% 02/10/2030	0.01% XS3105178795
DE VOLKSBANK 4.625% 23/11/2027R100000	0.01% XS2626691906
EAGLE FUNDING LUXC 5.50% 17/08/2030	0.01% USL2660VAA37
MOTIVA INFRAESTR DE MOBILIDADE ORD SHS	0.01% BRMOTVACNOR7
SK HYNIX INC 4.25% 11/09/2028	0.01% USY8085FBY52
CROWN CASTLE 4.80% 01/09/2028	0.01% US22822VBB62
CENTRAL AMERICAN B 4.75% 24/01/20284.75% 24/01/2028	0.01% US15238RAK86
FRONTIER ISSUER LLC 1 A2 6.60% 20/8/2053/08/2053	0.01% US35910EAA29
DEUTSCHE BANK F2F 22/12/2028	0.01% XS2303762475
VISTRA VISTRA F2V PERP	0.01% US92840MAC64
HANWHA FUTUREPROOF 4.75% 30/04/20284/2028	0.01% US41090AAA07
MARYLAND ECONOMIC 5.942% 05/31/2057	0.01% US574205HW36
MS. BANK NA F2F 14/07/2028	0.01% US61690U8E33
MARS 4.65% 20/4/2031A	0.01% US571676AU98
FOUNDRY JV HOLDCO 5.90% 25/1/2033	0.01% US350930AG89
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050	0.01%
DAIMLER TRUCKS FIN 2.00% 14/12/2026/2026 USD1000 144A	0.01% US233853AF73
NHP FOUNDATION/THE 5.85% 01/12/2028	0.01% US62925MAA18
IBERDROLA INTL. 1.825% 31/12/2049	0.01% XS2295333988
OTIS WORLDWIDE COR COM	0.01% US68902V1070
WLB ASSET VII PTE 5.88% 30/07/2029EGS	0.01% XS2951812655
ENEL SPA	0.01% IT0003128367
FREDDIE MAC MULTICLASS CE P016 A2 VAR 25/09/2033	0.01% US3137HDJU50

LOWE S COS 5.75% 1/7/2053000	0.01% US548661ER45
UNITED STATES TRE 3.375% 15/09/2027/2027 USD1000 AS-2027	0.01% US91282CLL36
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028	0.01% US91282CBP59
MINNESOTA HOUSING 5.897% 01/08/2049	0.01% US60416UGK51
CARRIER GBL. 4.50% 29/11/2032	0.01% XS2751689048
BRIDGESTONE CORP	0.01% JP3830800003
US. TSY. NOTE/BON 0.375% 30/9/2027	0.01% US91282CAL54
Cash Adjustment	0.01%
BBCMS TRUST 2015-SRCH SRCH A2 4.197% 10/08/2035	0.01% US05547HAC51
ICG US CLO 2020-1 LTD 1A ARR FRN 20/01/2035	0.01% US449251AU17
NETHERLANDS GOV. B 3.75% 15/01/2042	0.01% NL0009446418
HUMANA INC	0.01% US4448591028
OPEC FOR INTL. DEV 4.50% 26/1/2026/2026 USD1000 144A	0.01% US683483AA98
BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026	0.01% FR001400F794
ASR NEDERLAND ASR NEDERLAND FRN PERP	0.01% XS3011202655
US. TSY. NOTE/BON 1.625% 15/5/2026	0.01% US912828R366
AMGEN 5.65% 2/3/2053	0.01% US031162DT45
US TREASURY N/B 2.75% 30/APR/2027	0.01% US91282CEN74
WELLS FARGO COMMERCIAL MOR 609M A FRN 15/08/2042	0.01% US95004NAA37
KINDER MORGAN 5.05% 15/02/2046	0.01% US49456BAJ08
WELLS FARGO & CO F2F 15/09/2029	0.01% US95000U4A82
RESONA HOLDINGS INC	0.01% JP3500610005
MEDALLION TRUST SERIES 201 1 A1-R FRN 21/01/2052	0.01% AU3FN0093159
CUMMINS 5.45% 20/02/2054	0.01% US231021AX49
CREDIT AGRICOLE CO 4.57% 25/08/203045 4.57% 25/08/2030	0.01% US22534W5E48
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.01% US771196BY74
NESTLE HOLDINGS INC 4.0% 24/SEP/2048	0.01% US641062AN41
CREDIT AGRICOLE FRN 25/09/20338% 25/09/2033	0.01% US22535WAS61
CIE DE SAINT-GOBAI 3.75% 29/11/202600000 49 REGS	0.01% XS2723549528
NBN CO LTD 4.15% 16/09/2030	0.01% US62878U2K72
SANTANDER UK 3.00% 12/03/2029	0.01% XS2786381207
DS SMITH 4.50% 27/07/2030	0.01% XS2654098222
DEUTSCHE BANK DEUTSCHE BANK F2V PERP	0.01% DE000A4DE982
SUMITOMO ELECTRIC	0.01% JP3407400005
US. TSY. NOTE/BON 2.875% 15/08/2028	0.01% US9128284V99
ZIMMER BIOMET HLD 3.518% 15/12/2032	0.01% XS2875106168
INTESA SANPAOLO 7.80% 28/11/2053	0.01% US46115HCF29
NATIONAL GRID PLC 0.25% 01/09/2028	0.01% XS2381853279
JAPANESE YEN	0.01%
US. TSY. NOTE/BOND 3.75% 15/05/20282028 USD1000 AN-2028	0.01% US91282CND91
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000 BONDS02/2054	0.01% US912810TX63
AUSTRALIA & NEW ZEAL F2V 03/02/2033/02/2033 EUR100000	0.01% XS2577127967
COOPERATIEVE RABOBAN F2V 24/02/20272 1.106% 24/02/2027	0.01% US74977RDK77
JPM. CHASE F2F 22/9/2027	0.01% US46647PCP99
RWE FIN. US 5.125% 18/09/2035	0.01% US749983AC66
JAPAN GOVERNMENT 0.005% 20/06/2026	0.01% JP1051481M76
P3 GRP. SARL 4.625% 13/02/2030	0.01% XS2764853425
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.01% FR001400BKZ3
MASTEC INC	0.01% US5763231090
AIB GRP. F2F 13/9/2029	0.01% US00135TAD63
WERFEN SA/SPAIN 4.25% 03/05/2030	0.01% XS2811962195
NBN 4.125% 15/3/2029	0.01% XS2590621103
ALLIANZ F2F 7/9/2038	0.01% DE000A30VTT8
INTL. FIN. FACILIT 1.00% 21/4/20264/2026 USD1000 34 REGS	0.01% XS2333299324
CIGNA 5.60% 15/02/2054	0.01% US125523CW86

VISTRA ZERO OPERATING COMPANY TERM LOAN 30/04/2031	0.01% US92841DAB73
ROTHESAY LIFE 8.0% 30/OCT/2025	0.01% XS1312953596
KBC GRP. F2V 25/4/2033	0.01% BE0002914951
CALIFORNIA BUYER 5.625% 15/02/2032	0.01% XS2929941503
LSEGA FINC. 4.50% 19/10/2028	0.01% XS3182450372
AMERICAN TOWER 1.00% 15/1/2032	0.01% XS2227906208
SOCIETE GENERALE F2F 6/12/2030	0.01% FR001400EHG3
SAN JOSE FINC. AU 4.662% 1/5/2037	0.01% US798153QF25
JYSKE BANK A/S F2F 06/09/2030	0.01% XS2831594697
LOGICOR FINANCING 4.25% 18/07/2029	0.01% XS2860968085
ERAC USA FIN. 4.50% 15/02/2045	0.01% US26884TAN28
INTL PAPER CO	0.01% US4601461035
NATIONAL RURAL UTILS COOP 4.15% 4.15% 15/DEC/2032	0.01% US637432NZ43
ROCHE HLDGS. 5.489% 13/11/2030	0.01% US771196CG59
BANCO NACIONAL DE CO F2V 11/08/2031144A 2.72% 11/08/2031	0.01% US05973JAA88
DNB BANK F2F 19/7/2028	0.01% XS2652069480
B2GOLD CORP	0.01% CA11777Q2099
ROYAL BANK OF CANA 1.05% 14/09/2026026 USD1000	0.01% US780082AH66
NEXTERA ENERGY OPE 7.25% 15/01/2029	0.01% US65342QAM42
FUTU HOLDINGS LTD	0.01% US36118L1061
MIDAMERICAN ENERGY 5.30% 01/02/20552055	0.01% US595620AZ81
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.01% NZGOVDT531C0
MORGAN STANLEY F2F 18/10/2030	0.01% US61747YFU47
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.01% BE0002939206
PACKAGING CORP OF AMERICA	0.01% US6951561090
FRENCH REPUBLIC GO 3.20% 25/05/2035	0.01% FR001400X8V5
DEUTSCHE BANK 4.00% 29/11/2027	0.01% DE000A30VQ09
UNITED STATES TREA 4.25% 15/01/20282028 USD100 AJ- 2028	0.01% US91282CMF58
PIEDMONT NATURAL G 3.35% 1/6/2050	0.01% US720186AM78
INVITATION HOMES O 4.15% 15/04/2032	0.01% US46188BAD47
MARYLAND ECONOMIC 5.433% 31/05/2056	0.01% US574205JJ07
AMERICAN HONDA FIN 3.95% 3/19/2032	0.01% XS3032019476
KBC GRP. KBC GRP. F2V PERP	0.01% BE0390219856
BANK OF IRELAND GRP. F2F 4/7/2031	0.01% XS2643234011
HARLEY-DAVIDSON FI 4.00% 12/3/2030	0.01% XS3000561566
LLOYDS BANKING GROUP F2F 14/05/2032	0.01% XS2815980664
MS. F2F 21/03/2030	0.01% XS2790333707
MEDIOBANCA BANCA DI ITL	0.01% IT0000062957
ADIF ALTA VELOCIDA 3.50% 30/07/20290000 REGS	0.01% ES0200002071
US. TSY. NOTE/BOND 4.50% 15/11/20544 USD1000 BONDS 11/54	0.01% US912810UE63
ELIA GRP. SA/NV 3.875% 11/6/2031	0.01% BE6352705782
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.01% FR001400AIN5
EIFFAGE INC	0.01% FR0000130452
AERCAP IRELAND CAP 3.00% 29/10/2028	0.01% US00774MAW55
BRITISH TELECOMS. 3.875% 20/01/2034	0.01% XS2839008948
LINDE PLC 3.625% 12/6/2034	0.01% XS2634594076
MOTABILITY OPERAT 3.625% 24/07/2029	0.01% XS2742660157
CITIGROUP F2F 22/9/2028	0.01% XS2536364081
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.01% US91282CJR34
NITTO DENKO CORPORATION	0.01% JP3684000007
CNH INDL. 3.75% 11/6/2031	0.01% XS2829592679
OMERS FINANCE TRUS 3.50% 19/04/2032	0.01% USC68012AF72
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53	0.01% US912810TV08
MIZUHO FINL. GRP. F2F 27/08/2030	0.01% XS2886269013
PETROLIAM NASIONA 7.625% 15/10/2026	0.01% USY68851AK32
STANDARD CHARTERED FRN 17/03/2033	0.01% XS3022397460
GEORGETOWN UNIVER 2.943% 01/04/2050000 2020A	0.01% US37310PAD33
US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026	0.01% US91282CLH24

ILLINOIS TOOL WOR 3.375% 17/05/2032	0.01% XS2823909903
NOMURA HLDGS. 3.459% 28/05/2030	0.01% XS3066581664
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.01% US91282CEB37
UNITED STATES TREA 3.50% 30/09/2026	0.01% US91282CLP40
SSE 3.50% 18/03/2032	0.01% XS3027988263
US TREASURY N/B 3.62% 31/AUG/2029	0.01% US91282CLK52
SEMPRA F2V 01/04/2055	0.01% US816851BU28
NBN 3.375% 29/11/2032	0.01% XS3074419006
DEUTSCHE BANK AG 4.0% 24/JUN/2032	0.01% DE000DL19WN3
NYKREDIT REALKRED 3.625% 24/07/2030	0.01% DK0030523030
ROBLOX CORPORATION COM CL A ORD SHS	0.01% US7710491033
BANKINTER F2F 04/02/2033	0.01% ES0213679057
AMERICA MOVIL SAB 2.875% 07/05/2030USD1000	0.01% US02364WBJ36
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.01% AU000000VCX7
LOUIS DREYFUS FIN. 3.50% 22/10/2031S 22/10/31	0.01% XS2923451194
EUR100000 REGS	
SUNCORP GRP. FRN 27/06/2034	0.01% AU3FN0081386
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.01% US91282CGZ86
EXPERIAN FIN. 3.51% 15/12/2033	0.01% XS2982065018
NTT FIN. 2.906% 16/03/20299	0.01% XS3100081093
ACHMEA BANK 2.625% 15/10/202700000 10	0.01% XS2919192869
ABN AMRO BANK NV 3.00% 01/10/2031	0.01% XS2910610364
LSEG NETHERLANDS 2.75% 20/09/2027	0.01% XS2904651093
REALTY INC. 3.375% 20/06/2031031	0.01% XS3097933744
SEVERN TRENT	0.01% GB00B1FH8J72
US. TSY. NOTE/BON 3.875% 31/03/2027/2027 USD100 AZ-2027	0.01% US91282CMV09
WP CAREY 5.375% 30/06/2034	0.01% US92936UAM18
CALIFORNIA HEALTH 4.19% 1/6/2037	0.01% US13032UD885
JEFFERIES F2F 06/02/2028	0.01% XS2987635328
ZUERCHER KANTONALBAN FRN 11/09/2031	0.01% CH1471403852
CAIXABANK FRN 26/06/2029	0.01% XS3103589167
AXA 3.375% 31/05/2034	0.01% XS2834471463
CITIGROUP FRN 14/05/2028	0.01% XS2819338091
VIER GAS TRANSPOR 3.375% 11/11/2031	0.01% XS2929985385
CESKA SPORITELNA FRN 09/09/2032	0.01% XS3174780893
NEXT PLC	0.01% GB0032089863
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.01% FR0013341682
CONSERVATION A NO 3.474% 15/12/202915/12/2029 USD 2019	0.01% US20848FAA84
FERROVIE DELLO ST 3.375% 24/06/2032	0.01% XS3101504952
RECORDATI SPA - NEW	0.01% IT0003828271
FUT. US LONG BOND(CBT) CBT DEC25	0.01%
TDF INFRA. SASU 3.625% 16/12/2030	0.01% FR0014011904
ING GROEP F2V 20/08/2037	0.01% XS3153087559
PROXIMUS SADP 3.75% 08/04/2035	0.01% BE0390211770
SOCIETE GENERALE FRN 02/09/2033	0.01% FR00140121D6
ROYAL BANK OF CANADA F2F 27/09/2031	0.01% XS3106098380
KON. 8.375% 01/10/203000	0.01% US780641AH94
JPMORGAN CHASE & CO F2F 23/01/2036	0.01% XS2986317506
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000 BONDS05/2054	0.01% US912810UA42
CESKA SPORITELNA AS 4.57% -FR SNR NPF EMTN 03/07/31	0.01% XS2852933329
EUROGRID 3.732% 18/10/2035	0.01% XS2919680236
ACHMEA BANK 2.50% 06/05/2028	0.01%
IBERDROLA INTL. IBERDROLA INTL. F2V PERPUR100000 REGS	0.01% XS2244941063
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.01% JP1051531N75
METROPOLITAN LIFE 3.45% 12/18/2026	0.01% US59217GBY44
INTL. DEV. ASC. 2.50% 28/05/2030030	0.01% XS3080786398
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.01% JP1051541NA0
KOREA INTERNATIONAL 4.51% 10/12/2029	0.01% AU3CB0316420

HSBC HOLDINGS PLC F2V 22/03/20350 68 REGS	0.01% XS2788605660
ARTHUR J GALLAGHER CO	0.01% US3635761097
BNP PARIBAS FRN 17/09/2033	0.01% FR0014012PH2
FIVE CORNERS FNDG. 2.85% 15/5/20300 USD100000 144A	0.01% US33834DAA28
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.01% US91282CCJ80
ARGENTUM NETHERLANDS F2V 01/06/2048	0.01% XS1795323952
US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND 08/54	0.01% US912810UC08
KOREA ELEC. POWER 4.875% 31/01/2027000	0.01% USY4907LAJ18
ONEOK INC 6.05% 1/9/2033	0.01% US682680BL63
WESTPAC BANKING FRN 16/04/2029	0.01% US961214FU20
CRH PLC LONDON LISTING	0.01% IE0001827041
JAPAN GOV. TEN YEA 1.40% 20/03/2035	0.01% JP1103781R44
SCENTRE GROUP TRUST FRN 31/3/2055	0.01% AU3FN0097184
BNP PARIBAS FRN 23/08/2034	0.01% AU3FN0090353
ING BELGIUM 2.75% 25/8/2032	0.01% BE0390245141
US TREASURY N/B 1.87% 28/FEB/2027	0.01% US91282CEC10
CAIXABANK SA 1.25% -FRN LT2 EMTN 18/06/31 EUR100000 19	0.01% XS2310118976
LLOYDS BANKING GRP. F2V 09/05/2035	0.01% XS3069338336
BANK OF AMERICA F2F 11/03/2032	0.01% US06051GJP54
NEDERLANDSE GASUN 3.875% 29/04/2044EUR100000 REGS	0.01% XS2806495896
SUMITOMO MITSUI FINL FRN 15/04/20305/04/2030	0.01% US86562MDR88
UK. GILT 3.50% 22/01/2045	0.01% GB00BN65R313
US. TSY. NOTE/BON 1.125% 31/10/2026	0.01% US91282CDG33
AMPRION GMBH 4.00% 30/09/2040	0.01% DE000A460N38
CREDIT AGRICOLE ASSU F2V 29/01/2048	0.01% FR0013312154
WOLTERS KLUWER 3.00% 25/09/2030	0.01% XS3101433244
BANK OF AMERICA F2F 25/4/2028	0.01% XS1811435251
AIRPORT AUTHORITY 4.875% 12/01/2026	0.01% USY000AKAJ65
COMMONWEALTH BANK OF FRN 27/11/20267/11/2026	0.01% US2027A1KV89
NVR INC	0.01% US62944T1051
NATL. GRID NORTH A 3.15% 03/06/203030	0.01% XS3086253039
NEWCASTLE GREATER MU FRN 21/01/2030	0.01% AU3FN0094827
ROYAL BANK OF CANA 4.65% 27/01/2026	0.01% US780082AD52
PROVINCE OF ONTARI 4.85% 11/06/2035	0.01% US683234C978
KREDITANSTALT FUE 2.625% 10/01/2034	0.01% DE000A352ED1
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.01% US05253JAL52
SYSO 2.40% 15/02/2030	0.01% US871829BK24
ALLIANT ENERGY VAR 01/04/2056	0.01% US018802AF54
UBER TECHS. 4.50% 15/08/2029	0.01% USU9029YAG53
AMERICAN WATER CAP 5.25% 3/1/2035	0.01% US03040WBF14
INDONESIA TREASURY 6.50% 15/07/2030000 FR0104	0.01% IDG000024605
UNITED STATES TREA 3.50% 30/09/2029	0.01% US91282CLN91
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.01% XS2314246526
PEPPER RESIDENTIAL SECURIT 41 A1A FRN 12/07/20677 AUD10000 A1A	0.01% AU3FN0101457
CENTURY PLAZA TOWERS 201 CPT A 2.865% 13-11-2039	0.01% US12654YAA73
RAIZEN FUELS FIN. 6.95% 05/03/2054	0.01% USL7909CAD94
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.01% JP1103561KA2
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.01% AU3CB0234581
TENCENT HLDGS LIMITED	0.01% KYG875721634
DE VOLKSBANK 0.75% 18/05/202700000 17	0.01% XS1614202049
PRUDENTIAL FINANCIAL INC	0.01% US7443201022
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.01% US91282CES61
US. TSY. NOTE/BON 4.125% 31/10/20292029 USD1000 AF-2029	0.01% US91282CLR06
GS. BANK USA/NEW YOR F2F 21/05/2027	0.01% US38151LAG59
PPL ELEC. UTILITIE 4.15% 15/06/2048048 USD	0.01% US69351UAV52
BANK OF AMERICA 3.248% 21/10/2027	0.01% US06051GGA13

ACUITY INC	0.01% US00508Y1029
NEXTERA ENERGY CAP. F2V 15/8/2055	0.01% US65339KDE73
JOHNSON CONTROLS INTERNATIONAL PLC	0.01% IE00BY7QL619
NIPPON YUSEN KK NPV	0.01% JP3753000003
ZF EUR. FIN. 2.50% 23/10/2027	0.01% XS2010039977
NORDSON 5.60% 15/09/2028	0.01% US655663AA07
US. TSY. NOTE/BON 4.125% 31/03/20322 USD J-2032	0.01% US91282CMT52
JAPAN BANK FOR IN 1.875% 21/07/2026DS 21/07/2026 USD	0.01% US471048AX65
INTESA SANPAOLO 7.20% 28/11/2033	0.01% US46115HCD70
BILIBILI INC	0.01% US0900401060
KBC GRP. F2F 28/11/2029	0.01% BE0002987684
PFIZER INV. ENTS. 4.45% 19/05/2026	0.01% US716973AB84
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.01% US00774MAV72
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.01% US91282CJW29
ING GROEP F2F 23/05/20298 REGS	0.01% XS2624976077
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552% 14/03/2027	0.01% US2027A1KK25
FASTIGHETS BALDER 1.25% 28/01/2028	0.01% XS3170926441
JOHNSON & JOHNSON 3.60% 26/02/2045	0.01% XS3005215093
US TREASURY N/B 3.62% 15/FEB/2053	0.01% US912810TN81
AEP TEXAS 5.40% 01/06/2033	0.01% US00108WAR16
US. TSY. NOTE/BON 3.875% 15/07/2028USD AQ-2028 DUE	0.01% US91282CNM90
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.01% JP1103661N43
ALEXANDRIA REAL ES 5.50% 01/10/20355	0.01% US015271BE86
SOCIETE GENERALE SA F2F 22/05/2031D REGS	0.01% US83368TCH95
NEW YORK STATE ELE 5.05% 15/08/2035	0.01% US649840CX15
POWER FIN. 1.841% 21/9/202800000	0.01% XS2384373341
BANK OF NOVA SCOTIA CAD	0.01% CA0641491075
NORFOLK SOUTHERN 2.30% 15/5/2031000	0.01% US655844CK21
KEURIG DR PEPPER 4.60% 15/05/2030	0.01% US49271VBA70
NATWEST GRP. NATWEST GRP. F2V PERP	0.01% US639057AQ15
UNUM GROUP 4.125% 15/06/2051	0.01% US91529YAR71
CIP FNDG. PTY 3.026% 16/12/2027	0.01% AU3CB0285310
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.01% US91282CGH88
P3 GRP. SARL 1.625% 26/01/2029000 2	0.01% XS2436807940
ING GROEP F2F 12/08/2029	0.01% XS2764264607
SANTANDER UK GROUP H F2F 15/04/203131	0.01% US80281LAV71
BLACKSTONE PROPERT 1.75% 12/03/2029	0.01% XS2051670300
HUNTINGTON BANCSHARES INC	0.01% US4461501045
SIEMENS FINANCIER 3.625% 22/2/2044	0.01% XS2769892600
NEXANS SA	0.01% FR0000044448
BNP PARIBAS 3.625% 1/9/2029	0.01% FR001400CFW8
TOPAZ SOLAR FARMS 5.75% 30/9/2039	0.01% US89054XAC92
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.01% US797440BW34
MATHER FOUNDATION 2.675% 1/10/20310 2021	0.01% US576722AA04
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.01% BE0000338476
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.01% FR0013451507
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.01% FR0012993103
GS. GRP. F2F 22/04/2032	0.01% US38141GYB49
SUNRUN NEPTUNE ISSUER 2024 1A A 6.27% 01/02/2055NT CL 6.27% 01/02/2055	0.01% US86773CAA53
ENBW ENERGIE BADEN-WUERTTEMBERG 1.375% 31/8/2081	0.01% XS2381272207
MASTERCARD 1.90% 15/03/2031D2000	0.01% US57636QAS30
CNP ASSURANCES SAC 1.25% 27/1/2029	0.01% FR0014007YA9
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.01% FR0013286192
BANCO SANTANDER 6.921% 08/08/2033	0.01% US05964HAV78
TORAY INDS INC	0.01% JP3621000003
AIA GROUP LTD F2V 09/09/20330	0.01% XS2356311139
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.01% JP1103731Q12
BARCLAYS PLC F2F 13/9/2034	0.01% US06738ECL74
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.01% US91282CCR07

MARRIOTT INTL INCUSD	0.01% US5719032022
COMPASS GROUP ORD	0.01% GB00BD6K4575
UBS GRP. UBS GRP. F2V PERP	0.01% US902613BF40
TORONTO-DOMINION 5.423% 10/7/2026D1	0.01% CA89117GK301
DEUTSCHE BANK AG (REG)	0.01% DE0005140008
TOWER LIMITED	0.01% NZTWRE0011S2
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.01% JP1103611M11
SOUTHERN CALIFORNI 2.75% 01/02/2032	0.01% US842400HM81
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.01% JP1051461M13
N/WIDE. B/SOC. 2.375% 16/01/2029	0.01% XS3180073572
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-	0.01% US91282CCZ23
2026	
AEROVIRONMENT INC	0.01% US0080731088
LLOYDS BANKING GROUP F2V 16/10/2031	0.01% XS3073633722
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.01% XS2611221032
COMMONWEALTH EDISO 2.75% 01/09/2051000 131	0.01% US202795JU55
ROYAL BANK OF CANADA F2F 2/8/2030	0.01% US78016HZZ62
LENNOX INTL INC COM	0.01% US5261071071
CANADIAN IMPERIAL 6.092% 03/10/20333	0.01% US13607LWW98
CANADIAN IMP BANK COM NPV	0.01% CA1360691010
ROYAL BANK OF CANADA FRN 2/7/2028	0.01% XS2853494602
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.01% FR0011317783
NY STATE ELECTRIC & GAS 2.15% 01/OCT/2031	0.01% US649840CT03
MERCK 4.15% 18/5/2043	0.01% US589333YAJ7
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS	0.01% US912810SX72
05/51	
US. TSY. NOTE/BON 4.625% 30/09/20288	0.01% US91282CJA09
US TREASURY N/B 4.5% 31/MAY/2029	0.01% US91282CKT70
LG ENERGY SOLUTIO 5.875% 02/04/2035	0.01% USY5S5CGAR36
HYUNDAI CARD 5.75% 24/04/2029	0.01% XS2798085416
VIATRIS 2.70% 22/06/2030	0.01% US92556VAD82
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS	0.01% US912810TT51
08/53	
CPPIB CAPITAL INC 1.50% 23/06/2028	0.01% XS2356317177
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000	0.01% US912810TG31
BONDS 05/52	
UPJOHN FIN. 1.908% 23/06/2032	0.01% XS2193983108
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.01% FR001400PM68
NEXI SPA 0.00% 24/02/2028	0.01% XS2305842903
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-	0.01% US91282CEE75
2029	
ERP OPERATING 4.95% 15/06/2032	0.01% US26884ABQ58
JAPAN GOVERNMENT T 0.90% 20/09/2034	0.01% JP1103761QA5
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.01%
US. TSY. NOTE/BOND 4.25% 31/01/20302030 USD100 U-2030	0.01% US91282CMG32
VERIZON COMMUNICA 3.875% 01/03/2052	0.01% US92343VGP31
US TREASURY N/B 4.25% 30/JUN/2029	0.01% US91282CKX82
JPY BNP PARIBAS A/C	0.01%
WESTERN DIGITAL CORP	0.01% US9581021055
COLGATE-PALMOLIVE 0.30% 10/11/20290000	0.01% XS2405875480
RPM INTERNATIONAL INC	0.01% US7496851038
ZF EUR. FIN. 4.75% 31/01/2029	0.01% XS2757520965
IHG FINANCE LLC 3.625% 27/09/2031	0.01% XS2909822517
LLOYDS BANKING GRP. F2F 21/09/2031	0.01% XS2690137299
SUMITOMO FORESTRY CO LTD	0.01% JP3409800004
DKK BNP PARIBAS A/C	0.01%
INGENIA COMMUNITIES GRP.	0.01% AU000000INA9
NORFOLK SOUTHERN CORP USD	0.01% US6558441084
RWE	0.01% DE0007037129
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.01% US912828ZV59
FIRSTMAC MTG. FNDG. TST. NO. 4 A1 FRN 18/02/2056LTG	0.01% AU3FN0091799
18/02/2056	
US. TSY. NOTE/BOND 4.00% 15/12/2027	0.01% US91282CMB45

BANCO BILBAO VIZCAYA F2V 13/03/2035	0.01% US05946KAR23
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.01% US91282CKA89
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.01% US91282CHU80
US TREASURY N/B 4.00% 30/06/20322 USD M-2032	0.01% US91282CNJ61
US. TSY. NOTE/BON 4.125% 31/10/2026	0.01% US91282CLS88
NOVARTIS CAP. 4.00% 18/09/2031	0.01% US66989HAU23
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.01% JP1103651N11
KOREA HOUSING FIN 2.765% 02/09/2030	0.01% XS3149806971
US. TSY. NOTE/BOND 3.75% 30/04/20277 USD BA-2027	0.01% US91282CMY48
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.01% US91282CAY75
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026	0.01% US91282CJV46
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.01% US912810ST60
TARGA RES. 6.125% 15/05/2055	0.01% US87612GAN16
T-MOBILE USA 3.00% 15/02/2041	0.01% US87264ABL89
REGS GALAXY PIPELINE ASSETS 2.62% 31/MAR/2036	0.01% XS2249741245
CARGURUS INC	0.01% US1417881091
STARBUCKS 4.45% 15-AUG-49	0.01% US855244AU31
STEEL DYNAMICS INC	0.01% US8581191009
ORBIA ADVANCE SAB 7.50% 13/05/2035	0.01% USP7S81YBK01
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.01% FR001400L834
UNITED KINGDOM GI 4.375% 7/3/2028	0.01% GB00BSQNR93
AIB GRP. F2V 30/5/2031000 5	0.01% XS2230399441
AT&T INC 4.25% 1/6/2043	0.01% XS0932036154
SANTANDER UK GRP. HL F2F 10/1/2029	0.01% US80281LAT26
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.01% JP1103541K42
TURKCELL ILETISIM 7.65% 24/01/2032	0.01% XS2981975613
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.01% GB0005405286
INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096	0.01% IDG000020801
NEW YORK STATE DO 5.228% 1/7/2035	0.01% US649855FE81
BANK OF AMERICA FRN 12/02/2036/02/2036 USD1000 A	0.01% US06051GMQ90
BANCO SANTANDER F2V 4/10/2032	0.01% XS2393518597
UBS GRP. FRN 09/05/2036	0.01% US902613BQ05
BANCO SANTANDER F2V 14/03/2030USD1000	0.01% US05964HBB06
BANK OF NEW YORK MEL F2F 6/6/2036	0.01% US06406RCJ41
WESFARMERS LIMITED	0.01% AU000000WES1
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.01% JP1051511N46
ORLANDO HEALTH OB 5.475% 01/10/20351/10/2035	0.01% US686514AP55
LG ENERGY SOLUTION 5.75% 25/9/2028	0.01% USY555CGAB83
KOOKMIN BANK 0.048% 19/10/2026	0.01% XS2393768788
ONE GAS 5.10% 01/04/2029	0.01% US68235PAN87
BANCO BILBAO VIZC 5.381% 13/03/2029029	0.01% US05946KAQ40
AMAZON CONSERVATI 6.034% 16/01/2042	0.01% USG0248JAA19
EXPERIAN FIN. 5.25% 17/08/2035/08/2035	0.01% US30217AAD54
AIB GRP. FRN 15/05/2031	0.01% USG0R4HJAK23
NATWEST MARKETS P 5.022% 21/03/2030	0.01% US63906YAP34
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.01% US91282CCP41
BNP PARIBAS F2F 09/01/20308 5.176% 09/01/2030	0.01% US05581KAH41
SWEDBANK AB 5.083% 21/05/2030	0.01% USW94239AF24
STANDARD CHARTERED P F2V 21/01/202972 5.545% 21/01/2029	0.01% US85325C2D33
ALLIANZ F2V 03/09/2054	0.01% USX10001AD18
TRANSURBAN GRP.	0.01% AU000000TCL6
US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031	0.01% US91282CKU44
WESTERN MIDSTREAM 4.05% 01/02/2030	0.01% US958667AC17
MARRIOTT INTL. MD 5.50% 15/04/2037	0.01% US571903BU68
SES	0.01% LU0088087324
ITOCHU CORP JPY	0.01% JP3143600009
BANCO SANTANDER 5.294% 18/08/20277	0.01% US05964HAS40

KIMCO REALTY OP 2.70% 01/10/2030	0.01% US49446RAW97
ORACLE 5.20% 26/09/2035	0.01% US68389XDM48
MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028	0.01% XS2238789460
EUR100000	
BARCLAYS PLC F2F 13/9/2027	0.01% US06738ECJ29
UNICREDIT FRN 16/01/203350000	0.01% IT0005631921
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.01% JP1103641MA8
ANTOFAGASTA PLC 5.625% 09/09/2035	0.01% USG0399BAC12
MITSUBISHI UFJ FINL. F2V 12/09/2036	0.01% US606822DQ49
NTT FIN. 4.876% 16/07/2030	0.01% US62954WAS44
STADSHYPOTEK 3.125% 4/4/20283 REGS	0.01% XS2607344079
US TREASURY N/B 2.62% 31/MAY/2027	0.01% US91282CET45
NOMURA HLDGS. 4.904% 01/07/2030	0.01% US65535HBZ10
SNAM 5.00% 28/05/2030	0.01% US83304JAA51
LPL HLDGS. 6.75% 17/11/2028000	0.01% US50212YAH71
TRAVELERS COS INC / THE	0.01% US89417E1091
N/WIDE. B/SOC. 4.85% 27/7/20274.85% 27/07/2027	0.01% US63861VAH06
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.01%
KOREA HOUSING FIN 4.625% 24/02/2028	0.01% USY4841MWD73
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.01% JP1051561P27
JAPAN INTERNATIONAL 4.25% 22/05/20305/2030	0.01% US47109LAJ35
APTIV PLC / APTIV 4.65% 13/09/2029	0.01% US03837AAA88
GALAXY PIPELINE AS 2.94% 30/09/2040	0.01% XS2300197030
GOLDMAN SACHS GROUP F2F 23/01/2033	0.01% XS2983840518
GELF BOND ISSUER 3.625% 27/11/2031	0.01% XS2944926406
SBI HOLDINGS INC NPV	0.01% JP3436120004
TAKEDA PHARM. 5.80% 5/7/2064	0.01% US874060BN56
DTE ELECTRIC CO 3.95% 01/MAR/2049	0.01% US23338VAJ52
VOLKSWAGEN GRP. OF 4.55% 11/09/2028	0.01% US928668CW05
COMCAST CORP 4.65% 15/02/2033	0.01% US20030NEC11
EUROBANK FRN 12/03/2030	0.01% XS2956845262
JOHNSON CONTROLS I 5.50% 19/04/2029	0.01% US477921AA87
HEWLETT PACKARD ENTERPRISE CO	0.01% US42824C1099
ERP OPERATING 4.15% 1/12/20282028 USD	0.01% US26884ABK88
EMD FIN. 5.00% 15/10/2035	0.01% US26867LAR15
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.01% FR0000571218
AUSTRALIA & NEW ZE 4.40% 19/5/202619/05/2026	0.01% US052528AK26
TOAST INC	0.01% US8887871080
ACCTON TECHNOLOGY CORPORATION	0.01% TW0002345006
SANRIO CO LTD NPV	0.01% JP3343200006
KOREA HOUSING FIN 2.742% 05/03/203005/03/2030	0.01% XS2994527351
AGILENT TECHS. 4.75% 09/09/2034	0.01% US00846UAR23
CHARTER HALL GRP.	0.01% AU000000CHCO
US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ-2027	0.01% US91282CKZ31
MEXICO GOV. INTL. 5.375% 22/03/2033	0.01% US91087BBK52
HEALTH CARE SERV. 2.20% 01/06/2030SD1000 144A	0.01% US42218SAF56
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.01% JP1103521JA8
EDISON INTL.	0.01% US2810201077
LINCOLN NATL. 5.852% 15/3/2034	0.01% US534187BT58
RAMBUS INC	0.01% US7509171069
TRADE DESK INC	0.01% US88339J1051
METTLER TOLEDO INTL	0.01% US5926881054
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.01% US91282CJK80
GPS BLUE FINC. DA 5.645% 9/11/204144A	0.01% US38403FAA75
PROLOGIS INTL. FN 4.375% 01/07/2036	0.01% XS2847688251
US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC-2026	0.01% US91282CKS97
DANSKE BANK A/S F2V 12/09/20314.42% 12/09/2031	0.01%
US TREASURY N/B 4.62% 30/JUN/2026	0.01% US91282CKY65
SUNNOVA HELIOS XII ISSUER B A 5.30% 22/08/2050.3% 22/08/2050	0.01% US86745YAA29
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.01%

UTD. O/SEAS. BANK F2V 07/10/20322	0.01% US91127LAH33
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.01% US912810SY55
US. TSY. NOTE/BON 4.375% 31/07/2026	0.01% US91282CLB53
UTD. UTLS. GRP.	0.01% GB00B39J2M42
BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN	0.01% US05584KAN81
SNRMTN 18/01/2027 USD REGS	
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY- 2026	0.01% US91282CKB62
BROADCOM 4.90% 15/7/2032	0.01% US11135FCL31
US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR- 2027	0.01% US91282CLG41
FORD MOTOR CREDIT 4.125% 17/08/2027	0.01% US345397A860
DUKE ENERGY PROGRESS LLC 4.0% 01/APR/2052	0.01% US26442UAP93
CVS HEALTH 5.875% 1/6/2053	0.01% US126650DZ02
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN- 2026	0.01% US91282CHB00
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.01% JP1103621M43
DANONE	0.01% FR0000120644
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.01% FR0014002WK3
OMERS FIN. TST. 4.00% 19/4/2052052	0.01% US682142AH70
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.01% JP1051581P56
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.01% JP1103631M74
LINDE 3.375% 12/06/2029	0.01% XS2634593938
ORACLE 4.45% 26/09/2030	0.01% US68389XDH52
TESCO ORD	0.01% GB00BLGZ9862
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.01% US299808AH86
LLOYDS BANKING GROUP F2V 15/12/2031	0.01% XS2351166421
BANCO DE CREDITO D 5.85% 11/01/2029	0.01% US05971V2E48
BANK OF AMERICA CORP F2F 22/7/2027	0.01% US06051GJS93
CREDIT AGRICOLE FRN 16/01/2035	0.01% AU3FN0094819
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.01% JP1201201A88
HEIMSTADEN BOSTAD 3.75% 10/03/2031	0.01% XS3168266958
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.01% DE000A3LWGF9
CISCO SYS. 4.85% 26/02/2029	0.01% US17275RBR21
MS. F2F 18/04/2030	0.01% US61747YFQ35
AMETEK INC	0.01% US0311001004
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.01%
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.01% FR0000187635
UNITED PARCEL SERVICE - B	0.01% US9113121068
ENGIE 3.625% 6/12/2026	0.01% FR001400MF78
ONCOR ELECTRIC DELIVERY 3.62% 15/JUN/2034	0.01% XS3095367119
HANWHA SYSTEMS CO LTD	0.01% KR7272210006
MARKEL GRP. 3.45% 07/05/2052	0.01% US570535AX23
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.01% JP1103681NA2
SYSCO CORPORATION COM	0.01% US8718291078
FASTENAL CO	0.01% US3119001044
ITALY BUONI POLIEN 5.25% 01/11/2029	0.01% IT0001278511
CAP. ONE FINL. F2F 26/7/2030	0.01% US14040HDG74
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028 USD1000	0.01% US05946KAL52
N/WIDE. B/SOC. 3.00% 03/03/2030	0.01% XS3014215324
AGI FINANCE PTY L 4.832% 25/09/2031	0.01% AU3CB0326262
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.01% JP1103571L10
UK. GILT 4.375% 7/3/2030	0.01% GB00BSQNRD01
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.01% FR001400FYQ4
MONSTER BEVERAGE SHS ORD	0.01% US61174X1090
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.01% JP1103581L42
PINNACLE WEST CAPITAL CORP	0.01% US7234841010
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.01% FR0013516549
PRIMERICA INC	0.01% US74164M1080
SEMPRA VAR 01/04/2056	0.01% US816851BW83
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.01% FR001400NBC6
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027 EUR100000	0.01% PTBCPHOM0066

JYSKE BANK FRN 19/11/2031	0.01% XS3075392509
HSBC HOLDINGS PLC F2F 17/08/2029	0.01% US404280CV97
JAPAN GOVERNMENT 0.005% 20/09/2026	0.01% JP1051491MA0
PORTLAND GEN. ELEC.	0.01% US7365088472
GEN. MILLS 5.50% 17/10/2028	0.01% US370334CW20
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27	0.01% XS2322289385
EUR100000 168	
MONDELEZ INTL. 4.625% 03/07/2031	0.01% CA609207BD62
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.01% FR0013131877
SIMON PROP. GRP. 2.45% 13/09/2029	0.01% US828807DF17
WILLIAMS COS 5.30% 15/8/2052	0.01% US969457CA67
PROLOGIS LP 4.70% 01/03/2029	0.01% CA74340XCL34
HCA 5.90% 01/06/2053	0.01% US404119CR82
MALAYAN BANKING BHD	0.01% MYL11550O0000
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.01% JP1103691P11
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.01% JP1201101944
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST	0.01% US4281031058
AMERICAN EXPRESS CO F2F 20/5/2032	0.01% XS3015761458
FORD MOTOR CREDIT 4.00% 13/11/2030	0.01% US345397B363
ITALY BUONI POLIEN 6.00% 01/05/2031	0.01% IT0001444378
LENNOX INTL. 5.50% 15/09/202828 USD2000	0.01% US526107AG24
OLD DOMINION FREIGHT LINE INC	0.01% US6795801009
SOUTHERN CALIFORNI 5.20% 1/6/20333 USD1000 ZZ	0.01% US842434CZ32
UK. GILT 1.25% 22/07/2027	0.01% GB00BDRHNP05
MARS 5.20% 01/03/2035	0.01% US571676BA26
XCEL ENERGY 5.50% 15/03/2034	0.01% US98389BBB53
SULZER AG	0.01% CH0038388911
NEXTERA ENERGY CAP 5.90% 15/3/205515/03/2055 USD1000	0.01% US65339KDM99
UNITED STATES TRE 4.625% 15/06/2027	0.01% US91282CKV27
BROADCOM 5.05% 12/7/2029	0.01% US11135FBX87
US TREASURY N/B 4.12% 31/MAR/2029	0.01% US91282CKG59
BANK OF MONTREAL FRN 27/06/2029	0.01% AU3FN0089298
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-	0.01% US91282CJM47
2030	
US. TSY. NOTE/BOND 4.50% 15/04/2027	0.01% US91282CKJ98
AXIS CAPITAL HOLDING	0.01% BMG0692U1099
IMI ORD GBPO.2857	0.01% GB00BGLP8L22
JPM. CHASE F2F 23/01/2030	0.01% US46647PEB85
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.01% FR0013407236
PACCAR INC	0.01% US6937181088
DEUTSCHE BANK NY 3.74% 07/JAN/2033	0.01% US25160PAG28
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-	0.01% US91282CBB63
2027	
MEITEC CORPORATION NPV	0.01% JP3919200000
WARNERMEDIA HLDGS 4.302% 17/1/2030	0.01% XS3099830765
US TREASURY N/B 4.75% 15/FEB/2045	0.01% US912810UJ50
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-	0.01% US91282CKK61
2026	
NSTAR ELEC. 4.95% 15/9/2052	0.01% US67021CAT45
SSE	0.01% GB0007908733
GENERAL MOTORS CO	0.01% US37045V1008
WILLIAMS COS 4.90% 15/03/20291000	0.01% US88339WAB28
US TREASURY N/B 4.5% 31/MAR/2026	0.01% US91282CKH33
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.01% US38869PAP99
CANADIAN PACIFIC R 3.50% 01/05/20505/2050 USD1000	0.01% US13648TAG22
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND	0.01% US912810TD00
02/52	
CHARTER HALL PRIME OFFICE FUND	0.01%
UK. GILT 0.375% 22/10/2026	0.01% GB00BNNGP668
BRISTOL-MYERS SQUI 4.25% 26/10/2049	0.01% US110122CR72
STARWOOD PROP. TST 6.00% 15/04/2030	0.01% US85571BBC81
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000	0.01% XS1843459782
SEC	

TOLL BROS. FIN. 4.875% 15/3/2027	0.01% US88947EAS90
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.01% FR0013154044
ALLSTATE CORP	0.01% US0200021014
CITIGROUP 4.30% 20/11/2026	0.01% US172967JC62
US. TSY. NOTE/BON 4.625% 15/11/2044/2044 USD1000	0.01% US912810UF39
BOND 11/44	
KONECRANES OYJ	0.01% FI0009005870
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.01% US912810SU34
TOKAI HOLDINGS CORP	0.01% JP3552260006
SOCIETE GENERALE F2F 22/05/2029029	0.01% US83368TCJ51
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.01% JP1103721PA1
MEXICO GOVERNMENT 4.50% 19/03/2034	0.01% XS3185370973
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.01% US91282CBT71
INDONESIA TSY. BD. 7.00% 15/5/2027	0.01% IDG000009804
3I GROUP PLC	0.01% GB00B1YW4409
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43	0.01% US912810TQ13
TECHNOLOGY ONE LIMITED	0.01% AU000000TNE8
OWENS CORNING 3.95% 15/08/2029	0.01% US690742AJ00
KEYCORP	0.01% US4932671088
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.01% JP1103701P43
ICPF FINANCE PTY 2.725% 11/10/2030	0.01% AU3CB0283646
NATWEST GRP. FRN 13/05/203030	0.01% XS3069320474
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.01% XS2001183164
FLORIDA GAS TRANSM 2.30% 01/10/20311 USD1000 144A	0.01% US340711BA72
AIR PROD & CHEMS INC COM USD	0.01% US0091581068
TARGA RES. 5.50% 15/02/2035	0.01% US87612GAK76
FREEPORT MCMORAN INC	0.01% US35671D8570
STANDARD CHARTERED F2V 06/07/20277	0.01% USG84228FU76
REXEL SA	0.01% FR0010451203
US. TSY. NOTE/BOND 5.00% 15/05/20455 USD BONDS 05/45	0.01% US912810UL07
UK. GILT 3.25% 31/1/2033	0.01% GB00BMV7TC88
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.01% US912810TB44
SUZUKI MOTOR CORP	0.01% JP3397200001
BANK OF AMERICA F2F 25/04/2029	0.01% US06051GLG28
Outstanding Settlement Receipts - AUD	0.01%
FIRST ABU DHABI BANK FRN 22/01/20308% 22/01/2030	0.01% XS2979644536
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.01% US912810SH23
AXA AXA F2V PERP	0.01% XS3085146929
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.01% US912810TL26
TRANSURBAN QUEENSL 4.50% 19/04/2028	0.01% XS1808838434
UNILEVER CAPITAL C 2.75% 22/5/20302030	0.01% XS3081333547
US. TSY. NOTE/BON 4.875% 15/08/2045/2045 USD100 BONDS 08/45	0.01% US912810UN62
US. TSY. NOTE/BON 4.375% 15/05/2040	0.01% US912810QH41
AIRBNB INC	0.01% US0090661010
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.01% USQ9194UAG78
AT&T 3.875% 15/01/2026	0.01% US00206RHT23
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.01%
ALNYLAM PHARMACEUTICALS INC	0.01% US02043Q1076
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.01% IT0005433690
SHIN-ETSU CHEMICAL NPV	0.01% JP3371200001
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.01% DE0001102564
BURLINGTON NORTHER 5.20% 15/04/20544/2054 USD1000	0.01% US12189LKB61
COLOMBIA GOVERNMENT 5.00% 19/09/2032	0.01% XS3183159733
BMW FIN. 2.625% 20/05/2028	0.01% XS3075491152
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN 12/06/2055AUD500000 A-1	0.01% AU3FN0084703

US. TSY. NOTE/BOND 2.00% 15/11/2026	0.01% US912828U246
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.01% US9128283W81
BARRICK MINING CORP	0.01% CA06849F1080
APOLLO GLOBAL MANA COM	0.01% US03769M1062
MORGAN STANLEY F2F 20/4/2029	0.01% US61747YFD22
CHUBB INA HLDGS. 4.90% 15/08/2035	0.01% US171239AM89
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.01% GB00BPJJKN53
JAPAN GOV. TEN YEA 0.80% 20/03/2034	0.01% JP1103741Q44
IBERDROLA FINANZAS 5.38% 28/11/2030	0.01% AU3CB0315802
EMERA INC	0.01% CA2908761018
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.01% US233853AT77
JPM CCP	0.01%
PNC FINL. SERVS. GRP FRN 21/07/2036	0.01% US693475CE34
MOTABILITY OPERAT 3.625% 22/01/2033	0.01% XS2978917156
US. TSY. NOTE/BOND 4.00% 30/04/20322 USD K-2032	0.01% US91282CNA52
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.01% DE0001102416
AFLAC INC	0.01% US0010551028
REGENERON PHARMACEUTICALS INC	0.01% US75886F1075
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.01% US912810SZ21
SUNRUN JULIUS ISSUER 2023 2A A1 6.60% 30/01/2059T CL 0.0% 30/01/2059	0.01% US86772JAA16
US. TSY. NOTE/BON 1.125% 15/8/2040	0.01% US912810SQ22
CHARTER HALL RET. REIT	0.01% AU000000CQR9
JAPAN GOV. FIVE YE 0.70% 20/09/2029	0.01% JP1051741QB7
UNITED STATES TRE 3.875% 31/08/2032/2032 USD100 P-2032	0.01% US91282CNW72
TURNERS AUTOMOTIVE GROUP LIMITED	0.01% NZVNL0001S1
KREDITANSTALT FUER 4.40% 12/07/2029	0.01% AU3CB0305845
PEPSICO 2.875% 15/10/2049	0.01% US713448EP96
US TREASURY N/B 3.25% 30/JUN/2029	0.01% US91282CEV90
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.01% US9128286L99
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.01% JP1103511J74
GILDAN ACTIVEWEAR INC	0.01% CA3759161035
UK. GILT 1.50% 22/07/2026	0.01% GB00BYZW3G56
GS. GRP. 1.25% 7/2/2029	0.01% XS2441552192
KENNEDY LEWIS SENI	0.01%
CARPENTER TECHNOLOGY CORP	0.01% US1442851036
NZ EXCHANGE LTD	0.01% NZNZXE0001S7
RECKITT BENCKISER GROUP PLC	0.01% GB00B24CGK77
VERIZON COMMUNICATIONS 1.12% 19/SEP/2035	0.01% XS2320760114
CORNING 3.875% 15/05/2026	0.01% XS2621757405
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.01% US912810QS06
REALTY INCOME CORPORATION	0.01% US7561091049
SARTORIUS FINANCE 4.25% 14/9/2026	0.01% XS2678111050
CANADIAN GOV. BD. 1.25% 01/06/2030	0.01% CA135087K379
JAPAN GOV. TEN YEA 1.20% 20/12/2034	0.01% JP1103771R12
LOGICOR FINC. SARL 3.25% 13-NOV-28	0.01% XS1909057645
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.01% DE000DL19VB0
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.01% US91324PEX69
SANWA HOLDINGS CORPORATION	0.01% JP3344400001
PARAMOUNT GBL. 4.90% 15/08/2044	0.01% US124857AK99
UK. GILT 0.25% 31/07/2031	0.01% GB00BMGR2809
WHEATON PRECIOUS M COM NPV	0.01% CA9628791027
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.01% JP12009216C0
PERM. TSB GRP. HLDGS VAR 22/12/2035	0.01% XS3183164220
US. TSY. NOTE/BON 3.375% 15/05/2044	0.01% US912810RG58
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K- 2029	0.01% US91282CEM91
ATHENE GBL. FNDG. 2.717% 7/1/2029	0.01% US04685A3G46
WORKDAY INC	0.01% US98138H1014
FRESENIUS MEDICAL 3.00% 1/12/2031/2031 USD1000 144A	0.01% US35805BAE83
US. TSY. NOTE/BON 3.125% 31/08/2029	0.01% US91282CFJ53
DIGITAL DUTCH FIN 3.875% 15/07/2034	0.01% XS3102229922

ITALY BUONI POLIEN 5.00% 01/08/2034	0.01% IT0003535157
EXELON CORP	0.01% US30161N1019
BUNDESOBLIGATION 0.0% 10/04/2026	0.01% DE0001141836
NEW ZEALAND LOCAL 4.125% 20/03/20280/03/2028	0.01% XS3025937288
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.01% FR001400H7V7
CAIXABANK SA 6.87% 25/OCT/2033	0.01% XS2579488201
NATL. AUSTRALIA BANK FRN 11/06/2027	0.01% USQ6535DBT02
MSD NETHERLANDS CA 3.75% 30/05/2054	0.01% XS2825486231
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53	0.01% US912810TR95
MUTUAL OF OMAHA CO 4.75% 15/10/20295% 15/10/2029	0.01% US62829D2E95
DOMINION ENERGY INC F2V 01/06/2054	0.01% US25746UDU07
TARGET CORPORATION	0.01% US87612E1064
GLENCORE PLC	0.01% JE00B4T3BW64
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.01% US912810TA60
MITSUBISHI ELECTRIC	0.01% JP3902400005
FANNIE MAE POOL 5.00% 1/10/2052	0.01% US31418EJ760
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028 USD1000 144A	0.01% US01309QAA67
HALLENSTEIN GLASSON HOLDINGS LTD	0.01% NZHLGE0001S4
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.01% FR0014003513
FRENCH REPUBLIC GO 3.00% 25/11/2034	0.01% FR001400QMF9
UK. GILT 4.75% 07/12/2030	0.01% GB00B24FF097
COMCAST CORP 3.25% 01/11/2039	0.01% US20030NCY58
UK. GILT 1.625% 22-OCT-28	0.01% GB00BFX0ZL78
BANK OF NEW YORK MEL FRN 11/02/20311/02/2031 USD J	0.01% US06406RCB15
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.01% US912810TJ79
PECO ENERGY 4.60% 15/05/2052	0.01% US693304BD82
INVESTOR AB SER B NPV	0.01% SE0015811963
VISA 4.30% 14/12/2045	0.01% US92826CAF95
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.01% US912810TC27
CENTURIA INDUSTRIAL REIT	0.01% AU000000CIP0
BARCLAYS PLC F2F 28/05/2035	0.01% AU3CB0310597
JAPAN GOV. TEN YEA 1.10% 20/6/2034	0.01% JP1103751Q74
BECTON DICKINSON AND COMPANY	0.01% US0758871091
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK N.A.	0.01%
FIFTH THIRD BANCORP F2F 27/7/2029	0.01% US316773DK32
ICG SENIOR DEBT PARTNERS FUND2PE	0.01%
UK. GILT 0.375% 22/10/2030	0.01% GB00BL68HH02
CITIGROUP F2F 01/05/2032	0.01% US172967MY46
AMERICAN EXPRESS CO F2F 20/07/2033	0.01% US025816EK11
COMCAST 3.45% 2/1/2050	0.01% US20030NCZ24
US. TSY. NOTE/BON 3.125% 15/02/2042	0.01% US912810QU51
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.01% US9128282A70
BANQUE FEDERATIVE 0.625% 19/11/2027	0.01% FR0014007PV3
DOMINICAN REPUBLIC 6.60% 01/06/2036	0.01% US25714PEZ71
SK HYNIX INC	0.01% KR7000660001
US. TSY. NOTE/BON 2.375% 15/11/2049	0.01% US912810SK51
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.01% AU3CB0278653
US TREASURY N/B 2.37% 15/FEB/2042	0.01% US912810TF57
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.01% DE0001102390
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.01% US015271BC21
AFG 2024-1 TRUST 1 A1L FRN 10/11/2055	0.01% AU3FN0088399
LLOYDS BANKING GRP. FRN 06/03/2030	0.01% AU3FN0085296
BANQUE FEDERATIVE DU FRN 06/01/2031	0.01% AU3FN0099701
NAPIER PORT HOLDINGS LTD	0.01% NZNPHE0005S2
WESTPAC BANKING FRN 20/05/2027	0.01% AU3FN0069217
NSW ELECTRICITY NETW FRN 11/03/2055	0.01% AU3FN0096392
NORTHERN STATES PO 5.65% 15/06/20544	0.01% US665789BC69
FISERV 5.375% 8/21/2028	0.01% US337738BG22

CRIMSON TST. 2025-1 1 A1AU FRN 15/07/2066000 2025-1 A1-AU	0.01% AU3FN0097101
TOYOTA FIN. AUSTRALI FRN 22/01/2030	0.01% AU3FN0094868
BENDIGO & ADELAIDE B FRN 24/10/2028	0.01% AU3FN0092821
NBN FRN 28/08/2027	0.01% AU3FN0090635
ABBVIE 4.875% 15/03/2030	0.01% US00287YDZ97
GEMINI PRIME TRUST 2025-1 1 A-L FRN 13/09/2056000 2025-1 A-L	0.01% AU3FN0097515
TOYOTA FINANCE AUSTR FRN 17/09/2027	0.01% AU3FN0091682
OLYMPUS 2025-1 TST. 1 A2 FRN 10/10/2056	0.01% AU3FN0095436
ATHENE GLOBAL FUND 4.76% 21/04/2027	0.01% AU3CB0288553
SPAIN GOV. BD. 2.55% 31/10/2032	0.01% ES0000012K61
SOLAR STAR FNDG. 3.95% 30/6/2035/35 USD100000	0.01% US83416WAB90
BKWT L 6 A1-L 6 A1-L FRN 12/12/2056AUD10000 A1-L	0.01% AU3FN0101184
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.01% AU3FN0060729
TORONTO-DOMINION BAN FRN 11/09/2030	0.01% AU3FN0101846
ROYAL BANK OF CANADA FRN 09/09/2031D10000	0.01% AU3FN0101796
OLYMPUS 2025-2 TST. 2 A1L FRN 10/04/2057	0.01% AU3FN0100467
BANQUE OUEST AFRIC 2.75% 22/01/2033	0.01% XS2288825263
SVENSKA HANDELSBANK 3.25% 01/06/2033	0.01% XS2486857431
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.01% US912810QN19
BANK OF NOVA SCOTIA/ FRN 21/03/2031	0.01% AU3FN0096772
REALTY INC. 5.125% 15/04/2035	0.01% US756109CT93
LG ENERGY SOLUTIO 5.375% 02/07/2027	0.01% USY555CGAK82
GS. GRP. F2F 19/11/2045	0.01% US38141GB862
NATL. BANK OF CAN 5.023% 01/02/2029	0.01% CA63306AHT66
KEYCORP F2F 06/03/2035	0.01% US49326EEP43
DP WORLD 2.375% 25/09/2026	0.01% XS1883878966
METROPOLITAN LIFE 5.00% 10/1/2030	0.01% XS2570858303
AUTO TRADER GROUP PLC	0.01% GB00BVYVFW23
SANFORD LTD	0.01% NZSANE0001S0
US. TSY. NOTE/BON 2.375% 15/05/2027	0.01% US912828X885
FRANCE GOV. BD. 4.75% 25/04/2035	0.01% FR0010070060
ELI LILLY 4.90% 12/02/2032	0.01% US532457CW67
COVENTRY BUILDING 3.125% 29/10/2029	0.01% XS2925933413
JOHNSON & JOHNSON 2.25% 1/9/2050	0.01% US478160CS18
FMC 5.65% 18/05/2033	0.01% US302491AX31
NETWORK FIN. PTY 2.25% 11/11/2026	0.01% AU3CB0268035
NORDEA BANK ABP	0.01% FI4000297767
SPAIN GOV. BD. 2.50% 31/05/2027	0.01% ES0000012M77
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.01% JP1051631PB2
FIRST HORIZON FRN 07/03/2031	0.01% US320517AE51
LOGICOR FINANCING 4.25% 18/07/2029EUR100000 16	0.01% XS2860968085
UK. GILT 4.00% 22/10/2031	0.01% GB00BPSNBF73
MONOTARO CO LTD	0.01% JP3922950005
ELECTRONIC ARTS INC	0.01% US2855121099
FRENCH REPUBLIC GO 2.40% 24/09/2028	0.01% FR001400XLW2
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.01% JP12011419C6
IDOL 2024-1 TST. 1 A FRN 21/08/2054	0.01% AU3FN0087383
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.01% DE0001102622
INDONESIA TSY. BD. 7.00% 15/09/2030	0.01% IDG000013806
HIMS & HERS HEALTH ORD SHS CLASS A	0.01% US4330001060
LOW INC. INV. 3.386% 01/07/2026	0.01% US54750AAA43
EVOLUTION MINING LIMITED	0.01% AU000000EVN4
MERCURY NZ 2.918% 17/11/2028	0.01% AU3CB0284677
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.01% AU3FN0084414
MCDONALD S 4.107% 21/8/2032	0.01% CA580135CG43
FAST RETAILING CO LTD	0.01% JP3802300008
BUNDESOBLIGATION 1.30% 15/10/2027.01 .186	0.01% DE0001141869
ALPHA BANK FRN 23/07/2036	0.01% XS3124434492
CHARTER COMM OPT L 3.50% 01/06/2041	0.01% US161175BZ64
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.01% FR0013250560
STOCKLAND TST. 2.30% 24/03/2028	0.01% AU3CB0278893
COMERICA F2F 30/01/2030	0.01% US200340AW72
FRANCE GOV. BD. 0.25% 25/11/2026	0.01% FR0013200813

US. TSY. NOTE/BOND 4.50% 31/12/2031031 USD100 T-2031	0.01% US91282CMC28
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.01% US644188BH66
CVS HEALTH 5.125% 20/07/2045	0.01% US126650CN80
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.01% US912810EY02
AOFRIO LTD	0.01% NZWDTE0002S1
ROSS STORES INC	0.01% US7782961038
UK. GILT 0.125% 31/1/2028	0.01% GB00BMBL1G81
CHARTER COMMS. OP 6.384% 10/23/2035	0.01% US161175AZ73
FRONTIER ISSUER LLC 1 A2 6.19% 20/6/2054A A-2	0.01% US35910EAK01
COMMERZBANK F2F 25/03/2029	0.01% DE000CZ439B6
NSW ELECTRICITY N 2.732% 23/04/2029	0.01% AU3CB0279578
BASF SE	0.01% DE000BASF111
CITIGROUP F2F 23/7/2036	0.01% XS3086851105
MARS 5.70% 1/5/2055	0.01% US571676BC81
UK. GILT 4.25% 07/06/2032	0.01% GB0004893086
ENGIE	0.01% FR0010208488
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.01% US912810QE10
PHILLIPS EDISON GR 4.95% 15/01/2035	0.01% US71845JAC27
PROGRESS 2025-1 TST. 1 A FRN 17/07/2056A	0.01% AU3FN0097028
US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031	0.01% US91282CKF76
FORTINET 2.20% 15/03/2031	0.01% US34959EAB56
PUGET ENERGY 2.379% 15/06/20282000	0.01% US745310AM41
US. TSY. NOTE/BON 4.125% 30/11/2031/2031 USD1000 S-2031	0.01% US91282CLZ22
US. TSY. NOTE/BON 4.125% 29/02/2032/2032 USD100 H-2032	0.01% US91282CMR96
UNITED STATES TRE 4.125% 31/05/2032/2032 USD L-2032	0.01% US91282CNF40
CITIGROUP F2F 17/03/2033	0.01% US172967NN71
UNITED KINGDOM GI 4.125% 22/7/2029	0.01% GB00BQC82B83
VERIZON COMMS. 2.10% 22/03/2028	0.01% US92343VGH15
HOMEEO DAILY NEEDS REIT	0.01% AU0000113136
ABN AMRO BANK F2F 22/2/2033100000 290	0.01% XS2558022591
UNITED STATES TREA 4.75% 15/11/20432043 USD1000 BONDS 11/43	0.01% US912810TW80
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.01% US64952WEY57
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.01% US91282CJX02
AMGEN 5.60% 2/3/2043	0.01% US031162DS61
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.01% JP1103441G98
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.01% US53079EBJ29
MERCEDES-BENZ GROUP AG	0.01% DE0007100000
US TREASURY N/B 3.25% 15/MAY/2042	0.01% US912810TH14
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.01% US912810EW46
W R BERKLEY 4.00% 12/05/2050	0.01% US084423AU64
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.01% US91282CFY21
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.01% US37045XDW39
ROTHESAY LIFE 7.019% 12/10/2034	0.01% XS2805328601
US. TSY. NOTE/BON 1.375% 15/8/2050	0.01% US912810SP49
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.01%
MYLAN 5.25% 15/6/2046	0.01% US62854AAP93
US. TSY. NOTE/BON 4.125% 15/6/2026/2026 USD1000 AP-2026	0.01% US91282CHH79
JAPAN GOV. TEN YEA 1.50% 20/06/2035	0.01%
LLOYDS BANKING GRP. FRN 29/08/2034	0.01% AU3FN0090866
APPLE INC 2.7% 05/AUG/2051	0.01% US037833EK23
US TREASURY N/B 3.87% 15/JAN/2026	0.01%
CREDABL ABS 2025-1 TST. 1 A FRN 12/10/2056	0.01% AU3FN0098547
ROYAL BANK OF CANADA F2F 23/7/2027	0.01% US78016HZX15
US. TSY. NOTE/BON 3.625% 31/08/20302030 USD AC-2030 DUE	0.01%
CHARTER HALL LWR 2.656% 17/12/2029	0.01% AU3CB0280956

FISERV 4.75% 15/03/2030	0.01% US337738BM99
CITIGROUP F2F 29/01/2031	0.01% US172967ML25
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.01% JP1201861PA6
LONZA AG - REG	0.01% CH0013841017
HD KOREA SHIPBUILDING AND OFFSHORE ENGINEERING CO LTD	0.01% KR7009540006
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.01% US91282CAH43
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.01% US9128286X38
SK ON 5.375% 11/5/2026	0.01% XS2612749908
US. TSY. NOTE/BON 1.125% 15/5/2040	0.01% US912810SR05
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026	0.01% US9128287B09
L&G. GRP. F2V 1/4/2055	0.01% XS3030523644
EQUIFAX INC 4.80% 15/09/2029	0.01% US294429AX37
BANCO SANTANDER 5.50% 11/06/2029	0.01% XS2837803928
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.01% US912810SN90
US. TSY. NOTE/BON 1.375% 31/8/2026	0.01% US912828YD60
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026	0.01% US912828YQ73
FORD MOTOR COMPANY	0.01% US3453708600
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.01% US912810QC53
VOLVO TSY. 3.125% 26/08/2029UR100000	0.01% XS2887184401
EAST JAPAN RAILWAY 6.21% 2/9/2045	0.01% XS3168197450
US. TSY. NOTE/BON 1.625% 30/11/2026	0.01% US912828YU85
ONCOR ELECTRIC DEL 4.15% 1/6/2032	0.01% US68233JCF93
YUM! BRANDS INC	0.01% US9884981013
FISERV INC 4.50% 24/5/2031	0.01% XS2626288257
WESSEX WATER SERV 6.125% 19/9/2034	0.01% XS3025173710
DWR CYMRU FINANCING UK 6.25% 08 6.25% 08/SEP/2037	0.01% XS3172211347
ITALY BUONI POLIEN 3.35% 1/7/2029	0.01% IT0005584849
INTERCONTINENTAL E 5.25% 15/06/2031	0.01% US45866FBA12
CONS. EDISON	0.01% US2091151041
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.01% US912810SS87
VOLKSWAGEN BANK 2.75% 19/06/2028	0.01% XS3099828355
VESTEDA FINANCE BV 2.00% 10/07/2026R100000 5	0.01% XS1854166078
FIRSTMAC MTG. FNDG. TST. NO. 1 A1 FRN 26/04/2057500000 2025-1 A1	0.01% AU3FN0098257
KOREA MIDLAND POWE 1.25% 9/8/2026	0.01% XS2367816076
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.01% FR0010371401
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.01% FR0014007L00
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-2029	0.01% US91282CFC01
VOLVO AB - B	0.01% SE0000115446
AGEAS SA/NV 4.75% 01/12/2028	0.01% BE6365838190
CENTRAL AMERICAN 4.625% 14/2/2028	0.01% XS2997425637
UK. GILT 4.125% 29/01/2027	0.01% GB00BL6C7720
TAKE TWO INTERACTIVE SOFTWARE INC	0.01% US8740541094
ITALY BUONI POLIEN 3.00% 01/08/2029	0.01% IT0005365165
WESSEX WATER SERVS 6.50% 19/9/2040	0.01% XS3025173983
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.01% US912828ZE35
BAZALGETTE FIN. 5.50% 2/7/2033	0.01% XS3105957131
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.01% JP1200861647
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.01% JP1201681K44
US. TSY. NOTE/BON 3.625% 15/02/2044	0.01% US912810RE01
CARVANA CO	0.01% US1468691027
SOUTHERN CALIFORN 4.125% 01/03/2048	0.01% US842400GK35
SOUTH WEST WATER FIN PLC 5.25% 15/SEP/2031	0.01% XS3172180013
YORKSHIRE WATER F 6.625% 22/7/2040	0.01% XS3121682432
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.01% US91282CHF14
BUNDESOBLIGATION 2.50% 11/10/2029.01 190	0.01% DE000BU25034
FRANCE GOVERNMENT 3.50% 25/4/2026	0.01%

NATL. GRID ELECTRI 3.50% 16/10/2026	0.01% XS1893807120
TARGA RES. 4.20% 01/02/2033	0.01% US87612GAA94
JPM. CHASE F2F 1/6/2029	0.01% US46647PCI30
DEUTSCHE POST AG	0.01% DE0005552004
DAIMLER TRUCK FIN. 2.50% 14/12/20311	0.01% US233853AH30
US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100	0.01% US912810UB25
BONDS05/2044	
US. TSY. NOTE/BON 0.375% 31/7/2027	0.01% US91282CAD39
SHERWIN-WILLIAMS 3.30% 15/05/20500	0.01% US824348BM72
UK. GILT 0.50% 31/1/2029	0.01% GB00BLPK7227
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.01% DE000BU2Z031
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.01% US771196CF76
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.01% US91282CKN01
PEARSON FNDG. 5.375% 12/09/2034	0.01% XS2887786478
ANGLO AMERICAN ORD	0.01% GB00BTK05J60
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.01% DE0001102531
UNITED THERAPEUTICS CORP	0.01% US91307C1027
ALIMENTATION COUCHE TARD INC	0.01% CA01626P1484
FRENCH REPUBLIC GO 2.70% 25/2/2031	0.01% FR001400Z2L7
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.01% US912810QX90
MET LIFE GLOB FNDG 1.55% 07/01/2031TS 07/01/2031	0.01%
USD150000	
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.01% JP1103491HC4
DELTA AIR LINES 20 2.50% 10/6/2028	0.01% US247361ZW11
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.01% US912810FT08
LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055	0.01% AU3FN0087870
FREDDIE MAC MULTIFAMILY ML12 XUS VAR 25/07/2041	0.01% US35833TAB17
TESCO COR. TSY. S 5.125% 22/05/2034	0.01% XS2824047372
US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.01% US912810UD80
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.01%
KINDER MORGAN 5.15% 01/06/2030	0.01% US49456BBB62
US. TSY. NOTE/BON 3.375% 15/11/2048	0.01% US912810SE91
WARNER BROS DISCOVERY INC	0.01% US9344231041
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.01% CA135087L930
EP INFRA. 1.698% 30/07/20261000 REGS	0.01% XS2034622048
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.01% DE0001102341
FANNIE MAE POOL 3.00% 01/05/2052	0.01% US3140XPDD82
UK. GILT 4.75% 07/12/2038	0.01% GB00B00NY175
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.01% ES0000012H41
PROLOGIS INTERNATI 3.70% 07/10/2034	0.00% XS2908897742
MS. F2F 16/01/2030000 I	0.00% US61747YFK64
APOLLO SERIES 2025-1 TRUST 1 A FRN 13/07/2056	0.00% AU3FN0095345
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.00% DE0001102424
HALEON PLC	0.00% GB00BMX86B70
ANARAFE SL FRN 18/01/2028N 18/01/2028 EUR100000	0.00%
EASTERN POWER NET 5.375% 02/10/2039	0.00% XS2911000235
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.00% US912810QL52
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.00% JP1103481H98
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00% JP1201741LA9
MANCHESTER AIRPORT 5.75% 30/9/2042	0.00% XS2804656663
RAYMOND JAMES FINL	0.00% US7547301090
PENSION INSURANCE 4.62% 07/MAY/2031	0.00% XS2170092600
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.00% US91282CKC46
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.00% DE0001135275
DSV A/S	0.00% DK0060079531
SPAIN GOV. BD. 3.55% 31/10/2033	0.00% ES0000012L78
MTU AERO ENGINES AG	0.00% DE000A0D9PT0
TRAVELERS COS 5.05% 24/7/2035	0.00% US89417EAT64
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND	0.00% US912810TS78
05/43	
BURLINGTN NORTH SANTA FE 3.3% 15/SEP/2051	0.00% US12189LBG59
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00% JP3400400002

US. TSY. NOTE/BOND 4.00% 31/07/2032USD N-2032 DUE	0.00% US91282CNR87
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.00% US912810SD19
Income Due - AUD	0.00%
NITERRA CO LTD	0.00% JP3738600000
NATL. GRID ELECTRI 5.35% 10/07/2039	0.00% XS2741906809
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.00% US912810SF66
MARUBENI CORPORATION	0.00% JP3877600001
MARS INC 4.55% 20/04/2028	0.00% US571676AT26
NORDSON 4.50% 15/12/2029	0.00% US655663AC62
TAKEDA PHARMACEUTICAL CO LTD	0.00% JP3463000004
SPAIN GOV. BD. 4.70% 30/07/2041	0.00% ES00000121S7
VIER GAS TRANSPOR 4.625% 26/9/2032	0.00% XS2535725159
NIAGARA MOHAWK PO 4.647% 03/10/2030	0.00% US653522DT66
NATWEST MKTS. FRN 23/08/2028	0.00% AU3FN0080586
CANADIAN GOV. BD. 0.25% 1/3/2026	0.00% CA135087L518
BUNDESOBLIGATION 2.40% 19/10/2028.01 .188	0.00% DE000BU25018
FIRST HORIZON CORP	0.00% US3205171057
FLORIDA GAS TRANSM 5.75% 15/07/2035	0.00% US340711BC39
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.00% US912810RD28
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.00% DE000BU27006
SPAIN GOV. BD. 0.80% 30/7/2029	0.00% ES0000012K53
SANTANDER UK GRP. 3.625% 14/1/2026	0.00% XS1345415472
US. TSY. NOTE/BON 4.375% 15/05/2041	0.00% US912810QQ40
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.00% FR001400QOL3
UK. GILT 4.25% 07/12/2027	0.00% GB00B16NNR78
VIENNA INSURANCE GRP AGW 4.87% 15/JUN/2042	0.00% AT0000A2XST0
HONDA MOTOR CO LTD	0.00% JP3854600008
ENBW INTL. FIN. 4.30% 23/5/2034	0.00% XS2722717555
SERAYA SENTIENT LP	0.00%
SWISSQUOTE GROUP HOLDING SA	0.00% CH0010675863
PUBLIC STORAGE	0.00% US74460D1090
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.00% JP1201131990
UNION PACIFIC 3.799% 06/04/207100	0.00% US907818FS27
CESKA SPORITELNA FRN 15/01/2030/2030 EUR	0.00% XS2746647036
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.00% JP1201121975
DEUTSCHE BOERSE 3.875% 28/9/2033	0.00% DE000A351ZT4
RESIMAC BASTILLE TRUST SER 2NC A2 FRN	0.00% AU3FN0101879
12/02/2057AUD5000 2025-2NC A2	
UNITED KINGDOM GI 0.875% 31/7/2033	0.00% GB00BM8Z2S21
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.00% JP1103451GCO
US. TSY. NOTE/BON 3.625% 15/08/2043	0.00% US912810RC45
AUTONATION INC	0.00% US05329W1027
NETFLIX 3.875% 15-NOV-29	0.00% XS1989380172
UK. GILT 4.375% 31/01/2040	0.00% GB00BQC82D08
BANK POLSKA KASA OPIEKI SA .00419% DUE 04/06/2031	0.00% XS3087255611
WESTERN POWER DIS 3.949% 20/9/2032	0.00% XS2528341766
ENBW INTL. FIN. 3.85% 23/05/2030/05/2030 EUR1000 32	0.00% XS2722717472
SANDVIK AB	0.00% SE0000667891
ZF EUROPE FINANCE 7.00% 12/06/2030	0.00% XS3091660194
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.00% US912810TU25
US. TSY. NOTE/BON 1.125% 28/2/2027	0.00% US912828ZB95
CARRIER GBL. 4.125% 29/05/2028	0.00% XS2751688826
BWP TST. 3.30% 10/04/2026	0.00% AU3CB0262350
ITALY BUONI POLIEN 1.65% 01/03/2032	0.00% IT0005094088
TENNET HLDG. TENNET HLDG. F2V PERP	0.00% XS2783649176
NASDAQ INC	0.00% US6311031081
CHARTER COMMS. OPE 6.10% 01/06/2029	0.00% US161175CQ56
LOGICOR FINC. SARL 2.75% 15/01/2030	0.00% XS2102293029
AIR CANADA 2017-1 3.30% 15/01/2030A 3.3% 15/07/2031	0.00% US00908PAA57
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.00% JP1201571G68
ICELAND GOV. INTL. 3.50% 21/03/2034	0.00% XS2788435050
UK. GILT 1.00% 31/01/2032	0.00% GB00BM8Z2T38

SYNOPSIS 5.00% 01/04/2032	0.00% US871607AD97
NBN 3.75% 22/3/2034	0.00% XS2788379472
UK. GILT 4.75% 22/10/2043	0.00% GB00BPJJKP77
EUROGRID 3.598% 01/02/2029	0.00% XS2756341314
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.00% ES00000127A2
ITM ENTREPRISES S 4.125% 29/01/2030	0.00% FR001400WTD7
CONTOURGLOBAL POWE 5.00% 28/02/2030	0.00% XS2988562554
AIR CANADA 2020-2 5.25% 01/04/20291/10/2030	0.00% US00909DAA19
MEX BONOS DESARR FIX RT 7.5% 26/MAY/2033	0.00% MX0MGO0001D6
UK. GILT 3.75% 22/10/2053	0.00% GB00BPCJD997
QBE INS. GRP. F2V 03/10/2035	0.00% XS3035948762
KON. PHILIPS 3.75% 31/05/2032	0.00% XS2826712551
MEXICO GOVERNMENT 5.125% 19/03/2038	0.00% XS3185371195
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.00% FR001400CMX2
SWISSCOM FIN. 3.50% 29/11/2031	0.00% XS2827696035
BARRY CALLEBAUT SE 4.25% 19/08/2031	0.00% BE6360449621
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.00% JP1201801N46
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.00% BE0390128917
MIZUHO FINL. GRP. F2F 28/08/2029	0.00% XS2672744013
CREDIT AGRICOLE F2F 23/1/2031	0.00% FR001400RMM3
BARRY CALLEBAUT SE 4.00% 14/06/2029	0.00% BE6352800765
COHERENT CORP COM NPV	0.00% US19247G1076
PRYSMIAN 3.625% 28/11/2028	0.00% XS2948435743
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.00% US912810RP57
BOOKING HOLDINGS 4.125% 9/5/2038	0.00% XS3070032878
CAPITAL ONE FINANCIA F2F 1/2/2029	0.00% US14040HCX17
INGERSOLL RAND INC	0.00% US45687V1061
ENGIE 4.50% 06/09/2042	0.00% FR001400KHI6
VICI PROPERTIES INC	0.00% US9256521090
SWISS RE SUBORDINATE F2V 26/03/2033	0.00% XS3025207807
AMPRION 3.45% 22/09/2027EGS	0.00% DE000A30VPL3
VERIZON COMMUNICATIONS 2.5% 08/APR/2031	0.00% XS1979281158
US. TSY. NOTE/BON 3.125% 15/05/2048	0.00% US912810SC36
WOOLWORTHS GRP. 3.75% 25/10/2032	0.00% XS2902763494
SEVEN AND I HOLDINGS NPV	0.00% JP3422950000
SMBC AVIATION CAP. 5.30% 03/04/20299	0.00% USG82296AK33
NEW YORK LIFE GLO 3.625% 08/06/2035	0.00% XS3090958987
SUMITOMO MITSUI F 3.318% 07/10/2031	0.00% XS2903312002
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.00% USG82296AG21
US. TSY. NOTE/BON 4.375% 15/11/2039	0.00% US912810QD37
ITALY BUONI POLIEN 3.50% 01/03/2030	0.00% IT0005024234
BANK OF AMERICA F2F 28/01/20318/01/2031 EUR100000	0.00% XS2987772402
CHARTER COMMS. OP 6.484% 23/10/2045	0.00% US161175BA14
PFIZER NETHERLANDS 3.25% 19/05/2032	0.00% XS3019320657
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.00% AU3CB0302685
SYENSQO 3.375% 28/05/2031	0.00% BE6365314770
AIRPORT AUTHORITY 4.75% 15/07/2028	0.00% USY000AKAK39
UNICAJA BANCO FRN 30/06/2031	0.00% ES0280907058
DAIICHI SANKYO COMPANY LIMITED	0.00% JP3475350009
ARCH CAPITAL GROUPECOM	0.00% BMG0450A1053
RELX FIN. 3.375% 20/3/2033	0.00% XS2779010300
DEUTSCHE BANK F2F 13/02/2031	0.00% DE000A4DE9Y3
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00% AU000XCLWAX7
US. TSY. NOTE/BON 3.875% 15/08/2040	0.00% US912810QK79
VOLKSWAGEN INTL. 4.125% 02/09/2035	0.00% XS3171593661
BUNDESOBLIGATION 2.20% 13/4/2028	0.00% DE000BU25000
COMMERZBANK AG F2F 06/06/2030	0.00% DE000CZ45ZU8
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.00% US912810RX81
LOGICOR FINC. SARL 3.75% 14/7/2032	0.00% XS3112834133
BANK OF MONTREAL F2F 09/01/2032	0.00% XS3112064947
GSK CAP. 3.125% 28/11/20320000 2	0.00% XS2553817763
CREDIT AGRICOLE IT 3.25% 15/02/2034/2034	0.00% IT0005631491
MTR CI MTR CI F2V PERPUSD200000 222	0.00% XS3094282269

EVONIK INDS. VAR 09/09/2055	0.00% DE000A4DFWV3
IBERDROLA FINANZAS 3.00% 30/09/2031	0.00% XS2909822194
NEXTERA ENERGY CAP. FRN 17/06/2055	0.00% AU3FN0099594
PROVINCE OF SASKAT 3.25% 24/09/2035	0.00% XS3186899970
AEON CO LTD	0.00% JP3388200002
SPAIN GOV. BD. 5.75% 30/07/2032	0.00% ES0000012411
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.00% US91282CHZ77
AROUNDTOWN 5.375% 21/03/2029REGS	0.00% XS1964701822
BNG BANK 3.375% 02/04/2040	0.00% XS3040591920
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.00%
JOHNSON & JOHNSON 3.35% 26/02/2037	0.00% XS3005214799
SOFTBANK CORP	0.00% JP3732000009
MIZUHO FINL. GRP. FRN 08/07/2031	0.00% US60687YDN67
CREDIT AGRICOLE FRN 11/09/2028VAR DTD 11/09/2028	0.00% US22536PAM32
CAIXABANK 3.375% 26/06/2035	0.00% XS3103589670
HSBC HLDGS. FRN 19/11/2028	0.00% US404280EK15
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.00% DE0001102556
SUNCORP-METWAY FRN 24/05/2027	0.00% AU3FN0083135
UNITEDHEALTH GRP. 2.90% 15/5/2050	0.00% US91324PDZ27
AMPRION 3.85% 27/08/2039	0.00% DE000A383QR0
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.00% DE000BUZ2015
WP CAREY 3.70% 19/11/2034	0.00% XS2941598786
MIZUHO FINL. GRP. FRN 13/05/203113/05/2031	0.00% US60687YDK29
INS. AUSTRALIA GRP. FRN 15/06/2037	0.00% AU3FN0096251
PACCAR FINL. 4.00% 26/09/2029	0.00% US69371RT486
ITALY BUONI POLIEN 4.00% 01/02/2037	0.00% IT0003934657
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.00% AU000000WOW2
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.00% XS2225207468
BANQUE FEDERATIVE DU FRN 24/05/2027	0.00% AU3FN0088043
SWO USD RCV SOFR 1D PAY 4.4 240426	0.00%
MIZUHO BANK LTD/SYDN FRN 19/05/2028	0.00% AU3FN0095816
OLYMPUS 2025-1 TST. 1 A1L FRN 10/10/2056	0.00% AU3FN0095428
ENGIE 4.25% 6/3/2044	0.00% FR001400OJE3
SPAIN GOV. BD. 3.15% 30/04/2035	0.00% ES0000012067
ITALY BUONI POLIEN 5.00% 1/9/2040	0.00% IT0004532559
GIVAUDAN - REG	0.00% CH0010645932
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00% IT0005419848
JOHNSON & JOHNSON 2.45% 01/03/2026	0.00% US478160BY94
UNION CHIMIQUE UCB SA	0.00% BE0003739530
NBK TIER 2 LTD F2V 24/11/2030	0.00% XS2252513713
TENCENT MUSIC ENTERTAINMENT GROUP	0.00% US88034P1093
INDL. BANK OF KOREA FRN 27/02/2030	0.00% AU3FN0096152
WESTPAC SECURITISATION TST. 2 A FRN 18/08/20568/2056	0.00% AU3FN0092763
SPAIN GOV. BD. 0.00% 31/01/2026	0.00% ES0000012G91
HEWLETT PACKARD CO	0.00% US40434L1052
MARS 2.375% 16/07/204044A	0.00% US571676AN55
HUNTINGTON BANCSHARE F2F 02/02/2035	0.00% US446150BD56
US. TSY. NOTE/BON 3.125% 15/2/2043	0.00% US912810QZ49
COLES GROUP LTD	0.00% AU0000030678
SPAIN GOV. BD. 0.00% 31/01/2028	0.00% ES0000012I08
MOTOROLA SOLUTIONS 5.55% 15/08/2035	0.00% US620076CC16
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.00% US22536PAH47
MARTIN MARIETTA MATERIALS	0.00% US5732841060
ALLIANDER NV 3.00% 07/10/2034	0.00% XS2913310095
US TREASURY N/B 4.0% 15/NOV/2042	0.00% US912810TM09
UK. GILT 3.25% 22/1/2044	0.00% GB00B84Z9V04
Outstanding Settlement Receipts - EUR	0.00%
SLOVENSKA SPORITELNA F2F 4/10/2028	0.00% AT0000A377W8
NYKREDIT REALKREDIT F2V 29/12/2032032 EUR100000 1	0.00% DK0030507694
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.00% US91282CHR51

US TREASURY N/B 4.0% 31/OCT/2029	0.00% US91282CFT36
BARCLAYS 5.501% 9/8/2028	0.00% US06738EBY05
COGNIZANT TECH SOLUTIONS A	0.00% US1924461023
MEDTRONIC 4.15% 15/10/2053	0.00% XS2834368453
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-2027	0.00% US91282CFZ95
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.00% DE0001102432
JAPAN GOVERNMENT T 2.50% 20/06/2045	0.00% JP1201931R78
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.00% XS1960678255
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.00% US91282CJQ50
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.00% JP12009917C3
APA INFRA. 2.00% 15/07/2030EUR100000 9	0.00% XS2164646304
SPAIN GOV. BD. 1.40% 30/04/2028	0.00% ES0000012B39
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.00% JP1201701KA5
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.00% US91282CGJ45
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.00% JP1201551FC0
STATE STREET CORP USD	0.00% US8574771031
PRUDENTIAL PLC	0.00% GB0007099541
DELTA AIR LINES 2 3.625% 30/07/2027029 USD AA	0.00% US24736XAA63
CANADIAN GOV. BD. 4.00% 01/03/2029	0.00% CA135087Q988
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EURO.01	0.00% DE0001102523
INDONESIA TSY. BD. 8.25% 15/05/2029	0.00% IDG000012907
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.00% US91282CJG78
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.00% US912810QB70
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.00% US969457CN88
BOOKING HLDGS. 3.50% 1/3/2029	0.00% XS2776511060
FRANCE GOV. BD. 3.25% 25/05/2045	0.00% FR0011461037
SPAIN GOV. BD. 4.20% 31/01/2037	0.00% ES0000012932
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.00% DE0001102606
US. TSY. NOTE/BON 1.625% 30/09/2026	0.00% US912828YG91
NATL. STORAGE REIT	0.00% AU000000NSR2
FRESENIUS MEDICAL 3.125% 8/12/2028	0.00% XS3036647694
PANORAMA AUTO TST. 2024-3 3 A FRN 15/09/2032	0.00% AU3FN0091146
EUROGRID 3.075% 18/10/2027	0.00% XS2919679816
SPAIN GOV. BD. 1.85% 30/07/2035	0.00% ES0000012E69
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.00% US91324PFM95
STIFEL FINANCIAL COM USD0.15	0.00% US8606301021
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.00% FR0010171975
SIEMENS FINANCIER 2.625% 27/5/2029	0.00% XS3078501338
FAIRFAX FINANCIAL 5.75% 20/05/2035	0.00% US303901BV34
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.00% US912810QY73
TENNET HLDG. 2.00% 05/06/203415 REGS	0.00% XS1828037827
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.00% US912810FM54
BANK OF AMERICA F2F 7/2/2030	0.00% US06051GHQ55
BPCE SA FRN 23/10/2029	0.00% AU3FN0092797
ADIDAS AG	0.00% DE000A1EWWW0
SPAIN GOV. BD. 1.25% 31/10/2030	0.00% ES0000012G34
CONT. WIND 6.00% 28/2/2033USD100000	0.00% US212168AA64
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.00% MYBMO2000028
CANADIAN GOV. 0.50% 01/12/20303	0.00% CA135087L443
US. TSY. NOTE/BON 3.125% 15/08/2044	0.00% US912810RH32
FIRSTMAC MTG. FNDG. TST. NO. 1 A2 FRN 26/04/205726/04/2057	0.00% AU3FN0098265
ASSA ABLOY AB	0.00% SE0007100581
US TREASURY N/B 3.37% 15/AUG/2042	0.00% US912810TK43
COSTAR GROUP INC COM	0.00% US22160N1090
AMADEUS IT HLDGS	0.00% ES0109067019
SPAIN GOV. BD. 0.60% 31/10/2029	0.00% ES0000012F43
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-2025	0.00% US91282CBC47
BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033	0.00% IT0005518128

US. TSY. NOTE/BON 2.875% 15/8/2045	0.00% US912810RN00
ONEOK 6.25% 15/10/2055	0.00% US682680DD20
ORACLE CORP 5.95% 26/SEP/2055	0.00% US68389XDR35
GEN. MOTORS FINL. 4.90% 06/10/2029	0.00% US37045XEZ50
UK. GILT 4.50% 07/12/2042	0.00% GB00B1VWPJ53
HEIMSTADEN BOSTAD 0.75% 06/09/20299	0.00% XS2384269366
DAIMLER TRUCK FIN 5.125% 25/09/2027	0.00% US233853AY62
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.00% US655844CU03
SPAIN GOV. BD. 0.50% 30/04/2030	0.00% ES0000012F76
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.00% JP1300371C98
SUZANO AUSTRIA 6.00% 15/01/2029	0.00%
HMC UNLISTED GROCERY PTY LTD-AUD	0.00%
ZF FINANCE GMBH 3.75% 21/09/20280000 2	0.00% XS2231331260
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.00% AU0000087454
US. TSY. NOTE/BON 3.125% 15/11/2041	0.00% US912810QT88
IQVIA 6.25% 01/02/2029	0.00% US46266TAF57
BAYER AG	0.00% DE000BAY0017
FORD MOTOR 3.25% 12/02/2032	0.00% US345370DA55
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.00% DE0001102499
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00% CA135087N597
SPAIN GOV. BD. 1.40% 30/07/2028	0.00% ES0000012B88
INDONESIA TSY. BD. 7.50% 15/4/2040	0.00% IDG000014101
ENTERGY CORP NEW	0.00% US29364G1031
TARGA RESOURCES CO 5.65% 15/02/2036	0.00% US87612GAQ47
ITC HOLDINGS CORP 5.65% 09/05/2034	0.00% US465685AT20
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.00% DE0001102465
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.00% XS1418635337
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.00% US912810RM27
ELIA GROUP SA/NV	0.00% BE0003822393
EXPEDIA GRP. 5.40% 15/2/2035	0.00% US30212PBL85
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.00% FR0013234333
CARNIVAL CORP USD	0.00% PA1436583006
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.00% CA135087M276
JAPAN GOV. THIRTY 2.20% 20/06/2054	0.00% JP1300831Q70
NUTRIEN 5.25% 12/03/2032	0.00% US67077MBF41
ARES MANAGEMNT COR COM	0.00% US03990B1017
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.00% US912810SA79
ITALY BUONI POLIEN 3.85% 1/7/2034	0.00% IT0005584856
LOGICOR FINC. SAR 0.875% 14/1/2031	0.00% XS2286012849
CHUBB INA HLDGS. 5.00% 15/03/2034	0.00% US171239AK24
ZF FINANCE GMBH 2.25% 03/05/2028000 5	0.00% XS2399851901
UK. GILT 4.25% 07/12/2040	0.00% GB00B6460505
WEC ENERGY GROUP INC	0.00% US92939U1060
WOLTERS KLUWER	0.00% NL0000395903
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.00% AU0000075681
SPAIN GOV. BD. 5.90% 30/07/2026	0.00% ES00000123C7
WELLTOWER OP 5.125% 01/07/20351000	0.00% US95041AAG31
DUPONT DE NEMOURS INC	0.00% US26614N1028
CARGILL 2.125% 10/11/2031	0.00% US141781BS20
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.00% US912810RZ30
SPAIN GOV. BD. 6.00% 31/01/2029	0.00% ES0000011868
FIDELITY NATIONAL INFORMATION SERVICES I	0.00% US31620M1062
MICROCHIP TECHNOLOGY INC	0.00% US5950171042
LIFESTYLE COMMUNITIES	0.00% AU000000LIC9
JPM. CHASE F2F 22/4/2031	0.00% US46647PBL94
WILLIS TOWERS WATS COM	0.00% IE00BDB6Q211
IQVIA HOLDINGS INC	0.00% US46266C1053
UK. GILT 0.625% 31/7/2035	0.00% GB00BMGR2916
ITALY BUONI POLIEN 3.65% 01/08/2035	0.00% IT0005631590
MORGAN STANLEY 5.66% 17/APR/2036	0.00% US61747YGA73
NESTE OYJ	0.00% FI0009013296
SPAIN GOV. BD. 3.25% 30/4/2034	0.00% ES0000012M85
COMM 2025-167G MORTGA 167G A 5.50268% 10/08/2040	0.00% US12674VAA98

KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00% BE0000347568
ATLAS COPCO AB SER B NPV (POST SPLIT)	0.00% SE0017486897
UTD. AIRLINES 4.375% 15/04/2026	0.00% US90932LAG23
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00% CA135087J397
UK. GILT 4.25% 07/03/2036	0.00% GB0032452392
ARCHER DANIELS MIDLAND CO COM STK NPV	0.00% US0394831020
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00% DE000BU2D004
CANADIAN GOV. BD. 2.00% 1/12/2051	0.00% CA135087H722
SOUTH COAST BRITIS 4.15% 12/12/205312/12/2053 CAD1	0.00% CA83740TAK30
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.00% AU3FN0084224
RCI BANQUE 3.375% 26/07/2029	0.00% FR001400U4M6
NATL. GRID	0.00% GB00BDR05C01
ITALY BUONI POLIEN 3.35% 01/03/2035	0.00% IT0005358806
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00% IT0005519787
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026	0.00% US37190AAA79
USD	
CITIGROUP INC F2F 13/02/2035	0.00% US172967PG03
ITALY BUONI POLIEN 5.00% 01/08/2039	0.00% IT0004286966
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.00% US91282CHJ36
SPAIN GOV. BD. 1.30% 31/10/2026	0.00% ES00000128H5
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.00% US303075AA30
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.00% JP1201051891
GENERAL MILLS INC	0.00% US3703341046
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.00% BE0000291972
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.00% US91282CGS44
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.00% JP1201081914
NETEASE INC	0.00% KYG6427A1022
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.00% DE0001102408
FRESENIUS 2.75% 15/09/2029	0.00% XS3178858497
BUNDESobligation 0.00% 09/10/2026	0.00% DE0001141844
ITALY BUONI POLIEN 4.75% 01/09/2028	0.00% IT0004889033
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026	0.00% US912828Y958
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00% IT0005416570
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00% IT0005422891
ITALY BUONI POLIEN 4.20% 01/03/2034	0.00% IT0005560948
NEW YORK LIFE GLOB 4.55% 28/1/2033USD2000 144A	0.00% US64952WEZ23
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.00% US83368TBQ04
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.00% US912810RV26
ORANGE SA	0.00% FR0000133308
GE HEALTHCARE HOLDING LLC	0.00% US36266G1076
RWE AG	0.00% DE0007037129
TENNET HLDG. 0.875% 16/06/20350000 23	0.00% XS2406569579
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.00% US912810QW18
ILLUMINA 4.65% 09/09/2026	0.00% US452327AQ25
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00% JP1201401C92
WESTERN MIDSTREAM 6.15% 1/4/2033	0.00% US958667AE72
BANK OF IRELAND GRP. F2V 06/12/2032	0.00% XS2528657567
JAPAN GOV. TWO YEA 0.40% 01/10/2026	0.00% JP1024651QA4
BRISCOE GROUP LIMITED ORDINARY SHARES	0.00% NZBGRE0001S4
US. TSY. NOTE/BON 2.875% 15/11/2046	0.00% US912810RU43
SPAIN GOV. BD. 2.70% 31/10/2048	0.00% ES0000012B47
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00% DE0001135325
LPL FINANCIAL HOLDINGS INC	0.00% US50212V1008
COOPERATIEVE RABOB 5.25% 14/09/2027	0.00% XS0827563452
SPAIN GOV. BD. 4.90% 30/7/2040	0.00% ES00000120N0
UNIVERSAL MUSIC GROUP NV	0.00% NL0015000IY2
MORGAN STANLEY F2F 18/01/2036	0.00% US61748UAF93
SPAIN GOV. BD. 3.50% 31/5/2029	0.00% ES0000012M51
MERCK 5.15% 17/05/2063	0.00% US58933YBN40
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00% DE0001102481
DEUTSCHE BANK F2V 26/2/2029	0.00% XS3008530134

US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00% US912810RT79
US. TSY. NOTE/BON 2.875% 15/05/2043	0.00% US912810RB61
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00% US912810PX00
UK. GILT 4.00% 22/1/2060	0.00% GB00B54QLM75
SUMITOMO MITSUI FINL FRN 08/07/20312031	0.00% US86562MDX56
SCENTRE GRP. TST. 2 VAR 24/09/208080 USD200000	0.00% USQ8053LAB01
NEWMONT CORPORATION	0.00% AU0000297962
CANADIAN DOLLAR	0.00%
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.00% US961214DF70
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00% JP1201851P76
UK. GILT 4.25% 12/7/2049	0.00% GB00B39R3707
INTACT FINANCIAL CORPORATION	0.00% CA45823T1066
KENVUE INC	0.00% US49177J1025
BNP PARIBAS F2V 24/5/2031	0.00% FR0014003N10
AUSTRALIA GOVERNME 2.75% 21/11/2027	0.00% AU000XCLWAQ1
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.00% AU000XCLWAU3
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00% BE0000357666
DOLLAR GENERAL	0.00% US2566771059
CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.00% US13607HVE97
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00% NL0000102234
SEALED AIR 1.573% 15/10/2026D2000	0.00% US81211KAZ30
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00% CA135087E679
UK. GILT 4.25% 07/09/2039	0.00% GB00B3KJDS62
FANNIE MAE POOL 2.50% 01/02/20522 USD CB2804F	0.00% US3140QNDJ87
PACIFIC GAS & ELEC 4.95% 1/7/2050	0.00% US694308JN86
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.00% US912810RJ97
ATHORA HOLDING LT 6.625% 16/6/2028	0.00% XS2628821790
ITALY BUONI POLIEN 6.50% 01/11/2027	0.00% IT0001174611
BANK LEUMI LE-ISRAEL	0.00% IL0006046119
DAIKIN INDUSTRIES	0.00% JP3481800005
CBOE GLOBAL MARKET	0.00% US12503M1080
SPAIN GOV. BD. 1.45% 31/10/2027	0.00% ES0000012A89
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00% FR001400FTH3
MITSUI FUDOSAN CO	0.00% JP3893200000
MS & AD INSURANCE GROUP HOLDINGS	0.00% JP3890310000
DNB BANK ASA	0.00% NO0010161896
SWISS LIFE HOLDING AG	0.00% CH0014852781
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00% IT0005544082
FANUC CORP NPV	0.00% JP3802400006
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00% DE0001135226
EXPEDIA GROUP INC	0.00% US30212P3038
MURATA MANUFACTURING CO	0.00% JP3914400001
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.00%
AMERICAN INTERNATI 5.45% 07/05/2035	0.00% US026874DX22
DENSO CORP NPV	0.00% JP3551500006
THE HERSHEY COMPANY	0.00% US4278661081
SPAIN GOV. BD. 1.45% 30-APR-29	0.00% ES0000012E51
CHF BNP PARIBAS A/C	0.00%
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00% FR0014009O62
SAMPO PLC NPV A	0.00% FI4000552500
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00% FR0013515806
EQUIFAX INC	0.00% US2944291051
BAYERISCHE MOTOREN WERKE AG	0.00% DE0005190003
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.00% US11135EAA29
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.00% US912810RK60
CHUGAI PHARMACEUTICAL JPY	0.00% JP3519400000
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.00% US05584KAH14
ELI LILLY & CO 5.55% 15/10/2055	0.00% US532457DF26
UK. GILT 1.25% 22/10/2041	0.00% GB00BJQWYH73
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.00% JP1201451D66
ITALY BUONI POLIEN 5.75% 01/02/2033	0.00%
TELEDYNE TECHNOLOGIES INC	0.00% US8793601050
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.00% DE0001102457
VOLVO TSY. 2.625% 20/2/2026	0.00% XS2534276717

JAPAN GOV. TWENTY 1.60% 20/12/2033	0.00% JP1201471DC6
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.00% US53079EBN31
HSBC HLDGS. F2F 11/8/2028	0.00% US404280DG12
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00% NL0010721999
JPM CCP EUR BROKER ACCOUNT	0.00%
INTEL CORP 4.90% 05/08/2052	0.00% US458140CB48
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.00% JP1201821NA5
UK. GILT 3.75% 22/07/2052	0.00% GB00B6RNH572
CANADIAN GOV. BD. 2.75% 1/9/20308	0.00% CA135087T388
MARKEL CORPORATION	0.00% US5705351048
ITALY BUONI POLIEN 3.80% 01/08/2028	0.00% IT0005548315
TARGA RES. 4.95% 15/04/2052	0.00% US87612GAB77
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00% DE0001102598
GEN. MOTORS 5.20% 1/4/2045	0.00% US37045VAJ98
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.00% US912810RY64
NORTHERN TRUST CORP	0.00% US6658591044
UK. GILT 4.25% 07/12/2046	0.00% GB00B128DP45
TRACTOR SUPPLY COMPANY	0.00% US8923561067
AVALONBAY COMMUNITIES INC	0.00% US0534841012
ASM INTERNATIONAL NV	0.00% NL0000334118
ITALY BUONI POLIEN 3.85% 01/02/2035	0.00% IT0005607970
SPAIN GOV. BD. 3.90% 30/07/2039	0.00% ES0000012L60
ALTERITY THERAPEUTICS LIMITED ORDINARY FULLY PAID	0.00% AU0000043945
ENT. PRODS. OPERAT 2.80% 31/01/2030	0.00% US29379VBX01
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00% JP1201731L76
UNITED STATES TRE 3.875% 30/09/2029	0.00% US91282CFL00
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.00% JP1103501J35
SPAIN GOV. BD. 3.45% 31/10/2034	0.00% ES0000012N35
NETHERLANDS GOV. 0.00% 15/01/2029	0.00% NL0015000LS8
LABORATORY CORP OF 4.80% 01/10/20342034	0.00% US50540RB878
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.00% US24422EXB00
SPAIN GOV. BD. 3.10% 30/07/2031REGS	0.00% ES0000012N43
DISCO CORPORATION NPV	0.00% JP3548600000
BROOKLYN UNION GA 6.415% 18/07/2054	0.00% US114259AY07
SPAIN GOV. BD. 5.15% 31/10/2028	0.00% ES00000124C5
KRAFT HEINZ CO COM	0.00% US5007541064
MEDTRONIC GLOBAL 1.375% 15/10/2040/10/2040	0.00% XS2238792332
EUR100000	
MBANK SA F2F 27/09/2030	0.00% XS2907137736
BUONI POLIENNALI D 2.95% 01/07/2030	0.00% IT0005637399
ITALY BUONI POLIEN 3.25% 15/07/203244A	0.00% IT0005647265
ITALY BUONI POLIEN 3.15% 15/11/2031	0.00% IT0005619546
ITALY BUONI POLIEN 2.65% 15/06/2028	0.00% IT0005641029
COCA-COLA EUROPACIFIC PARTNERS	0.00% GB00BDCPN049
ILUKA RESOURCES LIMITED	0.00% AU000000ILU1
BANK HAPOALIM LTD	0.00% IL0006625771
ATLASSIAN CL A ORD	0.00% US0494681010
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00% IT0005514473
ITALY BUONI POLIEN 2.95% 01/09/2038	0.00% IT0005321325
NUTRIEN LTD COM NPV	0.00% CA67077M1086
FERROVIAL SE EURO.01	0.00% NL0015001FS8
SKANDINAVISKA ENSKIL SEK	0.00% SE0000148884
JPM. CHASE F2F 22/7/2035	0.00% US46647PEK84
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.00% JP1201881Q46
NUTRIEN 5.40% 21/6/2034	0.00% US67077MBD92
ITALY BUONI POLIEN 2.00% 1/2/2028	0.00% IT0005323032
BUNDESOBLIGATION 2.10% 12/04/2029.01	0.00% DE000BU35025
BUNDESOBLIGATION 2.10% 12/04/2029.01 .189	0.00% DE000BU25026
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00% CA135087R481
ITALY BUONI POLIEN 2.70% 01/10/2030	0.00% IT0005654642
DOW CHEM. 9.40% 15/05/2039	0.00% US260543BY86
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00% IT0005596470
EXTRA SPACE STORAGE INC	0.00% US30225T1025
SPAIN GOV. BD. 1.50% 30/04/2027	0.00% ES00000128P8
BUNDESREPUB. DEUTSCHLAND 2.6% 15/AUG/2035	0.00% DE000BU22056

DANSKE BANK FRN 10/04/2027	0.00% XS2798276270
RELX CAP. 5.25% 27/03/2035	0.00% US74949LAG77
QPH FIN. PTY 2.30% 29/7/2027	0.00% AU3CB0273365
KERING	0.00% FR0000121485
CENTRAL JAPAN RAILWAY CO	0.00% JP3566800003
VOLVO TSY. 3.125% 08/09/2026	0.00% XS2760218185
AUSTRALIA GOVERNME 0.50% 21/09/2026	0.00% AU0000106411
RAIFFEISEN BANK INTL 3.5% 27/AUG/2031	0.00% XS3166786619
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.00% US35805BAC28
SOMPO HOLDINGS INC NPV	0.00% JP3165000005
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00% JP1201661JA3
SAINSBURY (J) PLC	0.00% GB00B019KW72
MICHELIN CGDE	0.00% FR001400AJ45
DEXCOM INC	0.00% US2521311074
WP CAREY 4.65% 15/7/2030	0.00% US92936UAN90
REGAL REXNORD CORP 6.05% 15/02/2026	0.00% US758750AL75
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00% ES0000012L52
PARTNERS GROUP	0.00% CH0024608827
BUNDESOBLIGATION 0.0% 16/APR/2027	0.00% DE0001141851
FANNIE MAE POOL 4.50% 1/11/2052	0.00% US31418EKT63
US BANCORP F2F 12/6/2034	0.00% US91159HJN17
ONCOR ELEC. DELIVE 4.55% 15/09/2032/2032 USD2000	0.00% US68233JCK88
SPAIN GOV. BD. 5.15% 31/10/2044	0.00% ES00000124H4
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00% FR0010870956
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00% CA135087H235
PPG INDUSTRIES INC	0.00% US6935061076
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00% DE0001102440
NEW YORK STATE DO 5.832% 1/7/2055	0.00% US649855FG30
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.00% AU3FN0079703
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.00% AU0000013740
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00% ES0000012I32
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00%
ORIENTAL LAND CO LTD	0.00% JP3198900007
HUBSPOT INC	0.00% US4435731009
MONGODB INC	0.00% US60937P1066
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.00% US912810RQ31
FUJI FILM HOLDINGS CORP	0.00% JP3814000000
NATL. AUSTRALIA BANK F2F 03/08/2032	0.00% AU3CB0291284
SOUTHERN CALIFORNIA 5.25% 15/03/2030	0.00% US842400JJ35
MOTABILITY OPERAT 2.125% 18/1/2042	0.00% XS2431784441
WORLEY FIN SERV PTY LTD 5.86% 13/MAY/2032	0.00% AU3CB0320471
AGI FIN. PTY FRN 10/7/2030	0.00% AU3FN0079372
SKYWORKS SOLUTION 1.80% 01/06/2026	0.00% US83088MAK80
NEWCASTLE GREATER MU FRN 14/02/2029	0.00% AU3FN0085023
ORIX CORPORATION	0.00% JP3200450009
COCA COLA HBC AG ORD	0.00% CH0198251305
CINCINNATI FINANCIAL CORP	0.00% US1720621010
ABBVIE 4.50% 14/05/2035	0.00% US00287YAR09
AVIVA ORD	0.00% GB00BPQY8M80
HSBC HLDGS. FRN 21/03/2034	0.00% AU3FN0085726
SCENTRE GRP. TST. 1 FRN 10/09/2054	0.00% AU3FN0091567
DOLLAR TREE INC	0.00% US2567461080
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00% IT0005402117
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00% CA135087P329
BANCO SANTANDER FRN 23/01/2029	0.00% AU3FN0084307
NIPPON STEEL CORP NPV TEMP	0.00% JP3381000003
GALDERMA GROUP N ORD SHS	0.00% CH1335392721
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.00% JP1300301940
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.00% DK0030506886
PLENTI AUTO ABS 2025-1 1 A FRN 12/08/2033A	0.00% AU3FN0093977
BANQUE FEDERATIVE 1.875% 18/06/202918/06/2029	0.00% FR0013425162
EUR100000 487	
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00% IT0005413171
VERISIGN INC	0.00% US92343E1029
CONTACT ENERGY LTD 5.41% 03/DEC/2031	0.00% AU3CB0321966

US. TSY. NOTE/BOND 2.50% 15/05/2046	0.00% US912810RS96
CREDIT AGRICOLE FRN 01/06/2028	0.00% AU3FN0078515
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00% ES0000012J15
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00% IT0005363111
TDK CORPORATION	0.00% JP3538800008
KONE CORPORATION NEW	0.00% FI0009013403
METRO FINANCE 2024-1 TRUST 1 A FRN 17/09/2030	0.00% AU3FN0090536
VOLKSWAGEN AG	0.00% DE0007664039
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00% FR0013404969
TRITON BOND TRUST 2024-1 IN 2 A2 FRN 17/05/2056	0.00% AU3FN0089215
BANCO SANTANDER FRN 06/03/2035	0.00% AU3FN0096376
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00% IT0005274805
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00% NL0012171458
ETSA UTILITIES FI 4.612% 27/03/2028	0.00% AU3CB0320075
UK. GILT 4.25% 7/12/2055	0.00% GB00B06YGN05
PROGRESS 2025-1 TST. 1 AB FRN 17/07/2056AB	0.00% AU3FN0097036
NSW PORTS FINANCE 5.042% 19/09/2031	0.00% AU3CB0313591
UBS AG/AUSTRALIA FRN 24/11/2026	0.00% AU3FN0083150
HOLCIM FIN. US 5.40% 07/04/2035	0.00% US43475RAD89
AMEREN CORP	0.00% US0236081024
SANDOZ GROUP ORD SHS	0.00% CH1243598427
DBS BANK FRN 16/08/2027	0.00% AU3FN0080313
INSURANCE AUSTRALIA FRN 15/06/2038	0.00% AU3FN0102158
NBN 4.75% 28/09/2026	0.00% AU3CB0292597
TRITON TST. 2025-1 IN RESPE 1 A2 FRN 12/03/2057UD500000	0.00% AU3FN0095543
A2	
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.00% AU3FN0055687
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00% IT0005340929
CITY OF DETROIT M 6.844% 1/5/2028	0.00% US2510936D73
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655%	0.00% US74977SDR04
22/08/2028	
NBN 4.20% 14/04/20274/2027	0.00% AU3CB0288397
SHINHAN BANK CO LTD FRN 26/11/2029	0.00% AU3FN0093837
NORFINA FRN 28/07/2028	0.00% AU3FN0100400
CANON INC	0.00% JP3242800005
COOPERATIEVE RABOBAN FRN 22/05/2026	0.00% AU3FN0078150
BARCLAYS PLC FRN 20/05/2027	0.00% AU3FN0060448
ING BANK AUSTRALIA L FRN 15/8/2030	0.00% AU3FN0100806
CANADIAN IMPERIAL BA FRN 21/04/2026	0.00% AU3FN0077574
UTD. O/SEAS. BANK SY FRN 16/03/202626	0.00% AU3FN0076170
KIWIBANK LTD FRN 16/09/2030	0.00% AU3FN0102000
NEW YORK LIFE GBL. F FRN 05/09/2030	0.00% AU3FN0101697
SVENSKA HANDELSBANKE FRN 02/09/2030	0.00% AU3FN0101317
RESIMAC BASTILLE TRUST SER 2NC AB FRN 12/02/2057	0.00% AU3FN0101994
PEPPER RESIDENTIAL SECURITI 41 A2 FRN 12/07/20677	0.00% AU3FN0101465
AUD10000 A2	
AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000	0.00% AU3CB0233856
VICTORIA POWER NETWO FRN 21/04/2026	0.00% AU3FN0059994
METROPOLITAN LIFE GB FRN 01/12/2025	0.00% AU3FN0057451
INCITEC PIVOT 4.30% 18/03/2026	0.00% AU3CB0261576
NOKIA OYJ	0.00% FI0009000681
DEXUS FIN. PTY 4.25% 11/05/2027	0.00% AU3CB0244168
AGL ENERGY LTD 5.34% 30/SEP/2032	0.00% AU3CB0326445
FANNIE MAE POOL 3.00% 01-04-2052	0.00% US31418ECR99
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00% DE0001102515
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00% CA135087P998
AMERICAN HOMES 4 R 4.95% 15/06/2030	0.00% US02666TAK34
DANSKE BANK F2V 13/4/2027	0.00% XS2586741543
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00% DE0001135176
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00% IT0005521981
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.00% JP1201301B94
KIMCO REALTY OP 1.90% 01/03/2028	0.00% US49446RAX70
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.00% AU3CB0242139
BRISBANE AIRPORT P 3.10% 30/6/2026	0.00% AU3CB0272847
FORTIS INC	0.00% CA3495531079

BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00% DE0001102473
SHINHAN BANK 5.00% 30/08/2028	0.00% AU3CB0256113
WR BERKLEY ORD SHS	0.00% US0844231029
INDONESIA TSY. BD 7.125% 15/06/2038	0.00% IDG000021809
SOFI TECHNOLOGIES INC	0.00% US83406F1021
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.00% JP1300341B39
INTERNATIONAL BANK 3.30% 14/08/2028	0.00% AU3CB0250652
KOMMUNALBANKEN 3.40% 24/07/2028	0.00% AU3CB0250132
PUMA SERIES 2024-1 1 A FRN 23/09/2055	0.00% AU3FN0085999
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00% AU3CB0268548
REDZED TRUST SERIES 2024-3 3 A1L FRN 09/03/20560000 A-1-L	0.00% AU3FN0092532
POWER CORP OF CANADA CAD	0.00% CA7392391016
STERIS PLC	0.00% IE00BFY8C754
REPUBLIC OF POLAND 5.00% 25/01/2030	0.00% PL0000117370
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00% AU3CB0239754
QBE INSURANCE GROUP LTD	0.00% AU000000QBE9
COX COMMS. 5.45% 01/09/2034	0.00% US224044CU97
ELI LILLY 4.875% 27/02/2053D1000	0.00% US532457CG18
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.00% AU0000101792
SPAIN GOV. BD. 2.80% 31/5/2026	0.00% ES0000012L29
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.00% JP1300381D38
IRON MTN INC NEW COM NPV	0.00% US46284V1017
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00% ES0000012729
MEDTRONIC GLOBAL HLDGS S C A 1.75% GTD SNR NTS 02/07/2049 EUR1000 SEC	0.00% XS2020671157
AERCAP HOLDINGS NV	0.00% NL0000687663
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00% DE0001102549
GLOBAL PAYMENTS INC	0.00% US37940X1028
CARGILL 4.76% 23/11/2045	0.00% US141781BF09
HEATHROW FNDG. 4.15% 11/10/2028	0.00% XS1891780691
STELLANTIS N V	0.00% NL00150001Q9
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00% JP1201831P14
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00% JP1201511EC7
TOYOTA TSUSHO CORP	0.00% JP3635000007
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00% NL0011819040
ITALY BUONI POLIEN 3.85% 01/10/2040% 01/10/2040	0.00% IT0005635583
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.00% JP1201761M45
REPUBLIC OF POLAND 4.75% 25/07/2029PS0729	0.00% PL0000116760
CHARTER COMMS. OPE 5.75% 1/4/2048	0.00% US161175BN35
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.00% JP1300711M79
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00% JP1201331C14
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00% AU3CB0275253
HCA 5.75% 01/03/2035	0.00% US404119DB22
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00% AU3TB0000150
KELLANOVA	0.00% US4878361082
SPAIN GOV. BD. 0.80% 30/07/2027	0.00% ES0000012G26
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00% JP1300361C33
KINGFISHER TST. 2025-1 1 A1 FRN 24/10/20562025-1 A1	0.00% AU3FN0100319
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00% BE0000360694
ABBVIE 5.20% 15/03/2035	0.00% US00287YEA38
SPAIN GOV. BD. 0.70% 30/04/2032	0.00% ES00000012K20
DAIMLER TRUCK HOLDING AG	0.00% DE000DTR0CK8
ELECTRANET PTY L 2.4737% 15/12/2028	0.00% AU3CB0283034
NORSK HYDRO ASA	0.00% NO0005052605
SUPER MICRO COMPUTCOM USD 0.001 POST REV SPT	0.00% US86800U3023
PPG INDS. 1.20% 15/03/2026	0.00% US693506BU04
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00% IT0004923998
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.00% US06051GKD06
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.00% CA135087Q723
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00% US694308HR19
CHARTER COMMUN INC COM	0.00% US16119P1084
HOLCIM FIN. US 4.95% 07/04/2030	0.00% US43475RAC07

PHILLIPS EDISON GR 5.25% 15/08/2032	0.00% US71845JAD00
CHARTER COMMS. OPE 5.85% 1/12/2035	0.00% US161175CS13
BROWN BROWN INC	0.00% US1152361010
HEXAGON AB	0.00% SE0015961909
AMERICAN TOWER 5.25% 15/7/2028	0.00% US03027XCC20
UK. GILT 1.125% 31/1/2039	0.00% GB00BLPK7334
DWPF FIN. PTY 1.90% 04/08/2028	0.00% AU3CB0282010
US. TSY. NOTE/BOND 4.00% 31/03/2030	0.00% US91282CMU26
FRESENIUS SE CO KGAA	0.00% DE0005785604
LENNAR CORPORATION CLASS A	0.00% US5260571048
EAST JAPAN RAILWAY JPY	0.00% JP3783600004
CANADIAN GOVERNMENT 2.50% 01/08/2027	0.00% CA135087T461
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.00% JP1300281845
US TREASURY N/B 3.87% 31/DEC/2029	0.00% US91282CGB19
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00% US912810QA97
AT&T INC 2.9% 04/DEC/2026	0.00% XS1879223565
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00% IT0005383309
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00% FR0013257524
T ROWE PRICE GROUP	0.00% US74144T1088
BANCO BPM 6.00% 13/09/202619	0.00% XS2530053789
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00% JP1300771P16
AEGON F2F 11/04/2048	0.00% US007924AJ23
ULTA BEAUTY INC COM	0.00% US90384S3031
QBE INSURANCE GROUP F2V 17/06/2046	0.00% XS1423722823
DTE ENERGY CO USD	0.00% US2333311072
AMERICAN EXPRESS F2F 30/01/2036	0.00% US025816DZ98
NETAPP INC	0.00% US64110D1046
NESTLE HLDGS. 5.25% 13/3/2026	0.00% USU64106CD47
EQUITY RESIDENTIAL	0.00% US29476L1070
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00% IT0005508590
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00% IT0005083057
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00% IT0005530032
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00% US5312297550
LIVE NATION INC	0.00% US5380341090
SINGAPORE TECH ENG SGD	0.00% SG1F60858221
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00% US912828YX25
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00% JP1300331A99
PANASONIC HOLDINGS CORP	0.00% JP3866800000
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00% IT0005403396
NSW ELECTRICITY N 2.543% 23/9/2030	0.00% AU3CB0274645
JAPAN GOV. TWENTY 1.80% 20/06/2031	0.00% JP1201291B88
DENMARK GOV. BD. 4.50% 15/11/2039	0.00% DK0009922320
KONINKLIJKE PHILIPS NV	0.00% NL0000009538
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00% IT0005580094
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00% FR001400NEF3
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00% US853254CG39
LABCORP HOLDINGS I COM USD0.1	0.00% US5049221055
LOEWS CORP	0.00% US5404241086
MARKS & SPENCER GROUP	0.00% GB0031274896
CAPGEMINI SA	0.00% FR0000125338
ITALY BUONI POLIEN 3.45% 15/07/2031	0.00% IT0005595803
WILLIAMS SONOMA ORD SHS	0.00% US9699041011
NOVOZYMES A S	0.00% DK0060336014
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00% JP1201691K75
DASSAULT SYSTEMES SE	0.00% FR0014003TT8
ANTOFAGASTA PLC	0.00% GB0000456144
COX COMMS. 2.95% 1/10/2050	0.00% US224044CM71
DOVER CORPORATION COM	0.00% US2600031080
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00% US65339KBW99
WSP GLOBAL INC	0.00% CA92938W2022
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00% JP1300391D69
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00% IT0005500068
SPAIN GOV. BD. 2.70% 31/01/2030	0.00% ES0000012000
FRENCH REPUBLIC GO 3.75% 25/5/2056	0.00% FR001400XJ3
INTEL 3.25% 15/11/2049	0.00% US458140BJ82

NETHERLANDS GOV. B 2.50% 15/01/2030	0.00% NL0015001DQ7
ITALY BUONI POLIEN 3.60% 1/10/2035	0.00% IT0005648149
BERRY GBL. 5.50% 15/04/2028	0.00% US08576PAL58
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00% NL0015001XZ6
LULULEMON ATHLETIC	0.00% US5500211090
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00%
KINGDOM OF BELGIUM 2.60% 22/10/2030	0.00% BE0000365743
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.00% AU3FN0082194
BONOS Y OBLIG DEL ESTADO 3.2% 31 3.2% 31/OCT/2035	0.00% ES0000012P33
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00% AU0000047003
BUNDESOBLIGATION 2.20% 10/10/2030.01 192	0.00% DE000BU25059
FANNIE MAE POOL 5.50% 1/8/2053	0.00% US31418EU999
ERICSSON LM - B SHS	0.00% SE0000108656
BUONI POLIENALI D 1.25% 01/12/20260 REGS	0.00% IT0005210650
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00% IT0005437147
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00% JP1300751N79
SWO USD RCV SOFR 1D PAY 4.1 020326	0.00%
NOMURA HOLDINGS INC	0.00% JP3762600009
TEVA PHARMACEUTICAL SP ADR	0.00% US8816242098
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00% NL0015001AM2
UK. GILT 4.00% 22/10/2063	0.00% GB00BMF9LF76
UK. GILT 1.75% 22-JUL-57	0.00% GB00BD0XH204
GARTNER INC CL-A	0.00% US3666511072
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00% IT0005484552
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00% JP1201781MA3
FORTESCUE LTD ORDINARY FULLY PAID	0.00% AU000000FMG4
ITALY BUONI POLIEN 4.30% 01/10/2054	0.00% IT0005611741
PTC INC	0.00% US69370C1009
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00% NL0015000RP1
CHARTER COMMS. OPE 6.70% 01/12/2055	0.00% US161175CT95
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00% BE0000341504
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00% JP1201791N14
AUSTRALIAN GOV. 3.00% 21/11/2033	0.00% AU00000217101
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00% JP1201771M76
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.00% JP1300351B93
GEBERIT AG-REG	0.00% CH0030170408
AMRIZE AG	0.00% CH1430134226
CENTENE CORPORATION	0.00% US15135B1017
VONOVIA SE NPV SUBS RTS DIV CASH	0.00% DE000A1ML7J1
DAIWA HOUSE INDUSTRY JPY	0.00% JP3505000004
MIRVAC GRP.	0.00% AU000000MGR9
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00% IT0005494239
CK HUTCHISON HOLDINGS LTD	0.00% KYG217651051
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00% JP1300621K47
TOYOTA INDUSTRIES CORPORATION	0.00% JP3634600005
SPAIN GOV. BD. 2.35% 30/07/2033	0.00% ES00000128Q6
W R BERKLEY 3.15% 30/09/2061	0.00% US084423AW21
NEXTERA ENERGY CAP 4.85% 04/02/2028	0.00% US65339KDG22
BANCO DE SABADELL SA	0.00% ES0113860A34
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00% JP1300321A34
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00% IT0005445306
EQUINIX EUR. 2 FIN 3.25% 19/05/202929	0.00% XS3073596341
BPCE 5.25% 22/10/2030	0.00% FR001400WKF1
PUBLICIS GROUPE	0.00% FR0000130577
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000	0.00% XS2434710799
40	
UK. GILT 3.50% 22/07/2068	0.00% GB00BBJNQY21
GEN. MOTORS FINL. 5.80% 07/01/2029	0.00% US37045XEN21
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.00% JP1300811Q17
UK. GILT 1.75% 22/1/2049	0.00% GB00BFWFPP71
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.00% DE000BU2F009
SPAIN GOV. BD. 1.00% 31/10/2050	0.00% ES0000012G00
ON SEMICONDUCTOR CORPORATION	0.00% US6821891057
EDISON INTERNATIONAL	0.00% US2810201077
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00% ES0000012I24

SNAM SPA	0.00%	IT0003153415
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00%	JP1201841P46
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00%	IT0005467482
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.00%	JP1024571Q21
BNP PARIBAS FRN 24/02/2028	0.00%	FR0014008M24
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00%	CA8849038085
IDEX 4.95% 01/09/2029	0.00%	US45167RAJ32
MCCORMICK AND COMPANY INC	0.00%	US5797802064
TYLER TECHNOLOGIES INC	0.00%	US9022521051
CDW CDW FIN. 5.10% 01/03/2030	0.00%	US12513GBK40
JAPAN GOV. TWENTY 2.00% 20/12/2044	0.00%	JP1201911R15
CANADIAN GOV. BD. 3.25% 01/06/20350	0.00%	CA135087S620
TECK RESOURCES LTD-CLS B	0.00%	CA8787422044
JAPAN POST HOLDINGS CO LTD	0.00%	JP3752900005
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00%	DE0001102572
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00%	JP1201811N77
ZOOM VIDEO COMMUNICATIONS INC	0.00%	US98980L1017
FISERV 5.25% 11/08/2035	0.00%	US337738BQ04
CANADIAN GOV. 1.50% 01/12/2031	0.00%	CA135087N266
TERADYNE INC	0.00%	US8807701029
MELROSE INDUSTRIES PLC	0.00%	GB00BNGDN821
WEST PHARMACEUTICAL SERVICES	0.00%	US9553061055
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00%	NL0000102317
TAPESTRY INC COM USD0.01	0.00%	US8760301072
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00%	BE0000335449
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00%	JP1300761NA3
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00%	JP1201461D98
FIRST CITIZENS BCSHS - CL A	0.00%	US31946M1036
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00%	DE0001135366
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00%	CA135087M847
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00%	JP1201721L45
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.00%	JP1201231AC0
ALBERTSONS COMPANIES INC	0.00%	US0130911037
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00%	JP1201751M13
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00%	JP1201711L13
BANK OF IRELAND GR EUR1	0.00%	IE00BD1RP616
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00%	JP1201281B64
CREDIT AGRICOLE F2F 09/01/2029	0.00%	US22536PAP62
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00%	CA135087XW98
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00%	JP1201671K12
UK. GILT 1.50% 7/22/2047	0.00%	GB00BDCHBW80
BUONI POLIENNALI D 0.95% 01/12/2031	0.00%	IT0005449969
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00%	AU000XCLWAR9
EVEREST GROUP LTD	0.00%	BMG3223R1088
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00%	JP1300781P48
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00%	JP1300801PA2
NEC ELECTRONICS CORP	0.00%	JP3164720009
FANNIE MAE POOL 4.00% 01/10/2052	0.00%	US31418EJ505
CAIXABANK F2F 23/2/2033	0.00%	XS2558978883
TWILIO INC	0.00%	US90138F1021
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00%	IT0005370306
BOC HONG KONG (HOLDINGS) LIMITED	0.00%	HK2388011192
GENMAB AS	0.00%	DK0010272202
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00%	JP1201491E67
FIRSTENERGY CORP USD	0.00%	US3379321074
RESTAURANT BRNDS ICOM NPV	0.00%	CA76131D1033
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00%	IT0005170839
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00%	AU3FN0080883
SONOCO PRODS. 4.60% 01/09/2029	0.00%	
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00%	AU000XCLWAG2
ITALY BUONI POLIEN 3.45% 1/3/2048	0.00%	IT0005273013
PPL CORPORATION	0.00%	US69351T1060
RYANAIR HOLDINGS ORD	0.00%	IE00BYTBXV33
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00%	JP1300691M16
STMICROELECTRONICS NV	0.00%	NL0000226223

SVENSKA HANDELSBKN SER A NPV	0.00% SE0007100599
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00% AU000XCLWAM0
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00% JP1201651J76
LOGICOR FINC. SAR 4.625% 25/07/2028	0.00% XS2753547673
AEP TEXAS 5.45% 15/05/2029	0.00% US00108WAS98
STANDARD CHARTERED F2V 16/11/2028	0.00% USG84228FL77
SALUTE SERIES 2024-1 1 A FRN 15/06/2056	0.00% AU3FN0086344
OTSUKA HLDGS CO NPV	0.00% JP3188220002
BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026	0.00% IT0005454241
CANADIAN GOV. BD. 3.50% 1/3/2028	0.00% CA135087P576
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00% JP1201521F37
ENEL FIN. INTL. 1.875% 12/7/2028	0.00% USN30706VD93
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00% NL00150012X2
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00% JP1300671L78
CONS. EDISON OF NE 4.30% 01/12/2056	0.00% US209111FK46
SNAP ON INC	0.00% US8330341012
US. TSY. NOTE/BOND 4.75% 15/08/20552055 USD100 BONDS	0.00%
08/55	
INVITATION HOMES INC	0.00% US46187W1071
UK. GILT 6.00% 07/12/2028	0.00% GB0002404191
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00% JP1201501E99
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00% BE0000352618
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00% JP1300591J79
IHI CORP TEMP	0.00% JP3134800006
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00% IT0005377152
NATERA INC	0.00% US6323071042
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00% IT0005433195
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00% BE0000345547
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00% NL0012818504
JAPAN POST BANK CO LTD	0.00% JP3946750001
SIEMENS HEALTHINEERS AG	0.00% DE000SHL1006
CDW CORP	0.00% US12514G1085
EUROBANK SA F2F 24/09/2030	0.00% XS2904504979
ESTEE LAUDER COMPANIES	0.00% US5184391044
SONY FINANCIAL HOLDINGS INC TEMP	0.00% JP3435350008
MOWI ASA	0.00% NO0003054108
MERCK KGAA	0.00% DE0006599905
CF INDUSTRIES HOLDINGS INC	0.00% US1252691001
TRATON FINANCE LU 3.375% 14/01/2028	0.00% DE000A3L69X8
ITALY BUONI POLIEN 2.45% 1/9/2033	0.00% IT0005240350
BUONI POLIENNALI DEL TES 3.25% 01/MAR/2038	0.00% IT0005496770
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00% NL0013552060
FOX CORP	0.00% US35137L1052
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00% JP13002918A0
CHURCH & DWIGHT CO	0.00% US1713401024
RAIFFEISENBANK AUSTR F2F 21/05/2029029	0.00% XS3076190324
VERIZON COMMS. 2.55% 21/03/2031	0.00% US92343VGJ70
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00% JP1400101H56
UK. GILT 1.625% 10/22/2054	0.00% GB00BJLR0J16
BANDAI NAMCO HOLDINGS NPV	0.00% JP3778630008
CANADIAN GOV. 1.75% 01/12/2053	0.00% CA135087M680
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00% CA135087F825
ASTELLAS PHARMA NPV	0.00% JP3942400007
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00% AU0000249302
TRIMBLE INC COM NPV	0.00% US8962391004
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00% JP1201581G90
RB GLOBAL INC COM NPV	0.00% CA74935Q1072
CORPAY INC COM USD 0.001	0.00% US2199481068
CARREFOUR SA	0.00% FR0000120172
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00% IT0005162828
FIFTH THIRD BANCORP 4.337% 25 AP 4.33% 25/APR/2033	0.00% US316773DF47
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00% FR0014002JM6
CGI INC	0.00% CA12532H1047
ROCKET LAB CORP	0.00% US7731211089

CENTRICA PLC	0.00% GB00B033F229
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00% BE0000320292
BIOGEN INC	0.00% US09062X1037
A P MOLLER MAERSK AS	0.00% DK0010244425
CHARTER COMMS. OPE 6.65% 01/02/203401/02/2034 USD	0.00% US161175CP73
SPAIN GOV. BD. 1.20% 31/10/2040	0.00% ES0000012G42
MATSUKIYOCOCOKARA AND CO	0.00% JP3869010003
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.00% AU3FN0081790
SPAIN GOV. BD. 3.45% 30/07/2066	0.00% ES00000128E2
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00% DE0001135085
TECHTRONIC INDUSTRIES CO	0.00% HK0669013440
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00% US912810FP85
ARENA REIT	0.00% AU000000ARF6
PRINCIPAL FINANCIAL GROUP	0.00% US74251V1026
ZIMMER BIOMET HOLDINGS INC	0.00% US98956P1021
NIDEC CORPORATION	0.00% JP3734800000
BURLINGTON NORTHER 5.80% 15/03/2056	0.00% US12189LBM28
RELIANCE INC	0.00% US7595091023
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00% IT0001086567
ING GROEP F2F 11/09/2027	0.00% US456837BF96
BUONI POLIENNALI DEL TES 4.1% 01/FEB/2029	0.00% IT0005566408
JYSKE BANK A/S F2F 26/10/2028	0.00% XS2615271629
DOW INC	0.00% US2605571031
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00% JP1201531F68
ONCOR ELEC. DELIVE 5.35% 4/1/2035	0.00% US68233JCZ57
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00% BE0000349580
SUMITOMO MITSUI TRUST GROUP IN	0.00% JP3892100003
DECKERS OUTDOOR ORD SHS A	0.00% US2435371073
ATMOS ENERGY 5.75% 15/10/2052	0.00% US049560AY17
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00% IT0005582421
ALLY FINANCIAL INC F2F 17/01/2031	0.00% US02005NBW92
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00% IT0005177909
GRACO INC	0.00% US3841091040
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00% JP1400131L54
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00% JP1300141445
JAPAN GOV. THIRTY 1.80% 20/03/2054	0.00% JP1300821Q49
UK. GILT 1.50% 31/7/2053	0.00% GB00BM8Z2V59
REDDIT INC CL A	0.00% US75734B1008
AFFIRM HOLDINGS INC	0.00% US00827B1061
BUONI POLIENNALI 0.95% 01/06/2032	0.00% IT0005466013
ITALY BUONI POLIEN 3.45% 15/07/2027	0.00% IT0005599904
BUNDESREPUBLIK DEU 2.90% 15/08/2056.01 REGS	0.00% DE000BU2D012
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00% IT0005556011
WHITBREAD PLC	0.00% GB00B1KJ408
APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055	0.00% AU3FN0086559
SBA COMMUNICATIONS COM	0.00% US78410G1040
UK. GILT 2.50% 7/22/2065	0.00% GB00BYYMZX75
ACCOR SA	0.00% FR0000120404
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00% IT0005542797
GENUINE PARTS CO USD	0.00% US3724601055
SUN HUNG KAI PROPERTY HKD	0.00% HK0016000132
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00% IT0005240830
AMCOR PLC COM USD	0.00% JE00BJ1F3079
DENMARK GOV. BD. 0.50% 15/11/2027	0.00% DK0009923567
CAD BNP PARIBAS A/C	0.00%
BANCO BPM SPA	0.00% IT0005218380
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00% FR0014004J31
VERIZON COMMUNICA 2.987% 30/10/2056	0.00% US92343VFW90
SMC CORP	0.00% JP3162600005
TRADEWEB MARKETS INC	0.00% US8926721064
UTD. AIRLINES 4.625% 15/04/2029	0.00% US90932LAH06
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00% CA135087WL43
CHECK POINT SOFTWARE TECH	0.00% IL0010824113
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00% BE0000337460

ELEVANCE HEALTH IN 5.65% 15/06/205400	0.00% US036752BA01
SCHINDLER HOLDING-PART CERT	0.00% CH0024638196
WATSCO INC	0.00% US9426222009
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00%
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00% JP1300611K15
LINDT & SPRUENGLI AG-PC	0.00% CH0010570767
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00% BE0000354630
BANCA POPOL EMILIA ROMAGNA	0.00% IT0000066123
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00% ES0000012M93
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00% FR0013480613
SGS SA	0.00% CH1256740924
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00% JP1200951760
TYSON FOODS INC CLASS A	0.00% US9024941034
HALMA PLC	0.00% GB0004052071
SPAIN GOV. BD. 1.90% 31/10/2052	0.00% ES0000012K46
GPE BRUXELLES LAM NPV	0.00% BE0003797140
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00% BE0000331406
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00% JP1201411CC4
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00% JP1200931739
ONEOK 4.45% 01/09/2049	0.00% US682680AZ68
SPAIN GOV. BD. 3.50% 31/01/20411/01/2041	0.00% ES0000012O75
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00% NL0015031501
DYNATRACE INC	0.00% US2681501092
M&G F2V 20/10/2048	0.00% XS1888930150
MID-AMERICA APARTMENT COMMUNITIES	0.00% US59522J1034
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00% BE0000361700
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00% JP13003119A4
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00% JP1200891685
VENTURE GBL. CALC 4.125% 15/08/20310.0% 15/08/2031	0.00% US92328MAB90
LOGITECH INTERNATIONAL SA	0.00% CH0025751329
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00% JP1200851630
SOLVAY FIN. AMERIC 5.65% 4/6/2029	0.00% US834423AE54
KAO CORPORATION	0.00% JP3205800000
BUONI POLIENNALI D 0.60% 01/08/2031	0.00% IT0005436693
AKZO NOBEL NV	0.00% NL0013267909
SK HYNIX 5.50% 16/01/2027	0.00% USY8085FBT67
KYOCERA CORP	0.00% JP3249600002
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00% BE0000351602
SPAIN GOV. BD. 3.45% 30/7/2043	0.00% ES0000012K95
UPM KYMMENE CORP	0.00% FI0009005987
FRENCH REPUBLIC GO 3.60% 25/05/204242.	0.00% FR001400WYO4
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00% IT0005561888
GRAB HOLDINGS LTD	0.00% KYG4124C1096
HCA 4.625% 15/3/2052	0.00% US404119CL13
TELEFONICA SA	0.00% ES0178430E18
ESSEX PROPERTY TRUST INC	0.00% US2971781057
LA MONDIALE SAM F2V 26/1/2047EGS	0.00% XS1556395710
NATWEST GRP. F2V 02/03/2027	0.00% US639057AJ71
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00% XS1580239207
BARCLAYS 5.20% 12/05/2026	0.00% US06738EAP07
BROADCOM 5.20% 15/07/2035	0.00% US11135FCM14
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00% DE0001135069
LYONDELLBASELL INDUSTRIES	0.00% NL0009434992
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00% XS2027400063
HEALTH CARE SERV. 5.20% 15/06/2029	0.00% US42218SAK42
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00% JP1400121K57
SANTOS FINANCE LTD 6.87% 19/SEP/2033	0.00% USQ82780AG49
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00% US571903BG74
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00% JP1400151N57
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00% IT0005421703
SK HYNIX 1.50% 19/1/2026	0.00% USY8085FBA76
LA MONDIALE SAM F2V 18/1/2048GS	0.00% XS1751476679
CARLYLE GROUP INC	0.00% US14316J1088
SIMON PROP. GRP. 5.125% 01/10/20351/10/2035	0.00% US828807EA11

GINNIE MAE II POOL 3.50% 20-04-2052	0.00% US36179W2W70
MORGAN STANLEY F2F 21/01/2033	0.00% US61747YEL56
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00% JP1300701M48
T-MOBILE USA 2.55% 15/02/2031	0.00% US87264ACB98
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00% NL0015000B11
SYNCHRONY FINANCIAL F2F 29/07/2029	0.00% US87165BAX10
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.00% AU3FN0085361
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00% US912810PU60
SECOM CO LTD	0.00% JP3421800008
COMPUTERSHARE LTD	0.00% AU0000000CPU5
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00% US233853AV24
SINGAPORE EXCHANGE LTD	0.00% SG1J26887955
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00% IT0005398406
KUBOTA CORPORATION	0.00% JP3266400005
EDP SA	0.00% PTEDP0AM0009
BUNGE GLOBAL SA COM USD0.01	0.00% CH1300646267
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00% AU3FN0083648
HOST HOTELS & RESO 2.90% 15/12/2031USD J	0.00% US44107TBA34
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00% JP1300421E39
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00% DE0001030708
ILLUMINA INC	0.00% US4523271090
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00% JP1400041B55
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00% JP1201391C86
BT GROUP PLC	0.00% GB0030913577
UK. GILT 1.625% 22-OCT-71	0.00% GB00BFMCN652
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00% AU0000143901
DOCUSIGN INC	0.00% US2561631068
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00% JP1200971792
SUBARU CORP	0.00% JP3814800003
DOMINOS PIZZA INC	0.00% US25754A2015
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00% JP1300461F39
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00% AU3TB0000192
HPS HLDGS. (AUST) PTYPE	0.00%
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00% JP13002717A6
AUTOZONE 1.65% 15/1/2031	0.00% US053332BA96
BURLINGTON STORES INC	0.00% US1220171060
JULIUS BAER GROUP LTD	0.00% CH0102484968
ALFA LAVAL AB	0.00% SE0000695876
TRANSUNION	0.00% US89400J1079
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00% IT0005438004
INFORMA PLC	0.00% GB00BMJ6DW54
GJENSIDIGE FORSIKR NOK	0.00% NO0010582521
OSK MITSUI OSK LINES LTD	0.00% JP3362700001
NETHERLANDS GOVER 0.00% 15/07/2031	0.00% NL00150006U0
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00% AU3FN0082608
PAN AMERICAN SILVER CORP	0.00% CA6979001089
ASSOCIATED BRITISH FOODS PLC	0.00% GB0006731235
RENTOKIL INITIAL PLC	0.00% GB00B082RF11
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00% US912810PW27
INTL FLAVORS & FRAGRANCES USD	0.00% US4595061015
UK. GILT 0.875% 31/01/2046	0.00% GB00BNNGP775
S&P 500 EMINI 2512 F	0.00%
ORKLA ASA	0.00% NO0003733800
SCENTRE GROUP	0.00% AU000000SCG8
ENT. PRODS. OPERAT 5.35% 31/01/20331/01/2033 USD1000	0.00% US29379VCD38
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00% JP1201591GC4
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00% IT0005495731
PAYCOM SOFTWARE INC	0.00% US70432V1026
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00% IT0005538597
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00% JP1300441E92
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00% JP1201641J38
JERONIMO MARTINS SGPS SA	0.00% PTJMT0AE0001
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00%
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00% BE0000336454

JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00% JP1201621H91
BEST BUY CO INC	0.00% US0865161014
ALEXANDRIA REAL ESTATE EQUITIES	0.00% US0152711091
EPIROC AB	0.00% SE0015658109
MORGAN STANLEY 3.622% 01/04/2031	0.00% US6174468P76
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00% IT0005217390
ROYALTY PHARMA PLC	0.00% GB00BMVP7Y09
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00% IT0005425233
FRANCE GOV. BD. 1.75% 25/5/2066	0.00% FR0013154028
SMITH & NEPHEW PLC	0.00% GB0009223206
LINDT & SPRUENGLI AG-REG	0.00% CH0010570759
NOMURA RESEARCH INSTITUTE LTD	0.00% JP3762800005
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00% JP1201251B37
BOLIDEN ORD SHS	0.00% SE0020050417
WEYERHAEUSER CO USD	0.00% US9621661043
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00% JP1300731N17
NEUROCRINE BIOSCIENCES INC	0.00% US64125C1099
BOUYGUES	0.00% FR0000120503
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00% BE0000326356
W P CAREY INC	0.00% US92936U1097
EXPEDITORS INTL WASH INC	0.00% US3021301094
UK. GILT 0.625% 22/10/2050	0.00% GB00BMBL1F74
SUNCORP GROUP LTD	0.00% AU000000SUN6
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00% BE0000356650
PRO MEDICUS LTD	0.00% AU000000PME8
SVENSKA CELLULOZA AB - B SHARES	0.00% SE0000112724
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00% JP1300601JA9
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032	0.00% AU3FN0083036
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00% JP1300631K78
KOREA HOUSING FIN 3.714% 11/04/2027	0.00% XS2545732484
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00% JP1300681LA7
FACTSET RESEARCH SYSTEMS INC	0.00% US3030751057
FINECOBANK BANCO FINECO SPA	0.00% IT0000072170
ESSITY AB SER B NPV	0.00% SE0009922164
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00% JP1201431D38
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00% BE0000350596
HMC CAPITAL LTD	0.00% AU0000058943
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00% DE0001135143
KINGDOM OF BELGIUM 2.70% 22/10/20299	0.00% BE0000362716
REGENCY CENTERS CORPORATION	0.00% US7588491032
CARLISLE COS INC	0.00% US1423391002
COCHLEAR LIMITED	0.00% AU000000COH5
ZILLOW GROUP INC	0.00% US98954M2008
HOST HOTELS & RESORTS INC	0.00% US44107P1049
LENDLEASE GRP.	0.00% AU000000LLC3
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00% JP1201481E36
OLYMPUS CORP	0.00% JP3201200007
AKAMAI TECHNOLOGIES	0.00% US00971T1016
EQT AB	0.00% SE0012853455
SUMITOMO REALTY & DEVELOPMENT CO	0.00% JP3409000001
ALSTOM SA	0.00% FR0010220475
GAMING AND LEISURE P COM	0.00% US36467J1088
KUEHNE & NAGEL INTERNATIONAL AG	0.00% CH0025238863
SWO USD RCV SOFR 1D PAY 4 230226	0.00%
SS AND C TECHNOLOGIES HOLDINGS	0.00% US78467J1007
THE LINK REAL ESTATE INVESTMENT TRUST	0.00% HK0823032773
AIB GRP. F2F 17/11/2027REGS	0.00% XS2343340852
COVESTRO AG NPV	0.00% DE000A40KY26
TESLA AUTO LEASE TRUST 202 B A3 6.13% 21/9/20261/09/2026	0.00% US88167QAC06
HCA 5.50% 15-JUN-47	0.00% US404119BV04
THE JM SMUCKER COMPANY	0.00% US8326964058
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00%
MONCLER SPA	0.00% IT0004965148

CANADIAN GOV. BD. 3.50% 1/12/2045	0.00% CA135087ZS68
VAT GROUP AG	0.00% CH0311864901
ENTEGRI INC	0.00% US29362U1043
CDS_IX_CCP CDX.NA.IG.45 1%	0.00%
20301220CHASUS33ICEEU52I65BYE12	
CHUBU ELECTRIC POWER CO INC	0.00% JP3526600006
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM	0.00%
BARCLAYS	
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00% XS2389757944
JAPAN GOV. THIRTY 0.70% 20/9/2051	0.00% JP1300721MA9
CIGNA 6.00% 15/01/2056	0.00% US125523DA57
FUT PUT NOV 25 T-NOTE OPTION 1115	0.00%
HANG SENG BANK	0.00% HK0011000095
TOKYO GAS CO LTD	0.00% JP3573000001
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00% JP1300401D91
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00% JP1400111J52
HEALTHPEAK PROPERTIES INC	0.00% US42250P1030
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00% JP1300551H61
HENKEL AG & CO KGAA NON VTG PREF	0.00% DE0006048432
SAGE GROUP	0.00% GB00B8C3BL03
KINGDOM OF BELGIUM 3.10% 22/06/2035	0.00% BE0000363722
ORACLE CORP 3.85% SNR NTS 15/07/2036 USD2000	0.00% US68389XBH70
LUNDIN GOLD INC	0.00% CA5503711080
BUNDESREPUBLIK DEU 6.50% 04/07/2027EURO.01 REGS	0.00% DE0001135044
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED	0.00% AU000000WTC3
SETTLEM	
OBIC CO LTD	0.00% JP3173400007
ADMIRAL GROUP PLC	0.00% GB00B02J6398
UNIBAIL RODAMCO WESTFIELD	0.00% FR0013326246
PAN PACIFIC INTL HNPV TEMP	0.00% JP3639650005
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00% JP1300261748
PANDORA	0.00% DK0060252690
DENMARK GOV. BD. 2.25% 15/11/203301	0.00% DK0009924532
CNH INDUSTRIAL NV COM	0.00% NL0010545661
HKD BNP PARIBAS A/C	0.00%
SONOVA HOLDING AG - REG	0.00% CH0012549785
TESLA AUTO LEASE TST. 2023 A A4 5.94% 20/07/2027USD	0.00% US88167PAD06
144A A-4	
JDE PEETS BV	0.00% NL0014332678
EASTERN ENERGY GAS 5.65% 15/10/2054	0.00% US27636AAA07
SMITHS GROUP PLC	0.00% GB00B1WY2338
STANLEY BLACK & DECKER INC	0.00% US8545021011
EXOR NV	0.00% NL0012059018
WISE CL A ORD SHS	0.00% GB00BL9YR756
BUILDERS FIRSTSOURCE INC	0.00% US12008R1077
OWENS CORNING INC	0.00% US6907421019
EQUITABLE HLDGS IN COM	0.00% US29452E1010
MAGNA INTERNATIONAL INC	0.00% CA5592224011
BUNZL PLC	0.00% GB00B0744838
AMERICAN HOMES 4 RENT	0.00% US02665T3068
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00% JP1201601H38
OMNICOM GROUP	0.00% US6819191064
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00% JP1300431E60
NORDSON CORP	0.00% US6556631025
OSAKA GAS CO LTD JPY	0.00% JP3180400008
SWISS PRIME SITE AG	0.00% CH0008038389
HOLOGIC INC	0.00% US4364401012
INSURANCE AUSTRALIA GROUP LIMITED	0.00% AU000000IAG3
WH GROUP LTD	0.00% KYG960071028
NATWEST MKTS. 6.625% 22/6/2026	0.00% XS2638487566
SPAIN GOV. BD. 2.40% 31/05/2028	0.00% ES0000012059
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00% AU000000S320
COOPER COS INC COM USD0.10 (P/S)	0.00% US2166485019
CONTINENTAL AG	0.00% DE0005439004
LASERTEC CORP NPV	0.00% JP3979200007

JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00% JP1201611H69
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00% BE0000348574
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00% DK0009924102
HORMEL FOODS CORPORATION	0.00% US4404521001
SOLVENTUM ORD SHS	0.00% US83444M1018
CITIGROUP CCP AUD BROKER ACCOUNT	0.00%
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00% BE0000333428
GFL ENVIRONMENTAL INC	0.00% CA36168Q1046
LAND SECURITIES GROUP PLC	0.00% GB00BYW0PQ60
MOLINA HEALTHCARE INC	0.00% US60855R1005
CLOROX CO DEL	0.00% US1890541097
BUNDESREPUBLIK DEU 2.30% 15/2/2033	0.00% DE000BU3Z005
DICK'S SPORTING GOODS INC	0.00% US2533931026
GEORGE WESTON LTD	0.00% CA9611485090
ISRAEL DISCOUNT BANK	0.00% IL0006912120
RPI_CCP USD RCV CPI1D PAY 2.4773% 01-MAY-2030CHASUS33LCHCUK	0.00%
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00% JP1300571HC4
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00% CA135087YQ12
SKANSKA AB	0.00% SE0000113250
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00% JP1300581J30
ROCHE HOLDING AG	0.00% CH0012032113
FIDELITY NATL FINL FNF GROUP	0.00% US31620R3030
FUT DEC 25 CBT UL T-BONDS	0.00%
BOMBARDIER INC CLASS`B` SUB-VTG NPV	0.00% CA0977518616
EPIROC AB SER B NPV POST SPLIT	0.00% SE0015658117
STRAUMANN HLDG	0.00% CH1175448666
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00% JP1201541F90
BANK OF AMERICA F2F 04/02/2033	0.00% US06051GKK49
C.H. ROBINSON WORLDWIDE INC	0.00% US12541W2098
BLUESCOPE STEEL LIMITED	0.00% AU000000BSLO
REA GROUP LTD	0.00% AU000000REA9
DAIFUKU CO LTD NPV	0.00% JP3497400006
N/WIDE. B/SOC. F2F 07/12/2027	0.00% XS2562898143
SMURFIT WESTROCK P COM USD0.001	0.00% IE00028FXN24
ALLIANT ENERGY CORP	0.00% US0188021085
BAXTER INTL INC COM	0.00% US0718131099
ROGERS COMMUNICATIONS INC-B	0.00% CA7751092007
JB HUNT TRANSPORT SERVICES INC	0.00% US4456581077
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00%
DENMARK GOV. BD. 0.50% 15/11/2029	0.00% DK0009923807
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00% BE0000358672
ALTAGAS INCOME LTD	0.00% CA0213611001
SEGRO PLC	0.00% GB00B5ZN1N88
BEIERSDORF AG	0.00% DE0005200000
FRESENIUS MEDICAL CARE AG & CO	0.00% DE0005785802
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00% JP1400051C51
KANSAI ELECTRIC POWER JPY	0.00% JP3228600007
ATKINSREALIS GROUP COM NPV	0.00% CA04764T1049
SYENSQO SA NPV	0.00% BE0974464977
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00% JP1400091G59
AMERICAN FINANCIAL GROUP INC	0.00% US0259321042
PEARSON PLC ORD	0.00% GB0006776081
ALLY FINL. FRN 15/05/2029	0.00% US02005NBZ24
MARS 5.00% 1/3/2032	0.00% US571676AZ85
BUREAU VERITAS SA	0.00% FR0006174348
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00% JP1300231675
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00% NL0015614579
SWEDISH GOV. 0.75% 12/05/2028060	0.00% SE0009496367
HONGKONG LAND HOLDINGS LTD	0.00% BMG4587L1090
BIOMARIN PHARMACEUTICAL INC	0.00% US09061G1013
RPI_CCP USD RCV CPI1D PAY 2.5042% 16-DEC-2029CHASUS33LCHCUK	0.00%
JARDINE MATHESON HOLDINGS LIMITED	0.00% BMG507361001
KLEPIERRE	0.00% FR0000121964

ZEBRA TECHNOLOGIES CORP	0.00%	US9892071054
SUMITOMO METAL MINING CO LTD	0.00%	JP3402600005
JACK HENRY & ASSOCIATES INC	0.00%	US4262811015
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00%	JP1300541H31
INCYTE CORP	0.00%	US45337C1027
KEPPEL LTD	0.00%	SG1U68934629
EUROFINS SCIENTIFIC	0.00%	FR0014000MR3
COLOPLAST	0.00%	DK0060448595
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00%	BE0000346552
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00%	JP1201341C38
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00%	JP1201421D22
MONDI PLC ORD EURO.22	0.00%	GB00BMWC6P49
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00%	JP1201321BC7
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00%	SE0017830730
SWEDEN GOV. BD. 3.50% 30/03/2039	0.00%	SE0002829192
HONG KONG CHINA GA	0.00%	HK0003000038
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00%	JP1201361C58
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00%	NL0015001RG8
SGH LIMITED ORDINARY FULLY PAID	0.00%	AU0000364754
FUJI ELECTRIC CO LTD	0.00%	JP3820000002
ALEXANDRIA REAL 1.875% 1/2/2033	0.00%	US015271AV11
JAPAN GOV. TWENTY 2.20% 20/03/2026	0.00%	JP1200871653
SODEXO	0.00%	FR0000121220
SCHROEDERS PLC ORD GB	0.00%	GB00BP9LHF23
EQUITY LIFESTYLE PROPERTIES INC	0.00%	US29472R1086
INDONESIA TSY. BD 6.875% 15/07/205400000 FR0102	0.00%	IDG000024001
HUARONG FIN. II 0.75% 12/11/2029	0.00%	SE0011281922
TELENOR ASA	0.00%	NO0010063308
COREBRIDGE FINANCIAL ORD	0.00%	US21871X1090
SHIONOGI & CO LTD	0.00%	JP3347200002
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00%	SE0007125927
LUNDIN MINING CORP	0.00%	CA5503721063
ING GROEP F2V 15/08/20340 REGS	0.00%	XS2818300407
MASCO CORP USD	0.00%	US5745991068
SIGMA PHARMACEUTICALS LIMITED ORDINARY FULLY PAID	0.00%	AU000000SIG5
TEVA PHARMACEUTIC 4.375% 09/05/2030	0.00%	XS2406607171
SCOUT24 SE	0.00%	DE000A12DM80
RIVIAN AUTOMOTIVE INC	0.00%	US76954A1034
EVERGY INC COM NPV	0.00%	US30034W1062
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00%	JP1300641KA3
TEVA PHARM. FIN. N 3.75% 09/05/2027	0.00%	XS2406607098
JAMES HARDIE INDUSTRIES PLC	0.00%	AU000000JHX1
INTERTEK GROUP INC	0.00%	GB0031638363
UDR INC	0.00%	US9026531049
CROWN HOLDINGS INC	0.00%	US2283681060
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00%	
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00%	JP1300661L47
AUTONATION 5.89% 15/3/2035	0.00%	US05329WAT99
UNIPOL GRUPPO FINANZIARIO SPA	0.00%	IT0004810054
QIAGEN ORD SHS	0.00%	NL0015002CX3
BANKINTER SA	0.00%	ES0113679I37
REVVITY INC	0.00%	US7140461093
NEW ZEALAND DOLLAR	0.00%	
CAMDEN PROPERTY TRUST	0.00%	US1331311027
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00%	JP1201441D44
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00%	BE0000344532
MEDIBANK PRIVATE LIMITED	0.00%	AU000000MPL3
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00%	SE0013935319
BELIMO HOLDING AG CHF0.05 (REGD)	0.00%	CH1101098163
KAWASAKI HEAVY INDUSTRIES LTD	0.00%	JP3224200000
Outstanding Settlement Receipts - GBP	0.00%	
TOROMONT INDUSTRIES LTD	0.00%	CA8911021050
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00%	IT0005542359
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.00%	AU000XCLWAR9

AISIN SEIKI CO LTD	0.00%	JP3102000001
UK. GILT 0.50% 22/10/2061	0.00%	GB00BMBL1D50
TALANX AG	0.00%	DE000TLX1005
AEP TRANSMISSION 5.375% 15/06/2035035	0.00%	US00115AAS87
AMUNDI SA	0.00%	FR0004125920
SCHINDLER-HLDG AG REG	0.00%	CH0024638212
SANTOS FINANCE LT 3.649% 29/04/2031	0.00%	USQ82780AF65
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00%	JP1400021950
RYOHIN KEIKAKU CO NPV	0.00%	JP3976300008
VERIZON COMMS. 5.401% 2/7/2037	0.00%	US92343VHA52
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00%	JP1300531GC0
Income Due - CAD	0.00%	
VERIZON COMMS. 2.65% 20/11/2040	0.00%	US92343VFT61
ICL GROUP LTD	0.00%	IL0002810146
SOFINA SA	0.00%	BE0003717312
JAPAN GOV. THIRTY 2.30% 20/06/2035	0.00%	JP1300191572
JAPAN EXCHANGE GROUP INC	0.00%	JP3183200009
SKF AB	0.00%	SE0000108227
WESTPAC	0.00%	
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00%	JP1300521G93
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00%	JP1400071E55
FUTURES MARGIN-GBP	0.00%	
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00%	CA135087C939
METSO CORPORATION	0.00%	FI0009014575
FUT 08 DEC 25 EURX EUR-BUND	0.00%	
SITC INTERNATIONAL	0.00%	KYG8187G1055
CONCORDIA FINANCIAL GROUP LTD	0.00%	JP3305990008
ITALY BUONI POLIEN 4.10% 30/04/2046/2046	0.00%	IT0005631608
HEALTH CARE SERV. 5.875% 15/06/2054	0.00%	US42218SAM08
VERIZON COMMS. 2.355% 15/03/2032	0.00%	US92343VGN82
WHARF REAL ESTATE HKD	0.00%	KYG9593A1040
ACCIONA SA	0.00%	ES0125220311
HYATT HOTELS CORP-CL A	0.00%	US4485791028
ADDTech AB SER B NPV	0.00%	SE0014781795
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00%	DE0001030757
IVANHOE MINES LTD COM NPV CL A	0.00%	CA46579R1047
NOVA LTD	0.00%	IL0010845571
JAPAN GOVERNMENT T 0.90% 01/09/202776	0.00%	JP1024761R95
UNITED MIZRAHI BANK LIMITED	0.00%	IL0006954379
JAPAN GOV. THIRTY 0.30% 20/06/2046	0.00%	JP1300511G61
NIPPON PAINT HOLDINGS CO LTD	0.00%	JP3749400002
FIRSTSERVICE CORP COM NPV	0.00%	CA33767E2024
ERIE INDEMNITY CO	0.00%	US29530P1021
SINO LAND CO LTD HKG	0.00%	HK0083000502
FUT. US 10YR NOTE (CBT) CBT DEC25	0.00%	
Futures Margin - AUD	0.00%	
LY CORPORATION	0.00%	JP3933800009
MAKITA CORPORATION	0.00%	JP3862400003
WEST JAPAN RAILWAY NPV	0.00%	JP3659000008
BENTLEY SYSTEMS INC	0.00%	US08265T2087
BRENNTAG SE	0.00%	DE000A1DAH00
UNIVERSAL HEALTH SERVICES - CLASS B	0.00%	US9139031002
NICE LTD	0.00%	IL0002730112
MTR CORP	0.00%	HK0066009694
RENAULT SA	0.00%	FR0000131906
FUT. ME 10Y CDN BND DEC25	0.00%	
POWER ASSETS HOLDINGS LIMITED	0.00%	HK0006000050
KOBE BUSSAN CO LTD	0.00%	JP3291200008
JAPAN GOVERNMENT F 3.10% 20/03/2065	0.00%	JP1400181R57
ZENSHO HOLDINGS CO LTD	0.00%	JP3429300001
SAMSARA INC	0.00%	US79589L1061
RPI_CCP USD RCV CPI1D PAY 2.4483% 11-DEC-2029CHASUS33LCHCUK	0.00%	
FUT DEC 25 CBT ULT TNOTE	0.00%	
BXP INC	0.00%	US1011211018

AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00% AU0000300535
EISAI CO LTD JPY	0.00% JP3160400002
HENKEL AG & CO KGAA	0.00% DE0006048408
ELISA CORPORATION OYJ-A S	0.00% FI0009007884
ALIGN TECHNOLOGY INC	0.00% US0162551016
OPEN TEXT CORP	0.00% CA6837151068
MINEBEA MITSUMI INC	0.00% JP3906000009
SINGAPORE AIRLINES LTD	0.00% SG1V61937297
AEGON ORD SHS	0.00% BMG0112X1056
JFE HOLDINGS INC	0.00% JP3386030005
PHONIX FINANCE LTD	0.00% IL0007670123
BIOMERIEUX NPV	0.00% FR0013280286
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00% IT0005480980
NIPPON SANSO HOLDINGS CORP	0.00% JP3711600001
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00% ES0000012J07
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00% BE0000343526
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00% CH0466642201
BALOISE HOLDING-REG	0.00% CH0012410517
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00% JP1201561G37
MONDAY COM LTD	0.00% IL0011762130
HENSOLDT AG	0.00% DE000HAG0005
TELE2 AB	0.00% SE0005190238
BAYERISCHE MOTOREN WERKE-PFD	0.00% DE0005190037
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00% JP1300411DC2
ELI LILLY & CO 5.65% 15/10/2065	0.00% US532457DG09
TRYG AS	0.00% DK0060636678
BEIJER REF AB SER`B`NPV	0.00% SE0015949748
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00% AU000000CAR3
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00% JP1300221643
A P MOLLER-MAERSK B	0.00% DK0010244508
LIBERTY MEDIA CORP ORD SHS SERIES C	0.00% US5312297220
EDENRED	0.00% FR0010908533
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00% JP1300501G30
HENNES & MAURITZ	0.00% SE0000106270
TIS INC	0.00% JP3104890003
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00% SG1M77906915
ARKEMA	0.00% FR0010313833
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00% CA135087D358
TRELLEBORG AB-B SHS	0.00% SE0000114837
SNAP INC	0.00% US83304A1060
EMPIRE CO LIMITED	0.00% CA2918434077
INVITATION HOMES O 4.95% 15/01/2033	0.00% US46188BAH50
TELIA COMPANY AB	0.00% SE0000667925
SEVERN TRENT PLC	0.00% GB00B1FH8J72
NISSAN MOTOR CO	0.00% JP3672400003
ALPHABET 5.30% 15/05/2065	0.00% US02079KAN72
KESKO OYJ-B SHS	0.00% FI0009000202
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00% JP1201261B43
MITSUBISHI HC CAPITAL INC	0.00% JP3499800005
KNORR BREMSE AG	0.00% DE000KBX1006
ASAHI KASEI CORPORATION	0.00% JP3111200006
CAPITALAND INVE NPV	0.00% SGXE62145532
INDUTRADE AB	0.00% SE0001515552
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00% JP1300561H93
NEWS CORP	0.00% US65249B1098
BUONI POLIENNALI D 2.15% 01/03/2072	0.00% IT0005441883
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00% JP1400031A58
DENMARK GOV. BD. 0.25% 15/11/205201	0.00% DK0009924029
BELGIUM KINGDOM 1.40% 22/06/2053	0.00% BE0000355645
WHARF HOLDINGS LTD HKD	0.00% HK0004000045
BANCO COMERCIAL PORTUGUES SA	0.00% PTBCPOAM0015
HIKMA PHARMACEUTICALS PLC	0.00% GB00B0LCW083
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00% JP3897700005
IPSEN PROMESSES SA	0.00% FR0010259150
Income Due - BRL	0.00%

BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00% DE0001030724
Income Due - GBP	0.00%
DESCARTES SYSTEMS GROUP INC	0.00% CA2499061083
UNITED KINGDOM GI 5.375% 31/1/2056	0.00% GB00BT7J0241
M AND G PRUDENTIAL PLC ORD	0.00% GB00BKFB1C65
VERBUND AG	0.00% AT0000746409
AZRIELI GROUP	0.00% IL0011194789
DELIVERY HERO SE	0.00% DE000A2E4K43
LIFCO AB SER B NPV	0.00% SE0015949201
OPT. US 10YR NOTE (CBT)DEC25 PUT 111 10/24/2025	0.00%
IMCD NV	0.00% NL0010801007
NITORI CO LTD TEMPORARY CODE	0.00% JP3756100008
YARA INTERNATIONAL ASA	0.00% NO0010208051
DR ING HC F PORSCHE AG	0.00% DE000PAG9113
SHIMANO INC	0.00% JP3358000002
SARTORIUS STEDIM B EURO.1666	0.00% FR0013154002
TELEPERFORMANCE	0.00% FR0000051807
LOTUS BAKERIES NV	0.00% BE0003604155
NEXON CO LTD	0.00% JP3758190007
SAPUTO INC	0.00% CA8029121057
DAITO TRUST CONS CO	0.00% JP3486800000
DEUTSCHE LUFTHANSA AG	0.00% DE0008232125
Income Due - HKD	0.00%
DCC PLC	0.00% IE0002424939
ASX LIMITED	0.00% AU0000000ASX7
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00% JP1300151485
RANDSTAD NV	0.00% NL0000379121
GETLINK SE	0.00% FR0010533075
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00% BE0000340498
DAIWA SECURITIES GROUP INC.	0.00% JP3502200003
HENDERSON LAND DEVELOPMENT CO	0.00% HK0012000102
FRESNILLO PLC	0.00% GB00B2QPKJ12
YAMAHA MOTOR CO	0.00% JP3942800008
BARRY CALLEBAUT AG - REG	0.00% CH0009002962
WPP PLC	0.00% JE00B8KF9B49
APA GROUP	0.00% AU0000000APA1
FORTUNE BRANDS HOME AND SECURITY	0.00% US34964C1062
DIETEREN GROUP	0.00% BE0974259880
IMUGENE LTD	0.00% AU0000000IMU9
INDUSTRIVARDEN AB	0.00% SE0000190126
COVIVIO	0.00% FR0000064578
NEMETSCHEK AG	0.00% DE0006452907
ELEMENT FINANCIAL CORP	0.00% CA2861812014
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00% AU000XCLWAP3
RPI_CCP USD RCV CPI1D PAY 2.5738% 08-JUL-2030CHASUS33LCHCUK	0.00%
BKW AG	0.00% CH0130293662
UNI CHARM CORPORATION	0.00% JP3951600000
UK. GILT 1.125% 22/10/2073	0.00% GB00BLBDX619
SECURITAS AB	0.00% SE0000163594
KINGDOM OF BELGIUM 3.45% 22/06/2042	0.00% BE0000364738
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00% BE0000359688
RAKUTEN GROUP INC	0.00% JP3967200001
CITIGROUP CCP	0.00%
STORA ENSO OYJ-R SHS	0.00% FI0009005961
ROCKWOOL ASB SHS	0.00% DK0063855168
ISUZU MOTORS	0.00% JP3137200006
TRAVELERS COS 5.70% 24/7/2055	0.00% US89417EAU38
FORTUM OYJ	0.00% FI0009007132
TFI INTERNATIONAL INC	0.00% CA87241L1094
CTS EVENTIM AG AND CO. KGAA	0.00% DE0005470306
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00% JP1300491FC9
RATIONAL AG	0.00% DE0007010803
DENMARK GOV. BD. 2.25% 15/11/2035	0.00% DK0009924961
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00% ES0000012H58

KIKKOMAN CORPORATION JPY	0.00%	JP3240400006
MEIJI HOLDINGS CO NPV	0.00%	JP3918000005
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00%	SE0004517290
SYSMEX CORP	0.00%	JP3351100007
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00%	NZHNZD0230L2
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00%	US912810FG86
INFRASTRUTTURA WIR NPV	0.00%	IT0005090300
POOL CORPORATION	0.00%	US73278L1052
M3 INC NPV	0.00%	JP3435750009
SCREEN HOLDINGS CONPV	0.00%	JP3494600004
VERIZON COMMUNICAT 2.85% 03/09/2041	0.00%	US92343VGL27
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.00%	CA45075E1043
EMS CHEMIE HLDS REG	0.00%	CH0016440353
SWEDEN GOV. BD. 2.25% 11/5/20351066 REGS	0.00%	SE0021308541
INDUSTRIVARDEN AB SER C NPV	0.00%	SE0000107203
BOLLORE SE	0.00%	FR0000039299
GECINA	0.00%	FR0010040865
AT&T 3.85% 1/6/2060	0.00%	US00206RKB77
SHISEIDO COMPANY LIMITED	0.00%	JP3351600006
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN CHASEBANK N.A. CHASUS33	0.00%	
RPI_CCP USD RCV CPI1D PAY 2.436% 10-APR-2030CHASUS33LCHCUK	0.00%	
ECP TERRA-GEN GROW	0.00%	
PORSCHE AUTOMOBIL HOLDING SE	0.00%	DE000PAH0038
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00%	US912810FJ26
DELTA AIR LINES INC	0.00%	US2473617023
DAI NIPPON PRINTING CO LTD	0.00%	JP3493800001
ZALANDO SE NPV	0.00%	DE000ZAL1111
SEMCORP INDUSTRIES LIMITED	0.00%	SG1R50925390
NIBE INDUSTRIER AB SER B NPV	0.00%	SE0015988019
SGD BNP PARIBAS A/C	0.00%	
RPI_CCP USD RCV CPI1D PAY 2.426% 10-APR-2030CHASUS33LCHCUK	0.00%	
SUNTORY BEVERAGE AND FOOD LTD	0.00%	JP3336560002
TREND MICRO INCORPORATED	0.00%	JP3637300009
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00%	JP1300481F92
INTL CONS AIRLINE ORD	0.00%	ES0177542018
ORSTED AS	0.00%	DK0060094928
SARTORIUS AG VORZUG	0.00%	DE0007165631
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00%	FR0014001NN8
NIPPON BUILDING FUND INC	0.00%	JP3027670003
KAWASAKI KISEN KAI NPV	0.00%	JP3223800008
QANTAS AIRWAYS LIMITED	0.00%	AU000000QAN2
BLOCK INC. CDI 1 1 FOREIGN EXEMPT NYSE	0.00%	AU0000380420
SWATCH GROUP	0.00%	CH0012255151
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00%	BE0000353624
WILMAR INTERNATIONAL LTD	0.00%	SG1T56930848
YAKULT HONSHA	0.00%	JP3931600005
TOHO CO LTD JPY	0.00%	JP3598600009
TELUS CORP NON-CANADIAN	0.00%	CA87971M9969
TOPPAN HOLDINGS INC	0.00%	JP3629000005
BANCA MEDIOLANUM SPA	0.00%	IT0004776628
KINGFISHER PLC GBP0.1571	0.00%	GB0033195214
ORSTED A S DKK10 SUBS RTS 02 10 2025	0.00%	DK0064307839
ILS BNP PARIBAS A/C	0.00%	
SG HOLDINGS CO LTD	0.00%	JP3162770006
NORWEGIAN KRONOR	0.00%	
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00%	AU000000SHL7
INDONESIA TSY. BD 7.125% 15/06/2043	0.00%	IDG000020900
NISSIN FOOD HOLDINGS CO LTD NPV	0.00%	JP3675600005
IRS_CCP AUD RCV 2.85% PAY BBSW6M 03-DEC-2034SBSIUS33LCHCUK	0.00%	
TELECOM ITALIA SPA	0.00%	IT0003497168

JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00% JP13001614A6
MARS 5.80% 01/05/2065	0.00% US571676BD64
CANADIAN GOV. BD. 4.50% 01/11/2025	0.00% CA135087Q806
SEK BNP PARIBAS A/C	0.00%
INVESTMENT AB LATOUR	0.00% SE0010100958
Income Due - TWD	0.00%
LEG IMMOBILIEN SE	0.00% DE000LEG1110
SIG COMBIBLOC GROUP AG	0.00% CH0435377954
SWIRE PACIFIC	0.00% HK0019000162
JD SPORTS FASHION ORD	0.00% GB00BM8Q5M07
CHIBA BANK LTD JPY	0.00% JP3511800009
SEKISUI CHEMICAL CO Y50	0.00% JP3419400001
NEXI SPA ORD	0.00% IT0005366767
EVONIK INDUSTRIES AG	0.00% DE000EVNK013
Income Due - EUR	0.00%
HULIC CO LTD	0.00% JP3360800001
NOK BNP PARIBAS A/C	0.00%
FUT DEC 25 ME 5Y CDN BOND	0.00%
FUT 08 DEC 25 EURX E-SCHATZ	0.00%
JAPAN POST INSURANCE CO LTD	0.00% JP3233250004
AMERCO COM	0.00% US0235865062
OTSUKA CORPORATION	0.00% JP3188200004
INTEL 4.10% 11/5/2047	0.00% US458140AY68
HIKARI TSUSHIN INC	0.00% JP3783420007
KYOWA KIRIN CO LTD	0.00% JP3256000005
DEMANT A S	0.00% DK0060738599
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00% HK0000093390
HANKYU HANSHIN HOLDINGS NPV	0.00% JP3774200004
Income Due - CNY	0.00%
CVC CAPITAL PARTNERS PLC	0.00% JE00BRX98089
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00% SE0000108847
CITIGROUP CCP CAD BROKER ACCOUNT	0.00%
UNITEDHEALTH GRP. 5.375% 15/04/2054	0.00% US91324PFC14
FUT DEC 25 US 2YR T-NOTE	0.00%
BANQUE CANTONALE VAUDOISE	0.00% CH0531751755
CK INFRASTRUCTURE	0.00% BMG2178K1009
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00% SE0017832488
DAVITA INC	0.00% US23918K1088
DOWLAIS GROUP PLC	0.00% GB00BMWRZ071
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00% SE0015193313
CCL INDUSTRIES INC	0.00% CA1249003098
FUT DEC 25 LIF LONG GILT	0.00%
FUTURES MARGIN-JPY	0.00%
FTSE 100 IDX 2509 FU	0.00% GB00MP62WC98
PHOENIX GP HLDGS ORD	0.00% GB00BGXQNP29
SHIMADZU CORP	0.00% JP3357200009
KRW BNP PARIBAS A/C	0.00%
FUTURES MARGIN-HKD	0.00%
FOX CORP COM	0.00% US35137L2043
ORACLE CORPORATION JAPAN	0.00% JP3689500001
FUT DEC 25 ME 2Y GVT BOND	0.00%
CITIGROUP CCP EUR BROKER ACCOUNT	0.00%
MEXICAN BONOS 7.50% 03/06/2027	0.00% MX0MGO0000D8
MINI TPX IDX 2512 F	0.00%
BCE INC	0.00% CA05534B7604
OIS_CCP JPY RCV 0.6% PAY TONAR1D 08-JUL-2028SBSIUS33LCHCUK	0.00%
IMUGENE LIMITED OPTION EXPIRING 30 MAR 2026	0.00% AU0000415630
SAGAX AB	0.00% SE0005127818
RPI_CCP USD RCV CPI1D PAY 2.6302% 12-SEP-2030CHASUS33LCHCUK	0.00%
ARES CAPITAL EUROP	0.00%
Income Due - SEK	0.00%
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK	0.00%

SWEDEN GOV. BD. 1.375% 23/6/2071	0.00% SE0016102115
P3 GRP. SARL 3.75% 02/04/2033	0.00%
AMERCO INC	0.00% US0235861004
MXN BNP PARIBAS A/C	0.00%
ZOZO INC	0.00% JP3399310006
TOKYU CORP NPV	0.00% JP3574200006
ZAR BNP PARIBAS A/C	0.00%
DANISH KRONE	0.00%
VOLKSWAGEN BANK G 3.125% 02/10/2029	0.00%
FUTURES MARGIN-SGD	0.00%
ELM FOR SWISS PRI 3.125% 01/10/2031	0.00%
WESTBOURNE YIELD FUNDPE	0.00%
HANG MINI 2510 FUT	0.00%
HANG LUNG PROPERTIES LIMITED	0.00% HK0101000591
FEE REBATES	0.00%
BUREAU VERITAS 3.375% 01/10/203333	0.00% FR0014013058
MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT	0.00%
TRUSTPEX	
SWEDISH KRONA	0.00%
SOFINA SA NPV SR 021025	0.00% BE0970189925
SINGAPORE DOLLAR	0.00%
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00% SG7J60932174
Income Due - CHF	0.00%
SWISS FRANC	0.00%
CROMWELL PROP. GRP.	0.00% AU000000CMW8
VESTIS CORPORATION	0.00% US29430C1027
TITULOS DE TESORER 6.25% 09/07/203609/07/2036	0.00% COL17CT03748
COP100000 TES	
US. TSY. NOTE/BOND 3.75% 15/4/20262026 USD1000 AM-2026	0.00% US91282CGV72
NEW ISRAELI SHEQEL	0.00%
CNY BNP PARIBAS A\C	0.00%
HUF BNP PARIBAS A/C	0.00%
PLN BNP PARIBAS A/C	0.00%
ITALY BUONI POLIEN 4.65% 01/10/2055	0.00%
POLISH ZLOTY	0.00%
FX OPTIONS	0.00%
FRANCE(GOVT OF) 3.5% BDS 25/11/2035 EUR1 144A	0.00%
TRY BNP PARIBAS A/C	0.00%
TAKEON NZD	0.00%
MEXICAN PESO	0.00%
CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE	0.00%
INVESTA EXT FDS MG NT ATF	0.00%
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000 A1-A	0.00% AU3FN0069027
PRUDENTIAL PLC ELECTRONIC ELECTION ENTL XX	0.00% GB00BTRC9G00
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00% AU3FN0058145
CDS_IX_CCP CDX.NA.IG.44 1%	0.00%
20300620CHASUS33ICEEUS2I65BYEH4	
CONSTELLATION SOFT COM STK NPV TEMP	0.00% CA21037X1345
IDR BNP PARIBAS A/C	0.00%
INDO RUPIAH	0.00%
ABIOMED INC NPV	0.00% US003CVR0169
BRL BNP PARIBAS A/C	0.00%
US. TSY. NOTE/BON 3.625% 30/09/2030/2030 USD AD-2030	0.00%
MSCI SING 2510 FUT	0.00% SGXDB1912995
NETHERLANDS (KINGDOM OF) 3.5% BDS 15/01/2056 EUR1	0.00% NL0015002P70
IDS FINC. 3.25% 01/10/2029	0.00%
AFG 1 A1-L FRN 10/07/2057A1-L	0.00%
FUT DEC 25 SFE 10Y T-BOND	0.00%
ANZ BANK NZ 11AM A/C	0.00%
SOCIETE GENERALE F2F 03/10/20368 0.0% 03/10/2036	0.00% US83368RCK68
FUT DEC 25 SFE 3Y T-BOND	0.00%

IDS FINC. 4.00% 01/10/2032	0.00%
SPI 200 2512 FUT	0.00%
FUT DEC 25 SGX MINI JGB	0.00%
CDS_IX_CCP CDX.NA.HY.39 5%	0.00%
20271220CHASUS33ICEEUS2I65BRZH6	
RPI_CCP USD RCV CPI1D PAY 2.6612% 23-SEP-	0.00%
2030CHASUS33LCHCUK	
FUT DEC 25 5 YR T NOTE	0.00%
FUT 08 DEC 25 EURX EUR-BOBL	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO DEUTSCHE	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO DEUTSCHE BANK AG	0.00%
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE TORONTO CA	0.00%
Outstanding Settlement Payments - EUR	0.00%
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	0.00%
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK PLC BARCGB5G	0.00%
CDS_IX_CCP ITRAXX ASIA EX JAPAN 1%	0.00%
20300620CHASUS33ICEEUS4ABCAMBN5	
OTC DER CASH COLL COLLATERAL PAY	0.00%
FUT. EUX EURO-BTP DEC25	0.00%
FUT DEC 25 OSE 10Y JGB	0.00%
FUT 08 DEC 25 EUR FOAT	0.00%
CCP CITIGROUP GBP BROKER ACCOUNT	0.00%
FUT 08 DEC 25 EURO BUXL BND	0.00%
OTC DERIV CASH COLL BOA	0.00%
CITIGROUP CCP USD BROKER ACCOUNT	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	-0.01%
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM	-0.01%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBS	-0.01%
Outstanding Settlement Payments - AUD	-0.01%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	-0.01%
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F	-0.01%
WESTPAC NZD COLL	-0.01%
BNZ NZD COLL	-0.01%
JPM CCP USD BROKER ACCOUNT	-0.02%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WELLS FARGO BANK N.A	-0.02%
Outstanding Settlement Payments - USD	-0.02%
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG FRANKFURT	-0.06%
Outstanding Settlement Payments - NZD	-0.06%
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.45%
FX POSITIONS	-0.85%